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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2018
OF THE CONDITION AND AFFAIRS OF THE

Bankers Life and Casualty Company

NAIC Group Code 0233 (Current) 0233 (Prior) NAIC Company Code 61263 Employer's ID Number 36-0770740

Organized under the Laws of Illinois, State of Domicile or Port of Entry IL

Country of Domicile United States of America

Incorporated/Organized 04/06/1880 Commenced Business 01/17/1879

Statutory Home Office 111 East Wacker Drive, Suite 2100 (Street and Number), Chicago, IL, US 60601-4508 (City or Town, State, Country and Zip Code)

Main Administrative Office 111 East Wacker Drive, Suite 2100 (Street and Number)
Chicago, IL, US 60601-4508 (City or Town, State, Country and Zip Code), 312-396-6000 (Area Code) (Telephone Number)

Mail Address 111 East Wacker Drive, Suite 2100 (Street and Number or P O Box), Chicago, IL, US 60601-4508 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 111 East Wacker Drive, Suite 2100 (Street and Number)
Chicago, IL, US 60601-4508 (City or Town, State, Country and Zip Code), 312-396-6000 (Area Code) (Telephone Number)

Internet Website Address www bankerslife com

Statutory Statement Contact Shelly Ann Hitch (Name), 317-817-6485 (Area Code) (Telephone Number)
Shelly Hitch@CNOinc com (E-mail Address), 317-817-2115 (FAX Number)

OFFICERS

President	Scott Louis Goldberg	Treasurer	Jeffrey Michael Kircher
Secretary	Karl William Kindig	Actuary	Mark Edward Billingsley

OTHER

Bruce Keating Baude, Executive Vice President	Yvonne Kay Franzese, Executive Vice President	Erik Magnus Helding, Executive Vice President
Eric Ronald Johnson, Executive Vice President	Matthew Joseph Zimpfer, Executive Vice President	William Douglas Fritts, Jr., Senior Vice President
John Robert Kline, Senior Vice President	Nathan Ellis Richardson #, Senior Vice President	

DIRECTORS OR TRUSTEES

Timothy Scott Bischof	Scott Louis Goldberg	Erik Magnus Helding
John Robert Kline	Gerardo Monroy	Rocco Francis Tarasi, III #

State of Indiana
County of Hamilton SS

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that (1) state law may differ, or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement

Scott Louis Goldberg	Karl William Kindig	John Robert Kline
President	Secretary	SVP & Chief Accounting Officer

Subscribed and sworn to before me this 6th day of November, 2018

Kristie L Nave
Notary Public, State of Indiana, Marion County
My Commission Expires November 7, 2024

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

KRISTIE L. NAVE, Notary Public
Marion County
SEAL
State of Indiana
My Commission Expires Nov, 7, 2024

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	12,376,604,412		12,376,604,412	15,222,240,075
2.	Stocks:				
	2.1 Preferred stocks	302,569,892		302,569,892	254,089,821
	2.2 Common stocks	242,243,549	105,178	242,138,371	120,281,910
3.	Mortgage loans on real estate:				
	3.1 First liens	1,077,543,434		1,077,543,434	1,076,372,307
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 65,626,882), cash equivalents ($ 138,911,929) and short-term investments ($)	204,538,812		204,538,812	248,186,107
6.	Contract loans (including $ premium notes)	64,051,651	3,095	64,048,555	61,683,767
7.	Derivatives	136,987,948		136,987,948	160,578,662
8.	Other invested assets	491,115,731	97,386	491,018,345	532,376,261
9.	Receivables for securities	2,294,350		2,294,350	1,803,266
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	26,005,895		26,005,895	18,259,259
12.	Subtotals, cash and invested assets (Lines 1 to 11)	14,923,955,673	205,659	14,923,750,014	17,695,871,436
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	144,404,835		144,404,835	172,613,950
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,962,387	5,371	2,957,016	7,971,053
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	65,276,345		65,276,345	62,507,020
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	575,487		575,487	247,894
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	26,625,273		26,625,273	9,146,184
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	17,165,168		17,165,168	
18.2	Net deferred tax asset	345,669,066	184,948,076	160,720,990	115,778,592
19.	Guaranty funds receivable or on deposit	10,531,600		10,531,600	11,145,659
20.	Electronic data processing equipment and software	1,771,853	941,265	830,588	623,520
21.	Furniture and equipment, including health care delivery assets ($)	7,734,888	7,734,888		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	8,077,055		8,077,055	11,768,166
24.	Health care ($) and other amounts receivable	26,965,167	26,217,240	747,926	736,810
25.	Aggregate write-ins for other than invested assets	188,386,535		188,386,535	185,501,485
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	15,770,101,331	220,052,500	15,550,048,831	18,273,911,770
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	15,770,101,331	220,052,500	15,550,048,831	18,273,911,770
	DETAILS OF WRITE-INS				
1101.	Assets held in rabbi trust for agents' deferred compensation program	26,005,895		26,005,895	18,259,259
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	26,005,895		26,005,895	18,259,259
2501.	Cash surrender value of company owned life insurance	186,159,468		186,159,468	182,309,701
2502.	Transferable state tax credits	2,227,067		2,227,067	3,191,785
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	188,386,535		188,386,535	185,501,485

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 10,108,355,246 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	10,108,355,246	9,787,220,121
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	1,886,263,961	4,691,601,345
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	1,292,153,461	1,294,118,787
4.	Contract claims:		
	4.1 Life	23,432,585	27,427,034
	4.2 Accident and health	146,070,758	269,137,945
5.	Policyholders' dividends $ .... and coupons $ .... due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ .... Modco)	173,188	178,519
	6.2 Dividends not yet apportioned (including $ .... Modco)		
	6.3 Coupons and similar benefits (including $ .... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ 19,869,373 accident and health premiums	23,159,889	37,429,688
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ .... is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 105 assumed and $ 4,160,439 ceded	4,160,544	4,257,047
	9.4 Interest Maintenance Reserve	247,173,576	294,317,796
10.	Commissions to agents due or accrued-life and annuity contracts $ 3,628,324 , accident and health $ 646,061 and deposit-type contract funds $	4,274,385	5,353,400
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	195,624,147	172,868,151
13.	Transfers to Separate Accounts due or accrued (net) (including $ .... accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	4,603,427	9,586,325
15.1	Current federal and foreign income taxes, including $ .... on realized capital gains (losses)		4,643,708
15.2	Net deferred tax liability		
16.	Unearned investment income	2,250,130	2,109,948
17.	Amounts withheld or retained by company as agent or trustee	727,366	761,302
18.	Amounts held for agents' account, including $ 7,679,428 agents' credit balances	7,794,162	10,637,090
19.	Remittances and items not allocated	25,959,768	26,308,039
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ .... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	209,389,716	174,806,302
	24.02 Reinsurance in unauthorized and certified ($ ....) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	7,583,881	3,621,986
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	30,598,750	22,587,105
	24.10 Payable for securities lending		
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	97,275,014	98,166,422
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	14,317,023,953	16,937,138,060
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	14,317,023,953	16,937,138,060
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	968,621,970	748,621,970
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	254,402,908	578,151,739
36.	Less treasury stock, at cost:		
	36.1 .... shares common (value included in Line 29 $ ....)		
	36.2 .... shares preferred (value included in Line 30 $ ....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ .... in Separate Accounts Statement)	1,223,024,879	1,326,773,710
38.	Totals of Lines 29, 30 and 37	1,233,024,879	1,336,773,710
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	15,550,048,831	18,273,911,770
	DETAILS OF WRITE-INS		
2501.	Unclaimed funds	53,219,262	50,502,241
2502.	Liability for agents' deferred compensation program funded through a rabbi trust	25,977,904	18,231,268
2503.	Liability for deferred compensation obligation	18,077,848	29,432,914
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	97,275,014	98,166,422
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	1,874,572,274	1,930,997,535	2,581,467,280
2.	Considerations for supplementary contracts with life contingencies	2,023,914	3,067,540	4,195,250
3.	Net investment income	674,107,899	784,329,407	1,086,983,993
4.	Amortization of Interest Maintenance Reserve (IMR)	6,562,454	9,313,923	11,991,290
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	14,249,120	12,591,547	16,790,732
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts	608,168	616,596	590,920
	8.3 Aggregate write-ins for miscellaneous income	13,911,426	17,295,951	24,952,217
9.	Totals (Lines 1 to 8.3)	2,586,035,254	2,758,212,498	3,726,971,681
10.	Death benefits	147,814,270	144,339,053	189,539,386
11.	Matured endowments (excluding guaranteed annual pure endowments)	132,106	165,494	200,260
12.	Annuity benefits	219,760,697	216,580,872	286,188,720
13.	Disability benefits and benefits under accident and health contracts	612,407,149	771,825,642	1,024,772,710
14.	Coupons, guaranteed annual pure endowments and similar benefits	262	299	387
15.	Surrender benefits and withdrawals for life contracts	526,452,682	460,828,459	625,107,382
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	22,714,844	18,251,915	24,789,056
18.	Payments on supplementary contracts with life contingencies	6,556,638	7,528,216	9,890,060
19.	Increase in aggregate reserves for life and accident and health contracts	(2,484,202,258)	429,785,878	606,341,597
20.	Totals (Lines 10 to 19)	(948,363,611)	2,049,305,828	2,766,829,559
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	118,528,074	113,947,931	146,162,355
22.	Commissions and expense allowances on reinsurance assumed	65,829,330	68,158,323	91,562,139
23.	General insurance expenses	267,298,645	237,420,127	321,792,430
24.	Insurance taxes, licenses and fees, excluding federal income taxes	23,154,835	27,651,291	35,481,309
25.	Increase in loading on deferred and uncollected premiums	2,708,456	1,252,782	(740,745)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	3,452,930,409	(556,647)	(556,647)
28.	Totals (Lines 20 to 27)	2,982,086,138	2,497,179,636	3,360,530,401
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(396,050,883)	261,032,862	366,441,280
30.	Dividends to policyholders	174,104	143,015	176,067
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(396,224,988)	260,889,847	366,265,214
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(31,386,619)	85,578,692	115,467,447
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(364,838,369)	175,311,155	250,797,766
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 8,260,343 (excluding taxes of $ 73,913,742 transferred to the IMR)	42,991,335	(1,285,158)	(1,504,355)
35.	Net income (Line 33 plus Line 34)	(321,847,033)	174,025,997	249,293,411
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,336,773,710	1,300,342,981	1,300,342,981
37.	Net income (Line 35)	(321,847,033)	174,025,997	249,293,411
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 687,911	3,853,551	(758,211)	(4,756,249)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	60,448,333	4,169,211	(186,398,344)
41.	Change in nonadmitted assets	(12,975,334)	2,893,836	142,893,355
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(34,583,414)	(2,170,252)	6,631,423
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	220,000,000		
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders	(30,000,000)	(139,000,000)	(159,000,000)
53.	Aggregate write-ins for gains and losses in surplus	11,355,066	(13,450,100)	(12,232,868)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(103,748,831)	25,710,481	36,430,729
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,233,024,879	1,326,053,462	1,336,773,710
	DETAILS OF WRITE-INS			
08.301.	Administration fee received on business ceded to reinsurer	9,808,219		
08.302.	Change in cash surrender value of company owned life insurance, net of premiums	3,849,768	13,820,926	18,177,964
08.303.	Gain from utilization of transferable state tax credits	251,299	298,585	298,585
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	2,140	3,176,440	6,475,668
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	13,911,426	17,295,951	24,952,217
2701.	Transfer of accident and health reserves under coinsurance ceded agreement	2,612,669,803		
2702.	Ceding commission paid under coinsurance ceded agreement	825,000,000		
2703.	Transfer of IMR under coinsurance ceded agreement in excess of balance released	15,236,506		
2798.	Summary of remaining write-ins for Line 27 from overflow page	24,100	(556,647)	(556,647)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	3,452,930,409	(556,647)	(556,647)
5301.	Change in liability for deferred compensation obligation	11,355,066	(13,450,100)	(12,232,868)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	11,355,066	(13,450,100)	(12,232,868)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	1,862,056,099	1,916,411,388	2,580,727,578
2.	Net investment income	664,422,622	630,499,153	868,610,646
3.	Miscellaneous income	16,191,434	20,126,946	24,679,884
4.	Total (Lines 1 to 3)	2,542,670,156	2,567,037,487	3,474,018,109
5.	Benefit and loss related payments	1,545,796,868	1,613,770,486	2,151,621,616
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	911,950,259	447,700,899	589,013,584
8.	Dividends paid to policyholders	179,435	149,094	189,280
9.	Federal and foreign income taxes paid (recovered) net of $ 82,174,085 tax on capital gains (losses)	(266,608)	90,345,088	127,317,654
10.	Total (Lines 5 through 9)	2,457,659,954	2,151,965,566	2,868,142,133
11.	Net cash from operations (Line 4 minus Line 10)	85,010,202	415,071,922	605,875,975
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,403,447,143	1,898,527,391	2,614,039,113
	12.2 Stocks	93,032,664	21,187,294	88,786,427
	12.3 Mortgage loans	143,824,298	135,468,124	170,915,712
	12.4 Real estate			
	12.5 Other invested assets	135,338,734	58,802,653	123,582,833
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	4,129		
	12.7 Miscellaneous proceeds	87,741,991	91,537,570	122,041,054
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,863,388,959	2,205,523,032	3,119,365,141
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,674,504,846	2,000,919,150	3,045,673,208
	13.2 Stocks	293,604,086	72,223,026	126,139,569
	13.3 Mortgage loans	145,295,000	97,550,000	109,550,000
	13.4 Real estate			
	13.5 Other invested assets	79,927,432	99,055,487	212,453,589
	13.6 Miscellaneous applications			
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,193,331,365	2,269,747,662	3,493,816,365
14.	Net increase (or decrease) in contract loans and premium notes	2,354,601	3,420,467	4,174,420
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(332,297,006)	(67,645,097)	(378,625,643)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock	220,000,000		
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,965,326)	(5,061,264)	(6,780,910)
	16.5 Dividends to stockholders	30,000,000	139,000,000	159,000,000
	16.6 Other cash provided (applied)	15,604,835	13,421,001	17,821,383
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	203,639,509	(130,640,264)	(147,959,526)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(43,647,295)	216,786,561	79,290,806
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	248,186,107	168,895,301	168,895,301
	19.2 End of period (Line 18 plus Line 19.1)	204,538,812	385,681,862	248,186,107

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

20.0001.	Transfer of invested assets under coinsurance ceded agreement	3,582,135,645		
20.0002.	Exchanges and transfers of invested assets	21,559,566	14,987,559	37,051,025
20.0003.	Premium tax credit utilization on invested assets	569,318		
20.0004.	Capitalized interest	320,877	451,451	515,167

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	352,663,649	351,398,914	461,877,453
3. Ordinary individual annuities	802,367,191	751,720,602	1,022,499,337
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities			
7. A & H - group	20,911,835	22,602,208	29,917,003
8. A & H - credit (group and individual)			
9. A & H - other	552,475,965	589,732,124	778,871,356
10. Aggregate of all other lines of business			
11. Subtotal	1,728,418,640	1,715,453,848	2,293,165,148
12. Deposit-type contracts	153,974,101	326,173,094	327,098,982
13. Total	1,882,392,741	2,041,626,942	2,620,264,130
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

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NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

Accounting Practices

A. The financial statements of Bankers Life and Casualty Company ("Company") are presented on the basis of accounting practices prescribed or permitted by the Illinois Department of Insurance ("Department").

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Illinois for reporting the financial condition and results of operations of an insurance company and determining its solvency under Illinois Insurance Law. The *Accounting Practices and Procedures* manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of Illinois. However, the State of Illinois may adopt certain prescribed accounting practices that differ from those found in NAIC SAP. In addition, the Department has the right to permit other specific practices that deviate from prescribed practices. However, the Company has no such permitted practices.

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

	SSAP #	F/S Page	F/S Line #	2018	2017
NET INCOME					
(1) Bankers Life and Casualty Company, State of Illinois basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (321,847,033)	$ 249,293,411
(2) State Prescribed Practices that increase/ (decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(3) State Permitted Practices that increase/ (decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(4) NAIC SAP (1 - 2 - 3 = 4)	XXX	XXX	XXX	$ (321,847,033)	$ 249,293,411
SURPLUS					
(5) Bankers Life and Casualty Company, State of Illinois basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,233,024,879	$ 1,336,773,710
(6) State Prescribed Practices that increase/ (decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(7) State Permitted Practices that increase/ (decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(8) NAIC SAP (5 - 6 - 7 = 8)	XXX	XXX	XXX	$ 1,233,024,879	$ 1,336,773,710

B. No significant changes

C. (6) Loan-backed bonds, structured securities and beneficial interests are stated at amortized cost using the interest method, except for those rated NAIC class 6, which are stated at the lower of amortized cost or fair value. For securities where collection of all contractual cash flows is probable, changes in currently estimated cash flows, including the effect of prepayment assumptions, are accounted for using the retrospective method. For securities that are not of high credit quality for which collection of all contractual cash flows is not probable, significant increases in cash flow estimates are accounted for using the prospective method.

No other significant changes

D. Going Concern

The Company's management does not have substantial doubt about its ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

None

3. Business Combinations and Goodwill

None

4. Discontinued Operations

None

NOTES TO FINANCIAL STATEMENTS

5. Investments

A. Mortgage Loans including Mezzanine Real Estate Loans

No significant changes

B. - C.

None

D. Loan-backed Securities

(1) Prepayment assumptions for loan-backed and structured securities are obtained from third party vendors and internal estimates. These assumptions are reviewed for consistency with the current interest rate and economic environment.

(2) The Company did not record any other-than-temporary impairments (“OTTI”) during the nine months ended September 30, 2018 under SSAP No. 43R – Revised, Loan-backed and Structured Securities (“SSAP 43R”), resulting from either an intent to sell or the inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis.

(3) The Company did not recognize any OTTI as of September 30, 2018 as a result of an expected shortage of discounted future cash flows to recover the amortized cost of the security on loan-backed bonds, structured securities and beneficial interests.

(4) Loan-backed bonds, structured securities and beneficial interests owned at September 30, 2018 that have not been impaired with a fair value lower than amortized cost are summarized below by length of time that individual securities have been in a continuous loss position.

