96377201820100100

HEALTH ANNUAL STATEMENT

AS OF DECEMBER 31, 2018
OF THE CONDITION AND AFFAIRS OF THE

Coventry Health Care of Missouri, Inc.

NAIC Group Code 0001 (Current) 0001 (Prior) NAIC Company Code 96377 Employer's ID Number 43-1372307

Organized under the Laws of Missouri State of Domicile or Port of Entry MO

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 05/22/1985 Commenced Business 11/01/1985

Statutory Home Office 1285 Fern Ridge Parkway, Suite 200 (Street and Number), St. Louis, MO, US 63141 (City or Town, State, Country and Zip Code)

Main Administrative Office 1285 Fern Ridge Parkway, Suite 200 (Street and Number)
St. Louis, MO, US 63141 (City or Town, State, Country and Zip Code) 314-506-1700 (Area Code) (Telephone Number)

Mail Address 1285 Fern Ridge Parkway, Suite 200 (Street and Number or P.O. Box), St. Louis, MO, US 63141 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1285 Fern Ridge Parkway, Suite 200 (Street and Number)
St. Louis, MO, US 63141 (City or Town, State, Country and Zip Code) 314-506-1700 (Area Code) (Telephone Number)

Internet Website Address www.coventryhealthcare.com

Statutory Statement Contact Scott David Miller (Name) 717-671-2474 (Area Code) (Telephone Number)
StatutoryReporting@aetna.com (E-mail Address) 717-526-2888 (FAX Number)

OFFICERS

President Frank Joseph D'Antonio Corporate Controller Scott David Miller
Vice President and Secretary Edward Chung-I Lee

OTHER

Kevin James Casey, Senior Investment Officer
Davin Henry Reinecke, Chief Financial Officer
John Patrick Maroney, Vice President and Treasurer

DIRECTORS OR TRUSTEES

Frank Joseph D'Antonio
Angela Renee Meoli #
Keith Ivan Wisdom

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.

Frank Joseph D'Antonio	Edward Chung-I Lee	Scott David Miller
President	Vice President and Secretary	Corporate Controller

State of........ Missouri	State of........ Connecticut	State of........ Pennsylvania
County of..... St. Charles	County of..... Hartford	County of..... Montgomery
Subscribed and sworn to before me this	Subscribed and sworn to before me this	Subscribed and sworn to before me this
13th day of February, 2019	18 day of February, 2019	22nd day of February, 2019
Patricia S Harrell	Wendyann Cianci	
NOTARY PUBLIC (Seal)	NOTARY PUBLIC (Seal)	NOTARY PUBLIC (Seal)

PATRICIA S. HARRELL
Notary Public - Notary Seal
STATE OF MISSOURI
Comm. Number 13803309
Warren County
My Commission Expires: Nov. 30, 2021

WENDYANN CIANCI
Notary Public, State of Connecticut
My Commission Expires Nov. 30, 2020

COMMONWEALTH OF PENNSYLVANIA
NOTARIAL SEAL
KIM E. ROTH, Notary Public
Whitpain Township, Montgomery County
My Commission Expires April 25, 2021

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...........

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	28,811,531	12.794	28,811,531	0	28,811,531	12.794
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	0	0.000	0	0	0	0.000
1.22 Issued by U.S. government sponsored agencies	0	0.000	0	0	0	0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	7,383,193	3.279	7,383,193	0	7,383,193	3.279
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	13,041,518	5.791	13,041,518	0	13,041,518	5.791
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	24,193,258	10.743	24,193,258	0	24,193,258	10.743
1.43 Revenue and assessment obligations	45,836,033	20.354	45,836,033	0	45,836,033	20.354
1.44 Industrial development and similar obligations	0	0.000	0	0	0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	1,842,474	0.818	1,842,474	0	1,842,474	0.818
1.512 Issued or guaranteed by FNMA and FHLMC	350,448	0.156	350,448	0	350,448	0.156
1.513 All other	0	0.000	0	0	0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	14	0.000	14	0	14	0.000
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0	0	0	0.000
1.523 All other	7,444,574	3.306	7,444,574	0	7,444,574	3.306
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	52,491,095	23.309	52,491,095	0	52,491,095	23.309
2.2 Unaffiliated non-U.S. securities (including Canada)	14,600,265	6.483	14,600,265	0	14,600,265	6.483
2.3 Affiliated securities	0	0.000	0	0	0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	0	0.000	0	0	0	0.000
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0	0	0	0.000
3.22 Unaffiliated	0	0.000	0	0	0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0	0	0	0.000
3.32 Unaffiliated	0	0.000	0	0	0	0.000
3.4 Other equity securities:						
3.41 Affiliated	0	0.000	0	0	0	0.000
3.42 Unaffiliated	0	0.000	0	0	0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0	0	0	0.000
3.52 Unaffiliated	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development	0	0.000	0	0	0	0.000
4.2 Agricultural	0	0.000	0	0	0	0.000
4.3 Single family residential properties	0	0.000	0	0	0	0.000
4.4 Multifamily residential properties	0	0.000	0	0	0	0.000
4.5 Commercial loans	6,267,709	2.783	6,267,709	0	6,267,709	2.783
4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company	0	0.000	0	0	0	0.000
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
6. Contract loans	0	0.000	0	0	0	0.000
7. Derivatives	0	0.000	0	0	0	0.000
8. Receivables for securities	12,189	0.005	12,189	0	12,189	0.005
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	22,919,227	10.178	22,919,227	0	22,919,227	10.178
11. Other invested assets	0	0.000	0	0	0	0.000
12. Total invested assets	225,193,528	100.000	225,193,528	0	225,193,528	100.000

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		6,769,306
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		466,118
8.	Deduct amortization of premium and mortgage interest points and commitment fees		35,479
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		6,267,709
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		6,267,709
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		6,267,709

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		219,886,408
2.	Cost of bonds and stocks acquired, Part 3, Column 7		77,835,794
3.	Accrual of discount		397,761
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(1,473,305)	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	0	
	4.4. Part 4, Column 11	66,522	(1,406,783)
5.	Total gain (loss) on disposals, Part 4, Column 19		234,561
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		98,739,407
7.	Deduct amortization of premium		1,392,737
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	938,497	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	16,608	955,105
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2)		133,911
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		195,994,403
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		195,994,403

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	30,654,005	31,337,519	30,600,873	31,421,266
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	7,383,193	7,551,404	7,645,293	7,740,000
by governments)	4.	Totals	38,037,198	38,888,923	38,246,166	39,161,266
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	13,041,518	13,168,036	13,146,001	11,970,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	24,193,258	24,746,149	25,587,131	22,505,000
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	46,186,495	48,095,841	47,775,372	43,076,064
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	59,935,668	59,620,373	61,231,915	61,150,134
	9.	Canada	4,091,447	4,169,478	4,017,365	4,192,308
	10.	Other Countries	10,508,819	10,419,033	10,477,661	10,750,000
	11.	Totals	74,535,934	74,208,884	75,726,941	76,092,442
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	195,994,403	199,107,833	200,481,611	192,804,772
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous	15.	Canada	0	0	0	
(unaffiliated)	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	0	0	0	
Industrial and Miscellaneous	21.	Canada	0	0	0	
(unaffiliated)	22.	Other Countries	0	0	0	
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	0	0	0	
	26.	Total Stocks	0	0	0	
	27.	Total Bonds and Stocks	195,994,403	199,107,833	200,481,611	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	1,526,252	14,600,065	13,124,478	606,294	796,916	XXX	30,654,005	15.6	24,964,212	11.2	30,654,005	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	1,526,252	14,600,065	13,124,478	606,294	796,916	XXX	30,654,005	15.6	24,964,212	11.2	30,654,005	0
2. All Other Governments												
2.1 NAIC 1	1,999,938	0	1,945,388	0	0	XXX	3,945,326	2.0	1,999,897	0.9	2,953,827	991,499
2.2 NAIC 2	0	2,465,347	0	0	0	XXX	2,465,347	1.3	2,458,305	1.1	2,465,347	0
2.3 NAIC 3	0	0	252,305	0	0	XXX	252,305	0.1	258,930	0.1	252,305	0
2.4 NAIC 4	0	0	0	720,215	0	XXX	720,215	0.4	1,010,919	0.5	720,215	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	1,999,938	2,465,347	2,197,693	720,215	0	XXX	7,383,193	3.8	5,728,051	2.6	6,391,694	991,499
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	10,036,613	0	0	XXX	10,036,613	5.1	12,439,130	5.6	10,036,613	0
3.2 NAIC 2	3,004,905	0	0	0	0	XXX	3,004,905	1.5	3,078,835	1.4	3,004,905	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	3,004,905	0	10,036,613	0	0	XXX	13,041,518	6.6	15,517,965	7.0	13,041,518	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	14,993,838	6,174,799	3,024,621	0	XXX	24,193,258	12.3	30,547,029	13.7	24,193,258	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	14,993,838	6,174,799	3,024,621	0	XXX	24,193,258	12.3	30,547,029	13.7	24,193,258	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,620,095	16,914,100	18,185,867	6,392,407	1,048	XXX	43,113,517	22.0	51,131,844	23.0	39,803,823	3,309,694
5.2 NAIC 2	0	3,072,978	0	0	0	XXX	3,072,978	1.6	3,086,176	1.4	3,072,978	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	1,620,095	19,987,078	18,185,867	6,392,407	1,048	XXX	46,186,495	23.5	54,218,020	24.4	42,876,801	3,309,694

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	4,788,355	22,740,974	1,480,678	0	0	XXX	29,010,007	14.8	38,525,924	17.3	25,063,551	3,946,456
6.2 NAIC 2	185,672	18,987,971	1,000,338	0	0	XXX	20,173,981	10.3	22,178,581	10.0	16,297,404	3,876,577
6.3 NAIC 3	1,061,849	12,543,471	8,633,702	0	0	XXX	22,239,022	11.3	25,875,682	11.6	21,229,923	1,009,099
6.4 NAIC 4	0	2,025,364	414,914	0	0	XXX	2,440,278	1.2	4,924,128	2.2	2,025,364	414,914
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	6,035,876	56,297,780	11,529,632	0	0	XXX	73,863,288	37.6	91,504,315	41.1	64,616,242	9,247,046
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	904,629	0	0	0	XXX	904,629	0.5	0	0.0	904,629	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	904,629	0	0	0	XXX	904,629	0.5	0	0.0	904,629	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 9,934,640	69,248,977	50,947,823	10,023,322	797,964	0	140,952,726	71.8	XXX	XXX	132,705,077	8,247,649
11.2 NAIC 2	(d) 3,190,577	24,526,296	1,000,338	0	0	0	28,717,211	14.6	XXX	XXX	24,840,634	3,876,577
11.3 NAIC 3	(d) 1,061,849	13,448,100	8,886,007	0	0	0	23,395,956	11.9	XXX	XXX	22,386,857	1,009,099
11.4 NAIC 4	(d) 0	2,025,364	414,914	720,215	0	0	3,160,493	1.6	XXX	XXX	2,745,579	414,914
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	14,187,066	109,248,737	61,249,082	10,743,537	797,964	0	(b) 196,226,386	100.0	XXX	XXX	182,678,147	13,548,239
11.8 Line 11.7 as a % of Col. 7	7.2	55.7	31.2	5.5	0.4	0.0	100.0	XXX	XXX	XXX	93.1	6.9
12. Total Bonds Prior Year												
12.1 NAIC 1	22,140,209	75,377,505	52,493,378	9,596,126	818	0	XXX	XXX	159,608,036	71.7	153,015,269	6,592,767
12.2 NAIC 2	5,500,500	19,031,478	6,269,919	0	0	0	XXX	XXX	30,801,897	13.8	26,296,995	4,504,902
12.3 NAIC 3	501,759	14,628,730	10,040,292	0	963,831	0	XXX	XXX	26,134,612	11.7	23,685,790	2,448,822
12.4 NAIC 4	0	2,926,914	1,017,808	1,990,325	0	0	XXX	XXX	5,935,047	2.7	3,737,833	2,197,214
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	28,142,468	111,964,627	69,821,397	11,586,451	964,649	0	XXX	XXX	(b) 222,479,592	100.0	206,735,887	15,743,705
12.8 Line 12.7 as a % of Col. 9	12.6	50.3	31.4	5.2	0.4	0.0	XXX	XXX	100.0	XXX	92.9	7.1
13. Total Publicly Traded Bonds												
13.1 NAIC 1	6,934,639	68,302,519	46,646,630	10,023,322	797,967	0	132,705,077	67.6	153,015,269	68.8	132,705,077	XXX
13.2 NAIC 2	3,190,577	20,649,719	1,000,338	0	0	0	24,840,634	12.7	26,296,995	11.8	24,840,634	XXX
13.3 NAIC 3	1,061,849	12,939,001	8,386,007	0	0	0	22,386,857	11.4	23,685,790	10.6	22,386,857	XXX
13.4 NAIC 4	0	2,025,364	0	720,215	0	0	2,745,579	1.4	3,737,833	1.7	2,745,579	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	11,187,065	103,916,603	56,032,975	10,743,537	797,967	0	182,678,147	93.1	206,735,887	92.9	182,678,147	XXX
13.8 Line 13.7 as a % of Col. 7	6.1	56.9	30.7	5.9	0.4	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	5.7	53.0	28.6	5.5	0.4	0.0	93.1	XXX	XXX	XXX	93.1	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	3,000,001	946,458	4,301,193	0	(3)	0	8,247,649	4.2	6,592,767	3.0	XXX	8,247,649
14.2 NAIC 2	0	3,876,577	0	0	0	0	3,876,577	2.0	4,504,902	2.0	XXX	3,876,577
14.3 NAIC 3	0	509,099	500,000	0	0	0	1,009,099	0.5	2,448,822	1.1	XXX	1,009,099
14.4 NAIC 4	0	0	414,914	0	0	0	414,914	0.2	2,197,214	1.0	XXX	414,914
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	3,000,001	5,332,134	5,216,107	0	(3)	0	13,548,239	6.9	15,743,705	7.1	XXX	13,548,239
14.8 Line 14.7 as a % of Col. 7	22.1	39.4	38.5	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.5	2.7	2.7	0.0	0.0	0.0	6.9	XXX	XXX	XXX	XXX	6.9

(a) Includes $ 13,548,239 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 $ 0 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 $ 231,983 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	1,487,810	14,435,518	12,888,202	0	0	XXX	28,811,530	14.7	24,940,790	11.2	28,811,530	0
1.2 Residential Mortgage-Backed Securities	38,442	164,547	236,276	606,294	796,916	XXX	1,842,475	0.9	23,422	0.0	1,842,475	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	1,526,252	14,600,065	13,124,478	606,294	796,916	XXX	30,654,005	15.6	24,964,212	11.2	30,654,005	0
2. All Other Governments												
2.1 Issuer Obligations	1,999,938	2,465,347	2,197,693	720,215	0	XXX	7,383,193	3.8	5,728,051	2.6	6,391,695	991,498
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	1,999,938	2,465,347	2,197,693	720,215	0	XXX	7,383,193	3.8	5,728,051	2.6	6,391,695	991,498
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	3,004,905	0	10,036,613	0	0	XXX	13,041,518	6.6	15,517,965	7.0	13,041,518	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	3,004,905	0	10,036,613	0	0	XXX	13,041,518	6.6	15,517,965	7.0	13,041,518	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	0	14,993,838	6,174,799	3,024,621	0	XXX	24,193,258	12.3	30,547,029	13.7	24,193,258	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	0	14,993,838	6,174,799	3,024,621	0	XXX	24,193,258	12.3	30,547,029	13.7	24,193,258	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	1,520,670	19,822,205	18,128,239	6,364,920	0	XXX	45,836,034	23.4	53,551,603	24.1	42,526,340	3,309,694
5.2 Residential Mortgage-Backed Securities	99,425	164,873	57,628	27,487	1,048	XXX	350,461	0.2	666,419	0.3	350,461	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 Totals	1,620,095	19,987,078	18,185,867	6,392,407	1,048	XXX	46,186,495	23.5	54,218,022	24.4	42,876,801	3,309,694
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	4,479,505	50,409,577	11,529,632	0	0	XXX	66,418,714	33.8	76,064,581	34.2	57,171,667	9,247,047
6.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 Other Loan-Backed and Structured Securities	1,556,371	5,888,203	0	0	0	XXX	7,444,574	3.8	15,439,732	6.9	7,444,574	0
6.5 Totals	6,035,876	56,297,780	11,529,632	0	0	XXX	73,863,288	37.6	91,504,313	41.1	64,616,241	9,247,047
7. Hybrid Securities												
7.1 Issuer Obligations	0	904,629	0	0	0	XXX	904,629	0.5	0	0.0	904,629	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 Totals	0	904,629	0	0	0	XXX	904,629	0.5	0	0.0	904,629	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
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	12,492,828	103,031,114	60,955,178	10,109,756	0	XXX	186,588,876	95.1	XXX	XXX	173,040,637	13,548,239
11.2 Residential Mortgage-Backed Securities	137,867	329,420	293,904	633,781	797,964	XXX	2,192,936	1.1	XXX	XXX	2,192,936	0
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	1,556,371	5,888,203	0	0	0	XXX	7,444,574	3.8	XXX	XXX	7,444,574	0
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	14,187,066	109,248,737	61,249,082	10,743,537	797,964	0	196,226,386	100.0	XXX	XXX	182,678,147	13,548,239
11.8 Line 11.7 as a % of Col. 7	7.2	55.7	31.2	5.5	0.4	0.0	100.0	XXX	XXX	XXX	93.1	6.9
12. Total Bonds Prior Year												
12.1 Issuer Obligations	21,831,649	102,404,713	69,664,629	11,485,197	963,831	XXX	XXX	XXX	206,350,019	92.8	190,606,315	15,743,704
12.2 Residential Mortgage-Backed Securities	128,770	302,231	156,768	101,254	818	XXX	XXX	XXX	689,841	0.3	689,840	1
12.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.4 Other Loan-Backed and Structured Securities	6,182,048	9,257,684	0	0	0	XXX	XXX	XXX	15,439,732	6.9	15,439,732	0
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	28,142,467	111,964,628	69,821,397	11,586,451	964,649	0	XXX	XXX	222,479,592	100.0	206,735,887	15,743,705
12.8 Line 12.7 as a % of Col. 9	12.6	50.3	31.4	5.2	0.4	0.0	XXX	XXX	100.0	XXX	92.9	7.1
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	9,492,826	97,698,985	55,739,071	10,109,755	0	XXX	173,040,637	88.2	190,606,315	85.7	173,040,637	XXX
13.2 Residential Mortgage-Backed Securities	137,868	329,415	293,904	633,784	797,965	XXX	2,192,936	1.1	689,840	0.3	2,192,936	XXX
13.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.4 Other Loan-Backed and Structured Securities	1,556,372	5,888,202	0	0	0	XXX	7,444,574	3.8	15,439,732	6.9	7,444,574	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals	11,187,066	103,916,602	56,032,975	10,743,539	797,965	0	182,678,147	93.1	206,735,887	92.9	182,678,147	XXX
13.8 Line 13.7 as a % of Col. 7	6.1	56.9	30.7	5.9	0.4	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	5.7	53.0	28.6	5.5	0.4	0.0	93.1	XXX	XXX	XXX	93.1	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations	3,000,002	5,332,129	5,216,107	1	0	XXX	13,548,239	6.9	15,743,704	7.1	XXX	13,548,239
14.2 Residential Mortgage-Backed Securities	(1)	5	0	(3)	(1)	XXX	0	0.0	1	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.4 Other Loan-Backed and Structured Securities	(1)	1	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals	3,000,000	5,332,135	5,216,107	(2)	(1)	0	13,548,239	6.9	15,743,705	7.1	XXX	13,548,239
14.8 Line 14.7 as a % of Col. 7	22.1	39.4	38.5	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.5	2.7	2.7	0.0	0.0	0.0	6.9	XXX	XXX	XXX	XXX	6.9

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	2,594,332	2,593,183	1,149	0
2. Cost of cash equivalents acquired	1,951,125,369	1,949,882,796	1,242,573	0
3. Accrual of discount	1,014,549	1,014,549	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	(106)	(106)	0	0
6. Deduct consideration received on disposals	1,954,501,281	1,953,258,440	1,242,841	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	232,863	231,982	881	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	232,863	231,982	881	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2004338		INDIALANTIC	FL		12/18/2017	5.250	6,267,709	0	0	0	0	0	12,500,000	08/13/2018
0599999. Mortgages in good standing - Commercial mortgages-all other							6,267,709	0	0	0	0	0	12,500,000	XXX
0899999. Total Mortgages in good standing							6,267,709	0	0	0	0	0	12,500,000	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							6,267,709	0	0	0	0	0	12,500,000	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2004338	INDIALANTIC	FL		12/18/2017		6,769,306	0	(35,479)	0	0	(35,479)	0	0	466,118	0	0	0
0299999. Mortgages with partial repayments						6,769,306	0	(35,479)	0	0	(35,479)	0	0	466,118	0	0	0
0599999 - Totals						6,769,306	0	(35,479)	0	0	(35,479)	0	0	466,118	0	0	0