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	14,984,549
2. 12 Months or Longer	$	13,531,185

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

1. Less than 12 Months	$	1,111,351,523
2. 12 Months or Longer	$	303,989,178

(5) The Company regularly evaluates its investments with unrealized losses for possible impairment. The Company’s assessment of whether unrealized losses are “other-than-temporary” requires significant judgment. Factors considered include: (i) the extent to which fair value is less than the cost basis; (ii) the length of time that the fair value has been less than cost; (iii) whether the unrealized loss is event driven, credit-driven or a result of changes in market interest rates or risk premium; (iv) the near-term prospects for specific events, developments or circumstances likely to affect the value of the investment; (v) the investment’s rating and whether the investment is investment-grade and/or has been downgraded since its purchase; (vi) whether the issuer is current on all payments in accordance with the contractual terms of the investment and is expected to meet all of its obligations under the terms of the investment; (vii) whether or not the Company intends to sell the investment or it is more likely than not that circumstances will require the Company to sell the investment before recovery occurs; (viii) the underlying current and prospective asset and enterprise values of the issuer and the extent to which the recoverability of the carrying value of the Company's investment may be affected by changes in such values; (ix) projections of, and unfavorable changes in, cash flows on structured securities including mortgage-backed and asset-backed securities; (x) our best estimate of the value of any collateral; and (xi) other objective and subjective factors.

E. - J.

None

K. - L.

No significant changes

M. - N.

None

O. - P.

No significant changes

Q.

None

R.

No significant changes

NOTES TO FINANCIAL STATEMENTS

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

7. Investment Income

No significant changes

8. Derivative Instruments

No significant changes

9. Income Taxes

A. The components of the net deferred tax asset ("DTA") recognized in the Company's financial statements are as follows:

(1)

	September 30, 2018		
	Ordinary	Capital	Total
a. Gross Deferred Tax Asset	$ 421,948,328	$ 1,824,328	$ 423,772,656
b. Statutory Valuation Allowance Adjustment	—	—	—
c. Adjusted Gross Deferred Tax Asset	421,948,328	1,824,328	423,772,656
d. Deferred Tax Asset Non-admitted	183,123,748	1,824,328	184,948,076
e. Admitted Deferred Tax Asset	238,824,580	—	238,824,580
f. Gross Deferred Tax Liability	69,243,326	8,860,264	78,103,590
g. Net Admitted Deferred Tax Asset (Liability)	$ 169,581,254	$ (8,860,264)	$ 160,720,990

	December 31, 2017		
	Ordinary	Capital	Total
a. Gross Deferred Tax Asset	$ 356,196,191	$ 8,396,415	$ 364,592,606
b. Statutory Valuation Allowance Adjustment	—	—	—
c. Adjusted Gross Deferred Tax Asset	356,196,191	8,396,415	364,592,606
d. Deferred Tax Asset Non-admitted	164,981,508	5,148,544	170,130,052
e. Admitted Deferred Tax Asset	191,214,683	3,247,871	194,462,554
f. Gross Deferred Tax Liability	75,436,091	3,247,871	78,683,962
g. Net Admitted Deferred Tax Asset (Liability)	$ 115,778,592	$ —	$ 115,778,592

	Change		
	Ordinary	Capital	Total
a. Gross Deferred Tax Asset	$ 65,752,137	$ (6,572,087)	$ 59,180,050
b. Statutory Valuation Allowance Adjustment	—	—	—
c. Adjusted Gross Deferred Tax Asset	65,752,137	(6,572,087)	59,180,050
d. Deferred Tax Asset Non-admitted	18,142,240	(3,324,216)	14,818,024
e. Admitted Deferred Tax Asset	47,609,897	(3,247,871)	44,362,026
f. Gross Deferred Tax Liability	(6,192,765)	5,612,393	(580,372)
g. Net Admitted Deferred Tax Asset (Liability)	$ 53,802,662	$ (8,860,264)	$ 44,942,398

The Tax Cuts and Jobs Act (the "Act") was enacted into law on December 22, 2017. Effective January 1, 2018, the Act reduces the federal corporate tax rate to 21%. The Act also includes several provisions that impact life insurance companies, including the elimination of net operating loss carrybacks, changes in how future net operating loss carry-forwards are utilized, and changes in how life insurance reserves and deferred acquisition costs are determined for tax purposes. Statutory Statement of Accounting Principles No. 101 ("SSAP 101") requires that deferred tax assets and deferred tax liabilities be revalued in the period the new tax legislation was enacted. Further, deferred tax assets are admitted based upon the expected realization of deductible temporary differences estimated to reverse over the applicable time period, but not to exceed amounts specified under SSAP 101. As a result, the Company revalued its deferred tax assets and liabilities as of December 31, 2017 based on the Act.

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes, continued

The Company included reasonable estimates for certain effects of the Act and recorded provisional amounts as of December 31, 2017. The Company is currently evaluating these provisional amounts and expects its final determination to be completed within one year of the enactment date of the Act. Future changes to these provisional amounts, if any, will be recognized as a change in accounting estimate as the necessary information to update the provisional amounts becomes available.

(2) The adjusted gross DTA admitted was determined from the following calculations (the Company has no federal income taxes paid in prior years that are recoverable through loss carrybacks):

	September 30, 2018		
	Ordinary	Capital	Total
a. Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ —	$ —	$ —
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. The lesser of:	160,720,990	—	160,720,990
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	211,636,763	—	211,636,763
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	160,720,990
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	69,243,326	8,860,264	78,103,590
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 229,964,316	$ 8,860,264	$ 238,824,580

	December 31, 2017		
	Ordinary	Capital	Total
a. Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ —	$ —	$ —
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. The lesser of:	115,778,592	—	115,778,592
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	115,778,592		115,778,592
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	183,055,740
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	75,436,091	3,247,871	78,683,962
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 191,214,683	$ 3,247,871	$ 194,462,554

	Change		
	Ordinary	Capital	Total
a. Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ —	$ —	$ —
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. The lesser of:	44,942,398	—	44,942,398
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	95,858,171	—	95,858,171
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	(22,334,750)
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	(6,192,765)	5,612,393	(580,372)
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 38,749,633	$ 5,612,393	$ 44,362,026

NOTES TO FINANCIAL STATEMENTS

9. **Income Taxes**, continued

(3) The following amounts were used to determine the recovery period and threshold limitations used in 9A(2) above:

	2018	2017
a. Risk Based Capital Ratio used to determine Admitted Deferred Tax Assets	762%	765%
b. Total Adjusted Capital used in 9A(3)a.	$1,281,780,199	$1,395,890,678

(4) Impact of Tax-Planning Strategies

a. The Company did not utilize any tax-planning strategies during 2018 or 2017.

	September 30, 2018		December 31, 2017		Change	
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
1. Adjusted Gross DTA	$ 421,948,328	$ 1,824,328	$ 356,196,191	$ 8,396,415	$ 65,752,137	$ (6,572,087)
2. % of Adjusted Gross DTA Attributable to the Impact of Tax Planning Strategies	0.00%	0.00%	0.00%	62.19%	0.00%	-62.19%
3. Net Admitted Adjusted Gross DTA	$ 238,824,580	$ —	$ 191,214,683	$ 3,247,871	$ 47,609,897	$ (3,247,871)
4. % of Net Admitted Adjusted Gross DTA Admitted Because of the Impact of Tax Planning Strategies	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

b. The Company did not utilize reinsurance related tax-planning strategies.

B. The Company has recognized all deferred tax liabilities as of September 30, 2018

C. The components of current and deferred income taxes are as follows:

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

	2018	2017	Change
a. Federal	$ (104,249,569)	$ 115,467,448	$ (219,717,017)
b. Foreign tax	—	—	—
c. Subtotal	(104,249,569)	115,467,448	(219,717,017)
d. Federal income tax on net capital gains	82,174,085	6,965,531	75,208,554
e. Utilization of capital loss carry-forwards	—	—	—
f. Other	—	—	—
g. Federal and foreign income taxes incurred	$ (22,075,484)	$ 122,432,979	$ (144,508,463)

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes, continued

The main components of the DTA and deferred tax liabilities are as follows:

	2018	2017	Change
(2) Deferred tax assets:			
a. Ordinary			
1. Discounting of unpaid losses	$ —	$ —	$ —
2. Unearned premium reserve	—	—	—
3. Policyholder reserves	92,477,445	190,068,573	(97,591,128)
4. Investments	—	—	—
5. Deferred acquisition costs	82,672,221	112,840,593	(30,168,372)
6. Policyholder dividends accrual	36,370	37,489	(1,119)
7. Fixed assets	811,782	715,991	95,791
8. Compensation and benefits accrual	32,818,315	35,317,122	(2,498,807)
9. Pension accrual	6,226,164	5,328,413	897,751
10. Receivables - nonadmitted	—	—	—
11. Net operating loss carry-forward	195,442,487	—	195,442,487
12. Tax credit carry-forward	—	—	—
13. Other (including items <5% of total ordinary tax assets)	11,463,544	11,888,010	(424,466)
99. Subtotal	421,948,328	356,196,191	65,752,137
b. Statutory valuation allowance adjustment	—	—	—
c. Nonadmitted	183,123,748	164,981,508	18,142,240
d. Admitted ordinary deferred tax assets	238,824,580	191,214,683	47,609,897
e. Capital			
1. Investments	1,824,328	8,396,415	(6,572,087)
2. Net capital loss carry-forward	—	—	—
3. Real Estate	—	—	—
4. Other (including items <5% of total capital tax assets)	—	—	—
99. Subtotal	1,824,328	8,396,415	(6,572,087)
f. Statutory valuation allowance adjustment	—	—	—
g. Nonadmitted	1,824,328	5,148,544	(3,324,216)
h. Admitted capital deferred tax assets	—	3,247,871	(3,247,871)
i. Admitted deferred tax assets	$ 238,824,580	$ 194,462,554	$ 44,362,026
(3) Deferred tax liabilities:			
a. Ordinary			
1. Investments	$ —	$ —	$ —
2. Fixed Assets	—	—	—
3. Deferred and uncollected premium	14,329,006	14,800,396	(471,390)
4. Policyholder reserves	49,995,586	55,167,543	(5,171,957)
5. Other (including items <5% of total ordinary tax liabilities)	4,918,734	5,468,152	(549,418)
99. Subtotal	69,243,326	75,436,091	(6,192,765)
b. Capital			
1. Investments	8,860,264	3,247,871	5,612,393
2. Real Estate	—	—	—
3. Other (including items <5% of total capital tax liabilities)	—	—	—
99. Subtotal	8,860,264	3,247,871	5,612,393
c. Deferred tax liabilities	78,103,590	78,683,962	(580,372)
(4) Net deferred tax assets/liabilities	$ 160,720,990	$ 115,778,592	$ 44,942,398

The change in net deferred income tax from December 31, 2017 to September 30, 2018 is comprised of the following:

Change in net DTA	$ 59,760,422
Tax effect of unrealized gains (losses)	687,911
Change in net deferred income tax	$ 60,448,333

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes, continued

D. The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income before income taxes. The significant items causing this difference for the nine months ended September 30, 2018 were as follows:

	2018	Effective Tax Rate
Provision computed at statutory rate	$ 5,387,248	21.0 %
Dividend received deduction	(2,052,908)	(8.0)%
Amortization of interest maintenance reserve	(1,378,115)	(5.4)%
Company owned life insurance	(808,451)	(3.2)%
Nonadmitted assets	386,965	1.5 %
Change in deferred compensation liability	2,384,564	9.3 %
IMR released upon settlement of coinsurance agreement	(86,133,148)	(335.8)%
Other	(309,972)	(1.2)%
Total federal income tax expense (benefit)	$ (82,523,817)	(321.7)%

The federal income tax expense (benefit) is comprised of the following:

Tax on gain (loss) from operations	$ (104,249,569)	(406.4)%
Tax on current year capital gains (losses)	82,174,085	320.3 %
Change in net deferred income tax	(60,448,333)	(235.6)%
Total federal income tax expense (benefit)	$ (82,523,817)	(321.7)%

E. As a result of the long-term care reinsurance transaction completed in September 2018 (see Note 21C for further details), the Company experienced a tax loss resulting in an operating loss carryforward totaling $930,678,509 at September 30, 2018. Due to the changes implemented under the Act effective January, 1, 2018, operating losses can be carried forward indefinitely. The life loss carryforwards can be used to offset 80% of life insurance company taxable income based on limitations prescribed in the Act.

No other significant changes

F. (1) No significant changes

(2) The method of allocating tax expense among the companies comprising the consolidated life group and the affiliated nonlife companies is subject to a written tax sharing agreement approved by the Board of Directors. The allocation between the companies is based upon separate return calculations with current credit for net losses incurred by a company subject to certain limitations. Pursuant to the tax sharing agreement, the Company may recoup income tax sharing payments paid in prior years in the event it incurs a loss. If sufficient tax sharing payments were not made in the prior years, such loss is carried forward as an offset to future net income subject to income tax sharing payments. Intercompany tax balances payable under the tax sharing agreement are settled quarterly. The federal income tax recoverable at September 30, 2018 of $17,165,168 was receivable from Conseco Life Insurance Company of Texas ("Conseco Life of Texas"). The federal income tax liability at December 31, 2017 of $4,643,708 was payable to Conseco Life of Texas.

G. No significant changes.

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

A., B., & C.

On September 27, 2018, the Company received a surplus contribution of $220,000,000 in cash from its sole shareholder, Conseco Life of Texas.

On June 28, 2018, the Company paid an ordinary dividend of $30,000,000 in cash to Conseco Life of Texas.

On September 21, 2017, the Company purchased 100% of the outstanding common stock of Illinois General Investment Corp. ("ILGIC"), a newly incorporated non-insurance subsidiary, at a cost of $100. ILGIC was incorporated to acquire residential whole mortgage loans through Illinois General Investment Trust ("ILGIT"). ILGIC is the sole owner and administrator of ILGIT.

The Company paid contributions to its subsidiary, ILGIC, as follows:

(1) During the third quarter of 2018, the Company paid contributions totaling $10,689,256 in cash.

(2) During the second quarter of 2018, the Company paid contributions totaling $39,536,220 in cash.

(3) During the first quarter of 2018, the Company paid contributions totaling $26,108,503 in cash.

NOTES TO FINANCIAL STATEMENTS

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

In 2016, the Company invested in a non-controlling minority interest in Tennenbaum Capital Partners, LLC (“TCP”), a Los Angeles-based investment management firm. TCP was an affiliated investment and was reported as other invested assets-joint venture interests-common stock-affiliated on Schedule BA. In August 2018, Blackrock, Inc. announced the completion of its acquisition of TCP and the Company sold its interest in TCP, resulting in a realized gain of $49,753,670.

D. - N.

No significant changes

11. Debt

A. None

B. Federal Home Loan Bank (“FHLB”) Agreements

(1) Federal Home Loan Bank of Chicago (“FHLBC”)

The Company is a member of the FHLBC. As a member of the FHLBC, the Company has the ability to borrow on a collateralized basis from FHLBC. The Company uses these advances, which take the form of insurance contracts structured as funding agreements, to earn incremental income in an investment spread strategy. The current borrowing capacity under this agreement is $1,300,000,000, as determined by authorization of the Company’s board of directors. The Company is required to hold certain minimum amounts of FHLBC common stock as a condition of membership in the FHLBC, and additional amounts based on the amount of the borrowings.

All FHLB activity is included in the Company’s General Account.

NOTES TO FINANCIAL STATEMENTS

11. Debt, continued

(2) FHLB Capital Stock

The Aggregate totals of the FHLBC capital stock as of September 30, 2018 and December 31, 2017 are as follows:

	Total	General Account	Separate Account
2018			
Membership Stock - Class A	$ —	$ —	$ —
Membership Stock - Class B	1,701,700	1,701,700	—
Additional Activity Stock	46,120,711	46,120,711	—
Excess Stock	—	—	—
Aggregate Total	$ 47,822,411	$ 47,822,411	$ —
Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 1,300,000,000	XXXXXXX	XXXXXXX

2017

	Total	General Account	Separate Account
Membership Stock - Class A	$ —	$ —	$ —
Membership Stock - Class B	1,773,300	1,773,300	—
Additional Activity Stock	46,077,335	46,077,335	—
Excess Stock	—	—	—
Aggregate Total	$ 47,850,635	$ 47,850,635	$ —
Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 1,200,000,000	XXXXXXX	XXXXXXX

Membership Stock eligible and not eligible for redemption as of September 30, 2018 is as follows:

			Eligible for Redemption			
Membership Stock	Current Year Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less than 3 Years	3 to 5 Years
Class A	$ —	$ —	$ —	$ —	$ —	$ —
Class B	1,701,700	1,701,700	—	—	—	—

(3) Collateral Pledged to FHLB

	Fair Value	Carrying Value	Aggregate Total Borrowings
Collateral Pledged - General Account - September 30, 2018	$ 1,372,752,017	$ 1,308,014,156	$ 1,146,053,573
Collateral Pledged - General Account - December 31, 2017	1,281,704,014	1,154,828,118	1,146,680,777

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged - General Account - Current Year	$ 1,480,012,957	$ 1,399,597,273	$ 1,146,434,823
Maximum Collateral Pledged - General Account - Prior Year	1,310,671,737	1,199,951,542	1,147,348,098

NOTES TO FINANCIAL STATEMENTS

11. Debt, continued

(4) Borrowing from FHLB

The amounts borrowed as of September 30, 2018 and December 31, 2017 are as follows:

2018

	Total	General Account	Separate Account	Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	1,146,053,573	1,146,053,573	—	1,148,619,708
(c) Other	—	—	—	XXX
(d) Aggregate Total	$ 1,146,053,573	$ 1,146,053,573	$ —	$ 1,148,619,708

2017

	Total	General Account	Separate Account	Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	1,146,680,777	1,146,680,777	—	1,148,574,706
(c) Other	—	—	—	XXX
(d) Aggregate Total	$ 1,146,680,777	$ 1,146,680,777	$ —	$ 1,148,574,706

The maximum amounts borrowed in 2018 are as follows:

	Total	General Account	Separate Account
(a) Debt	$ —	$ —	$ —
(b) Funding Agreements	1,146,619,454	1,146,619,454	—
(c) Other	—	—	—
(d) Aggregate Total	$ 1,146,619,454	$ 1,146,619,454	$ —

The FHLB prepayment obligations as of September 30, 2018 are as follows:

	Does the Company have prepayment obligations under the following arrangements (YES/NO)?
(1) Debt	N/A
(2) Funding Agreements	YES
(3) Other	N/A

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

A. Defined Benefit Plan

The Company has a noncontributory unfunded deferred compensation plan for qualifying members of its career agency force. Benefits are based on years of service and career earnings. Effective July 1, 2016, the plan was amended to: (i) freeze participation in the plan; (ii) freeze benefits accrued under the plan as of June 30, 2016; and (iii) add a limited cashout feature. A summary of the components of net periodic benefit cost for the nine months ended September 30, 2018 and the year ended December 31, 2017 are as follows:

		Pension Benefits	
		2018	2017
(4)	Components of net periodic benefit cost		
a.	Service cost	$ —	$ —
b.	Interest cost	4,616,813	6,483,715
c.	Expected return on plan assets	—	—
d.	Amortization of unrecognized transition obligation or transition asset	—	—
e.	Amount of recognized gains and losses	355,066	51,351
f.	Amount of prior service cost recognized	—	—
g.	Amount of gain or loss recognized due to a settlement or curtailment	—	—
h.	Total net periodic benefit cost	$ 4,971,879	$ 6,535,066

NOTES TO FINANCIAL STATEMENTS

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

During the second quarter of 2018, the discount rate used to determine the projected benefit obligation increased from 3.75% to 4.25% resulting in a gain of $11,000,000 that was recorded as an increase to surplus.

No other significant changes

B. - I.

No significant changes

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

No significant changes

14. Liabilities, Contingencies and Assessments

No significant changes

15. Leases

No significant changes

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

No significant changes

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

A. None

B. None

C. There were no securities with NAIC designation 3 or below, or unrated securities, sold during the nine months ended September 30, 2018 and reacquired within 30 days of the sale date.

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

None

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

None

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A. Assets and Liabilities Measured and Reported at Fair Value

(1) Fair Value Measurements at September 30, 2018

Description	Level 1	Level 2	Level 3	Total	Net Asset Value (NAV) Included in Level 2
Bonds					
Industrial and miscellaneous (unaffiliated)	$ —	$ —	$ 312,396	$ 312,396	$ —
Preferred stock					
Industrial and miscellaneous (unaffiliated)	21,134,396	—	5,886,005	27,020,401	—
Common stock					
Industrial and miscellaneous (unaffiliated)	83,706,563	47,822,411	930,000	132,458,974	—
Cash equivalents					
All other money market mutual funds	138,911,929	—	—	138,911,929	—
Derivative assets					
Options	—	136,987,948	—	136,987,948	—
Total Assets at fair value	$ 243,752,888	$ 184,810,359	$ 7,128,401	$ 435,691,648	$ —
Total Liabilities at fair value	$ —	$ —	$ —	$ —	$ —

(2) Current Quarter 2018 Progression of Fair Value Measurements in Level 3

	Balance at 6/30/2018	Transfers into (out of) Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Sales	Balance at 9/30/2018
Bonds (Industrial and miscellaneous - unaffiliated)	$ 312,396	$ —	$ —	$ —	$ —	$ —	$ 312,396
Preferred stock (Industrial and miscellaneous - unaffiliated)	5,886,005	—	—	—	—	—	5,886,005
Common stock (Industrial and miscellaneous - unaffiliated)	908,610	—	—	21,390	—	—	930,000
Total	$ 7,107,011	$ —	$ —	$ 21,390	$ —	$ —	$ 7,128,401

(3) Reclassifications between all levels are reported as transfers as of the beginning of the reporting period in which reclassification occurs. There were no transfers between levels during the third quarter of 2018.

(4) The Company’s financial assets measured and reported at fair value have been classified, for disclosure purposes, based on a hierarchy defined by authoritative guidance. The degree of judgment utilized in measuring the fair value of financial instruments is largely dependent on the level to which pricing is based on observable inputs. Observable inputs reflect market data obtained from independent sources, while unobservable inputs reflect our view of market assumptions in the absence of observable market information. Financial instruments with readily available active quoted prices would be considered to have fair values based on the highest level of observable inputs, and little judgment would be utilized in measuring fair value. Financial instruments that rarely trade would often have fair value based on a lower level of observable inputs, and more judgment would be utilized in measuring fair value.

Valuation Hierarchy

There is a three-level hierarchy for valuing assets or liabilities at fair value based on whether inputs are observable or unobservable.

• Level 1 – includes assets and liabilities valued using inputs that are unadjusted quoted prices in active markets for identical assets or liabilities. Our Level 1 assets primarily include cash and exchange traded securities.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements, continued

• Level 2 - includes assets and liabilities valued using inputs that are quoted prices for similar assets in an active market, quoted prices for identical or similar assets in a market that is not active, observable inputs, or observable inputs that can be corroborated by market data. Level 2 assets and liabilities include those financial instruments that are valued by independent pricing services using models or other valuation methodologies. These models consider various inputs such as credit rating, maturity, corporate credit spreads, reported trades and other inputs that are observable or derived from observable information in the marketplace or are supported by transactions executed in the marketplace. Financial assets in this category primarily include: certain publicly registered and privately placed corporate fixed maturity securities; certain government or agency securities; certain mortgage and asset-backed securities; certain equity securities; certain mutual fund investments; most short-term investments; and non-exchange-traded derivatives such as call options.

• Level 3 - includes assets and liabilities valued using unobservable inputs that are used in model-based valuations that contain management assumptions. Level 3 assets and liabilities include those financial instruments whose fair value is estimated based on broker/dealer quotes, pricing services or internally developed models or methodologies utilizing significant inputs not based on, or corroborated by, readily available market information. Financial assets in this category include certain corporate securities (primarily certain below-investment grade privately placed securities), certain structured securities, mortgage loans, and other less liquid securities.

At each reporting date, we classify assets and liabilities into the three input levels based on the lowest level of input that is significant to the measurement of fair value for each asset and liability reported at fair value. This classification is impacted by a number of factors, including the type of financial instrument, whether the financial instrument is new to the market and not yet established, the characteristics specific to the transaction and overall market conditions. Our assessment of the significance of a particular input to the fair value measurement and the ultimate classification of each asset and liability requires judgment and is subject to change from period to period based on the observability of the valuation inputs.

As of September 30, 2018, the reported fair value of the Company’s investment in Level 3 industrial and miscellaneous bonds was $312,396. The Company measured the fair value of this investment based on internally developed models or methodologies using unobservable inputs that contain management assumptions.

As of September 30, 2018, the reported fair value of the Company’s investment in Level 3 industrial and miscellaneous preferred stock was $5,886,005. The Company measured the fair value of this investment based on internally developed models or methodologies using unobservable inputs that contain management assumptions.

As of September 30, 2018, the reported fair value of the Company’s investment in Level 2 common stock consisted of $47,822,411 of FHLBC common stock. The stock may only be issued, redeemed and repurchased by the FHLBC at a price equal to its par value.

As of September 30, 2018, the reported fair value of the Company’s investment in Level 3 common stock was $930,000. The Company measured the fair value of these investments based on internally developed models or methodologies using unobservable inputs that contain management assumptions.

As of September 30, 2018, the reported fair value of the Company’s investment in Level 2 options was $136,987,948. The Company measured the fair value of options based on the consideration of several inputs including closing exchange or over-the-counter market price quotations; time value and volatility factors underlying options; market interest rates; and non-performance risk.

(5) Fair value information on derivative assets is disclosed in items 1-4 above.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements, continued

B. - C.

As of September 30, 2018, the aggregate fair value of all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV) Included in Level 2
Bonds	$ 12,725,630,040	$ 12,376,604,412	$ —	$ 12,444,114,238	$ 281,515,802	$ —
Preferred stock	325,577,172	302,569,892	70,955,633	243,344,606	11,276,933	—
Common stock	132,458,974	132,458,974	83,706,563	47,822,411	930,000	—
Mortgage loans	1,063,075,593	1,077,543,434	—	—	1,063,075,593	—
Cash	65,626,882	65,626,882	65,626,882	—	—	—
Cash equivalents	138,911,929	138,911,929	138,911,929	—	—	—
Contract loans	64,051,651	64,048,555	—	—	64,051,651	—
Derivatives	136,987,948	136,987,948	—	136,987,948	—	—
Surplus debentures	59,191,399	61,808,320	—	59,191,399	—	—
Company-owned life insurance	186,159,468	186,159,468	—	186,159,468	—	—
Total Assets	$ 14,897,671,056	$ 14,542,719,814	$ 359,201,007	$ 13,117,620,070	$ 1,420,849,979	$ —
Deposit-type contracts	$ 101,468,177	$ 98,398,081	$ —	$ —	$ 101,468,177	$ —
FHLBC Advances	1,148,625,958	1,148,619,708	—	1,148,625,958	—	—
Total Liabilities	$ 1,250,094,135	$ 1,247,017,789	$ —	$ 1,148,625,958	$ 101,468,177	$ —

D. None

21. Other Items

A., B.

No significant changes

C. Other Disclosures

Long-Term Care Reinsurance Transaction

Effective April 1, 2018, the Company entered into an agreement with Wilton Reassurance Company ("Wilton Re") to cede all of its legacy (prior to 2003) comprehensive and nursing home long-term care policies (with net policyholder liabilities of approximately $2.7 billion) through 100% indemnity coinsurance. The closing date of the transaction and the transfer of assets was on September 27, 2018. As a result of the transaction, net gain from operations before tax was reduced by $589.7 million and included the following items:

1. The Company paid a ceding commission to Wilton Re of $825 million.

2. In accordance with SSAP No. 7, Asset Valuation Reserve and Interest Maintenance Reserve (“IMR”), the Company released the existing IMR balance of $44.8 million related to the business ceded. Pursuant to the agreement, the pre-tax IMR balance of $56.7 million was transferred to Wilton Re.

3. In accordance with SSAP No. 61R, Life, Deposit-Type and Accident and Health Reinsurance, the Company has established a $15.0 million liability for the present value of the excess of future anticipated expenses of the business ceded over expense allowances in accordance with the reinsurance agreement.

4. The Company recorded transaction expenses of $13.5 million.

5. Asset adequacy reserves with a balance of $261.0 million were released as of the effective date of the agreement, April 1, 2018.

6. The pre-tax loss reflected the favorable impact of reinsurance activity from April 1, 2018 to September 27, 2018 totaling $14.7 million.

In addition, note the following other impacts of the transaction:

1. The Company transferred assets, primarily NAIC Class 1 and 2 bonds, with a fair value of $3,582.1 million. In accordance with the agreement, the Company transferred the realized capital gains recognized on the transaction of $368.7 million to Wilton Re.

2. On September 27, 2018, the Company received a surplus contribution of $220 million from the Company’s parent, Conseco Life of Texas.

3. As a result of the transaction, a significant tax operating loss carryforward was created. See Note 9, Income Taxes, for additional detail.

NOTES TO FINANCIAL STATEMENTS

21. Other Items, continued

The following summarizes the net settlement and the amounts transferred or accrued to Wilton Re as of September 30, 2018 (dollars in millions):

Statutory reserves as of April 1, 2018	$ 2,742.4
Realized capital gains on invested assets transferred	368.7
Existing IMR (pre-tax)	56.7
Ceding commission	825.0
Interest from April 1, 2018 to September 27, 2018	100.9
Accrued interest on invested assets transferred	(51.6)
Administration fee received on business ceded to reinsurer	(9.8)
Coinsurance settlement for policy activity from April 1, 2018 to September 27, 2018	(91.7)
Total net settlement amount	$ 3,940.6
Invested assets transferred at fair value	$ 3,582.1
Cash transferred	365.0
Total cash and invested assets transferred to Wilton Re	3,947.2
Amount receivable from Wilton Re	(6.6)
Total net settlement amount	$ 3,940.6

In addition to the reinsurance agreement, the following agreements were entered into on September 27, 2018:

1. The Company entered into an Administrative Services Agreement with Wilton Re whereby the Company appoints Wilton Re as its agent to provide all necessary and appropriate administrative services with respect to the business ceded under the reinsurance agreement.

2. An affiliate of the Company, CNO Services, LLC (“CNO Services”), entered into a Transition Services Agreement with Wilton Re whereby Conseco Services will provide certain administrative services to Wilton Re for a limited time until such services are transferred to Wilton Re.

3. The Company entered into a Trust Agreement with Wilton Re whereby Wilton Re established a trust account for the benefit of the Company to secure its obligations under the reinsurance agreement. The trust account is required to hold qualified assets with book values equal to the statutory liabilities of the block plus an additional amount, initially $500 million, which declines over time.

D. - H.

No significant changes

22. Events Subsequent

Subsequent events have been evaluated up to the issue date of these financial statements, November 9, 2018. No material subsequent events have occurred which would require an adjustment or disclosure.

23. Reinsurance

A. Ceded Reinsurance Report

Section 3 - Ceded Reinsurance Report - Part B

1. No significant changes

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

   If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? $2,721,293,903

No other significant changes

B. - G.

No significant changes

NOTES TO FINANCIAL STATEMENTS

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. - D.

None

E. During the first nine months of 2018, the Company had no written premium subject to the risk sharing provisions of the Affordable Care Act.

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2017 were $1,505,082,621. As of September 30, 2018, $289,266,967 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $352,111,158 as a result of revised estimates of unpaid losses and loss adjustment expenses. Therefore, there has been a $863,704,496 favorable prior year development from December 31, 2017 to September 30, 2018. This development is primarily the result of a long-term care reinsurance transaction effective April 1, 2018, disclosed in Note 21 C. As additional information becomes known on individual claims experience, the original estimates are adjusted accordingly.

The Company had no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

26. Intercompany Pooling Arrangements

None

27. Structured Settlements

None

28. Health Care Receivables

None

29. Participating Policies

No significant changes

30. Premium Deficiency Reserves

No significant changes

31. Reserves for Life Contracts and Annuity Contracts

No significant changes

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

No significant changes

33. Premium and Annuity Considerations Deferred and Uncollected

No significant changes

34. Separate Accounts

None

35. Loss/Claim Adjustment Expenses

No significant changes

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

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

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001224608

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/09/2016

6.4 By what department or departments?
Illinois

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

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
BANKERS LIFE ADVISORY SERVICES, INC.	CHICAGO, IL				YES
BANKERS LIFE SECURITIES, INC.	CHICAGO, IL				YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 106,042,770

13. Amount of real estate and mortgages held in short-term investments: $

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 2,858,407	$
14.22	Preferred Stock	$ 23,507,493	$ 23,507,493
14.23	Common Stock	$ 32,290,080	$ 109,784,576
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 167,191,430	$ 98,140,045
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 225,847,410	$ 231,432,114
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 23,507,493	$ 23,507,493

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

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

GENERAL INTERROGATORIES

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
    16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $
    16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $
    16.3 Total payable for securities lending reported on the liability page. $

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
BNY Mellon Trust Company of Illinois	2 N. LaSalle Street, Suite 1020, Chicago, IL 60602
Federal Home Loan Bank of Chicago	200 E. Randolph Drive, Chicago, IL 60601
The Northern Trust Company	50 South LaSalle Street, Chicago, IL 60603

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
40|86 Advisors, Inc.	A

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107740	40|86 Advisors, Inc.	549300WH223WQWWQ0D59	SEC	DS

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No [ ]

18.2 If no, list exceptions:

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
    Has the reporting entity self-designated 5*GI securities? Yes [X] No [ ]

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 1,077,543,434
	1.14 Total Mortgages in Good Standing	$ 1,077,543,434
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 1,077,543,434
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	(283.996)%
	2.2 A&H cost containment percent	0.435 %
	2.3 A&H expense percent excluding cost containment expenses	26.072 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
37273	39-1338397	01/01/2018	Axis Insurance Company	IL	CAT/I	Authorized		
00000	AA-1126033	01/01/2018	Lloyd's Syndicate Number 33	GBR	CAT/I	Unauthorized		
00000	AA-1120116	01/01/2018	Lloyd's Syndicate Number 3902	GBR	CAT/I	Unauthorized		
16535	36-4233459	01/01/2018	Zurich American Insurance Company	NY	CAT/I	Authorized		
66133	41-1760577	04/01/2018	Wilton Reassurance Company	MN	CO/G	Authorized		
66133	41-1760577	04/01/2018	Wilton Reassurance Company	MN	CO/I	Authorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	1,918,980	3,505,609	2,938,761		8,363,350	
2.	Alaska AK	L	42,982		60,502		103,485	
3.	Arizona AZ	L	3,188,547	4,920,482	8,404,276		16,513,305	
4.	Arkansas AR	L	2,514,988	3,316,274	4,582,183		10,413,445	90,000
5.	California CA	L	24,105,320	27,876,445	31,611,136		83,592,901	
6.	Colorado CO	L	4,622,577	9,835,719	11,266,357		25,724,654	
7.	Connecticut CT	L	7,072,858	12,487,707	7,837,643		27,398,207	
8.	Delaware DE	L	2,087,039	3,310,310	3,359,179		8,756,528	
9.	District of Columbia DC	L	665,573	516,561	397,107		1,579,241	
10.	Florida FL	L	32,252,170	82,969,131	55,128,244		170,349,545	384,284
11.	Georgia GA	L	8,028,162	17,675,741	11,473,540		37,177,444	15,956
12.	Hawaii HI	L	1,126,895	3,142,944	1,675,481		5,945,320	
13.	Idaho ID	L	1,169,838	1,957,532	5,303,592		8,430,963	
14.	Illinois IL	L	16,676,591	26,299,803	13,053,270		56,029,664	150,450,800
15.	Indiana IN	L	14,625,812	30,228,399	20,317,816		65,172,027	10,000
16.	Iowa IA	L	13,549,713	54,387,302	20,442,151		88,379,166	
17.	Kansas KS	L	7,015,652	13,399,525	13,790,320		34,205,496	176,952
18.	Kentucky KY	L	5,846,746	15,050,626	5,413,961		26,311,333	11,485
19.	Louisiana LA	L	2,092,472	2,936,943	4,043,488		9,072,903	
20.	Maine ME	L	3,768,538	7,172,369	3,642,547		14,583,454	
21.	Maryland MD	L	7,262,237	12,724,177	8,114,653		28,101,066	
22.	Massachusetts MA	L	6,125,406	22,481,103	9,538,480		38,144,989	647,245
23.	Michigan MI	L	19,496,051	37,245,552	13,258,372		69,999,974	216,519
24.	Minnesota MN	L	7,257,666	21,551,628	8,644,559		37,453,853	
25.	Mississippi MS	L	2,032,914	4,290,209	4,441,582		10,764,705	
26.	Missouri MO	L	8,986,453	15,390,444	17,492,205		41,869,102	40,000
27.	Montana MT	L	943,683	1,322,759	2,315,061		4,581,504	
28.	Nebraska NE	L	2,961,818	9,960,986	9,110,631		22,033,435	
29.	Nevada NV	L	1,634,827	2,226,986	3,234,962		7,096,775	
30.	New Hampshire NH	L	2,650,239	18,228,447	11,765,068		32,643,754	15,000
31.	New Jersey NJ	L	12,383,707	22,776,809	27,331,492		62,492,008	118,074
32.	New Mexico NM	L	567,112	1,407,657	921,755		2,896,523	
33.	New York NY	N	1,122,553	4,626,156	1,404,513		7,153,222	
34.	North Carolina NC	L	13,538,902	44,410,859	21,324,483		79,274,244	442,227
35.	North Dakota ND	L	347,829	238,129	786,237		1,372,196	
36.	Ohio OH	L	11,964,951	20,486,311	15,151,811		47,603,073	79,855
37.	Oklahoma OK	L	2,143,086	2,336,701	5,297,171		9,776,958	
38.	Oregon OR	L	3,863,972	13,457,076	8,498,757		25,819,805	50,000
39.	Pennsylvania PA	L	21,468,668	48,987,900	35,785,535		106,242,103	
40.	Rhode Island RI	L	3,451,383	13,153,398	3,362,929		19,967,710	104,749
41.	South Carolina SC	L	7,536,967	22,259,635	7,659,401		37,456,004	
42.	South Dakota SD	L	379,756	112,283	2,991,644		3,483,683	
43.	Tennessee TN	L	7,058,404	21,676,159	10,386,396		39,120,959	40,756
44.	Texas TX	L	17,621,126	40,218,818	27,720,572		85,560,515	
45.	Utah UT	L	903,861	1,942,712	2,043,924		4,890,497	
46.	Vermont VT	L	1,933,522	5,644,246	4,793,804		12,371,572	
47.	Virginia VA	L	8,574,903	13,099,182	13,753,581		35,427,665	
48.	Washington WA	L	6,638,762	33,803,187	16,974,529		57,416,477	411,421
49.	West Virginia WV	L	5,124,740	11,142,511	4,788,025		21,055,276	35,228
50.	Wisconsin WI	L	8,438,229	14,170,049	14,910,578		37,518,857	633,549
51.	Wyoming WY	L	297,358	(28,300)	1,106,538		1,375,596	
52.	American Samoa AS	N	2,302				2,302	
53.	Guam GU	N	4,835		1,112		5,947	
54.	Puerto Rico PR	N	32,568		8,016		40,584	
55.	U.S. Virgin Islands VI	N	8,065		6,425		14,490	
56.	Northern Mariana Islands MP	N	1,805				1,805	
57.	Canada CAN	N	890				890	
58.	Aggregate Other Aliens OT	XXX	34,036	34,000	47,820		115,856	
59.	Subtotal	XXX	347,167,038	802,367,191	539,714,174		1,689,248,404	153,974,101
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	14,524				14,524	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	294,481		29,543,091		29,837,572	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	347,476,044	802,367,191	569,257,265		1,719,100,501	153,974,101
96.	Plus Reinsurance Assumed	XXX	64,603		278,918,848		278,983,451	
97	Totals (All Business)	XXX	347,540,647	802,367,191	848,176,113		1,998,083,951	153,974,101
98.	Less Reinsurance Ceded	XXX	13,595,662		124,628,596		138,224,258	
99.	Totals (All Business) less Reinsurance Ceded	XXX	333,944,985	802,367,191	723,547,517		1,859,859,693	153,974,101
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	34,036	34,000	47,820		115,856	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	34,036	34,000	47,820		115,856	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 50