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
912828-4F-4	US TREASURY NOTE/BOND				1	4,888,477	100.3030	5,015,156	5,000,000	4,892,430	0	6,838	96,440	0	2.625	2.682	MS	33,534	65,625	03/29/2018	03/31/2025
912828-4V-9	US TREASURY NOTE/BOND				1	488,828	101.5930	507,963	500,000	488,993	0	165	0	0	2.875	3.142	FA	5,430	0	10/31/2018	08/15/2028
912828-5M-8	US TREASURY NOTE/BOND				1	7,507,031	103.7870	7,784,039	7,500,000	7,506,779	0	(252)	0	0	3.125	3.114	MN	30,430	0	11/14/2018	11/15/2028
912828-G9-5	US TREASURY NOTE/BOND	SD			1	1,481,496	99.0070	1,485,109	1,500,000	1,487,810	0	9,473	13,513	0	1.625	1.739	JD	68	36,563	01/13/2015	12/31/2019
912828-M8-0	US TREASURY NOTE/BOND				1	9,631,967	98.1900	9,819,015	10,000,000	9,653,668	0	53,486	303,227	0	2.000	2.205	MN	17,582	200,000	11/29/2017	11/30/2022
912828-S7-6	US TREASURY NOTE/BOND	SD			1	133,305	96.6480	135,307	140,000	133,892	0	1,798	3,209	0	1.125	1.833	JJ	659	1,575	08/03/2016	07/31/2021
912828-S7-6	US TREASURY NOTE/BOND				1	4,627,593	96.6480	4,697,079	4,860,000	4,647,959	0	62,400	111,398	0	1.125	1.833	JJ	22,880	54,675	08/03/2016	07/31/2021
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						28,758,697	XXX	29,443,668	29,500,000	28,811,531	0	133,908	527,787	0	XXX	XXX	XXX	110,583	358,438	XXX	XXX
36179T-XT-7	GOVT NATL MTGE ASSN II SF POOL NO G2 MA5137			4	1	1,829,528	98.4950	1,879,839	1,908,554	1,829,820	0	293	0	0	3.000	3.343	MON	4,771	4,771	10/31/2018	05/20/2048
36202D-QZ-7	GOVT NATL MTGE ASSN II POOL NO 003172			4	1	12,507	110.3430	13,872	12,572	12,514	0	2	0	0	6.000	6.114	MON	63	754	01/14/2002	12/20/2031
36290S-UD-1	GOVT NATL MTGE ASSN POOL NO 616280			4	1	141	99.9240	140	140	140	0	0	0	0	4.500	3.711	MON	1	6	10/18/2004	03/15/2019
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,842,176	XXX	1,893,851	1,921,266	1,842,474	0	295	0	0	XXX	XXX	XXX	4,835	5,531	XXX	XXX
0599999. Total - U.S. Government Bonds						30,600,873	XXX	31,337,519	31,421,266	30,654,005	0	134,203	527,787	0	XXX	XXX	XXX	115,418	363,969	XXX	XXX
040114-HG-8	ARGENTINA REPUBLIC OF SR UNSECURED		D		4FE	1,010,988	72.0220	720,215	1,000,000	720,215	(290,402)	(302)	0	0	7.125	7.019	JJ	34,635	71,250	04/12/2017	07/06/2036
219868-BW-5	CORP ANDINA DE FOMENTO SR UNSECURED		D		1FE	1,999,820	99.6860	1,993,710	2,000,000	1,999,938	0	41	0	0	2.000	2.003	MN	5,667	40,000	05/04/2016	05/10/2019
298785-HM-1	EUROPEAN INV BANK SR UNSECURED		D		1FE	949,970	96.5950	965,954	1,000,000	953,889	0	3,919	0	0	2.375	3.000	MN	2,441	23,750	03/02/2018	05/24/2027
445545-AH-9	HUNGARY REPUBLIC OF UNSECURED		D		2FE	1,945,000	106.2100	2,124,208	2,000,000	1,972,503	0	5,699	0	0	5.375	5.751	FA	38,819	107,500	07/10/2013	02/21/2023
77586T-AC-0	ROMANIA SR UNSECURED		D		2FE	486,225	100.4760	502,381	500,000	492,845	0	1,344	0	0	4.375	4.721	FA	7,839	21,875	07/12/2013	08/22/2023
80413T-AG-4	SAUDI INTERNATIONAL BOND SR UNSECURED		D		1FE	990,730	99.2630	992,631	1,000,000	991,498	0	768	0	0	4.000	4.154	AO	8,222	20,000	04/10/2018	04/17/2025
EK1231-40-7	BANCO INTERNAC DEL PERU SUBORDINATED		D	1	3FE	262,560	105.1270	252,305	240,000	252,305	(3,964)	(2,661)	0	0	6.625	5.125	MS	4,505	15,900	07/14/2016	03/19/2029
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						7,645,293	XXX	7,551,404	7,740,000	7,383,193	(294,366)	8,808	0	0	XXX	XXX	XXX	102,128	300,275	XXX	XXX
1099999. Total - All Other Government Bonds						7,645,293	XXX	7,551,404	7,740,000	7,383,193	(294,366)	8,808	0	0	XXX	XXX	XXX	102,128	300,275	XXX	XXX
341530-AS-5	FLORIDA ST BRD OF EDUCATION REF-CAP OUTLAY-SER E			2	1FE	2,325,747	116.8460	2,360,289	2,020,000	2,314,867	0	(46,055)	88,764	0	5.000	1.910	JD	8,417	101,000	10/30/2017	06/01/2026
452152-F8-9	ILLINOIS STATE REF				2FE	3,049,770	100.2050	3,006,150	3,000,000	3,004,905	0	(62,721)	11,210	0	5.000	2.524	FA	62,500	150,000	10/14/2016	02/01/2019
57582R-FR-2	MASSACHUSETTS STATE OF SER E			2	1FE	2,059,434	102.8460	2,005,497	1,950,000	2,028,740	0	(10,400)	0	0	4.000	3.319	MS	26,000	78,000	12/01/2015	09/01/2037
93974D-X6-0	WASHINGTON STATE OF REF-R-2018C			2	1FE	5,711,050	115.9220	5,796,100	5,000,000	5,693,006	0	(79,777)	206,246	0	5.000	2.671	FA	104,167	162,500	11/14/2017	08/01/2034
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						13,146,001	XXX	13,168,036	11,970,000	13,041,518	0	(198,953)	306,220	0	XXX	XXX	XXX	201,084	491,500	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						13,146,001	XXX	13,168,036	11,970,000	13,041,518	0	(198,953)	306,220	0	XXX	XXX	XXX	201,084	491,500	XXX	XXX
184540-4R-0	CLEAR CREEK TEX INDPT SCH DIST VARIABLE-SER B				1FE	3,025,020	100.7060	3,021,180	3,000,000	3,024,621	0	(3,914)	104,490	0	3.000	2.622	FA	34,000	90,000	11/19/2013	02/15/2032
25476F-SU-3	COLUMBIA DIST OF SER D			2	1FE	2,000,044	117.4110	1,978,375	1,685,000	1,942,620	0	(28,655)	0	0	5.000	2.830	JD	7,021	84,250	12/07/2016	06/01/2030
414005-PJ-1	HARRIS COUNTY TEXAS SUB-REF				1FE	7,287,304	107.9150	6,577,419	6,095,000	6,519,313	0	(155,426)	0	0	5.000	2.250	FA	115,128	304,750	10/23/2013	08/15/2021
467430-NB-6	JACKSON CNTY MO CONSOL SCH MO DIRECT DEPOSIT PROGRAM			2	1FE	1,180,070	113.5550	1,135,550	1,000,000	1,101,513	0	(17,986)	0	0	5.000	2.871	MS	16,667	50,000	05/13/2014	03/01/2027
64966J-VJ-2	NEW YORK NY REF SER F			2	1FE	5,148,750	109.1170	5,455,850	5,000,000	5,060,979	0	(18,079)	0	0	5.000	4.570	FA	104,167	250,000	08/23/2013	08/01/2031
851035-RV-9	SPRINGFIELD MO SCH DIST NO MO DIRECT DEPOSIT PROGRAM				1FE	3,649,860	111.8560	3,355,680	3,000,000	3,413,547	0	(95,324)	0	0	5.000	1.569	MS	50,000	150,000	06/28/2016	03/01/2031
851035-SN-6	SPRINGFIELD MO SCH DIST NO REF SCH MO DIRECT DEP SER B				1FE	3,296,083	118.2420	3,222,095	2,725,000	3,130,665	0	(50,768)	0	0	5.000	2.698	MS	45,417	136,250	04/03/2017	03/01/2026
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						25,587,131	XXX	24,746,149	22,505,000	24,193,258	0	(370,152)	104,490	0	XXX	XXX	XXX	372,400	1,065,250	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						25,587,131	XXX	24,746,149	22,505,000	24,193,258	0	(370,152)	104,490	0	XXX	XXX	XXX	372,400	1,065,250	XXX	XXX
072024-TA-0	BAY AREA TOLL AUTH CALIF TOLL SER S-4				1FE	3,014,000	113.4840	3,336,430	2,940,000	2,976,735	0	(7,689)	0	0	5.000	4.671	AO	36,750	147,000	09/09/2013	04/01/2030
249182-GR-1	DENVER CITY & CNTY CO ARPT REV SYS SER B			2	1FE	6,350,058	110.6720	7,121,743	6,435,000	6,364,916	0	3,069	0	0	5.000	5.105	MN	41,113	321,750	08/22/2013	11/15/2033
409327-HY-2	HAMPTON ROADS VA SANTN DIST UNREFUNDED-SER A				1FE	3,143,433	106.1940	3,254,831	3,065,000	3,099,991	0	(16,386)	0	0	5.000	4.397	JJ	76,625	153,250	03/25/2016	01/01/2039
442435-F4-0	HOUSTON TEX UTIL SYS REV			2	1FE	1,152,910	108.3970	1,083,970	1,000,000	1,048,698	0	(15,948)	0	0	5.000	3.210	MN	6,389	50,000	10/18/2011	11/15/2024
546475-SZ-8	LOUISIANA STATE GAS & FUELS TA UNREFUNDED-REF-SER A-1			2	1FE	421,948	109.6710	422,233	385,000	412,138	0	(7,672)	0	0	5.000	2.770	MN	3,208	19,250	09/19/2017	05/01/2026
576051-DY-9	MASSACHUSETTS ST WTR RESOURCES			2	1FE	860,588	107.8680	809,010	750,000	782,989	0	(12,066)	0	0	5.000	3.211	FA	15,625	37,500	11/09/2011	08/01/2025
592030-L5-7	MET GOVT NASHVILLE & DAVIDSON UNREFUNDED REF SER B			2	1FE	187,386	107.3370	187,840	175,000	182,705	0	(3,088)	0	0	5.000	3.060	MN	1,118	8,750	06/21/2017	05/15/2024
59333P-XZ-6	MIAMI DADE CNTY FL AVIATION REVENUE BONDS			2	1FE	568,585	105.6150	580,883	550,000	553,681	0	(1,992)	0	0	5.250	4.842	AO	7,219	28,875	01/14/2010	10/01/2023
59335K-AT-4	MIAMI-DADE CNTY FL SEAPORT REV SER A			2	2FE	3,135,570	114.3940	3,431,820	3,000,000	3,072,978	0	(13,198)	0	0	6.000	5.410	AO	45,000	180,000	09/11/2013	10/01/2038
593490-LL-7	MIAMI FL SPL OBLG REF- STREET & SIDEWALK IMPT			2	1FE	2,216,100	115.3240	2,306,480	2,000,000	2,213,448	0	(2,652)	0	0	5.000	3.600	JJ	12,778	0	11/05/2018	01/01/2030