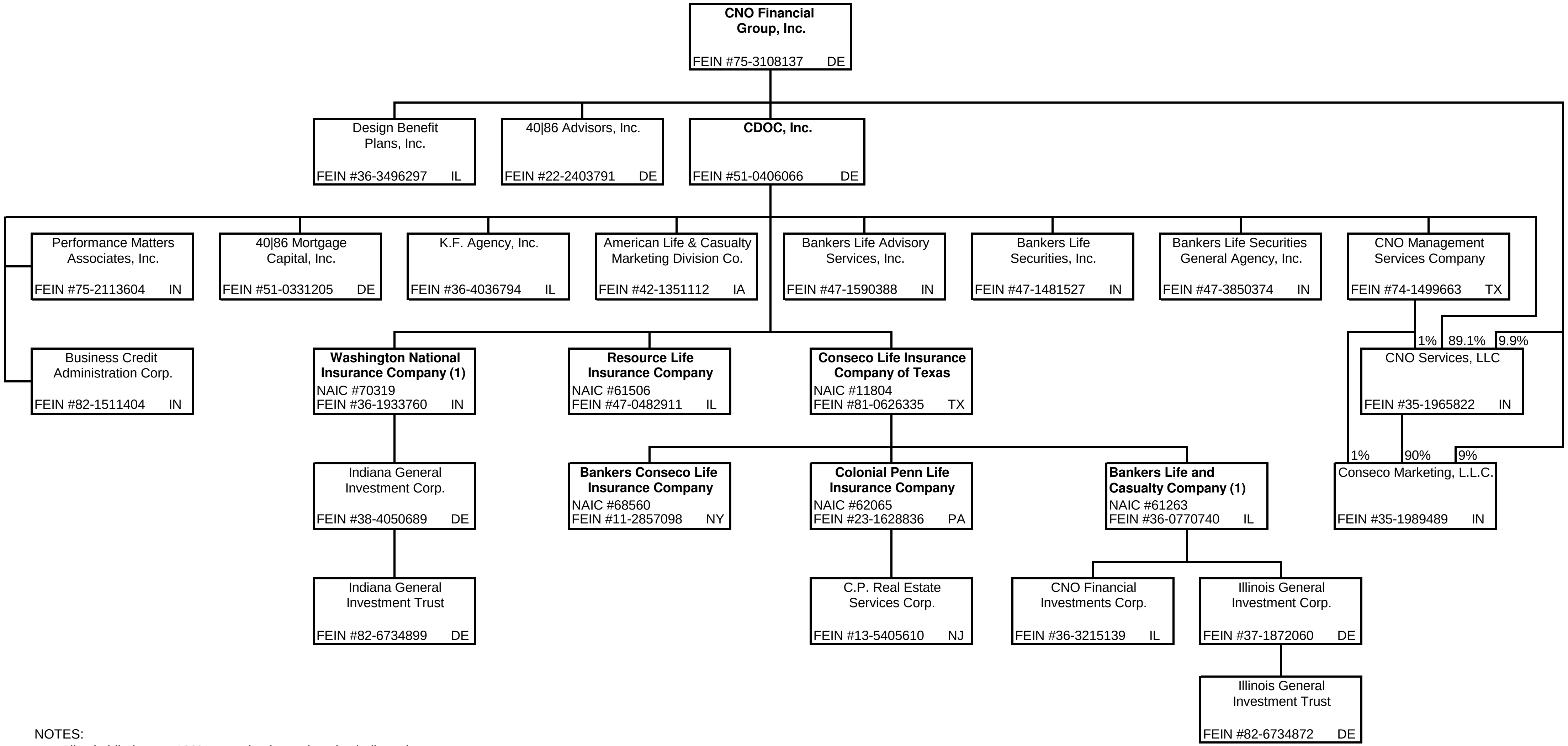
R - Registered - Non-domiciled RRGs ....

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state ....

Q - Qualified - Qualified or accredited reinsurer ....

N - None of the above - Not allowed to write business in the state 7

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



NOTES:

All subsidiaries are 100% owned unless otherwise indicated.

Names of insurance companies and their parent companies are in bold letters.

(1) The following non-insurance investment entities are reported as affiliated in accordance with SSAP No. 25:

CreekSource LLC, Class A, Ownership interests: Bankers Life and Casualty Company 75%; Washington National Insurance Company 25%

Mill Creek II CLO Ltd., Ownership interests: Bankers Life and Casualty Company 40.3%; Washington National Insurance Company 13.4%; CreekSource LLC 46.3%

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0233	CNO Financial Group, Inc.	68560	11-2857098				Bankers Conseco Life Insurance Company	NY	IA	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	N	
0233	CNO Financial Group, Inc.	61263	36-0770740				Bankers Life and Casualty Company	IL	RE	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	N	
0233	CNO Financial Group, Inc.	62065	23-1628836				Colonial Penn Life Insurance Company	PA	IA	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	N	
0233	CNO Financial Group, Inc.	11804	81-0626335				Conseco Life Insurance Company of Texas	TX	UDP	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
0233	CNO Financial Group, Inc.	61506	47-0482911				Resource Life Insurance Company	IL	IA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
0233	CNO Financial Group, Inc.	70319	36-1933760				Washington National Insurance Company	IN	IA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			38-4050689				Indiana General Investment Corp.	DE	NIA	Washington National Insurance Company	Ownership	100.000	CNO Financial Group, Inc.	Y	
			82-6734899				Indiana General Investment Trust	DE	NIA	Indiana General Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	N	
			13-5405610				C.P. Real Estate Services Corp.	NJ	NIA	Colonial Penn Life Insurance Company	Ownership	100.000	CNO Financial Group, Inc.	N	
			36-3215139				CNO Financial Investments Corp.	IL	DS	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	Y	
			37-1872060				Illinois General Investment Corp.	DE	DS	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	Y	
			82-6734872				Illinois General Investment Trust	DE	DS	Illinois General Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	N	
			75-3108137		0001224608	New York Stock Exchange	CNO Financial Group, Inc.	DE	UIP	Publicly held				N	0100
			51-0406066				CDOC, Inc.	DE	UIP	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	Y	
			22-2403791				40|86 Advisors, Inc.	DE	NIA	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			36-3496297				Design Benefit Plans, Inc.	IL	NIA	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			75-2113604				Performance Matters Associates, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			51-0331205				40|86 Mortgage Capital, Inc.	DE	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			36-4036794				K.F. Agency, Inc.	IL	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			42-1351112				American Life & Casualty Marketing Division Co.	IA	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			47-1590388				Bankers Life Advisory Services, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			47-1481527				Bankers Life Securities, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			47-3850374				Bankers Life Securities General Agency, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			82-1511404				Business Credit Administration Corp.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			74-1499663				CNO Management Services Company	TX	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			35-1965822				CNO Services, LLC	IN	NIA	CDOC, Inc.	Ownership	89.100	CNO Financial Group, Inc.	N	
			35-1965822				CNO Services, LLC	IN	NIA	CNO Financial Group, Inc.	Ownership	9.900	CNO Financial Group, Inc.	N	
			35-1965822				CNO Services, LLC	IN	NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	N	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Services, LLC	Ownership	90.000	CNO Financial Group, Inc.	N	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Financial Group, Inc.	Ownership	9.000	CNO Financial Group, Inc.	N	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	N	

Asterisk	Explanation
0100	CNO Financial Group, Inc. is the Ultimate Controlling Entity of the Holding Company Group.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO

Explanation:

1. None

2. None

3. None

5. None

7. None

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 6 1 2 6 3 2 0 1 8 4 9 0 0 0 0 0 3

2. Medicare Part D Coverage Supplement [Document Identifier 365] — 6 1 2 6 3 2 0 1 8 3 6 5 0 0 0 0 3

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 6 1 2 6 3 2 0 1 8 4 4 5 0 0 0 0 3

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 6 1 2 6 3 2 0 1 8 4 4 7 0 0 0 0 3

7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 6 1 2 6 3 2 0 1 8 4 4 9 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Fees from prescription drug cards	2,140	5,572	7,441
08.305. Death benefit proceeds from company owned life insurance		3,170,868	6,468,227
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	2,140	3,176,440	6,475,668

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Penalties from regulatory authorities	24,100	14,250	14,250
2705. Recapture fees on termination of reinsurance ceded agreements		106,296	106,296
2706. Transfer of accident and health reserves on termination of reinsurance ceded agreements		(677,193)	(677,193)
2797. Summary of remaining write-ins for Line 27 from overflow page	24,100	(556,647)	(556,647)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
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

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	1,076,372,308	1,138,210,679
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	145,295,000	109,550,000
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		6,015
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	(37,500)	
7.	Deduct amounts received on disposals	143,824,298	170,915,712
8.	Deduct amortization of premium and mortgage interest points and commitment fees	262,077	478,674
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,077,543,434	1,076,372,308
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	1,077,543,434	1,076,372,308
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	1,077,543,434	1,076,372,308

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	532,475,365	456,505,543
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	21,230,302	97,182,190
	2.2 Additional investment made after acquisition	58,697,130	130,258,958
3.	Capitalized deferred interest and other		
4.	Accrual of discount	782	987
5.	Unrealized valuation increase (decrease)	2,615,780	(3,448,756)
6.	Total gain (loss) on disposals	51,917,053	(2,360,914)
7.	Deduct amounts received on disposals	175,742,310	138,570,392
8.	Deduct amortization of premium and depreciation	78,374	298,575
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		6,793,675
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	491,115,729	532,475,365
12.	Deduct total nonadmitted amounts	97,386	99,104
13.	Statement value at end of current period (Line 11 minus Line 12)	491,018,344	532,376,261

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	15,596,794,554	15,045,555,185
2.	Cost of bonds and stocks acquired	2,989,989,375	3,193,472,677
3.	Accrual of discount	35,059,177	64,126,173
4.	Unrealized valuation increase (decrease)	844,916	(6,743,882)
5.	Total gain (loss) on disposals	369,994,866	28,323,509
6.	Deduct consideration for bonds and stocks disposed of	6,068,681,079	2,723,970,264
7.	Deduct amortization of premium	10,924,245	3,968,844
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	8,340,327	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	12,921,417,891	15,596,794,554
12.	Deduct total nonadmitted amounts	105,178	182,720
13.	Statement value at end of current period (Line 11 minus Line 12)	12,921,312,713	15,596,611,833

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	7,204,219,584	337,978,184	1,562,827,394	9,442,944	7,130,641,439	7,204,219,584	5,988,813,318	7,471,678,283
2. NAIC 2 (a)	7,322,459,410	410,649,458	2,146,136,212	(18,447,515)	7,175,332,697	7,322,459,410	5,568,525,141	7,021,611,890
3. NAIC 3 (a)	609,345,687	22,065,371	64,114,590	3,147,860	697,114,918	609,345,687	570,444,328	506,634,112
4. NAIC 4 (a)	239,425,491		18,210,898	7,136,271	292,097,276	239,425,491	228,350,864	195,803,124
5. NAIC 5 (a)	23,823,132		9,421,208	5,294,254	29,556,621	23,823,132	19,696,178	25,742,536
6. NAIC 6 (a)	773,857			727	771,982	773,857	774,584	770,127
7. Total Bonds	15,400,047,161	770,693,013	3,800,710,302	6,574,541	15,325,514,933	15,400,047,161	12,376,604,413	15,222,240,072
PREFERRED STOCK								
8. NAIC 1	20,110,000				20,110,000	20,110,000	20,110,000	18,933,317
9. NAIC 2	209,224,284		39,840,627		208,579,284	209,224,284	169,383,657	189,410,091
10. NAIC 3	58,353,705			(805,362)	93,455,215	58,353,705	57,548,343	2,795,856
11. NAIC 4	49,972,025			(330,136)	69,627,703	49,972,025	49,641,889	23,507,493
12. NAIC 5					5,000,000			5,000,000
13. NAIC 6	5,886,005				14,443,065	5,886,005	5,886,005	14,443,065
14. Total Preferred Stock	343,546,019		39,840,627	(1,135,498)	411,215,267	343,546,019	302,569,894	254,089,822
15. Total Bonds and Preferred Stock	15,743,593,180	770,693,013	3,840,550,929	5,439,043	15,736,730,200	15,743,593,180	12,679,174,307	15,476,329,894

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $; NAIC 2 $; NAIC 3 $ NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals					

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		293
2. Cost of short-term investments acquired		19,915,369
3. Accrual of discount		91,505
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		20,007,167
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	160,578,662
2.	Cost Paid/(Consideration Received) on additions	65,122,631
3.	Unrealized Valuation increase/(decrease)	(35,996,318)
4.	Total gain (loss) on termination recognized	99,272,998
5.	Considerations received/(paid) on terminations	151,990,025
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	136,987,948
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	136,987,948

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)			
3.1	Add:			
	Change in variation margin on open contracts - Highly Effective Hedges			
	3.11 Section 1, Column 15, current year to date minus			
	3.12 Section 1, Column 15, prior year			
	Change in variation margin on open contracts - All Other			
	3.13 Section 1, Column 18, current year to date minus			
	3.14 Section 1, Column 18, prior year			
3.2	Add:			
	Change in adjustment to basis of hedged item			
	3.21 Section 1, Column 17, current year to date minus			
	3.22 Section 1, Column 17, prior year			
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus			
	3.24 Section 1, Column 19, prior year			
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Cumulative variation margin on terminated contracts during the year			
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item			
	4.22 Amount recognized			
4.3	Subtotal (Line 4.1 minus Line 4.2)			
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	136,987,948	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		136,987,948
4.	Part D, Section 1, Column 5	136,987,948	
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	136,987,948	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		136,987,948
10.	Part D, Section 1, Column 8	136,987,948	
11.	Part D, Section 1, Column 9		
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	293	
2.	Cost of cash equivalents acquired	3,126,593,580	45,719,431,828
3.	Accrual of discount	86,347	2,049,466
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	4,129	
6.	Deduct consideration received on disposals	2,987,772,419	45,721,481,000
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	138,911,929	293
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	138,911,929	293

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 2

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

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
1814	ARLINGTON	TX		07/19/2018	4.310	6,485,000		13,216,560
1815	MELVILLE	NY		07/31/2018	4.330	3,750,000		7,611,103
1816	VIRGINIA BEACH	VA		08/29/2018	4.300	21,000,000		31,982,297
1819	JESSUP	MD		09/12/2018	4.080	7,280,000		18,925,680
1820	CHARLOTTE	NC		09/18/2018	4.340	7,500,000		12,174,683
1821	MESA	AZ		08/08/2018	4.310	5,000,000		14,340,629
1822	TAMPA	FL		08/30/2018	4.280	26,500,000		43,514,038
0599999. Mortgages in good standing - Commercial mortgages-all other						77,515,000		141,764,990
0899999. Total Mortgages in good standing						77,515,000		141,764,990
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						77,515,000		141,764,990