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amortization) Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
593490-LN-3	MIAMI FL SPL OBLG REF-STREET & SIDEWALK IMPT			2	1FE	1,097,440	113.9600	1,139,600	1,000,000	1,096,245	0	(1,195)	0	0	5.000	3.730	JJ	6,389	0	11/05/2018	01/01/2032
59447P-JJ-1	MICHIGAN FIN AUTH REVENUE BONDS			2	1FE	1,179,740	108.4050	1,084,050	1,000,000	1,055,063	0	(18,982)	0	0	5.000	2.901	AO	12,500	50,000	10/26/2011	10/01/2022
60636M-DL-8	MISSOURI ST REGL CONVENTION & REF-CONVENTION & SPORTS FAC				1FE	4,379,362	107.9570	4,032,194	3,735,000	4,059,766	0	(120,346)	0	0	5.000	1.600	FA	70,550	186,750	04/19/2016	08/15/2021
60636W-MQ-5	MISSOURI ST HWYS & TRANS COMMN REVENUE BONDS			2	1FE	1,674,510	101.1440	1,517,160	1,500,000	1,520,670	0	(61,725)	0	0	5.000	0.847	MN	12,500	75,000	06/28/2016	05/01/2024
60637A-FY-3	MISSOURI ST HLTH & EDUCTNL FAC SSM HLTH CARE-SER A			2	1FE	4,394,160	111.0770	4,443,080	4,000,000	4,230,848	0	(37,716)	0	0	5.000	3.810	JD	16,667	200,000	04/24/2014	06/01/2031
64971W-6T-2	NEW YORK CITY NY TRANSITIONAL FUTURE TAX SECURED-SUB-SER F-1			2	1FE	4,572,489	117.1600	4,340,778	3,705,000	4,465,685	0	(82,009)	0	0	5.000	2.280	MN	30,875	185,250	09/07/2017	05/01/2030
64990A-EY-7	NEW YORK ST DORM AUTH SALES TAX REVENUE			2	1FE	6,421,500	118.1010	5,905,050	5,000,000	6,122,013	0	(134,241)	0	0	5.000	1.860	MS	73,611	250,000	09/26/2016	03/15/2028
696560-KY-6	PALM BEACH CNTY FL SOL WST AUT REVENUE BONDS UNREFUNDED			2	1FE	515,284	108.2310	530,332	490,000	504,275	0	(4,839)	0	0	5.000	3.871	AO	6,125	24,500	09/02/2016	10/01/2025
915115-4A-4	UNIV TEXAS PERMANENT UNIV FND			2	1FE	2,139,040	110.4110	2,208,220	2,000,000	2,073,189	0	(14,527)	0	0	5.000	4.101	JJ	50,000	100,000	01/13/2014	07/01/2041
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						47,424,103	XXX	47,735,704	42,730,000	45,836,033	0	(553,202)	0	0	XXX	XXX	XXX	525,042	2,017,875	XXX	XXX
31281L-AR-9	FED HOME LOAN MTGE CORP POOL NO FGN70016			4	1	2,101	100.0910	1,947	1,945	1,955	0	(11)	0	0	11.000	9.995	MON	18	214	07/12/2000	07/01/2020
31283G-UE-5	FED HOME LOAN MTGE CORP GOLD POOL NO FGG00581			4	1	838	101.2020	813	803	814	0	(20)	0	0	9.000	8.520	MON	6	72	11/29/2000	03/01/2025
3128LX-R4-4	FED HOME LOAN MTGE CORP GOLD POOL NO G02307			4	1	35,690	106.3050	39,683	37,329	35,857	0	68	0	0	5.000	6.143	MON	156	1,867	06/26/2008	08/01/2036
3128PS-QT-7	Freddie Mac POOL NO J13166			4	1	24,844	102.4640	24,969	24,368	24,672	0	(49)	0	0	4.000	3.414	MON	81	975	02/18/2011	10/01/2025
312903-NJ-2	FREDDIE MAC SER 121 CLASS D			4	1	12	99.7070	14	14	14	0	0	0	0	4.500	5.374	MON	0	1	11/13/2000	03/15/2021
312941-NJ-2	FED HOME LOAN MTGE CORP GOLD POOL NO A93093			4	1	150,365	104.6680	150,675	143,954	149,781	0	(221)	0	0	4.500	3.607	MON	540	6,478	11/16/2010	07/01/2040
31295V-GQ-7	FED HOME LOAN MTGE CORP GOLD POOL NO A00207			4	1	22	100.0000	20	20	20	0	0	0	0	10.000	9.361	MON	0	2	09/18/2000	01/01/2020
31295W-PS-1	FED HOME LOAN MTGE CORP GOLD POOL NO A01333			4	1	62	100.0840	58	58	60	0	0	0	0	10.000	6.418	MON	0	6	09/18/2000	03/01/2021
31379R-EN-4	FED NATL MTGE ASSN POOL NO 426841			4	1	758	100.1420	709	708	711	0	(22)	0	0	10.000	9.112	MON	6	71	12/19/2000	04/01/2021
31385C-3A-9	FED NATL MTGE ASSN POOL NO 540893			4	1	291	100.4520	294	293	291	0	1	0	0	6.500	6.628	MON	2	19	02/08/2001	01/01/2031
31402Q-W8-0	FED NATL MTGE ASSN POOL NO 735171			4	1	20,252	101.4150	20,806	20,516	20,266	0	(42)	0	0	3.846	4.409	MON	66	686	02/08/2007	01/01/2035
31410Q-QW-4	FED NATL MTGE ASSN POOL NO 894269			4	1	57,451	102.6570	59,200	57,668	57,454	0	(20)	0	0	4.453	4.541	MON	214	2,038	10/19/2006	10/01/2036
31411E-Y9-2	FED NATL MTGE ASSN POOL NO 906236			4	1	25,292	104.1490	26,308	25,260	25,287	0	7	0	0	3.879	3.692	MON	82	901	06/04/2007	01/01/2037
31411U-XT-3	FED NATL MTGE ASSN POOL NO 915190			4	1	33,291	104.5700	34,641	33,128	33,280	0	27	0	0	4.329	3.768	MON	120	1,365	04/12/2007	04/01/2037
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						351,269	XXX	360,137	346,064	350,462	0	(282)	0	0	XXX	XXX	XXX	1,291	14,695	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						47,775,372	XXX	48,095,841	43,076,064	46,186,495	0	(553,484)	0	0	XXX	XXX	XXX	526,333	2,032,570	XXX	XXX
00130H-BT-1	AES CORP SR UNSECURED			1	3FE	490,000	97.7600	488,801	500,000	488,801	(4,443)	1,337	0	0	4.875	5.223	MN	3,115	24,375	06/17/2016	05/15/2023
00164V-AD-5	AMC NETWORKS INC SR UNSECURED			1	3FE	498,750	94.9510	474,755	500,000	474,755	(24,341)	141	0	0	5.000	5.038	AO	6,250	25,000	05/06/2016	04/01/2024
013817-AU-5	ALCOA INC SR UNSECURED				3FE	249,750	102.0240	229,554	225,000	229,554	(2,442)	(4,094)	0	0	6.150	4.144	FA	5,228	13,838	04/25/2014	08/15/2020
013817-AV-3	ALCOA INC SR UNSECURED			1	3FE	253,438	101.0000	252,500	250,000	251,593	0	(724)	0	0	5.400	5.067	AO	2,850	13,500	05/06/2016	04/15/2021
013817-AW-1	ALCOA INC SR UNSECURED			1	3FE	370,781	96.9710	363,642	375,000	363,642	(8,235)	449	0	0	5.125	5.293	AO	4,805	19,219	06/13/2016	10/01/2024
013822-AA-9	ALCOA NEDERLAND HOLDING SR UNSECURED			1	3FE	1,013,750	101.9910	1,019,905	1,000,000	1,009,099	0	(2,112)	0	0	6.750	6.470	MS	17,063	67,500	09/23/2016	09/30/2024
01741R-AE-2	ALLEGHENY TECHNOLOGIES SR NOTES			1	4FE	206,500	98.6500	345,274	350,000	275,983	0	27,451	0	0	5.950	16.955	JJ	9,603	20,825	11/25/2014	01/15/2021
030981-AH-7	AMERIGAS PARTNERS LP SR UNSECURED			1	3FE	500,000	94.6220	473,110	500,000	473,110	(26,891)	0	0	0	5.625	5.625	MN	3,203	28,125	06/20/2016	05/20/2024
035242-AL-0	ANHEUSER-BUSCH INBEV FIN SR UNSECURED			1	2FE	1,037,000	97.3090	973,094	1,000,000	1,027,645	0	(6,628)	0	0	3.300	2.554	FA	13,750	33,000	07/27/2017	02/01/2023
03674P-AL-7	ANTERO RESOURCES FINANCE CORP SR UNSECURED			1	3FE	419,050	96.9380	402,294	415,000	402,294	(13,478)	(919)	0	0	5.375	5.135	MN	3,718	22,306	02/27/2015	11/01/2021
03674X-AC-0	ANTERO RESSOURCES CORP SR UNSECURED			1	3FE	113,125	93.9950	117,494	125,000	117,494	(273)	1,560	0	0	5.125	6.832	JD	534	6,406	10/15/2015	12/01/2022
03674X-AJ-5	ANTERO RESSOURCES CORP SR UNSECURED			1	3FE	1,447,886	90.5250	1,357,869	1,500,000	1,357,869	(96,168)	4,464	0	0	5.000	5.593	MS	25,000	50,000	10/30/2018	03/01/2025
037833-DC-1	APPLE INC SR UNSECURED			1	1FE	1,917,420	96.9270	1,938,542	2,000,000	1,929,314	0	11,894	0	0	2.100	3.119	MS	12,717	21,000	04/27/2018	09/12/2022
038522-AK-4	ARAMARK SERVICES INC SR UNSECURED			1	3FE	705,250	99.1010	693,706	700,000	693,706	(10,454)	(1,090)	0	0	5.125	4.911	JJ	16,542	17,938	02/09/2018	01/15/2024
058498-AR-7	BALL CORP SR UNSECURED				3FE	208,750	101.3720	202,744	200,000	202,744	(1,416)	(1,190)	0	0	5.000	4.296	MS	2,944	10,000	11/14/2014	03/15/2022
058498-AS-5	BALL CORP SR UNSECURED				3FE	85,000	97.3670	82,762	85,000	82,762	(2,238)	0	0	0	4.000	4.000	MN	434	3,400	05/09/2013	11/15/2023
12527G-AB-9	CF INDUSTRIES INC CO GTD				3FE	540,000	102.8910	514,456	500,000	514,456	(1,933)	(11,693)	0	0	7.125	4.556	MN	5,938	35,625	12/02/2016	05/01/2020
14987R-AA-6	CB ESCROW CORP SR UNSECURED			1	4FE	477,500	82.9830	414,914	500,000	414,914	(63,929)	1,343	0	0	8.000	8.838	AO	8,444	20,000	05/14/2018	10/15/2025
17325F-AN-8	CITIBANK NA SR UNSECURED			1	1FE	1,549,489	99.7910	1,546,756	1,550,000	1,549,617	0	129	0	0	3.050	3.067	MN	7,879	23,638	05/07/2018	05/01/2020
184496-AL-1	CLEAN HARBORS INC SR UNSECURED			1	3FE	504,561	99.4920	497,459	500,000	497,459	(2,541)	(1,759)	0	0	5.125	4.724	JD	2,135	25,625	06/22/2016	06/01/2021
21036P-AL-2	CONSTELLATION BRANDS INC SR UNSECURED				2FE	126,406	100.8400	126,049	125,000	125,846	0	(176)	0	0	4.250	4.077	MN	885	5,313	09/01/2015	05/01/2023
228227-BE-3	CROWN CASTLE INTL CORP SR UNSECURED				2FE	496,875	103.3260	516,632	500,000	498,440	0	417	0	0	4.875	4.977	AO	5,146	24,375	12/08/2014	04/15/2022
23283P-AG-9	CYRUSONE LP/CYRUSONE FIN SR UNSECURED			1	3FE	1,033,722	98.0090	980,093	1,000,000	980,093	(46,175)	(7,454)	0	0	5.000	4.115	MS	14,722	50,000	01/05/2018	03/15/2024
256882-AD-3	DPL INC SR UNSECURED			1	3FE	531,250	104.4390	522,194	500,000	518,901	0	(6,743)	0	0	7.250	5.631	AO	7,653	36,250	02/13/2017	10/15/2021

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Coventry Health Care of Missouri, Inc.

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amortization) Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
29444U-AM-8	EQUINIX INC SR UNSECURED			1	4FE	511,250	99.5910	497,955	500,000	497,955	(7,632)	(2,313)	0	0	5.375	4.841	AO	6,719	26,875	06/14/2016	04/01/2023
29444U-AP-1	EQUINIX INC SR UNSECURED			1	3FE	796,875	100.8140	756,106	750,000	756,106	(25,082)	(9,225)	0	0	5.750	4.301	JJ	21,563	43,125	04/04/2017	01/01/2025
316773-CL-2	FIFTH THIRD BANCORP SR UNSECURED			2	2FE	148,959	100.1110	150,167	150,000	149,621	0	108	0	0	3.500	3.583	MS	1,546	5,250	03/02/2012	03/15/2022
345397-ZB-2	FORD MOTOR CREDIT CO LLC SR UNSECURED			1	2FE	3,000,030	95.0590	2,851,767	3,000,000	2,999,774	0	(256)	0	0	4.140	4.141	FA	46,920	35,190	05/01/2018	02/15/2023
364725-BA-8	GANNETT CO INC SR UNSECURED			1	3FE	203,750	99.8930	199,787	200,000	199,787	(700)	(879)	0	0	5.125	4.659	JJ	4,726	10,250	01/08/2015	07/15/2020
37045X-AW-6	GENERAL MOTORS FINL CO SR UNSECURED			1	2FE	996,030	96.6740	966,736	1,000,000	997,417	0	721	0	0	3.450	3.533	AO	7,763	34,500	01/11/2017	04/10/2022
37045X-CP-9	GENERAL MOTORS FINL CO SR UNSECURED				2FE	1,999,560	100.0090	2,000,180	2,000,000	1,999,488	0	(72)	0	0	4.200	4.208	MN	12,833	0	11/01/2018	11/06/2021
37331N-AF-8	GEORGIA-PACIFIC LLC SR UNSECURED			1	1FE	3,000,000	99.2970	2,978,901	3,000,000	3,000,000	0	0	0	0	2.539	2.539	MN	9,733	76,170	11/03/2014	11/15/2019
404121-AC-9	HCA INC SR SECURED				3FE	226,181	102.5050	210,136	205,000	209,229	0	(3,603)	0	0	6.500	4.587	FA	5,034	13,325	11/21/2013	02/15/2020
404121-AD-7	HCA INC SR UNSECURED				3FE	571,875	106.2170	531,083	500,000	531,083	(14,262)	(13,290)	0	0	7.500	4.359	FA	14,167	37,500	12/13/2016	02/15/2022
404121-AG-0	HCA INC SR UNSECURED				3FE	1,058,750	101.4160	1,014,157	1,000,000	1,014,157	(37,119)	(7,474)	0	0	5.875	4.556	MN	9,792	58,750	04/16/2018	05/01/2023
40434C-AD-7	HSBC USA INC SR UNSECURED				1FE	1,478,490	98.3450	1,475,177	1,500,000	1,480,678	0	2,188	0	0	3.500	3.761	JD	1,021	52,208	04/19/2018	06/23/2024
421924-BK-6	HEALTHSOUTH CORP SR UNSECURED			1	4FE	502,250	100.0340	500,170	500,000	500,170	(1,008)	(616)	0	0	5.750	5.609	MN	4,792	28,750	03/06/2017	11/01/2024
460146-CP-6	INTL PAPER CO SR UNSECURED			1	2FE	498,120	91.4960	457,482	500,000	498,487	0	161	0	0	3.000	3.042	FA	5,667	15,000	08/02/2016	02/15/2027
526057-BN-3	LENNAR CORP SR UNSECURED			1	3FE	508,750	97.8570	489,284	500,000	489,284	(16,818)	(1,521)	0	0	4.750	4.382	MN	3,035	23,750	03/20/2017	11/15/2022
526057-BT-0	LENNAR CORP SR UNSECURED			1	3FE	121,500	99.8220	119,787	120,000	119,787	(311)	(311)	0	0	4.500	4.229	JD	240	5,400	02/19/2014	06/15/2019
526057-BV-5	LENNAR CORP SR UNSECURED			1	3FE	945,000	94.2740	942,740	1,000,000	942,740	(3,431)	1,171	0	0	4.750	5.765	MN	4,090	23,750	10/26/2018	05/30/2025
526057-BY-9	LENNAR CORP SR UNSECURED			1	3FE	250,000	96.2880	240,721	250,000	240,721	(9,279)	0	0	0	4.125	4.125	JJ	4,755	10,313	01/05/2017	01/15/2022
526057-BZ-6	LENNAR CORP SR UNSECURED			1	3FE	250,000	94.7220	236,805	250,000	236,805	(13,195)	0	0	0	4.500	4.499	AO	1,906	11,250	04/19/2017	04/30/2024
527298-BF-9	LEVEL 3 FINANCING INC SR UNSECURED			1	3FE	94,538	96.4840	96,484	100,000	96,477	0	691	0	0	5.125	6.061	MS	1,708	5,125	01/11/2016	05/01/2023
527298-BK-8	LEVEL 3 FINANCING INC SR UNSECURED			1	3FE	256,250	95.3180	238,295	250,000	238,295	(9,817)	(1,610)	0	0	5.375	4.643	JJ	6,196	13,438	04/03/2017	01/15/2024
52729N-BX-7	LEVEL 3 COMM INC SR UNSECURED			1	4FE	250,000	98.2410	245,603	250,000	245,603	(4,397)	0	0	0	5.750	5.751	MS	4,792	14,375	02/05/2015	12/01/2022
532716-AU-1	LIMITED BRANDS INC SR NOTES				3FE	118,800	99.8880	109,877	110,000	109,877	(3,672)	(1,038)	0	0	5.625	4.504	FA	2,338	6,188	05/23/2013	02/15/2022
55336V-AE-0	MPLX LP SR UNSECURED			1	2FE	97,817	101.1310	121,357	120,000	103,918	0	2,830	0	0	4.500	8.085	JJ	2,490	5,400	09/27/2016	07/15/2023
581557-BM-6	MCKESSON CORP SR UNSECURED				2FE	999,540	100.4150	1,004,154	1,000,000	999,535	0	(5)	0	0	3.650	3.674	MN	3,143	0	11/28/2018	11/30/2020
629377-CA-8	NRG ENERGY INC SR UNSECURED			1	3FE	538,750	104.2050	521,024	500,000	521,024	(13,305)	(4,421)	0	0	7.250	5.567	MN	4,632	36,250	04/17/2018	05/15/2026
62943W-AB-5	NRG YIELD OPERATING LLC SR UNSECURED			1	3FE	960,000	95.0630	950,631	1,000,000	950,631	(9,798)	429	0	0	5.375	6.218	FA	20,306	0	12/04/2018	08/15/2024
62957H-AF-2	NABORS INDUSTRIES INC. SR UNSECURED			1	3FE	998,780	75.4690	754,685	1,000,000	754,685	(244,164)	70	0	0	5.750	5.772	FA	23,958	0	09/27/2018	02/01/2025
68389X-BA-2	ORACLE CORP SR UNSECURED				1FE	1,488,795	99.5910	1,493,859	1,500,000	1,490,895	0	2,100	0	0	2.800	3.052	JJ	20,183	21,000	05/22/2018	07/08/2021
69370C-AA-8	PTC INC SR UNSECURED			1	3FE	534,375	100.2650	501,323	500,000	501,323	(22,196)	(6,334)	0	0	6.000	4.480	MN	3,833	30,000	03/30/2017	05/15/2024
73179P-AK-2	POLYONE CORP SR UNSECURED				3FE	94,000	96.6900	96,690	100,000	96,274	0	751	0	0	5.250	6.182	MS	1,546	5,250	11/14/2014	03/15/2023
74005P-BP-8	PRAXAIR INC SR UNSECURED			2	1FE	1,998,120	98.8910	1,977,820	2,000,000	1,999,294	0	378	0	0	2.250	2.270	MS	12,125	45,000	09/21/2015	09/24/2020
75281A-AW-9	RANGE RESOURCES CORP SR UNSECURED			1	3FE	101,621	95.8020	95,802	100,000	95,802	(5,265)	(452)	0	0	5.750	5.224	JD	479	5,750	10/05/2017	06/01/2021
75281A-AY-5	RANGE RESOURCES CORP SR UNSECURED			1	3FE	197,557	89.5370	179,075	200,000	179,075	(19,045)	457	0	0	5.000	5.287	FA	3,778	10,000	10/05/2017	08/15/2022
780153-AU-6	ROYAL CARIBBEAN CRUISE SR UNSECURED				2FE	531,000	104.9630	524,813	500,000	521,207	0	(4,968)	0	0	5.250	4.054	MN	3,354	26,250	12/21/2016	11/15/2022
780153-AX-0	ROYAL CARIBBEAN CRUISE SR UNSECURED				2FE	1,999,540	98.1180	1,962,360	2,000,000	1,999,677	0	150	0	0	2.650	2.658	MN	4,858	53,000	11/20/2017	11/28/2020
78390X-AA-9	SAIC INC SR UNSECURED			1	3FE	478,750	99.0420	495,208	500,000	492,429	0	3,650	0	0	4.450	5.289	JD	1,854	22,250	12/08/2014	12/01/2020
785592-AE-6	SABINE PASS LIQUEFACTION SECURED			1	2FE	419,360	102.9750	432,496	420,000	419,531	0	124	0	0	5.625	5.663	FA	9,844	23,625	12/18/2014	02/01/2021
785592-AH-9	SABINE PASS LIQUEFACTION 1ST LIEN			1	2FE	133,916	105.1040	131,380	125,000	129,110	0	(1,259)	0	0	6.250	5.038	MS	2,300	7,813	11/19/2014	03/15/2022
852061-AR-1	SPRINT NEXTEL CORP SR UNSECURED				4FE	512,500	102.2540	511,270	500,000	505,648	0	(3,239)	0	0	7.000	6.250	FA	13,222	35,000	10/17/2016	08/15/2020
858119-AZ-3	STEEL DYNAMICS INC SR UNSECURED			1	3FE	209,000	98.6530	197,307	200,000	197,307	(6,210)	(1,435)	0	0	5.250	4.430	AO	2,217	10,500	11/26/2014	04/15/2023
86765L-AL-1	SUNOCO LP/FINANCE CORP SR UNSECURED			1	3FE	1,976,017	94.3590	1,887,180	2,000,000	1,887,180	(89,073)	236	0	0	5.500	5.680	FA	41,556	0	11/30/2018	02/15/2026
87243Q-AB-2	TENET HEALTHCARE CORP SECURED				3FE	515,845	100.8280	499,097	495,000	499,097	(2,268)	(3,413)	0	0	6.000	5.216	AO	7,425	29,700	05/09/2014	10/01/2020
87265H-AF-6	TRI POINTE GROUP INC SR UNSECURED			1	3FE	502,500	79.0000	395,000	500,000	395,000	(107,138)	(216)	0	0	5.250	5.183	JD	2,188	26,250	06/05/2017	06/01/2027
87612B-AR-3	TARGA RESOURCES PARTNERS SR UNSECURED			1	3FE	166,000	99.4870	198,973	200,000	191,233	0	9,200	0	0	4.125	9.259	MN	1,054	8,250	10/29/2015	11/15/2019
911365-BC-7	UNITED RENTALS INC 1ST LIEN			1	3FE	243,750	98.2650	245,662	250,000	245,662	(272)	778	0	0	4.625	5.030	JJ	5,332	11,563	01/14/2016	07/15/2023
911365-BF-0	UNITED RENTALS INC SR UNSECURED			1	3FE	992,500	92.7300	927,300	1,000,000	927,300	(65,648)	448	0	0	5.500	5.607	FA	20,778	27,500	05/03/2018	05/15/2027
92343V-DQ-4	VERIZON COMMUNICATIONS SR UNSECURED				2FE	2,485,307	98.8270	2,457,815	2,487,000	2,485,831	0	324	0	0	2.946	2.961	MS	21,573	73,267	07/06/2017	03/15/2022
962178-AL-3	WEYERHAEUSER REAL ESTATE SR UNSECURED				3FE	148,646	99.1670	148,750	150,000	148,750	(1,076)	352	0	0	4.375	4.625	JD	292	6,563	06/17/2015	06/15/2019
962178-AN-9	WEYERHAEUSER REAL ESTATE SR UNSECURED				3FE	351,706	89.5930	313,575	350,000	313,575	(37,551)	(173)	0	0	5.875	5.805	JD	914	20,563	06/17/2015	06/15/2024
969457-BW-9	WILLIAMS CO INC SR UNSECURED			1	2FE	502,500	100.9270	504,636	500,000	501,841	0	(303)	0	0	4.550	4.471	JD	433	22,750	09/13/2016	06/24/2024
06367T-4W-7	BANK OF MONTREAL SR UNSECURED		A		1FE	1,997,660	99.9770	1,999,536	2,000,000	1,998,140	0	480	0	0	3.100	3.141	AO	13,433	31,000	04/10/2018	04/13/2021
06367T-7H-7	BANK OF MONTREAL SR UNSECURED		A		1FE	1,498,215	100.0650	1,500,971	1,500,000	1,498,610	0	395	0	0	3.100	3.162	JJ	21,700	0	07/10/2018	07/13/2020
15135U-AD-1	CENOVUS ENERGY INC SR UNSECURED		A		2FE	165,865	101.4510	195,098	192,308	185,672	0	7,648	0	0	5.700	10.343	AO	2,314	10,962	02/25/2016	10/15/2019
15135U-AG-4	CENOVUS ENERGY INC SR UNSECURED		A	1	2FE	355,625	94.7750	473,873	500,000	409,025	0	20,408	0	0	3.000	8.995	FA	5,667	15,000	02/26/2016	08/15/2022
00774M-AA-3	AERCAP IRELAND CAP SR UNSECURED		D	1	2FE	244,710	96.8270	242,068	250,000	245,329	0	619	0	0	3.500	4.093	MN	875	4,375	07/02/2018	05/26/2022
00913R-AC-0	AIR LIQUIDE FINANCE SR UNSECURED		D	1	1FE	940,570	94.4690	944,687	1,000,000	946,458	0	5,888	0	0	2.250	3.485	MS	5,875	11,250	06/01/2018	09/27/2023

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23636T-AD-2	DANONE SR UNSECURED		D	1	2FE	2,361,725	95.0220	2,375,553	2,500,000	2,376,905	0	15,180	0	0	2.589	3.710	MN	10,608	32,363	04/30/2018	11/02/2023
25156P-AW-3	DEUTSCHE TELEKOM INT FIN SR UNSECURED		D		2FE	1,499,100	98.7470	1,481,204	1,500,000	1,499,671	0	301	0	0	2.225	2.246	JJ	15,204	33,375	01/09/2017	01/17/2020
63254A-AT-5	NATL AUSTRALIA BANK NY SR UNSECURED		D		1FE	1,999,820	99.1230	1,982,464	2,000,000	1,999,931	0	60	0	0	2.250	2.253	JJ	21,375	45,000	01/04/2017	01/10/2020
822582-AV-4	SHELL INTERNATIONAL FIN SR UNSECURED		D		1FE	1,431,735	96.3530	1,445,301	1,500,000	1,440,524	0	8,789	0	0	2.250	3.313	JJ	16,406	16,875	05/09/2018	01/06/2023
86562M-AH-3	SUMITOMO MITSUI FINL GRP SR UNSECURED		D		1FE	2,000,000	97.3880	1,947,756	2,000,000	2,000,000	0	0	0	0	2.442	2.442	AO	9,768	48,840	10/11/2016	10/19/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						67,236,428	XXX	65,961,752	67,674,308	66,186,731	(1,074,689)	23,262	0	0	XXX	XXX	XXX	720,786	1,960,274	XXX	XXX
05522R-CW-6	BANK OF AMERICA CREDIT CARD TR SERIES 2017-A1 CLASS A1			4	1FE	2,499,281	98.8230	2,470,563	2,500,000	2,499,702	0	241	0	0	1.950	1.968	MON	2,167	48,750	03/23/2017	08/15/2022
14314J-AC-4	CARMX AUTO OWNER TR SER 17-1 CLASS A3			4	1FE	919,855	99.2150	910,926	918,134	918,871	0	(841)	0	0	1.980	1.884	MON	808	18,179	11/07/2017	11/15/2021
14314P-AC-0	CARMAX AUTO OWNER TR SER 17-2 CLASS A3			4	1FE	1,999,736	98.9360	1,978,716	2,000,000	1,999,900	0	91	0	0	1.930	1.943	MON	1,716	38,600	04/12/2017	03/15/2022
981464-EY-2	WORLD FINANCIAL NETWORK CREDIT SER 2015-B CLASS A			4	1FE	2,060,391	99.1150	1,982,298	2,000,000	2,026,101	0	(15,729)	0	0	2.550	1.740	MON	2,267	51,000	10/13/2016	06/17/2024
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						7,479,263	XXX	7,342,503	7,418,134	7,444,574	0	(16,238)	0	0	XXX	XXX	XXX	6,958	156,529	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						74,715,691	XXX	73,304,255	75,092,442	73,631,305	(1,074,689)	7,024	0	0	XXX	XXX	XXX	727,744	2,116,803	XXX	XXX
92553P-BD-3	VIACOM INC JR SUBORDINATED			2	3FE	1,011,250	90.4630	904,629	1,000,000	904,629	(104,250)	(2,371)	0	0	5.875	5.562	FA	20,073	58,750	01/25/2018	02/28/2057
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						1,011,250	XXX	904,629	1,000,000	904,629	(104,250)	(2,371)	0	0	XXX	XXX	XXX	20,073	58,750	XXX	XXX
4899999. Total - Hybrid Securities						1,011,250	XXX	904,629	1,000,000	904,629	(104,250)	(2,371)	0	0	XXX	XXX	XXX	20,073	58,750	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal -Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						190,808,903	XXX	189,511,342	183,119,308	186,356,893	(1,473,305)	(958,700)	938,497	0	XXX	XXX	XXX	2,052,096	6,252,362	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						2,193,445	XXX	2,253,988	2,267,330	2,192,936	0	13	0	0	XXX	XXX	XXX	6,126	20,226	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						7,479,263	XXX	7,342,503	7,418,134	7,444,574	0	(16,238)	0	0	XXX	XXX	XXX	6,958	156,529	XXX	XXX
8199999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						200,481,611	XXX	199,107,833	192,804,772	195,994,403	(1,473,305)	(974,925)	938,497	0	XXX	XXX	XXX	2,065,180	6,429,117	XXX	XXX