SCHEDULE B - PART 3

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

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
1586	FREDERICK	MD		07/22/2008	07/30/2018	7,562,092							7,562,092	7,562,092			
1626	SANTA ROSA	CA		10/08/2008	09/05/2018	5,611,028							5,611,028	5,611,028			
1628	SANTA ROSA	CA		06/20/2014	09/05/2018	3,306,660		(11,643)			(11,643)		3,295,018	3,295,018			
1779	TAMPA	FL		08/25/2016	08/01/2018	7,100,000							7,100,000	7,100,000			
135002	GLENDALE HEIGHTS	IL		11/24/1998	08/27/2018	592,645							592,645	592,645			
0199999. Mortgages closed by repayment						24,172,425		(11,643)			(11,643)		24,160,782	24,160,782			
1347	CHANDLER	AZ		05/22/2007		6,864							6,864	6,864			
1383	OSWEGO	IL		07/03/2007		17,427							17,427	17,427			
1417	COLUMBUS	NE		07/12/2007		14,598							14,598	14,598			
1431	MURRYSVILLE	PA		07/09/2007		6,805							6,805	6,805			
1432	MONROEVILLE	PA		07/09/2007		7,443							7,443	7,443			
1437	EAST MOLINE	IL		05/31/2007		55,932		(78)			(78)		55,854	55,854			
1448	CHARLOTTE	NC		12/11/2007		58,364		(55)			(55)		58,309	58,309			
1526	BALTIMORE	MD		11/14/2007		7,644							7,644	7,644			
1561	BLOOMINGTON	MN		09/28/2007		41,462							41,462	41,462			
1635	MECHANICSVILLE	VA		11/19/2008		37,941							37,941	37,941			
1658	LAFAYETTE	CA		09/22/2011		83,309							83,309	83,309			
1661	PALM DESERT	CA		09/21/2011		62,277							62,277	62,277			
1664	KANSAS CITY	MO		08/18/2011		28,009							28,009	28,009			
1667	GREENWOOD VILLAGE	CO		08/18/2011		44,622							44,622	44,622			
1673	SPOKANE	WA		06/19/2012		76,709							76,709	76,709			
1675	WHEAT RIDGE	CO		09/13/2012		48,334							48,334	48,334			
1676	ALPHARETTA	GA		06/27/2012		71,561							71,561	71,561			

SCHEDULE B - PART 3

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

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
1678	FISHERS	IN		08/16/2012		79,535							79,535	79,535			
1680	MESA	AZ		10/16/2012		37,321							37,321	37,321			
1683	LONE TREE	CO		09/14/2012		101,013							101,013	101,013			
1686	COVINGTON	GA		02/01/2013		26,384							26,384	26,384			
1688	SAN ANTONIO	TX		01/09/2013		54,468							54,468	54,468			
1692	POTTSTOWN	PA		03/01/2013		156,393							156,393	156,393			
1696	LOUISVILLE	CO		03/28/2013		72,717							72,717	72,717			
1697	SILVER SPRING	MD		09/25/2013		53,821							53,821	53,821			
1705	CONCORD	CA		11/07/2013		185,179							185,179	185,179			
1709	VERONA	WI		10/23/2013		40,003							40,003	40,003			
1715	SAN ANTONIO	TX		08/09/2013		94,629							94,629	94,629			
1717	GRAND PRAIRIE	TX		10/10/2013		95,452							95,452	95,452			
1720	SANTEE	CA		12/05/2013		25,940							25,940	25,940			
1722	COVINA	CA		01/31/2014		33,685							33,685	33,685			
1723	HOOVER	AL		12/16/2013		86,597							86,597	86,597			
1725	LAS VEGAS	NV		02/10/2014		78,212							78,212	78,212			
1726	LAKE FOREST	CA		07/01/2014		43,867							43,867	43,867			
1727	JACKSONVILLE	FL		10/27/2014		70,087							70,087	70,087			
1728	MERIDIAN	ID		05/28/2014		89,933							89,933	89,933			
1729	PASADENA	MD		11/03/2014		44,161							44,161	44,161			
1730	MADISON	WI		05/22/2014		90,828							90,828	90,828			
1732	VIRGINIA BEACH	VA		06/24/2014		54,955							54,955	54,955			
1733	AUSTIN	TX		08/14/2014		631,854							631,854	631,854			
1734	OLNEY	MD		12/01/2014		99,598							99,598	99,598			
1736	PLEASANT HILL	CA		11/24/2014		141,458							141,458	141,458			
1740	SPRING HILL	TN		09/05/2014		52,526							52,526	52,526			
1741	SMYRNA	TN		09/05/2014		38,201							38,201	38,201			
1742	GRAPEVINE	TX		08/12/2014		40,798							40,798	40,798			
1745	ST. PETERS	MO		11/19/2014		50,642							50,642	50,642			
1746	DALLAS	TX		11/10/2014		59,070							59,070	59,070			
1747	DALLAS	TX		11/10/2014		44,302							44,302	44,302			
1750	MILWAUKEE	WI		01/28/2015		108,682							108,682	108,682			
1755	INDIAN TRAIL	NC		03/06/2015		33,466							33,466	33,466			
1756	NEW BERLIN	WI		03/18/2015		48,167							48,167	48,167			
1757	CALEDONIA	WI		03/18/2015		19,267							19,267	19,267			
1758	MILWAUKEE	WI		03/18/2015		8,969							8,969	8,969			
1759	SALT LAKE CITY	UT		04/01/2015		50,937							50,937	50,937			
1762	CARY	NC		05/27/2015		43,087							43,087	43,087			
1764	FISHERS	IN		08/05/2015		83,744							83,744	83,744			
1766	WINDSOR	CT		07/29/2015		83,186							83,186	83,186			
1769	CAMARILLO	CA		10/29/2015		29,849							29,849	29,849			
1770	COCKEYSVILLE	MD		12/10/2015		132,179							132,179	132,179			
1781	MEQUON	WI		12/15/2016		109,377							109,377	109,377			
1785	HOUSTON	TX		02/28/2017		131,410							131,410	131,410			
1790	COLLEGE PARK	GA		02/03/2017		45,635							45,635	45,635			
1791	GAITHERSBURG	MD		02/07/2017		106,678							106,678	106,678			
1798	ROSEVILLE	CA		08/01/2017		62,268							62,268	62,268			
1802	TEMECULA	CA		09/07/2017		23,383							23,383	23,383			
1803	CONCORD	NC		08/30/2017		54,573							54,573	54,573			
1804	LINCOLN	CA		12/21/2017		96,630							96,630	96,630			
1805	BALTIMORE	MD		06/07/2018									73,709	73,709			
1806	BALTIMORE	MD		06/07/2018									68,272	68,272			
1807	CHULA VISTA	CA		05/01/2018									14,189	14,189			
1808	DENVER	CO		06/19/2018									23,024	23,024			
1809	COLUMBIA	SC		03/29/2018									107,155	107,155			
1811	ALEXANDRIA	VA		04/19/2018									66,689	66,689			
1812	HOUSTON	TX		04/26/2018									79,929	79,929			
1815	MELVILLE	NY		07/31/2018									6,952	6,952			
5001	KENNER	LA		10/30/2014		4,835							4,835	4,835			
5003	GREENVILLE	MS		08/07/2015		4,368							4,368	4,368			

SCHEDULE B - PART 3

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

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
5004	GLENWOOD SPRINGS	CO		09/16/2015		38,846							38,846	38,846			
5005	LOS ANGELES	CA		09/16/2015		13,630							13,630	13,630			
5006	TURLOCK	CA		10/30/2015		19,449							19,449	19,449			
13070	GLEN BURNIE	MD		05/18/1999		43,844							43,844	43,844			
13072	BERLIN	MD		05/25/1999		40,107							40,107	40,107			
135018	MCHENRY	IL		06/22/2004		18,601							18,601	18,601			
135021	CROFTON	MD		07/01/2004		61,741							61,741	61,741			
185033	TULSA	OK		10/22/2007		81,954							81,954	81,954			
0299999. Mortgages with partial repayments						5,041,790		(133)			(133)		5,481,577	5,481,577			
0599999 - Totals						29,214,215		(11,776)			(11,776)		29,642,359	29,642,359			

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Black Diamond Capital Partners I, LP	Austin	TX	Black Diamond General Partner, LP		12/29/2006	1		255		1,196	3.472
000000-00-0	Dyal III US Investors LP	Dover	DE	NB Dyal Associates III LP		10/28/2016			91,823		5,083,057	0.404
000000-00-0	Genstar Capital Partners VII, LP	San Francisco	CA	Genstar Capital VII, LP		10/01/2015	1		759,478		418,355	0.463
000000-00-0	Goode Partners Consumer Fund III, LP	New York	NY	Goode Partners LLC		12/30/2015	1		95,942		3,871,558	3.384
000000-00-0	GTCR Fund XI, LP	Dover	DE	GTCR Partners XI, LP		09/02/2014	3		44,069		1,163,010	0.221
000000-00-0	Kinderhook Capital Fund IV, LP	New York	NY	Kinderhook Capital Fund IV GP, LLC		04/27/2015	3		204,966		438,138	1.105
000000-00-0	Kinderhook Capital Fund V, LP and V-B, LP	New York	NY	Kinderhook Capital Fund V GP, LLC		12/19/2017	3		171,500		3,430,600	1.164
000000-00-0	NB Select Opportunities Fund LP	Dallas	TX	NB Select Opportunities GP LLC		01/16/2018	3		1,680,000		2,800,000	3.120
000000-00-0	Platinum Equity Capital Partners IV, LP	Beverly Hills	CA	Platinum Capital Partners IV, LP		03/21/2017	3		644,001		3,139,516	0.114
000000-00-0	PPC Fund II LP	Chicago	IL	PPC Fund GP II LP		04/26/2018	3		42,300		6,076,753	0.700
000000-00-0	Silver Lake Partners V, LP	Menlo Park	CA	Silver Lake Technology Associates V, LP		06/12/2018	3		1,232,677		6,936,481	0.070
000000-00-0	TCP Direct Lending Fund VIII, LLC	Santa Monica	CA	TCP Direct Lending MM VIII, LLC		12/30/2016			6,500,000		79,416,832	31.555
000000-00-0	Tennenbaum Special Situations Fund IX-A, LLC	Santa Monica	CA	Tennenbaum Capital Partners, LLC		12/30/2016			4,615,939		36,543,252	97.127
1599999. Joint Venture Interests - Common Stock - Unaffiliated									16,082,951		149,318,748	XXX
000000-00-0	Pearlmark Mezzanine Realty Partners IV, LP	Chicago	IL	Pearlmark Mezzanine Partners GP IV, LLC		10/28/2015	2		325,739		1,860,556	5.265
000000-00-0	Vintage Real Estate Fund LP	New York	NY	Goldman Sachs Asset Management, LP		02/09/2016			487,215		2,141,523	0.845
1799999. Joint Venture Interests - Real Estate - Unaffiliated									812,954		4,002,079	XXX
000000-00-0	Centerfield Capital Partners IV, LP	Indianapolis	IN	Centerfield Capital Partners IV, LLC		11/21/2017	2		749,457		4,779,934	14.944
000000-00-0	Foss Indiana 2016 Fund I, LLC	San Francisco	CA	Indiana Renewal Partners, LLC		03/18/2016			19,817		427,383	10.998
000000-00-0	Highbridge Principal Strategies - Mezzanine Partners II, LP	New York	NY	Highbridge Principal Strategies Mezzanine Partners II GP, LP		03/11/2013	2		189,763		1,209,440	0.871
000000-00-0	KKR Revolving Credit Partners II LP	San Francisco	CA	KKR Revolving Credit Partners II Limited		03/15/2018			14,859		9,982,438	1.030
2199999. Joint Venture Interests - Other - Unaffiliated									973,896		16,399,195	XXX
636792-AB-9	National Life Insurance Company	Montpelier	VT	NLV Financial Corporation	1FE	07/19/2018		6,500,000				1.747
2399999. Surplus Debentures, etc - Unaffiliated								6,500,000				XXX
4499999. Total - Unaffiliated								6,500,000	17,869,801		169,720,022	XXX
4599999. Total - Affiliated												XXX
4699999 - Totals								6,500,000	17,869,801		169,720,022	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Cadian Fund, LP Class D	New York	NY	Direct	10/01/2014	07/12/2018	326,669							326,669	494,553		167,884	167,884	
000000-00-0	Centerfield Capital Partners II, LP	Indianapolis	IN	Cash Distribution	01/01/2007	09/27/2018	37,698							37,698	37,698				
000000-00-0	Genstar Capital Partners VII, LP	San Francisco	CA	Cash Distribution	10/01/2015	09/10/2018	1,069,330							1,069,330	1,069,330				
000000-00-0	Goode Partners Consumer Fund III, LP	New York	NY	Cash Distribution	12/30/2015	07/03/2018	11,129							11,129	11,129				
000000-00-0	IIF LP	New York	NY	Cash Distribution	01/26/2016	09/27/2018	10,567							10,567	10,567				
000000-00-0	NXT Capital Senior Loan Fund III, LP	Chicago	IL	Cash Distribution	01/21/2015	08/08/2018	483,497							483,497	483,497				
000000-00-0	PPC Fund II LP	Chicago	IL	Cash Distribution	04/26/2018	08/10/2018								138,967	138,967				
87240G-AC-5	TCP Whitney CLO, Ltd	George Town	CYM	Cash Distribution	08/22/2017	08/20/2018	601,189							601,189	601,189				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							2,540,080							2,679,047	2,846,931		167,884	167,884	
000000-00-0	Creeksource LLC, Class A	Wilmington	DE	Cash Distribution	03/10/2015	08/31/2018	4,855,736							4,855,736	4,855,736				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Tennenbaum Capital Partners, LLC	Santa Monica	CA	BlackRock, Inc.	12/30/2016	08/01/2018	53,268,908							53,268,908	103,022,578		49,753,670	49,753,670	8,294,634
1699999. Joint Venture Interests - Common Stock - Affiliated							58,124,644							58,124,644	107,878,314		49,753,670	49,753,670	8,294,634
000000-00-0	JDM Partners Tempe Arizona Core Fund IV LLC	Phoenix	AZ	Cash Distribution	12/01/2017	09/04/2018	177,261							177,261	177,261				
000000-00-0	Pearlmark Mezzanine Realty Partners IV, LP	Chicago	IL	Cash Distribution	10/28/2015	09/28/2018	50,546							50,546	50,546				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							227,807							227,807	227,807				
000000-00-0	Foss Indiana 2016 Fund I, LLC	San Francisco	CA	Premium Tax Credit Utilization	03/18/2016	08/31/2018								19,817	19,817				3,226
000000-00-0	KKR Revolving Credit Partners II LP	San Francisco	CA	Cash Distribution	03/15/2018	08/23/2018								83,052	83,052				
000000-00-0	Highbridge Principal Strategies - Mezzanine Partners II, LP	New York	NY	Cash Distribution	03/11/2013	07/06/2018	365,946							365,946	365,946				
2199999. Joint Venture Interests - Other - Unaffiliated							365,946							468,815	468,815				3,226
30958P-AA-1	Farmers Exchange Capital II	Newark	DE	Wilton Reassurance	02/17/2015	09/27/2018	3,373,213		(11,688)			(11,688)		3,361,525	3,163,437		(198,088)	(198,088)	92,265
30958Q-AA-9	Farmers Exchange Capital III	Newark	DE	Wilton Reassurance	10/07/2014	09/27/2018	11,000,000							11,000,000	10,955,230		(44,770)	(44,770)	
468502-AA-7	Jackson Natl Life Ins Co	Lansing	MI	Wilton Reassurance	07/01/2014	09/27/2018	828,827		(10,280)			(10,280)		818,547	835,189		16,642	16,642	54,605
677412-AF-5	Ohio National Life Ins	Cincinnati	OH	Wilton Reassurance	06/11/2012	09/27/2018	11,536,601		(484)			(484)		11,536,117	14,089,352		2,553,234	2,553,234	395,313
69448F-AA-9	Pacific Life Insurance Company	Newport Beach	CA	Wilton Reassurance	10/24/2017	09/27/2018	1,998,322		7			7		1,998,329	1,785,020		(213,309)	(213,309)	43,000
80529E-AA-1	The Savings Bank Mutual Life Insurance Company of Massachusetts	Woburn	MA	Wilton Reassurance	07/26/2017	09/27/2018	9,000,000							9,000,000	9,006,030		6,030	6,030	593,125
2399999. Surplus Debentures, etc - Unaffiliated							37,736,963		(22,445)			(22,445)		37,714,518	39,834,258		2,119,739	2,119,739	1,178,308
4499999. Total - Unaffiliated							40,870,796		(22,445)			(22,445)		41,090,187	43,377,811		2,287,623	2,287,623	1,181,534
4599999. Total - Affiliated							58,124,644							58,124,644	107,878,314		49,753,670	49,753,670	8,294,634
4699999 - Totals							98,995,440		(22,445)			(22,445)		99,214,831	151,256,125		52,041,293	52,041,293	9,476,168