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36179T-XT-7	GOVT NATL MTGE ASSN II SF POOL NO G2 MA5137 3.000% 05/20/48		10/31/2018	JPM-CHASE		1,829,528	1,908,554	2,863
912828-4F-4	US TREASURY NOTE/BOND 2.625% 03/31/25		03/29/2018	Strategas Securities, LLC		4,982,031	5,000,000	717
912828-4V-9	US TREASURY NOTE/BOND 2.875% 08/15/28		10/31/2018	MIZUHO SECURITIES USA		488,828	500,000	3,047
912828-5M-8	US TREASURY NOTE/BOND 3.125% 11/15/28		11/14/2018	MIZUHO SECURITIES USA		7,507,031	7,500,000	0
0599999. Subtotal - Bonds - U.S. Governments						14,807,418	14,908,554	6,627
298785-HM-1	EUROPEAN INV BANK SR UNSECURED 2.375% 05/24/27	D	03/02/2018	TD Securities (USA)		949,970	1,000,000	6,729
80413T-AG-4	SAUDI INTERNATIONAL BOND SR UNSECURED 4.000% 04/17/25	D	04/10/2018	CITIGROUP		990,730	1,000,000	0
1099999. Subtotal - Bonds - All Other Governments						1,940,700	2,000,000	6,729
593490-LL-7	MIAMI FL SPL OBLG REF- STREET & SIDEWALK IMPT 5.000% 01/01/30		11/05/2018	Stifel Nicolaus &Co.		2,216,100	2,000,000	0
593490-LN-3	MIAMI FL SPL OBLG REF-STREET & SIDEWALK IMPT 5.000% 01/01/32		11/05/2018	Stifel Nicolaus &Co.		1,097,440	1,000,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						3,313,540	3,000,000	0
03674X-AJ-5	ANTERO RESSOURCES CORP SR UNSECURED 5.000% 03/01/25		10/30/2018	BANC AMERICA		485,000	500,000	4,167
037833-DC-1	APPLE INC SR UNSECURED 2.100% 09/12/22		04/27/2018	BANC AMERICA		1,917,420	2,000,000	5,717
038522-AK-4	ARAMARK SERVICES INC SR UNSECURED 5.125% 01/15/24		02/09/2018	MarketAxess		705,250	700,000	2,790
14987R-AA-6	CB ESCROW CORP SR UNSECURED 8.000% 10/15/25		05/14/2018	MORGAN STANLEY		477,500	500,000	3,444
17325F-AN-8	CITIBANK NA SR UNSECURED 3.050% 05/01/20		05/07/2018	BNP PARIBAS		1,549,489	1,550,000	1,051
23283P-AG-9	CYRUSONE LP/CYRUSONE FIN SR UNSECURED 5.000% 03/15/24		01/05/2018	Tax Free Exchange		1,033,722	1,000,000	15,278
345397-ZB-2	FORD MOTOR CREDIT CO LLC SR UNSECURED 4.140% 02/15/23		05/01/2018	BANC AMERICA		3,000,030	3,000,000	0
37045X-CP-9	GENERAL MOTORS FINL CO SR UNSECURED 4.200% 11/06/21		11/01/2018	CITIGROUP		1,999,560	2,000,000	0
404121-AG-0	HCA INC SR UNSECURED 5.875% 05/01/23		04/16/2018	CHASE SECURITIES		1,058,750	1,000,000	27,253
40434C-AD-7	HSBC USA INC SR UNSECURED 3.500% 06/23/24		04/19/2018	HSBC SEC INC		1,478,490	1,500,000	17,063
526057-BV-5	LENNAR CORP SR UNSECURED 4.750% 05/30/25		10/26/2018	FIRST BOSTON CORP		945,000	1,000,000	19,792
581557-BM-6	MCKESSON CORP SR UNSECURED 3.650% 11/30/20		11/28/2018	CITIGROUP		999,540	1,000,000	0
629377-CA-8	NRG ENERGY INC SR UNSECURED 7.250% 05/15/26		04/17/2018	CITIGROUP		538,750	500,000	15,507
62943W-AB-5	NRG YIELD OPERATING LLC SR UNSECURED 5.375% 08/15/24		12/04/2018	CHASE SECURITIES		960,000	1,000,000	16,573
62957H-AF-2	NABORS INDUSTRIES INC. SR UNSECURED 5.750% 02/01/25		09/27/2018	Tax Free Exchange		998,780	1,000,000	8,944
68389X-BA-2	ORACLE CORP SR UNSECURED 2.800% 07/08/21		05/22/2018	WACHOVIA		1,488,795	1,500,000	15,867
86765L-AL-1	SUNOCO LP/FINANCE CORP SR UNSECURED 5.500% 02/15/26		11/30/2018	Tax Free Exchange		1,976,017	2,000,000	32,083
911365-BF-0	UNITED RENTALS INC SR UNSECURED 5.500% 05/15/27		05/03/2018	MORGAN STANLEY		992,500	1,000,000	12,528
06367T-4W-7	BANK OF MONTREAL SR UNSECURED 3.100% 04/13/21	A	04/10/2018	BMO Capital Mkts.		1,997,660	2,000,000	0
06367T-7H-7	BANK OF MONTREAL SR UNSECURED 3.100% 07/13/20	A	07/10/2018	BMO Capital Mkts.		1,498,215	1,500,000	0
00774M-AA-3	AERCAP IRELAND CAP SR UNSECURED 3.500% 05/26/22	D	07/02/2018	DEUTSCHE BANK		244,710	250,000	948
00913R-AC-0	AIR LIQUIDE FINANCE SR UNSECURED 2.250% 09/27/23	D	06/01/2018	DEUTSCHE BANK		940,570	1,000,000	4,250
23636T-AD-2	DANONE SR UNSECURED 2.589% 11/02/23	D	04/30/2018	MIZUHO SECURITIES USA		2,361,725	2,500,000	0
822582-AV-4	SHELL INTERNATIONAL FIN SR UNSECURED 2.250% 01/06/23	D	05/09/2018	WACHOVIA		1,431,735	1,500,000	11,719
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						31,079,208	31,500,000	214,974
92553P-BD-3	VIACOM INC JR SUBORDINATED 5.875% 02/28/57		01/25/2018	CHASE SECURITIES		1,011,250	1,000,000	24,642
4899999. Subtotal - Bonds - Hybrid Securities						1,011,250	1,000,000	24,642
8399997. Total - Bonds - Part 3						52,152,116	52,408,554	252,972
8399998. Total - Bonds - Part 5						25,683,678	26,009,004	202,420
8399999. Total - Bonds						77,835,794	78,417,558	455,392
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						77,835,794	XXX	455,392