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
38374T-P4-0	GNR 2009-35 EZ		09/01/2018	CAPITALIZED INTEREST		19,100	19,100		1
38376G-ZD-5	GNR 2010-161 Z		09/01/2018	CAPITALIZED INTEREST		30,160	30,160		1
38380X-KU-0	GNR 2018-89 LZ		09/20/2018	CAPITALIZED INTEREST		75,939	75,939		1
38380Y-TS-4	GNR 2018-105 ZM		09/20/2018	VARIOUS		10,003,498	10,094,677	32,419	1
0599999. Subtotal - Bonds - U.S. Governments						10,128,697	10,219,876	32,419	XXX
3137AR-FM-3	FHR 4066 VZ		09/01/2018	CAPITALIZED INTEREST		1,299	1,299		1
3137B2-G3-8	FHR 4206 LZ		09/01/2018	CAPITALIZED INTEREST		1,572	1,572		1
31398W-VL-5	FHR 3654 Z		09/01/2018	CAPITALIZED INTEREST		3,618	3,618		1
3199999. Subtotal - Bonds - U.S. Special Revenues						6,489	6,489		XXX
00206R-CG-5	AT&T INC		08/14/2018	ML PIERCE FENNER SMITH		1,835,300	2,000,000	16,267	2FE
00206R-FR-8	AT&T INC		08/16/2018	VARIOUS		5,674,530	6,000,000	2,356	2FE
00206R-GD-8	AT&T INC		08/16/2018	MORGAN STANLEY		5,000,000	5,000,000		2FE
00287Y-AW-9	ABBVIE INC		08/14/2018	RBC CAPITAL MARKETS		3,308,900	3,500,000	39,803	2FE
015271-AN-9	ALEXANDRIA REAL ESTATE E		07/19/2018	ML PIERCE FENNER SMITH		20,420,400	20,000,000	83,556	2FE
02005A-FD-5	AMOT 2015-2 A1		07/19/2018	CITIGROUP		10,021,484	10,000,000	5,137	1FE
02005A-GZ-5	AMOT 2018-3 A		09/26/2018	BARCLAYS CAPITAL		6,641,563	6,625,000	5,017	1FE
02149C-AD-3	CWALT 2006-41CB 1A4		09/26/2018	CAPITALIZED INTEREST		1	1		1FM
025816-BX-6	AMERICAN EXPRESS CO		08/10/2018	MIZUHO SECURITIES USA		2,553,902	2,550,000	2,414	1FE
02582J-GN-4	AMXCA 2014-1 A		07/19/2018	BARCLAYS CAPITAL		12,025,313	12,000,000	5,697	1FE
02582J-HN-3	AMXCA 2017-8 A		07/19/2018	RBC CAPITAL MARKETS		5,750,000	5,750,000	2,450	1FE
03027X-AR-1	AMERICAN TOWER CORP		07/17/2018	VARIOUS		7,812,263	8,325,000	3,330	2FE
03072S-WR-2	AMSI 2004-R11 M2		08/23/2018	ROBERT W BAIRD		4,718,479	4,714,060		1Z
031162-CD-0	AMGEN INC		09/19/2018	US BANCORP INVESTMENTS		975,760	1,000,000	12,168	2FE
031162-CF-5	AMGEN INC		09/19/2018	DEUTSCHE BANK		13,733,860	14,000,000	174,085	2FE
035240-AP-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC.		08/22/2018	MORGAN STANLEY		16,877,962	16,814,000	307,474	1FE
05526D-BE-4	BAT CAPITAL CORP		08/16/2018	VARIOUS		9,653,292	10,180,000	6,419	2FE
06539L-BE-9	BANK 2018-BN13 AS		07/23/2018	WELLS FARGO		4,634,721	4,500,000	558	1FE
08162C-AH-3	BMARK 2018-B6 C		09/20/2018	CITIGROUP		10,335,992	10,304,000	10,933	1Z
092113-AN-9	BLACK HILLS CORP		07/25/2018	WELLS FARGO		2,393,988	2,496,000	38,438	2FE
09256B-AH-0	BLACKSTONE HOLDINGS		07/10/2018	VARIOUS		10,148,495	10,500,000	229,731	1FE
12498*-AA-2	TERRA FUNDING-200 SOUTH, LLC		08/15/2018	CAPITALIZED INTEREST		10,430	10,430		1FE
12543P-AC-7	CWHL 2006-21 A3		09/26/2018	CAPITALIZED INTEREST		4	4		1FM
12627H-AK-6	CSAB 2006-2 A6A		09/24/2018	CAPITALIZED INTEREST			1		1FM
12635R-BD-9	CSAIL 2015-C4 C		07/17/2018	CREDIT SUISSE		5,872,165	5,828,000	13,354	1FE
12668A-2M-6	CWALT 2005-70CB A3		09/26/2018	CAPITALIZED INTEREST		1	1		1FM
12668A-Z3-2	CWALT 2005-65CB 2A3		09/26/2018	CAPITALIZED INTEREST		1	1		1FM
151020-AU-8	CELGENE CORP		09/18/2018	GOLDMAN SACHS		2,321,949	2,345,000	11,399	2FE
151020-AZ-7	CELGENE CORP		09/18/2018	JEFFERIES AND CO		5,588,700	6,000,000	22,750	2FE
161175-BM-5	CHARTER COMM OPT LLC/CAP		08/14/2018	JP MORGAN CHASE		3,429,195	3,500,000	62,186	2FE
161571-HJ-6	CHAIT 2017-A1 A		07/19/2018	JP MORGAN CHASE		10,023,438	10,000,000	4,612	1FE
165183-BF-0	CFII 2017-4A A2		07/19/2018	ML PIERCE FENNER SMITH		7,957,328	7,956,396	3,731	1FE
172967-MA-6	CITIGROUP INC		08/14/2018	RBC CAPITAL MARKETS		6,542,830	6,500,000	51,496	2FE
172967-MD-0	CITIGROUP INC		07/17/2018	VARIOUS		6,576,285	6,500,000		2FE
18600T-AA-0	CLEVELAND CLINIC FOUND		08/02/2018	WELLS FARGO		10,420,000	10,000,000	47,231	1FE
19626N-AA-1	CSH 2016-2A A		07/17/2018	WELLS FARGO		8,375,103	8,342,515	1,539	1FE
209111-FK-4	CONSOLIDATED EDISON COMPANY OF NEW YORK		07/19/2018	ML PIERCE FENNER SMITH		1,579,164	1,589,000	9,869	1FE
209111-FQ-1	CONSOLIDATED EDISON CO O		07/18/2018	VARIOUS		4,100,610	4,000,000	35,000	1FE
21036P-AT-5	CONSTELLATION BRANDS INC		07/17/2018	BARCLAYS CAPITAL		4,191,001	4,310,000	37,713	2FE
21036P-AZ-1	CONSTELLATION BRANDS INC		08/17/2018	JEFFERIES AND CO		1,780,340	2,000,000	1,367	2FE
25150V-AL-0	DBALT 2007-AR3 2A4		09/25/2018	CAPITALIZED INTEREST			2,024		1FM
25179M-AL-7	DEVON ENERGY CORPORATION		08/20/2018	MORGAN STANLEY		5,440,950	5,000,000	28,778	2FE
254683-BT-1	DCENT 2016-A2 A2		07/19/2018	CITIGROUP		6,117,591	6,104,000	3,100	1FE
254683-BW-4	DCENT 2017-A1 A1		09/26/2018	JP MORGAN CHASE		5,041,797	5,000,000	4,046	1FE
257559-AK-0	DOMTAR CORP		08/17/2018	STIFEL NICOLAUS		2,460,801	2,320,000	2,610	2FE
26138E-AT-6	KEURIG DR PEPPER INC		08/17/2018	VARIOUS		7,862,944	8,274,000	99,288	2FE
269246-BS-2	E*TRADE FINANCIAL CORP		07/18/2018	VARIOUS		2,523,290	2,500,000	9,375	2FE
29717P-AS-6	ESSEX PORTFOLIO LP		08/08/2018	SUSQUEHANNA FINANCIAL		984,670	1,000,000	19,000	2FE
302956-AG-2	FREMF 2018-K79 B		08/08/2018	GOLDMAN SACHS		6,374,518	6,500,000	12,572	1FE
30711X-J7-0	CAS 2018-C03 1M2		08/14/2018	VARIOUS		3,010,957	3,000,000	7,725	3Z
30711X-JX-3	CAS 2017-C03 1M2		07/24/2018	JP MORGAN CHASE		3,498,193	3,250,000	457	2
30711X-NX-8	CAS 2017-C05 1M2		07/25/2018	JP MORGAN CHASE		6,594,769	6,430,000	998	2
30711X-X2-5	CAS 2018-C05 1M1		07/26/2018	ML PIERCE FENNER SMITH		2,500,000	2,500,000		1Z

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
30711X-Y2-4	CAS 2018-C05 1M2		08/30/2018	VARIOUS		4,058,516	4,000,000	5,163	3Z
30711X-YX-6	CAS 2018-C01 1M2		08/14/2018	VARIOUS		5,093,750	5,000,000	13,181	3Z
000000-00-0	STACR 2017-DNA3 M2		08/14/2018	VARIOUS		3,633,848	3,500,000	9,761	3Z
31428X-BD-7	FEDEX CORP		09/19/2018	VARIOUS		7,278,910	8,000,000	28,750	2FE
34528Q-DX-9	FORDF 2015-2 A2		09/25/2018	BARCLAYS CAPITAL		10,051,953	10,000,000	7,579	1FE
34528Q-FE-9	FORDF 2016-5 A2		09/25/2018	BARCLAYS CAPITAL		5,017,578	5,000,000	3,637	1FE
35563T-AB-7	STACR 2018-DNA2 M2		08/30/2018	VARIOUS		5,518,301	5,500,000	10,886	3Z
35563W-AH-7	STACR 2018-DNA3 M2		09/12/2018	JP MORGAN CHASE		750,000	750,000		3Z
35708W-AS-9	FREMF 2017-K71 B		07/27/2018	BARCLAYS CAPITAL		1,519,125	1,600,000	5,004	1Z
361841-AJ-8	GLP CAPITAL LP / FIN II		09/17/2018	ML PIERCE FENNER SMITH		3,064,440	3,000,000	54,688	2FE
361841-AL-3	GLP CAPITAL LP / FIN II		09/17/2018	ML PIERCE FENNER SMITH		2,999,550	3,000,000		2FE
36254C-BA-7	GSMS 2017-GS7 B		07/17/2018	DEUTSCHE BANK		9,407,598	9,500,000	18,449	1FE
38148L-AF-3	GOLDMAN SACHS GROUP INC		08/14/2018	MORGAN STANLEY		5,159,900	5,000,000	60,083	2FE
39539H-AC-4	GPMF 2006-AR8 1A2A		09/28/2018	VARIOUS			1,082		1FM
42225U-AF-1	HEALTHCARE TRUST OF AMERICA HOLDINGS LP		08/08/2018	WELLS FARGO		8,625,799	9,100,000	36,969	2FE
42824C-AY-5	HP ENTERPRISE CO		08/16/2018	JEFFERIES AND CO		8,805,830	8,500,000	187,413	2FE
448579-AG-7	HYATT HOTELS CORP		08/07/2018	JP MORGAN CHASE		5,991,960	6,000,000		2FE
456652-AG-1	IMJA 2007-A1 A7		09/25/2018	CAPITALIZED INTEREST			943		1FM
460146-CK-7	INTERNATIONAL PAPER CO		09/18/2018	VARIOUS		8,669,121	8,975,000	113,683	2FE
46187V-AE-9	IHSFR 2018-SFR3 C		07/23/2018	WELLS FARGO		2,005,000	2,000,000	1,467	1FE
46627M-AU-1	JPALT 2005-S1 2A9		09/26/2018	CAPITALIZED INTEREST		1	1		1FM
46647P-AW-6	JPMORGAN CHASE & CO		08/10/2018	RBC CAPITAL MARKETS		3,011,670	3,000,000	5,935	1FE
48250A-AA-1	KKR GROUP FINANCE CO III		08/21/2018	MORGAN STANLEY		7,105,070	7,000,000	81,715	1FE
487836-BQ-0	KELLOGG CO		08/02/2018	JEFFERIES AND CO		3,264,680	3,400,000	53,125	2FE
489170-AE-0	KENNAMETAL INC		07/17/2018	VARIOUS		4,953,580	5,000,000	26,979	2FE
50077L-AL-0	KRAFT HEINZ FOODS CO		08/14/2018	GOLDMAN SACHS		2,784,115	2,814,000	12,116	2FE
50077L-AM-8	KRAFT HEINZ FOODS CO		08/14/2018	VARIOUS		7,279,168	7,390,000	33,091	2FE
52522G-AB-0	LXS 2006-18N A2A		07/31/2018	CAPITALIZED INTEREST		2	957		1FM
539830-BN-8	LOCKHEED MARTIN CORP		07/17/2018	VARIOUS		6,742,100	7,000,000	98,614	2FE
55275R-AD-4	MABS 2006-NC3 A4		09/26/2018	CAPITALIZED INTEREST		1	1		1FM
55336V-AN-0	MPLX LP		08/16/2018	VARIOUS		6,608,820	7,000,000	175,467	2FE
565122-AE-8	KEURIG DR PEPPER INC		09/19/2018	VARIOUS		11,615,847	11,525,000	185,124	2FE
60871R-AH-3	MOLSON COORS BREWING CO		08/14/2018	HSBC GROUP		3,175,270	3,500,000	12,658	2FE
61748H-LM-1	MSM 2005-5AR 1M5		07/23/2018	KGS-ALPHA CAPITAL		2,512,500	2,500,000		1Z
65339K-AV-2	NEXTERA ENERGY CAPITAL		09/12/2018	MORGAN STANLEY		6,424,050	6,780,000	93,112	2FE
65474V-AN-1	NMOTR 2017-B A		09/25/2018	ML PIERCE FENNER SMITH		10,036,328	10,000,000	7,190	1FE
65474V-AP-6	NMOTR 2017-C A		09/26/2018	BARCLAYS CAPITAL		8,419,446	8,405,000	6,365	1FE
655844-BV-9	NORFOLK SOUTHERN CORP		07/17/2018	WELLS FARGO		6,426,712	6,837,000	118,451	2FE
666807-BP-6	NORTHROP GRUMMAN CORP		09/19/2018	VARIOUS		30,579,200	32,500,000	466,249	2FE
667274-AC-8	NORTHWELL HEALTHCARE INC		07/17/2018	VARIOUS		5,713,980	5,900,000	54,457	1FE
670346-AN-5	NUCOR CORP		08/07/2018	MORGAN STANLEY		5,516,050	5,000,000	5,778	1FE
74331M-AD-8	PROG 2018-SFR3 D		09/21/2018	MORGAN STANLEY		5,074,944	5,075,000		2AM
74922L-AG-8	RALI 2006-QS16 A7		09/26/2018	CAPITALIZED INTEREST		1	1		1FM
75157D-AC-8	RAMP 2007-RS2 A3		08/27/2018	CAPITALIZED INTEREST			63		1FM
80386W-AB-1	SASOL FINANCING USA LLC		09/20/2018	ML PIERCE FENNER SMITH		3,185,821	3,190,000		2Z
81746W-AN-8	SEMT 2018-CH3 A13		07/19/2018	WELLS FARGO		2,544,617	2,500,000	7,813	1FE
83405X-AD-6	SCLP 2018-3 C		07/31/2018	CITIGROUP		6,999,286	7,000,000		2AM
85205T-AK-6	SPIRIT AEROSYSTEMS INC		07/11/2018	JP MORGAN CHASE		10,107,200	10,000,000	54,944	2FE
87266T-AA-0	TRU 2016-TOYS A		08/20/2018	MORGAN STANLEY		4,487,151	4,489,957	3,765	1FM
887389-AK-0	TIMKEN CO		08/22/2018	ML PIERCE FENNER SMITH		5,992,080	6,000,000		2FE
899043-AA-1	TUFTS UNIVERSITY		07/27/2018	RAYMOND JAMES		8,642,400	8,000,000	118,178	1FE
92277G-AF-4	VENTAS REALTY LP		08/28/2018	VARIOUS		2,903,113	3,100,000	10,925	2FE
92343V-CM-4	VERIZON COMMUNICATIONS		08/14/2018	JP MORGAN CHASE		3,961,760	4,000,000	97,456	2FE
92343V-EP-5	VERIZON COMMUNICATIONS		07/17/2018	RBC CAPITAL MARKETS		3,523,800	3,500,000	21,755	2FE
92887M-AA-4	VMOT 2017-A A		09/26/2018	BARCLAYS CAPITAL		6,016,406	6,000,000	4,698	1FE
94973V-BL-0	ANTHEM INC		08/23/2018	ROBERT W BAIRD		1,289,862	1,305,000	2,110	2FE
94974B-GU-8	WELLS FARGO & COMPANY		09/11/2018	WELLS FARGO		13,878,620	14,000,000	177,333	1FE
95001F-BD-6	WFCM 2017-RC1 C		07/20/2018	CITIGROUP		4,130,377	4,143,000	12,152	1FE
P4949B-AJ-3	GRUPO BIMBO SAB DE CV		09/28/2018	BANCO BILBAO VIZCAYA ARGENTINA SA		3,684,100	3,800,000	37,222	2FE
P82290-AG-5	SACI FALABELLA		09/28/2018	ML PIERCE FENNER SMITH		3,494,088	3,550,000	26,317	2FE
780082-AD-5	ROYAL BANK OF CANADA		07/20/2018	NATIONAL BANK OF CANADA		5,108,700	5,000,000	114,313	1FE
87971M-BH-5	TELUS CORP		07/16/2018	WELLS FARGO		3,001,920	3,000,000	13,800	2FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
00507U-AH-4	ALLERGAN FUNDING SCS	C	09/19/2018	US BANCORP INVESTMENTS		974,950	1,000,000	12,933	2FE
00507U-AU-5	ALLERGAN FUNDING SCS	C	09/19/2018	DEUTSCHE BANK		485,615	500,000	396	2FE
03759C-AN-0	APID 2016-24A BR	C	08/23/2018	ML PIERCE FENNER SMITH		2,500,000	2,500,000		1FE
04017Q-AG-0	ARES 2018-28RA C	C	08/17/2018	ML PIERCE FENNER SMITH		3,500,000	3,500,000		1FE
04966H-AG-1	ATRM 13A C	C	08/17/2018	SG AMERICAS SECURITIES, LLC		2,657,765	2,676,500	8,941	1FE
055451-AX-6	BHP BILLITON FIN USA LTD	C	08/20/2018	JP MORGAN CHASE		11,000,000	10,000,000	230,063	2FE
06738E-BC-8	BARCLAYS PLC	C	07/17/2018	BARCLAYS CAPITAL		6,971,720	7,000,000	46,169	2FE
08179H-AC-4	BSP 2017-12A B	C	07/26/2018	JP MORGAN CHASE		1,497,000	1,500,000	2,712	1FE
124166-AJ-8	BMILK 2018-1A C	C	08/27/2018	ML PIERCE FENNER SMITH		4,750,000	4,750,000		1FE
12550A-AZ-9	CIFC 2014-5A CR2	C	09/17/2018	CITIGROUP		3,000,000	3,000,000		1FE
225401-AH-1	CREDIT SUISSE GROUP AG	C	09/19/2018	VARIOUS		4,017,260	4,000,000	11,892	2FE
225433-AF-8	CRED SUIS GP FUN LTD	C	09/19/2018	VARIOUS		7,512,488	7,440,000	126,945	2FE
35177P-AX-5	ORANGE SA	C	07/18/2018	AMHERST PIERPONT		3,860,745	3,500,000	3,658	2FE
38137P-AW-0	GLD10 2015-10A C1R	C	08/08/2018	MORGAN STANLEY		3,500,000	3,500,000		1FE
404280-AQ-2	HSBC HOLDINGS PLC	C	08/16/2018	VARIOUS		9,513,800	9,000,000	204,750	1FE
404280-BW-8	HSBC HOLDINGS PLC	C	09/05/2018	HSBC GROUP		6,500,000	6,500,000		1FE
47215T-AA-6	BECLE SA DE CV	C	09/27/2018	BCP SECURITIES LLC		2,028,238	2,110,000	30,331	2FE
539439-AT-6	LLOYDS BANKING GROUP PLC	C	08/09/2018	UBS SECURITIES		9,969,800	10,000,000		1FE
56578K-AC-3	MCLO 2018-12A A2A	C	09/06/2018	JP MORGAN CHASE		3,250,000	3,250,000		1Z
64130X-AE-6	NEUB 2018-29A C	C	08/30/2018	WELLS FARGO		3,000,000	3,000,000		1FE
67078A-AB-9	NVENT FINANCE SARL	C	09/11/2018	VARIOUS		4,901,680	5,000,000	105,345	2FE
67110A-AW-3	OZLM 2015-13A BR	C	09/05/2018	BARCLAYS CAPITAL		1,000,000	1,000,000		1Z
67706H-BC-1	OHALF 2013-1A CR2	C	08/07/2018	JP MORGAN CHASE		3,000,000	3,000,000		1FE
780097-BH-3	ROYAL BK SCOTLND GRP PLC	C	07/17/2018	MITSUBISHI SECURITIES		7,049,210	7,000,000	18,130	2FE
87165V-AM-1	SYMP 2015-16A C1R	C	08/29/2018	MORGAN STANLEY		3,000,000	3,000,000		1Z
87249A-AG-0	TICP 2017-9A D	C	03/22/2018	JP MORGAN CHASE				2,218	2AM
87938W-AW-3	TELEFONICA EMISIONES SAU	C	08/23/2018	VARIOUS		9,875,745	10,250,000	230,711	2FE
000000-00-0	AXA SA	C	08/28/2018	CITIGROUP		1,997,500	2,000,000	12,243	2FE
G87602-AA-9	TENGIZCHEVROIL FIN CO IN	C	09/27/2018	CREDIT SUISSE SECURITIES		2,149,260	2,260,000	11,551	2FE
P4909L-AA-8	GNL QUINTERO SA	C	07/19/2018	CITIGROUP		1,836,750	1,860,000	40,463	2FE
P58072-AL-6	INVERSIONES CMPC SA	C	09/27/2018	SANTANDER CENTRAL		7,380,812	7,530,000	160,413	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						746,221,582	750,277,938	5,391,813	XXX
665859-AQ-7	NORTHERN TRUST CORP		09/19/2018	MORGAN STANLEY		14,336,250	14,500,000	306,028	2FE
4899999. Subtotal - Bonds - Hybrid Securities						14,336,250	14,500,000	306,028	XXX
8399997. Total - Bonds - Part 3						770,693,018	775,004,303	5,730,260	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						770,693,018	775,004,303	5,730,260	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
31338*-12-4	FED HOME LOAN BANK CHICAGO B-2		09/04/2018	FEDERAL HOME LOAN BANK	115.923	11,592			A
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						11,592	XXX		XXX
45202#-10-7	ILLINOIS GENERAL INVESTMENT CORP		09/05/2018	CAPITAL CONTRIBUTION		10,689,256			K
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						10,689,256	XXX		XXX
9799997. Total - Common Stocks - Part 3						10,700,848	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						10,700,848	XXX		XXX
9899999. Total - Preferred and Common Stocks						10,700,848	XXX		XXX
9999999 - Totals						781,393,866	XXX	5,730,260	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues ....

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
38373M-6N-5	GNR 2009-19 Z		09/01/2018	MBS PAYDOWN		6,606	6,606	6,854	6,610		(4)		(4)		6,606				236	03/16/2051	1
38373M-8M-5	GNR 2009-80 C		09/01/2018	MBS PAYDOWN		94,164	94,164	94,900	94,207		(43)		(43)		94,164				3,167	04/16/2050	1
38373M-P6-1	GNR 2007-77 E		09/01/2018	MBS PAYDOWN		5,626	5,626	6,258	5,885		(259)		(259)		5,626				205	03/16/2042	1
38374T-P4-0	GNR 2009-35 EZ		09/27/2018	VARIOUS		1,499,262	1,286,071	1,466,043	1,447,216		(591)		(591)		1,446,625		52,637	52,637	62,276	05/20/2039	1
38376G-AD-2	GNR 2009-60 Z		09/01/2018	MBS PAYDOWN		25,596	25,596	23,683	25,559		37		37		25,596				838	06/16/2049	1
38376G-CV-0	GNR 2009-115 D		09/01/2018	MBS PAYDOWN		93,827	93,827	93,827	93,827						93,827				2,916	01/16/2050	1
38376J-JV-7	GNR 2009-104 XZ		09/01/2018	MBS PAYDOWN		199,483	199,483	199,483	199,483						199,483				6,628	11/20/2039	1
38376K-AP-6	GNR 2009-93 UZ		09/01/2018	MBS PAYDOWN		340,471	340,471	337,371	340,335		136		136		340,471				11,325	10/20/2039	1
0599999. Subtotal - Bonds - U.S. Governments						2,265,035	2,051,844	2,228,419	2,213,122		(724)		(724)		2,212,398		52,637	52,637	87,591	XXX	XXX
302154-BH-1	EXPORT-IMPORT BANK KOREA	C	09/17/2018	MATURITY		3,080,000	3,080,000	3,170,211	3,102,042		(22,042)		(22,042)		3,080,000				88,550	09/17/2018	1FE
455780-BV-7	REPUBLIC OF INDONESIA	C	09/27/2018	WILTON REASSURANCE		364,678	360,000	358,524	358,788		94		94		358,881		5,797	5,797	20,853	01/08/2026	2FE
N0431#-AL-4	THE GOVERNMENT OF ARUBA	C	09/27/2018	WILTON REASSURANCE		2,883,929	3,000,000	3,000,000	3,000,000						3,000,000		(116,071)	(116,071)	163,175	05/06/2024	2
Y20721-BR-9	REPUBLIC OF INDONESIA	C	09/10/2018	VARIOUS		12,620,916	12,580,000	13,813,376	13,809,355		(14,454)		(14,454)		13,794,901		(1,173,985)	(1,173,985)	777,863	01/08/2047	2FE
1099999. Subtotal - Bonds - All Other Governments						18,949,523	19,020,000	20,342,111	20,270,185		(36,402)		(36,402)		20,233,782		(1,284,259)	(1,284,259)	1,050,441	XXX	XXX
452152-KN-0	ILLINOIS ST		09/27/2018	WILTON REASSURANCE		5,948,220	6,000,000	6,290,040	6,212,638		(14,176)		(14,176)		6,198,462		(250,242)	(250,242)	405,117	01/01/2027	2FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						5,948,220	6,000,000	6,290,040	6,212,638		(14,176)		(14,176)		6,198,462		(250,242)	(250,242)	405,117	XXX	XXX
010869-CD-5	ALAMEDA CA CORRIDOR TRANSPRTN		09/27/2018	WILTON REASSURANCE		9,943,810	8,500,000	8,668,805	8,605,830		(6,659)		(6,659)		8,599,170		1,344,640	1,344,640	554,767	10/01/2029	1FE
042822-AB-2	ARROYO GRANDE CA REDEV AGY TAX		07/16/2018	SECURITY CALLED at 100.000		3,005,000	3,005,000	2,990,877	2,995,145		317		317		2,995,462		9,538	9,538	152,504	09/01/2037	2FE
070102-AA-6	BASIN ELEC PWR ND COOPERATIVE		09/27/2018	WILTON REASSURANCE		4,892,731	4,450,000	4,265,904	4,290,403		3,393		3,393		4,293,796		598,934	598,934	224,180	06/01/2041	1FE
088518-CL-7	BEXAR CNTY TX REVENUE		09/27/2018	WILTON REASSURANCE		7,963,373	6,655,000	6,996,462	6,895,163		(11,606)		(11,606)		6,883,558		1,079,815	1,079,815	518,713	08/15/2032	1FE
196707-HT-3	COLORADO ST BRD OF GOVERNORS U		09/27/2018	WILTON REASSURANCE		5,871,100	5,000,000	5,155,550	5,116,433		(5,384)		(5,384)		5,111,050		760,050	760,050	319,361	03/01/2033	1FE
199098-CG-7	COLUMBUS-FRANKLIN CNTY OH FINA		08/15/2018	NORTHERN TRUST		600,000	600,000	588,689	591,172		414		414		591,585		8,415	8,415	39,750	08/15/2027	1FE
31283H-WB-7	FG G01542		09/01/2018	MBS PAYDOWN		1,716	1,716	1,729	1,716		(1)		(1)		1,716				74	03/01/2033	1
3128K6-GH-7	FG A45600		09/01/2018	MBS PAYDOWN		2,521	2,521	2,529	2,521						2,521				92	06/01/2035	1
31292G-H8-2	FG C00255		09/01/2018	MBS PAYDOWN		601	601	607	602						601				29	09/01/2023	1
31292G-J5-6	FG C00284		09/01/2018	MBS PAYDOWN		101	101	100	101						101				4	11/01/2023	1
31292G-J8-0	FG C00287		09/01/2018	MBS PAYDOWN		1,696	1,696	1,538	1,697		(1)		(1)		1,696				73	12/01/2023	1
31292G-K4-7	FG C00315		09/01/2018	MBS PAYDOWN		183	183	181	183						183				8	04/01/2024	1
31293R-P4-7	FG C27643		09/01/2018	MBS PAYDOWN		1,416	1,416	1,403	1,413		3		3		1,416				56	06/01/2029	1
31296M-2Q-1	FG A13483		09/01/2018	MBS PAYDOWN		13,005	13,005	13,104	13,015		(10)		(10)		13,005				522	09/01/2033	1
31296T-Q8-0	FG A18579		09/01/2018	MBS PAYDOWN		1,278	1,278	1,282	1,278						1,278				47	02/01/2034	1
31296U-JK-8	FG A19266		09/01/2018	MBS PAYDOWN		179	179	179	179						179				7	08/01/2034	1
31297Q-2U-2	FG A35287		09/01/2018	MBS PAYDOWN		385	385	387	386						385				14	06/01/2035	1
31356D-3W-4	FG D51713		09/01/2018	MBS PAYDOWN		160	160	158	159						160				7	04/01/2024	1
31356D-DF-0	FG D51002		07/01/2018	MBS PAYDOWN		8,497	8,497	8,567	8,517		(20)		(20)		8,497				322	03/01/2024	1
31356H-RU-3	FG D54999		09/01/2018	MBS PAYDOWN		653	653	658	653						653				28	05/01/2024	1
31356H-XZ-5	FG D55196		09/01/2018	MBS PAYDOWN		797	797	803	797						797				35	07/01/2024	1
31356J-2U-6	FG D56187		09/01/2018	MBS PAYDOWN		1,507	1,507	1,519	1,507						1,507				65	09/01/2024	1
31356J-T3-7	FG D55970		09/01/2018	MBS PAYDOWN		2,072	2,072	2,089	2,072		(1)		(1)		2,072				90	06/01/2024	1
313615-S4-9	FN 50939		09/01/2018	MBS PAYDOWN		265	265	261	264						265				11	10/01/2023	1
313615-TX-4	FN 50966		09/01/2018	MBS PAYDOWN		501	501	502	501						501				23	01/01/2024	1
31368H-H2-2	FN 190249		09/01/2018	MBS PAYDOWN		682	682	685	682						682				29	10/01/2023	1
31370Y-FZ-0	FN 245084		09/01/2018	MBS PAYDOWN		93	93	92	93						93				4	01/01/2024	1
31371C-P9-4	FN 248048		09/01/2018	MBS PAYDOWN		435	435	429	434						435				17	11/01/2023	1
31371E-WU-5	FN 250059		09/01/2018	MBS PAYDOWN		1,719	1,719	1,739	1,720		(1)		(1)		1,719				80	06/01/2024	1
31371F-BW-1	FN 250353		09/01/2018	MBS PAYDOWN		442	442	428	441		1		1		442				19	09/01/2025	1
31375D-PU-1	FN 331735		09/01/2018	MBS PAYDOWN		411	411	398	411		1		1		411				18	03/01/2026	1
31395C-QX-2	FHR 2825 PZ		09/01/2018	MBS PAYDOWN		20,311	20,311	22,031	20,448		(137)		(137)		20,311				727	07/15/2034	1
31396Q-L7-2	FNR 2009-65 JY		09/01/2018	MBS PAYDOWN		71,068	71,068	70,668	71,035		33		33		71,068				2,228	09/25/2039	1
31397J-TA-2	FHR 3342 PZ		09/01/2018	MBS PAYDOWN		43,660	43,660	43,654	43,659		1		1		43,660				1,557	06/15/2037	1
31397M-2E-6	FNR 2009-3 CD		09/27/2018	WILTON REASSURANCE		3,267,671	2,910,000	3,185,853	3,122,356		(9,483)		(9,483)		3,112,873		154,797	154,797	143,560	02/25/2049	1
31397N-C5-2	FNR 2009-35 DB		09/01/2018	MBS PAYDOWN		2,783	2,783	2,714	2,797		(13)		(13)		2,783				84	05/25/2039	1
31397U-ZQ-5	FNR 2011-58 HL		09/01/2018	MBS PAYDOWN		24,034	24,034	24,793	24,031		3		3		24,034				657	07/25/2041	1
313982-2G-4	FG D42575		09/01/2018	MBS PAYDOWN		224	224	220	223		1		1		224				10	11/01/2023	1
313987-TP-4	FG D46858		09/01/2018	MBS PAYDOWN		300	300	303	300						300				13	01/01/2024	1
313988-LY-1	FG D47543		09/01/2018	MBS PAYDOWN		219	219	221	220						219				10	01/01/2024	1