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3136G0-T6-8	FANNIE MAE UNSECURED 1.330% 10/24/19		06/12/2018	MIZUHO SECURITIES USA		983,870	1,000,000	984,672	984,260	0	4,061	1,699	2,362	0	986,621	0	(2,751)	(2,751)	8,460	10/24/2019
3136G1-DG-1	FANNIE MAE UNSECURED 1.050% 02/27/18		02/27/2018	Maturity		1,000,000	1,000,000	972,984	998,941	0	1,059	0	1,059	0	1,000,000	0	0	0	5,250	02/27/2018
36202D-QZ-7	GOVT NATL MTGE ASSN II POOL NO 003172 6.000% 12/20/31		12/01/2018	Paydown		2,163	2,163	2,151	2,152	0	10	0	10	0	2,163	0	0	0	65	12/20/2031
362154-6A-9	GOVT NATL MTGE ASSN I POOL NO 153965 10.000% 02/15/19		10/01/2018	Paydown		337	337	357	337	0	(1)	0	(1)	0	337	0	0	0	14	02/15/2019
36290S-UD-1	GOVT NATL MTGE ASSN POOL NO 616280 4.500% 03/15/19		12/01/2018	Paydown		8,284	8,284	8,352	8,281	0	4	0	4	0	8,284	0	0	0	183	03/15/2019
912828-L4-0	US TREASURY NOTE/BOND 1.000% 09/15/18		09/15/2018	Maturity		1,745,000	1,745,000	1,741,568	1,736,584	0	10,075	1,659	8,416	0	1,745,000	0	0	0	17,450	09/15/2018
912828-XA-3	US TREASURY NOTE/BOND 1.000% 05/15/18		05/15/2018	Maturity		5,000,000	5,000,000	4,996,040	4,993,487	0	8,209	1,696	6,513	0	5,000,000	0	0	0	25,000	05/15/2018
0599999. Subtotal - Bonds - U.S. Governments						8,739,654	8,755,784	8,706,124	8,724,042	0	23,417	5,054	18,363	0	8,742,405	0	(2,751)	(2,751)	56,422	XXX
259291-NB-4	DOUGLAS CNTY NE SCH DIST 1 5.000% 12/15/26		01/30/2018	PNC CAP MKTS		7,928,351	6,545,000	7,979,468	7,850,404	0	(10,969)	0	(10,969)	0	7,839,435	0	88,916	88,916	41,815	12/15/2026
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						7,928,351	6,545,000	7,979,468	7,850,404	0	(10,969)	0	(10,969)	0	7,839,435	0	88,916	88,916	41,815	XXX
072024-TA-0	BAY AREA TOLL AUTH CALIF TOLL SER S-4 5.000% 04/01/30		05/10/2018	Citigroup		2,527,652	2,205,000	2,260,500	2,238,318	0	(2,060)	0	(2,060)	0	2,236,262	0	291,396	291,396	68,279	04/01/2030
31281L-AR-9	FED HOME LOAN MTGE CORP POOL NO FGN70016 11.000% 07/01/20		12/01/2018	Paydown		1,463	1,463	1,580	1,478	0	(15)	0	(15)	0	1,463	0	0	0	89	07/01/2020
31283G-UE-5	FED HOME LOAN MTGE CORP GOLD POOL NO FGG00581 9.000% 03/01/25		12/01/2018	Paydown		136	136	142	141	0	(5)	0	(5)	0	136	0	0	0	7	03/01/2025
3128LX-R4-4	FED HOME LOAN MTGE CORP GOLD POOL NO G02307 5.000% 08/01/36		12/01/2018	Paydown		8,233	8,233	7,871	7,893	0	340	0	340	0	8,233	0	0	0	213	08/01/2036
3128MJ-QL-7	FED HOME LOAN MTGE CORP GOLD POOL NO G08458 4.000% 08/01/41		03/12/2018	CANTOR FITZGERALD		77,564	75,299	78,370	78,233	0	31	0	31	0	78,264	0	(700)	(700)	862	08/01/2041
3128MJ-QL-7	FED HOME LOAN MTGE CORP GOLD POOL NO G08458 4.000% 08/01/41		03/01/2018	Paydown		3,003	3,003	3,126	3,120	0	(117)	0	(117)	0	3,003	0	0	0	20	08/01/2041
3128PS-QT-7	Freddie Mac POOL NO J13166 4.000% 10/01/25		12/01/2018	Paydown		9,572	9,572	9,759	9,711	0	(138)	0	(138)	0	9,572	0	0	0	206	10/01/2025
312903-NJ-2	FREDDIE MAC SER 121 CLASS D 4.500% 03/15/21		12/15/2018	Paydown		19	19	18	19	0	0	0	0	0	19	0	0	0	0	03/15/2021
312941-NJ-2	FED HOME LOAN MTGE CORP GOLD POOL NO A93093 4.500% 07/01/40		12/01/2018	Paydown		25,001	25,001	26,114	26,051	0	(1,050)	0	(1,050)	0	25,001	0	0	0	548	07/01/2040
31295V-GQ-7	FED HOME LOAN MTGE CORP GOLD POOL NO A00207 10.000% 01/01/20		12/01/2018	Paydown		232	232	244	233	0	(2)	0	(2)	0	232	0	0	0	13	01/01/2020
31295W-PS-1	FED HOME LOAN MTGE CORP GOLD POOL NO A01333 10.000% 03/01/21		12/01/2018	Paydown		181	181	192	185	0	(4)	0	(4)	0	181	0	0	0	8	03/01/2021
31348F-7H-9	FED HOME LOAN MTGE CORP POOL NO 405396 3.365% 06/01/19		11/01/2018	Paydown		79	79	81	79	0	0	0	0	0	79	0	0	0	1	06/01/2019
31371L-WR-6	FED NATL MTGE ASSN POOL NO 255456 5.500% 10/01/24		06/11/2018	Baird (Robert W)		37,490	35,037	35,902	35,499	0	(18)	0	(18)	0	35,482	0	2,008	2,008	1,028	10/01/2024
31371L-WR-6	FED NATL MTGE ASSN POOL NO 255456 5.500% 10/01/24		06/01/2018	Paydown		5,827	5,827	5,970	5,903	0	(77)	0	(77)	0	5,827	0	0	0	94	10/01/2024
31379R-EN-4	FED NATL MTGE ASSN POOL NO 426841 10.000% 04/01/21		12/01/2018	Paydown		317	317	339	328	0	(12)	0	(12)	0	317	0	0	0	18	04/01/2021
31385C-3A-9	FED NATL MTGE ASSN POOL NO 540893 6.500% 01/01/31		12/01/2018	Paydown		37	37	37	37	0	0	0	0	0	37	0	0	0	2	01/01/2031
31402Q-W8-0	FED NATL MTGE ASSN POOL NO 735171 3.846% 01/01/35		12/01/2018	Paydown		897	897	886	888	0	9	0	9	0	897	0	0	0	16	01/01/2035
31410F-D7-7	FED NATL MTGE ASSN POOL NO 887626 3.707% 07/01/36		03/22/2018	Brean Capital LLC		41,895	39,699	39,977	39,921	0	(1)	0	(1)	0	39,920	0	1,975	1,975	477	07/01/2036
31410F-D7-7	FED NATL MTGE ASSN POOL NO 887626 3.707% 07/01/36		03/01/2018	Paydown		8,184	8,184	8,241	8,229	0	(46)	0	(46)	0	8,184	0	0	0	43	07/01/2036
31410Q-QW-4	FED NATL MTGE ASSN POOL NO 894269 4.453% 10/01/36		12/01/2018	Paydown		43,942	43,942	43,777	43,794	0	148	0	148	0	43,942	0	0	0	661	10/01/2036
31411E-Y9-2	FED NATL MTGE ASSN POOL NO 906236 3.879% 01/01/37		12/01/2018	Paydown		15,821	15,821	15,841	15,833	0	(12)	0	(12)	0	15,821	0	0	0	318	01/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31411U-XT-3	FED NATL MTGE ASSN POOL NO 915190 4.329% 04/01/37		12/01/2018	Paydown		37,954	37,954	38,141	38,098	0	(144)	0	(144)	0	37,954	0	0	0	521	04/01/2037
359900-3F-2	FULTON CNTY GA DEV AUTH REVENUE BONDS 5.000% 11/01/26		04/17/2018	Raymond James		557,635	500,000	582,935	538,846	0	(2,513)	0	(2,513)	0	536,333	0	21,302	21,302	11,667	11/01/2026
409327-HX-4	HAMPTON ROADS VA SANTN DIST PREREFUNDED-SER A 5.000% 01/01/39		12/12/2018	Wachovia		812,705	765,000	784,576	777,823	0	(3,911)	0	(3,911)	0	773,913	0	38,793	38,793	55,569	01/01/2039
546475-SR-6	LOUISIANA STATE GAS & FUELS TA PREREFUNDED-REF-SER A-1 5.000% 05/01/26		06/08/2018	JEFFRIES		127,743	115,000	126,036	125,398	0	(1,016)	0	(1,016)	0	124,381	0	3,362	3,362	3,530	05/01/2026
574204-E8-2	MARYLAND DEPT TRANSPORTATION REF 4.000% 09/01/26		07/26/2018	Citigroup		1,855,826	1,665,000	1,873,508	1,854,305	0	(11,419)	0	(11,419)	0	1,842,886	0	12,940	12,940	60,865	09/01/2026
576051-DY-9	MASSACHUSETTS ST WTR RESOURCES 5.000% 08/01/25		08/01/2018	Southwest Business Corp		272,608	250,000	286,863	265,018	0	(2,347)	0	(2,347)	0	262,672	0	9,936	9,936	12,569	08/01/2025
592030-L5-7	MET GOVT NASHVILLE & DAVIDSON UNREFUNDED REF SER B 5.000% 05/15/24		11/16/2018	Mesirow Financial		298,724	280,000	299,818	297,269	0	(4,362)	0	(4,362)	0	292,907	0	5,817	5,817	14,194	05/15/2024
60636P-FC-9	MISSOURI ST ENVIRONMENTAL IMPT REVENUE BONDS 5.375% 07/01/18		07/01/2018	Maturity		1,000,000	1,000,000	1,136,970	1,007,801	0	(7,801)	0	(7,801)	0	1,000,000	0	0	0	53,750	07/01/2018
851018-KK-6	SPRINGFIELD MO PUB UTIL REF REF 5.000% 08/01/22		09/14/2018	BARCLAY INVESTMENTS		3,326,340	3,000,000	3,561,540	3,371,133	0	(55,471)	0	(55,471)	0	3,315,662	0	10,678	10,678	169,583	08/01/2022
3199999. Subtotal - Bonds - U.S. Special Revenues						11,097,080	10,090,933	11,229,354	10,791,584	0	(92,013)	0	(92,013)	0	10,699,580	0	397,507	397,507	455,151	XXX
00130H-BU-8	AES CORP SR UNSECURED 5.500% 03/15/24		03/21/2018	Corporate Actions		512,500	500,000	512,500	509,521	0	(422)	0	(422)	0	509,099	0	3,401	3,401	14,208	03/15/2024
00164V-AC-7	AMC NETWORKS INC SR UNSECURED 4.750% 12/15/22		12/10/2018	SUNTRUST CAP MARKETS		146,625	150,000	141,000	143,432	0	1,119	0	1,119	0	144,551	0	2,074	2,074	7,066	12/15/2022
00766T-AB-6	AECOM TECHNOLOGY SR UNSECURED 5.750% 10/15/22		03/16/2018	Call 104.3130		104,313	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	6,725	10/15/2022
037833-CC-2	APPLE INC SR UNSECURED 1.550% 08/04/21		04/27/2018	BANC AMERICA		1,910,700	2,000,000	1,997,220	1,997,972	0	177	0	177	0	1,998,148	0	(87,448)	(87,448)	22,992	08/04/2021
1248EP-AY-9	CCO HOLDINGS LLC CAP CORP SR UNSECURED 5.250% 09/30/22		04/03/2018	CHASE SECURITIES		507,500	500,000	511,250	507,473	0	(640)	0	(640)	0	506,833	0	667	667	13,490	09/30/2022
14042E-3V-0	CAPITAL ONE NA SR UNSECURED 1.500% 03/22/18		02/22/2018	Call 100.0000		500,000	500,000	497,750	499,887	0	69	0	69	0	499,957	0	43	43	3,125	03/22/2018
14314J-AC-4	CARMX AUTO OWNER TR SER 17-1 CLASS A3 1.980% 11/15/21		12/15/2018	Paydown		81,866	81,866	82,020	82,007	0	(141)	0	(141)	0	81,866	0	0	0	1,576	11/15/2021
21036P-AH-1	CONSTELLATION BRANDS INC SR UNSECURED 6.000% 05/01/22		02/28/2018	Call 111.7638		111,764	100,000	108,375	104,665	0	(155)	0	(155)	0	104,511	0	(4,511)	(4,511)	13,714	05/01/2022
212015-AN-1	CONTINENTAL RESOURCES SR UNSECURED 3.800% 06/01/24		05/25/2018	BARCLAY INVESTMENTS		1,221,438	1,250,000	826,875	894,072	0	16,948	0	16,948	0	911,020	0	310,417	310,417	23,618	06/01/2024
23283P-AL-8	CYRUSONE LP/CYRUSONE FIN SR UNSECURED 5.000% 03/15/24		01/05/2018	Tax Free Exchange		1,033,722	1,000,000	1,035,000	1,033,803	0	(81)	0	(81)	0	1,033,722	0	0	0	15,278	03/15/2024
24736V-AA-0	DELTA AIR LINES PASS THRU CERTS ETC 6.200% 07/02/18		07/02/2018	Redemption 100.0000		391,962	391,962	431,159	397,377	0	(5,415)	0	(5,415)	0	391,962	0	0	0	23,004	07/02/2018
254683-BQ-7	DISCOVER CARD MASTER TRUST SERIES 2015-A3 CLASS A 1.450% 03/15/21		01/10/2018	BANC AMERICA		4,984,961	5,000,000	4,999,340	4,999,838	0	8	0	8	0	4,999,846	0	(14,885)	(14,885)	5,438	03/15/2021
25470X-AW-5	DISH DBS CORP SR UNSECURED 5.875% 11/15/24		03/19/2018	GOLDMAN SACHS & CO		441,250	500,000	442,500	452,515	0	1,175	0	1,175	0	453,690	0	(12,440)	(12,440)	10,281	11/15/2024
256746-AB-4	DOLLAR TREE INC SR UNSECURED 5.750% 03/01/23		05/05/2018	Call 104.3130		938,817	900,000	935,589	925,240	0	83	0	83	0	925,323	0	(25,323)	(25,323)	73,892	03/01/2023
26817R-AM-0	DYNEGY INC SR UNSECURED 6.750% 11/01/19		05/01/2018	Call 101.6880		153,549	151,000	151,458	151,167	0	(26)	0	(26)	0	151,141	0	(141)	(141)	7,645	11/01/2019
29444U-AR-7	EQUINIX INC SR UNSECURED 5.375% 05/15/27		08/01/2018	MORGAN STANLEY		757,500	750,000	774,375	772,545	0	(1,538)	0	(1,538)	0	771,008	0	(13,508)	(13,508)	28,891	05/15/2027
31677Q-BH-1	FIFTH THIRD BANCORP SR UNSECURED 1.625% 09/27/19		05/07/2018	WARBURG		1,473,210	1,500,000	1,497,510	1,498,529	0	298	0	298	0	1,498,827	0	(25,617)	(25,617)	15,031	09/27/2019
34531C-AD-2	FORD CREDIT AUTO OWNER TRUST SERIES 16-C CLASS A3 1.220% 03/15/21		02/05/2018	BANC AMERICA		2,467,676	2,500,000	2,499,455	2,499,700	0	21	0	21	0	2,499,721	0	(32,045)	(32,045)	4,406	03/15/2021
345397-XQ-1	FORD MOTOR CREDIT CO LLC SR UNSECURED 3.200% 01/15/21		05/01/2018	RBS US		1,980,580	2,000,000	1,998,540	1,999,173	0	43	0	43	0	1,999,216	0	(18,636)	(18,636)	51,200	01/15/2021
35671D-BC-8	FREEPORT-MCMORAN C & G SR UNSECURED 5.450% 03/15/43		01/03/2018	CHASE SECURITIES		1,002,500	1,000,000	963,750	963,831	0	9	0	9	0	963,839	0	38,661	38,661	16,653	03/15/2043
38141G-FG-4	GOLDMAN SACHS GROUP SR UNSECURED 5.950% 01/18/18		01/18/2018	Maturity		1,000,000	1,000,000	1,114,730	1,001,301	0	(1,301)	0	(1,301)	0	1,000,000	0	0	0	29,750	01/18/2018

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
404121-AE-5	HCA INC 1ST LIEN 5.875% 03/15/22		04/16/2018	CHASE SECURITIES		180,413	170,000	176,800	173,753	0	(234)	0	(234)	0	173,519	0	6,894	6,894	5,909	03/15/2022
406216-BC-4	HALLIBURTON CO SR UNSECURED 2.000% 08/01/18		08/01/2018	Maturity		2,000,000	2,000,000	1,998,580	1,999,812	0	188	0	188	0	2,000,000	0	0	0	40,000	08/01/2018
42824C-AU-3	HP ENTERPRISE SR UNSECURED 2.850% 10/05/18		06/29/2018	Call 100.1622		1,813,938	1,811,000	1,812,176	1,811,483	0	(386)	0	(386)	0	1,811,097	0	(97)	(97)	40,788	10/05/2018
42824C-AU-3	HP ENTERPRISE SR UNSECURED 2.850% 10/05/18		10/05/2018	Maturity		1,189,000	1,189,000	1,189,772	1,189,317	0	(317)	0	(317)	0	1,189,000	0	0	0	33,887	10/05/2018
513075-BE-0	LAMAR MEDIA CORP SR SUBORDINATED 5.000% 05/01/23		09/18/2018	CHASE SECURITIES		507,500	500,000	518,750	513,259	0	(2,715)	0	(2,715)	0	510,545	0	(3,045)	(3,045)	22,153	05/01/2023
526057-BU-7	LENNAR CORP SR UNSECURED 4.500% 11/15/19		12/10/2018	MORGAN STANLEY		250,338	250,000	250,000	250,000	0	0	0	0	0	250,000	0	338	338	12,094	11/15/2019
526057-BX-1	LENNAR CORP SR UNSECURED 4.750% 04/01/21		05/10/2018	DAIN RAUSCHER INC-69211		252,813	250,000	250,000	250,000	0	0	0	0	0	250,000	0	2,813	2,813	7,356	04/01/2021
527298-BC-6	LEVEL 3 FINANCING INC SR UNSECURED 5.625% 02/01/23		03/06/2018	MORGAN STANLEY		502,500	500,000	518,125	505,114	8,492	(1,191)	0	7,301	0	512,416	0	(9,916)	(9,916)	6,484	02/01/2023
527298-BD-4	LEVEL 3 FINANCING INC SR UNSECURED 5.375% 08/15/22		03/06/2018	BARCLAY INVESTMENTS		503,750	500,000	514,375	506,342	2,665	(1,008)	0	1,657	0	507,999	0	(4,249)	(4,249)	8,436	08/15/2022
53219L-AM-1	LIFEPOINT HOSPITALS INC SR UNSECURED 5.500% 12/01/21		11/16/2018	Corporate Actions		483,508	490,000	500,461	494,158	0	(1,851)	0	(1,851)	0	492,308	0	(8,800)	(8,800)	25,827	12/01/2021
64110L-AP-1	NETFLIX INC SR UNSECURED 4.875% 04/15/28		01/16/2018	DEUTSCHE BANK		990,000	1,000,000	1,000,000	979,406	20,594	0	0	20,594	0	1,000,000	0	(10,000)	(10,000)	11,104	04/15/2028
690872-AA-4	OWENS-BROCKWAY SR UNSECURED 5.000% 01/15/22		01/25/2018	DEUTSCHE BANK		209,250	200,000	200,000	200,000	0	0	0	0	0	200,000	0	9,250	9,250	2,889	01/15/2022
737446-AM-6	POST HOLDINGS INC SR UNSECURED 5.750% 03/01/27		05/03/2018	WACHOVIA		970,000	1,000,000	1,055,000	1,017,808	34,771	(2,175)	0	32,596	0	1,050,404	0	(80,404)	(80,404)	39,292	03/01/2027
845467-AH-2	SOUTHWESTERN ENERGY CO SR UNSECURED 4.100% 03/15/22		12/04/2018	Corporate Actions		950,000	1,000,000	893,750	915,234	0	16,742	0	16,742	0	931,976	0	18,024	18,024	49,997	03/15/2022
911365-BG-8	UNITED RENTALS INC SR UNSECURED 4.875% 01/15/28		09/26/2018	GOLDMAN SACHS & CO		937,500	1,000,000	1,001,250	1,001,154	0	(146)	0	(146)	0	1,001,008	0	(63,508)	(63,508)	55,115	01/15/2028
912909-AK-4	US STEEL CORP 1ST LIEN 8.375% 07/01/21		04/12/2018	Call 107.5125		427,900	398,000	406,955	403,808	0	201	0	201	0	404,009	0	(6,009)	(6,009)	55,918	07/01/2021
94974B-FG-0	WELLS FARGO CO SR UNSECURED 1.500% 01/16/18		01/16/2018	Maturity		1,000,000	1,000,000	969,030	999,680	0	320	0	320	0	1,000,000	0	0	0	7,500	01/16/2018
958102-AJ-4	WESTERN DIGITAL CORP SECURED 7.375% 04/01/23		03/01/2018	Call 108.7260		543,630	500,000	508,125	505,531	0	710	0	710	0	506,241	0	(6,241)	(6,241)	58,995	04/01/2023
06367T-HQ-6	BANK OF MONTREAL SR UNSECURED 1.500% 07/18/19	A	07/10/2018	MORGAN STANLEY		2,467,975	2,500,000	2,497,600	2,498,742	0	430	0	430	0	2,499,172	0	(31,197)	(31,197)	36,875	07/18/2019
15135U-AD-1	CENOVUS ENERGY INC SR UNSECURED 5.700% 10/15/19	A	10/29/2018	Redemption 102.5118		315,421	307,692	265,385	284,839	0	30,582	0	30,582	0	315,421	0	0	0	18,221	10/15/2019
496902-AN-7	KINROSS GOLD CORP UNSECURED 5.950% 03/15/24	A	05/02/2018	WARBURG		521,250	500,000	531,250	527,850	0	(1,383)	0	(1,383)	0	526,467	0	(5,217)	(5,217)	18,924	03/15/2024
878742-AY-1	TECK COMINCO LTD SR UNSECURED 3.750% 02/01/23	A	08/14/2018	Corporate Actions		485,000	500,000	476,250	479,089	0	2,299	0	2,299	0	481,388	0	3,612	3,612	19,427	02/01/2023
00772B-AF-8	AERCAP IRELAND CAP LTD/A SR UNSECURED 4.500% 05/15/21	D	07/02/2018	DEUTSCHE BANK		254,460	250,000	254,688	252,933	0	(421)	0	(421)	0	252,512	0	1,948	1,948	7,188	05/15/2021
00913R-AA-4	AIR LIQUIDE FINANCE SR UNSECURED 1.375% 09/27/19	D	04/20/2018	TD Securities (USA)		978,980	1,000,000	999,300	999,584	0	76	0	76	0	999,661	0	(20,681)	(20,681)	7,906	09/27/2019
22546Q-AV-9	CREDIT SUISSE NEW YORK SR UNSECURED 1.700% 04/27/18	D	02/12/2018	FIRST BOSTON CORP		999,850	1,000,000	998,900	999,862	0	44	0	44	0	999,906	0	(56)	(56)	5,053	04/27/2018
23636T-AB-6	DANONE SR UNSECURED 1.691% 10/30/19	D	04/30/2018	BANC AMERICA		2,450,450	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(49,550)	(49,550)	21,372	10/30/2019
822582-BM-3	SHELL INTERNATIONAL FIN SR UNSECURED 1.625% 11/10/18	D	05/09/2018	WACHOVIA		1,494,360	1,500,000	1,495,065	1,498,551	0	613	0	613	0	1,499,164	0	(4,804)	(4,804)	12,255	11/10/2018
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						45,402,219	45,690,520	45,401,983	45,291,357	66,522	50,609	0	117,131	0	45,408,493	0	(140,186)	(140,186)	1,018,948	XXX
8399997. Total - Bonds - Part 4						73,167,304	71,082,237	73,316,929	72,657,387	66,522	(28,956)	5,054	32,512	0	72,689,913	0	343,486	343,486	1,572,336	XXX
8399998. Total - Bonds - Part 5						25,572,104	26,009,004	25,683,678	0	0	8,905	11,554	(2,649)	0	25,681,029	0	(108,925)	(108,925)	520,470	XXX
8399999. Total - Bonds						98,739,408	97,091,241	99,000,607	72,657,387	66,522	(20,051)	16,608	29,863	0	98,370,942	0	234,561	234,561	2,092,806	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						98,739,408	XXX	99,000,607	72,657,387	66,522	(20,051)	16,608	29,863	0	98,370,942	0	234,561	234,561	2,092,806	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36179T-XT-7	GOVT NATL MTGE ASSN II SF POOL NO G2 MA5137 3.000% 05/20/48		10/31/2018	JPM-CHASE	12/01/2018	Paydown	9,004	8,631	9,004	9,004	0	373	0	373	0	0	0	0	23	14
912828-4V-9	US TREASURY NOTE/BOND 2.875% 08/15/28		10/31/2018	MIZUHO SECURITIES USA	11/14/2018	MIZUHO SECURITIES USA	7,500,000	7,332,422	7,345,313	7,332,974	0	552	0	552	0	0	12,339	12,339	53,906	45,703
0599999. Subtotal - Bonds - U.S. Governments							7,509,004	7,341,053	7,354,317	7,341,978	0	925	0	925	0	0	12,339	12,339	53,929	45,717
05605H-AA-8	BWX TECHNOLOGIES INC SR UNSECURED 5.375% 07/15/26		05/18/2018	MORGAN STANLEY	05/21/2018	SUNTRUST CAP MARKETS	1,000,000	1,000,000	1,003,750	1,000,000	0	0	0	0	0	0	3,750	3,750	0	0
156700-AX-4	CENTURYTEL INC SR UNSECURED 6.750% 12/01/23		05/14/2018	BANC AMERICA	09/19/2018	DAIN RAUSCHER INC-69211	1,000,000	1,017,500	1,046,250	1,016,486	0	(1,014)	0	(1,014)	0	0	29,764	29,764	54,375	30,938
16411Q-AA-9	CHENIERE ENERGY PARTNERS SR UNSECURED 5.250% 10/01/25		05/17/2018	DEUTSCHE BANK	07/16/2018	BANC AMERICA	1,000,000	970,000	993,750	970,506	0	506	0	506	0	0	23,244	23,244	15,604	7,292
345397-ZB-2	FORD MOTOR CREDIT CO LLC SR UNSECURED 4.140% 02/15/23		05/01/2018	BANC AMERICA	10/23/2018	GOLDMAN SACHS & CO	2,000,000	2,000,020	1,928,440	1,999,824	0	(196)	0	(196)	0	0	(71,384)	(71,384)	39,560	0
382550-BF-7	GOODYEAR TIRE & RUBBER SR UNSECURED 5.000% 05/31/26		05/04/2018	CHASE SECURITIES	10/05/2018	WARBURG	1,000,000	950,000	937,500	952,047	0	2,047	0	2,047	0	0	(14,547)	(14,547)	43,056	21,944
629377-CD-2	NRG ENERGY INC SR UNSECURED 5.750% 01/15/28		05/23/2018	CITIGROUP	08/09/2018	DEUTSCHE BANK	1,000,000	986,250	996,250	986,558	0	308	0	308	0	0	9,692	9,692	39,292	26,833
629568-AX-4	NABORS INDUSTRIES INC SR UNSECURED 4.625% 09/15/21		02/08/2018	MarketAxess	11/26/2018	MIZUHO SECURITIES USA	1,000,000	975,600	937,500	971,023	0	6,977	11,554	(4,577)	0	0	(33,523)	(33,523)	55,628	18,885
62957H-AD-7	NABORS INDUSTRIES INC. SR UNSECURED 5.750% 02/01/25		01/17/2018	GOLDMAN SACHS & CO	09/27/2018	Tax Free Exchange	1,000,000	998,750	998,780	998,780	0	30	0	30	0	0	0	0	38,972	0
64110L-AQ-9	NETFLIX INC SR UNSECURED 5.875% 11/15/28		04/23/2018	MORGAN STANLEY	04/26/2018	CITIGROUP	1,000,000	1,000,000	1,001,250	1,000,000	0	0	0	0	0	0	1,250	1,250	653	0
68389X-BK-0	ORACLE CORP SR UNSECURED 1.900% 09/15/21		04/09/2018	MIZUHO SECURITIES USA	05/22/2018	US BANCORP	1,500,000	1,454,145	1,444,020	1,455,658	0	1,513	0	1,513	0	0	(11,638)	(11,638)	5,463	2,058
84762L-AU-9	SPECTRUM BRANDS INC SR UNSECURED 5.750% 07/15/25		01/03/2018	MORGAN STANLEY	06/27/2018	CITIGROUP	1,000,000	1,057,500	992,500	1,052,233	0	(5,267)	0	(5,267)	0	0	(59,733)	(59,733)	54,944	27,153
86765L-AK-3	SUNOCO LP/FINANCE CORP SR UNSECURED 5.500% 02/15/26		05/02/2018	Various	11/30/2018	Tax Free Exchange	2,000,000	1,975,000	1,976,017	1,976,017	0	1,017	0	1,017	0	0	0	0	93,806	15,431
98212B-AH-6	WPX ENERGY INC SR UNSECURED 5.750% 06/01/26		05/09/2018	CITIGROUP	06/12/2018	GOLDMAN SACHS & CO	1,000,000	1,005,000	1,003,750	1,004,918	0	(82)	0	(82)	0	0	(1,168)	(1,168)	3,354	0
91911X-AW-4	VALEANT PHARMACEUTICALS SR UNSECURED 8.500% 01/31/27	A	05/17/2018	GOLDMAN SACHS & CO	05/18/2018	GMP Securities LLC	1,000,000	1,000,000	1,008,750	1,000,000	0	0	0	0	0	0	8,750	8,750	0	0
00913R-AB-2	AIR LIQUIDE FINANCE SR UNSECURED 1.750% 09/27/21	D	04/20/2018	CITIGROUP	06/01/2018	TD Securities (USA)	1,000,000	954,430	951,860	955,860	0	1,430	0	1,430	0	0	(4,000)	(4,000)	3,306	1,313
22546Q-AN-7	CREDIT SUISSE NEW YORK SR UNSECURED 2.300% 05/28/19	D	02/12/2018	FIRST BOSTON CORP	09/14/2018	FIRST BOSTON CORP	1,000,000	998,430	997,420	999,141	0	711	0	711	0	0	(1,721)	(1,721)	18,528	4,856
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							18,500,000	18,342,625	18,217,787	18,339,051	0	7,980	11,554	(3,574)	0	0	(121,264)	(121,264)	466,541	156,703
8399998. Total - Bonds							26,009,004	25,683,678	25,572,104	25,681,029	0	8,905	11,554	(2,649)	0	0	(108,925)	(108,925)	520,470	202,420
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								25,683,678	25,572,104	25,681,029	0	8,905	11,554	(2,649)	0	0	(108,925)	(108,925)	520,470	202,420

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

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
PNC Bank	Pittsburgh, PA		0.000	0	0	23,689	XXX
Citi Bank	Uniondale, NY		0.000	0	0	22,662,675	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	22,686,364	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	22,686,364	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	22,686,364	XXX

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

1. January	26,190,205	4. April	29,853,287	7. July	43,734,854	10. October	23,327,128
2. February	25,147,743	5. May	29,343,731	8. August	110,399,541	11. November	51,875,869
3. March	102,144,972	6. June	115,901,492	9. September	24,618,967	12. December	22,686,364

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
	AMERENENERGY GENERATING CP 3(a)3		12/31/2018	2.650	01/02/2019	231,983	0	17
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						231,983	0	17
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						231,983	0	17
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Bank Loans						0	0	0
7799999. Total - Issuer Obligations						231,983	0	17
7899999. Total - Residential Mortgage-Backed Securities						0	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0
8199999. Total - SVO Identified Funds						0	0	0
8299999. Total - Bank Loans						0	0	0
8399999. Total Bonds						231,983	0	17
60934N-50-0	FEDERATED INVESTORS INC TREASURY OBLIGATION FUND		12/31/2018	0.000		880	17	136
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						880	17	136
8899999 - Total Cash Equivalents						232,863	17	153

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	RSD by INS CODE AR 23-76-118	322,359	321,774	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA			0	0	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL	B	RSD by INS CODE 215 ILCS 125/2-4 & 2-6	312,440	311,873	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO	B	RSD by INS CODE MO354.410 RSMo	986,903	986,769	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM			0	0	0	0
33. New York NY			0	0	0	0
34. North Carolina NC			0	0	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	1,621,702	1,620,416	0	0
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. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

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ANNUAL STATEMENT BLANK (Continued)