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE BANKERS LIFE AND CASUALTY COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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 DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
313989-Q7-3	FG D48578		09/01/2018	MBS PAYDOWN		660	660	574	655		5		5		660				29	02/01/2024	1
31398G-HQ-5	FNR 2009-98 WK		09/01/2018	MBS PAYDOWN		39,193	39,193	39,181	39,190		4		4		39,193				1,279	12/25/2039	1
31398K-VF-4	FHR 3600 BJ		09/01/2018	MBS PAYDOWN		38,789	38,789	37,432	38,783		6		6		38,789				1,141	11/15/2039	1
31398N-F9-0	FNR 2010-112 DZ		09/01/2018	MBS PAYDOWN		527,954	527,954	504,883	531,082		(3,127)		(3,127)		527,954				14,880	10/25/2040	1
31398N-H4-9	FNR 2010-112 LZ		09/01/2018	MBS PAYDOWN		257,372	257,372	246,301	258,900		(1,529)		(1,529)		257,372				7,254	10/25/2040	1
31398N-NE-0	FNR 2010-115 ZB		09/01/2018	MBS PAYDOWN		489,595	489,595	468,955	493,094		(3,499)		(3,499)		489,595				13,057	10/25/2040	1
31398N-SS-4	FNR 2010-109 GZ		09/01/2018	MBS PAYDOWN		311,749	311,749	298,519	313,836		(2,087)		(2,087)		311,749				8,819	10/25/2040	1
31398N-WU-4	FNR 2010-111 BZ		09/01/2018	MBS PAYDOWN		451,495	451,495	434,990	453,791		(2,296)		(2,296)		451,495				12,721	10/25/2040	1
31398P-CT-4	FNR 2010-38 ME		09/01/2018	MBS PAYDOWN		164,708	164,708	165,120	164,708						164,708				4,847	04/25/2040	1
338035-DQ-8	FISHERS IN ECON DEV REVENUE		09/27/2018	WILTON REASSURANCE		5,669,095	5,275,000	5,207,586	5,214,703		1,486		1,486		5,216,188		452,907	452,907	350,494	02/01/2038	1FE
42219U-BQ-4	HLTH CARE AUTH FOR BAPTIST HLT		09/27/2018	WILTON REASSURANCE		7,401,100	7,000,000	7,000,000	7,000,000						7,000,000		401,100	401,100	333,667	11/15/2043	2FE
491552-UZ-6	KENTUCKY ST TURNPIKE AUTH ECON		09/27/2018	WILTON REASSURANCE		10,096,920	9,000,000	9,000,000	9,000,000						9,000,000		1,096,920	1,096,920	638,003	07/01/2030	1FE
54659L-AT-1	LOUISVILLE & JEFFERSON CNTY KY		09/27/2018	WILTON REASSURANCE		3,329,430	3,000,000	2,897,430	2,904,592		1,424		1,424		2,906,017		423,413	423,413	170,583	10/01/2042	1FE
574300-HY-8	MARYLAND ST TRANSPRTN AUTH TRA		09/27/2018	WILTON REASSURANCE		12,648,680	11,000,000	11,000,000	11,000,000						11,000,000		1,648,680	1,648,680	788,776	07/01/2029	1FE
575898-CS-8	MASSACHUSETTS ST PORT AUTH FAC		09/27/2018	WILTON REASSURANCE		7,408,728	6,450,000	6,456,651	6,454,641		(284)		(284)		6,454,357		954,371	954,371	495,591	07/01/2031	1FE
575898-CT-6	MASSACHUSETTS ST PORT AUTH FAC		09/27/2018	WILTON REASSURANCE		660,248	550,000	559,900	558,402		(214)		(214)		558,188		102,060	102,060	43,282	07/01/2037	1FE
607120-EZ-1	MOBILE AL ARPT AUTH ARPT REVENUE		08/09/2018	SINKING FUND PMT		95,699	95,699	95,699	95,699						95,699				2,735	11/09/2032	1
660043-AG-5	N HUDSON NJ SEWERAGE AUTH GROS		09/27/2018	WILTON REASSURANCE		8,493,075	8,035,000	8,035,000	8,035,000						8,035,000		458,075	458,075	346,580	06/01/2032	1FE
678535-3G-8	OKLAHOMA CITY OK ARPT TRUST		09/27/2018	WILTON REASSURANCE		4,492,680	4,000,000	4,000,000	4,000,000						4,000,000		492,680	492,680	339,951	07/01/2043	1FE
74442P-DK-8	PUBLIC FIN AUTH WI REVENUE		09/27/2018	WILTON REASSURANCE		2,974,110	3,000,000	3,170,850	3,169,386		(4,263)		(4,263)		3,165,123		(191,013)	(191,013)	170,257	10/01/2037	2FE
765418-FX-1	RICHMOND VA MET AUTH EXPRESSWA		09/27/2018	WILTON REASSURANCE		2,782,925	2,500,000	2,500,000	2,500,000						2,500,000		282,925	282,925	153,660	07/15/2031	1FE
769044-EC-8	RIVERSIDE CA PUBLIC FING AUTH		08/01/2018	SINKING FUND PMT		245,000	245,000	244,422	244,938		62		62		245,000				14,431	08/01/2032	2FE
796246-AP-1	SAN ANTONIO TX CUSTOMER FAC CH		09/27/2018	WILTON REASSURANCE		5,184,750	5,000,000	5,000,000	5,000,000						5,000,000		184,750	184,750	363,676	07/01/2045	1FE
79742G-AF-8	SAN DIEGO CNTY CA REGL ARPT AU		09/27/2018	WILTON REASSURANCE		23,461,245	21,465,000	21,574,920	21,539,965		(7,380)		(7,380)		21,532,584		1,928,661	1,928,661	1,487,598	07/01/2043	1FE
798703-BB-9	SAN LUIS OBISPO CNTY CA PENSN		09/27/2018	WILTON REASSURANCE		5,365,710	9,000,000	4,133,340	4,972,786		190,393		190,393		5,163,179		202,531	202,531		09/01/2029	1FE
798703-BC-7	SAN LUIS OBISPO CNTY CA PENSN		09/27/2018	WILTON REASSURANCE		1,739,128	3,075,000	1,331,598	1,604,873		62,045		62,045		1,666,918		72,210	72,210		09/01/2030	1FE
93730P-AJ-5	WASHINGTON ST BIOMEDICAL RESEA		09/27/2018	WILTON REASSURANCE		2,364,400	2,000,000	2,000,000	2,000,000						2,000,000		364,400	364,400	158,974	07/01/2030	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						142,442,037	134,296,128	128,461,462	129,409,581		201,597		201,597		129,611,176		12,830,859	12,830,859	7,882,080	XXX	XXX
000366-AB-0	AASET 2017-1A B		08/16/2018	VARIOUS		6,422,423	6,232,790	6,402,244	6,403,330		46,970		46,970		6,450,300		(27,877)	(27,877)	247,006	05/16/2042	3AM
00075Q-AS-1	ABFC 2006-OPT1 A3C1		09/25/2018	MBS PAYDOWN		159,462	159,462	147,552	156,943		2,518		2,518		159,462				2,331	09/25/2036	1FM
00076B-AA-2	ABFC 2007-NC1 A1		08/30/2018	MBS PAYDOWN		396,840	396,840	382,703	393,002		3,838		3,838		396,840				5,133	05/25/2037	1FM
001055-AD-4	AFLAC INC		09/27/2018	WILTON REASSURANCE		11,784,819	9,100,000	9,583,047	9,529,504		(6,810)		(6,810)		9,522,694		2,262,124	2,262,124	488,367	12/17/2039	1FE
001055-AF-9	AFLAC INC		09/27/2018	WILTON REASSURANCE		14,686,564	12,050,000	12,027,979	12,030,613		290		290		12,030,903		2,655,661	2,655,661	867,901	08/15/2040	1FE
00206R-DE-9	AT&T INC		09/27/2018	WILTON REASSURANCE		32,889,761	29,945,000	30,306,395	30,265,518		(5,213)		(5,213)		30,260,304		2,629,457	2,629,457	1,964,891	03/15/2040	2FE
00206R-DF-6	AT&T INC		09/27/2018	WILTON REASSURANCE		3,205,086	3,000,000	2,956,770	2,964,188		562		562		2,964,750		240,336	240,336	201,000	08/15/2040	2FE
00252F-CU-3	AMIT 2005-4 M2		09/25/2018	MBS PAYDOWN		398,455	398,455	321,254	391,520		6,935		6,935		398,455				6,914	10/25/2035	1FM
002824-BH-2	ABBOTT LABORATORIES		09/27/2018	WILTON REASSURANCE		545,667	500,000	523,905	523,654		(306)		(306)		523,348		22,319	22,319	20,213	11/30/2046	2FE
00339T-AA-6	ABILENE CHRISTIAN UVSTY		09/27/2018	WILTON REASSURANCE		13,310,714	14,000,000	13,765,740	13,769,683		3,472		3,472		13,773,156		(462,442)	(462,442)	630,476	04/01/2046	1FE
004375-AN-1	ACCR 2003-2 A1		09/01/2018	MBS PAYDOWN		132,367	132,367	129,431	132,207		160		160		132,367				4,514	10/25/2033	1FM
004375-EJ-6	ACCR 2005-4 A2D		09/25/2018	MBS PAYDOWN		320,429	320,429	243,673	307,870		12,559		12,559		320,429				4,559	12/25/2035	1FM
00438Q-AC-8	ACCR 2007-1 A3		09/25/2018	MBS PAYDOWN		87,734	87,734	83,402	86,491		1,242		1,242		87,734				1,136	02/25/2037	1FM
004421-UB-7	ACE 2005-HE7 A2D		09/25/2018	MBS PAYDOWN		228,354	228,354	195,477	222,552		5,802		5,802		228,354				3,627	11/25/2035	1FM
004421-XF-5	ACE 2006-ASP2 A2D		09/25/2018	MBS PAYDOWN		108,112	108,112	99,463	105,906		2,207		2,207		108,112				1,764	03/25/2036	1FM
00442V-AA-5	ACE 2006-ASP3 A1		09/25/2018	MBS PAYDOWN		350,902	350,902	276,335	342,380		8,522		8,522		350,902				4,610	06/25/2036	1FM
00443P-AD-1	ACE 2007-HE2 A2C		09/25/2018	MBS PAYDOWN		256,833	256,833	147,840	253,503		3,330		3,330		256,833				3,686	12/25/2036	1FM
007036-ND-4	ARMT 2005-7 7A21		09/25/2018	MBS PAYDOWN		433,305	433,305	324,372	411,273		22,032		22,032		433,305				7,241	10/25/2035	1FM
00802#-AA-4	AEROSTAR AIRPORT HOLDINGS LLC		09/27/2018	VARIOUS		6,241,008	6,625,221	6,625,221	6,625,221						6,625,221		(384,213)	(384,213)	388,556	03/22/2035	3FE
00817Y-AF-5	AETNA INC		09/27/2018	WILTON REASSURANCE		5,504,765	4,500,000	4,491,180	4,492,876		151		151		4,493,027		1,011,737	1,011,737	233,531	06/15/2036	2FE
00817Y-AG-3	AETNA INC		09/27/2018	WILTON REASSURANCE		12,446,510	10,000,000	9,805,798	9,833,791		2,935		2,935		9,836,726		2,609,784	2,609,784	528,750	12/15/2037	2FE
00842#-AA-6	AGAWAM REALTY LLC (CVS)		09/01/2018	SINKING FUND PMT		43,997	43,997	43,997	43,997						43,997				2,133	01/01/2020	2
008684-AA-0	AHMA 2006-6 A1A		09/25/2018	MBS PAYDOWN		178,148	183,785	129,913	177,625		524		524		178,148				2,637	12/25/2046	1FM
013817-AW-1	ARCONIC INC		09/27/2018	WILTON REASSURANCE		4,494,375	4,500,000	4,308,750	4,340,386		14,611		14,611		4,354,997		139,378	139,378	228,063	10/01/2024	3FE
01877K-AB-9	ALLIANCE PIPELINE LP		06/30/2018	SINKING FUND PMT		192,000	192,000	192,000	192,000						192,000				13,432	12/31/2019	2FE
020002-AJ-0	ALLSTATE CORP		09/27/2018	WILTON REASSURANCE		12,795,380	10,000,000	11,639,600	11,339,812		(26,302)		(26,302)		11,313,510		1,481,870	1,481,870	598,000	05/15/2038	1FE
020002-AP-6	ALLSTATE CORP		09/27/2018	WILTON REASSURANCE		6,122,893	5,325,000	5,548,123	5,488,280		(5,224)		(5,224)		5,483,056		639,837	639,837	255,489	12/15/2032	1FE
020002-AQ-4	ALLSTATE CORP		09/27/2018	WILTON REASSURANCE		1,409,246	1,275,000	1,107,886	1,145,602		3,763		3,763		1,149,365		259,881	259,881	56,086	06/01/2033	1FE
020002-AU-5	ALLSTATE CORP		09/27/2018	WILTON REASSURANCE		2,719,500	2,450,000	2,670,500	2,652,550		(4,319)		(4,319)		2,648,231		71,269	71,269	138,017	05/15/2057	2FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
020002-AY-7	ALLSTATE CORP		09/27/2018	WILTON REASSURANCE		5,261,835	5,000,000	4,980,400	4,982,344		280		280		4,982,623		279,212	279,212	312,000	01/15/2042	1FE
02148G-AD-5	CWALT 2007-OA8 2A1		09/25/2018	MBS PAYDOWN		93,948	136,006	107,769	92,806		1,142		1,142		93,948				1,816	06/25/2047	1FM
02149C-AD-3	CWALT 2006-41CB 1A4		09/27/2018	VARIOUS		2,816,512	3,196,735	2,077,879	1,357,420		46,562		46,562		1,403,982		1,412,530	1,412,530	150,107	01/25/2037	1FM
02150P-AA-6	CWALT 2007-OA6 A1A		09/25/2018	MBS PAYDOWN		81,663	81,663	72,068	80,209		1,454		1,454		81,663				1,175	06/25/2037	1FM
023135-BJ-4	AMAZON.COM INC		09/20/2018	VARIOUS		17,697,160	18,000,000	17,916,440			1,351		1,351		17,917,791		(220,631)	(220,631)	429,300	08/22/2047	1FE
023551-AM-6	HESS CORP		09/27/2018	WILTON REASSURANCE		446,492	390,000	433,376	423,020		(990)		(990)		422,030		24,461	24,461	28,714	03/15/2033	3FE
02582J-GN-4	AMXCA 2014-1 A		09/21/2018	BARCLAYS CAPITAL		12,021,563	12,000,000	12,025,313			(4,316)		(4,316)		12,020,997		566	566	57,076	12/15/2021	1FE
02582J-HN-3	AMXCA 2017-8 A		09/18/2018	BARCLAYS CAPITAL		5,750,898	5,750,000	5,750,000							5,750,000		898	898	23,098	05/16/2022	1FE
026351-AZ-9	AIG LIFE HOLDINGS INC		09/27/2018	WILTON REASSURANCE		2,118,494	1,860,000	1,912,657	1,895,017		(1,645)		(1,645)		1,893,372		225,122	225,122	137,601	02/15/2029	2FE
02660T-ER-0	AHM 2005-2 5A1		09/01/2018	MBS PAYDOWN		82,185	82,185	82,636	81,398		787		787		82,185				2,218	09/25/2035	1FM
02660T-GN-7	AHM 2005-4 1A1		09/25/2018	MBS PAYDOWN		454,706	454,706	388,773	444,278		10,428		10,428		454,706				7,802	11/25/2045	1FM
026874-DB-0	AMERICAN INTL GROUP		09/27/2018	WILTON REASSURANCE		3,068,506	3,500,000	3,622,990	3,619,250		(1,046)		(1,046)		3,618,204		(549,698)	(549,698)	183,750	01/15/2055	2FE
026930-AA-5	AHMA 2007-2 A1		09/25/2018	MBS PAYDOWN		414,805	414,805	325,832	408,175		6,630		6,630		414,805				5,615	03/25/2047	1FM
026935-AJ-5	AHMA 2007-3 22A1		09/01/2018	MBS PAYDOWN		389,634	480,210	366,010	385,565		4,069		4,069		389,634				12,385	06/25/2037	1FM
029163-AD-4	MUNICH RE AMERICA CORP		09/27/2018	WILTON REASSURANCE		19,670,786	16,216,000	18,267,916	17,417,828		(75,910)		(75,910)		17,341,918		2,328,868	2,328,868	946,339	12/15/2026	1FE
03072S-QC-2	AMSI 2004-R3 M1		09/25/2018	MBS PAYDOWN		212,204	212,204	195,559	209,168		3,036		3,036		212,204				3,765	05/25/2034	1FM
03072S-WQ-4	AMSI 2004-R11 M1		09/25/2018	MBS PAYDOWN		470,790	470,790	440,042	464,528		6,262		6,262		470,790				8,895	11/25/2034	1FM
03072S-XD-2	AMSI 2004-R12 M1		09/25/2018	MBS PAYDOWN		494,765	494,765	478,067	488,188		6,577		6,577		494,765				9,057	01/25/2035	1FM
03072S-YS-8	AMSI 2005-R2 M2		09/25/2018	MBS PAYDOWN		328,244	328,244	281,777	323,452		4,792		4,792		328,244				5,516	04/25/2035	1FM
03076K-AA-6	AMERIS BANCORP		09/27/2018	WILTON REASSURANCE		7,104,972	7,000,000	7,000,000	7,000,000						7,000,000		104,972	104,972	415,917	03/15/2027	2FE
031100-C@-7	AMETEK INC		09/17/2018	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				141,600	09/17/2018	2
031162-BE-9	AMGEN INC		09/27/2018	WILTON REASSURANCE		5,941,863	5,725,000	5,195,892	5,251,073		7,278		7,278		5,258,351		683,512	683,512	280,239	10/01/2041	2FE
032511-AN-7	ANADARKO PETROLEUM CORP		09/27/2018	WILTON REASSURANCE		6,639,258	5,900,000	6,227,979	6,135,601		(10,883)		(10,883)		6,124,717		514,541	514,541	438,960	03/15/2029	2FE
035229-CF-8	ANHEUSER-BUSCH COS LLC		09/27/2018	WILTON REASSURANCE		4,482,230	3,500,000	4,366,075	4,087,335		(23,756)		(23,756)		4,063,579		418,651	418,651	261,314	10/01/2030	2FE
035229-CG-6	ANHEUSER-BUSCH COS LLC		09/27/2018	WILTON REASSURANCE		5,672,895	4,700,000	5,577,443	5,295,153		(23,809)		(23,809)		5,271,344		401,551	401,551	383,520	01/15/2031	2FE
035240-AE-0	ANHEUSER-BUSCH INBEV WOR		09/27/2018	WILTON REASSURANCE		22,929,479	18,850,000	20,845,155	20,456,601		(48,313)		(48,313)		20,408,287		2,521,192	2,521,192	1,394,507	08/15/2033	2FE
035240-AF-7	ANHEUSER-BUSCH INBEV WOR		09/27/2018	WILTON REASSURANCE		15,414,433	13,675,000	13,551,637	13,584,270		(9,909)		(9,909)		13,574,361		1,840,072	1,840,072	629,335	06/15/2035	2FE
036011-AD-6	ANNSA 2016-2A D		07/20/2018	MBS PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				139,180	07/20/2028	2AM
037389-AU-7	AON CORP		09/27/2018	WILTON REASSURANCE		8,549,928	7,160,000	7,247,645	7,239,511		(1,199)		(1,199)		7,238,312		1,311,616	1,311,616	443,771	09/30/2040	2FE
037411-AY-1	APACHE CORP		09/27/2018	WILTON REASSURANCE		7,489,958	7,500,000	7,467,225	7,469,198		482		482		7,469,681		20,277	20,277	455,000	02/01/2042	2FE
000000-00-0	AASET 2016-2 A		09/15/2018	MBS PAYDOWN		134,400	134,400	134,396	134,194		206		206		134,400				3,774	11/15/2041	1FE
03766K-AA-1	AASET 2016-1A A		09/15/2018	MBS PAYDOWN		193,000	193,000	190,249	192,344		656		656		193,000				6,273	03/17/2036	1FE
037735-CE-5	APPALACHIAN POWER CO		09/27/2018	WILTON REASSURANCE		5,767,270	5,000,000	4,962,000	4,970,425		720		720		4,971,146		796,124	796,124	286,778	10/01/2035	2FE
038779-AA-2	ARBYS 2015-1A A2		07/30/2018	MBS PAYDOWN		60,000	60,000	60,000	60,000						60,000				2,236	10/30/2045	2AM
039483-AT-9	ARCHER DANIELS		09/27/2018	WILTON REASSURANCE		12,073,826	10,570,000	10,912,637	10,817,201		(8,273)		(8,273)		10,808,927		1,264,898	1,264,898	620,359	10/01/2032	1FE
039483-AU-6	ARCHER DANIELS		09/27/2018	WILTON REASSURANCE		12,889,741	11,500,000	11,148,800	11,226,836		6,854		6,854		11,233,691		1,656,050	1,656,050	638,729	09/15/2035	1FE
040104-DA-6	ARSI 2003-W7 M1		09/25/2018	MBS PAYDOWN		67,915	67,915	64,244	66,730		1,186		1,186		67,915				1,313	03/25/2034	1FM
040104-HM-6	ARSI 2004-W5 M1		09/25/2018	MBS PAYDOWN		230,111	230,111	218,893	226,667		3,445		3,445		230,111				4,165	04/25/2034	1FM
040104-PT-2	ARSI 2005-W4 A2D		09/25/2018	MBS PAYDOWN		245,511	245,511	158,048	240,851		4,660		4,660		245,511				3,605	02/25/2036	1FM
040104-QP-9	ARSI 2005-W5 A2D		09/25/2018	MBS PAYDOWN		141,312	141,312	100,685	138,437		2,875		2,875		141,312				2,134	01/25/2036	1FM
040555-CF-9	ARIZONA PUBLIC SERVICE		09/27/2018	WILTON REASSURANCE		1,587,214	1,400,000	1,378,384	1,384,272		485		485		1,384,756		202,458	202,458	68,250	05/15/2033	1FE
044209-AM-6	ASHLAND LLC		09/27/2018	WILTON REASSURANCE		3,587,500	3,500,000	3,494,000	3,494,836		34		34		3,494,870		92,630	92,630	208,542	05/15/2043	3FE
04541G-VJ-8	ABSHE 2006-HE1 A3		09/25/2018	MBS PAYDOWN		81,213	81,213	76,290	80,598		616		616		81,213				1,048	01/25/2036	1FM
04541G-XB-3	ABSHE 2006-HE3 A4		09/25/2018	MBS PAYDOWN		184,153	184,153	167,119	181,725		2,427		2,427		184,153				2,144	03/25/2036	1FM
04542B-MT-6	ABFC 2005-AQ1 A5		09/27/2018	WILTON REASSURANCE		4,220,165	4,127,000	3,661,423	3,700,191		22,881		22,881		3,723,072		497,093	497,093	167,938	06/25/2035	1FM
04542B-NL-2	ABFC 2005-HE2 M3		09/25/2018	MBS PAYDOWN		886,504	886,504	832,205	873,105		13,399		13,399		886,504				14,876	06/25/2035	1FM
04544N-AD-6	ABSHE 2006-HE6 A4		09/25/2018	MBS PAYDOWN		150,236	150,236	135,729	146,043		4,193		4,193		150,236				2,078	11/25/2036	1FM
04544P-AD-1	ABSHE 2006-HE5 A4		09/25/2018	MBS PAYDOWN		5,968	5,968	5,194	5,834		134		134		5,968				82	07/25/2036	1FM
04544Q-AD-9	ABSHE 2006-HE7 A4		09/25/2018	MBS PAYDOWN		317,897	317,897	211,004	313,350		4,547		4,547		317,897				4,159	11/25/2036	1FM
05070#-AA-8	AUCTION CREDIT ENTERPRISES LLC		09/05/2018	SINKING FUND PMT		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				270,987	12/30/2021	5*GI
05490Q-AD-0	BCAP 2015-RR6 1A4		09/01/2018	MBS PAYDOWN		363,099	363,099	343,128	361,734		1,364		1,364		363,099				13,463	05/26/2037	1FM
05532V-BE-6	BCAP 2010-RR2 5A2		09/01/2018	MBS PAYDOWN		11,404	11,404	11,290	11,383		21		21		11,404				380	12/26/2036	1FM
05542G-AJ-7	BCAP 2013-RR2 2A1		09/25/2018	MBS PAYDOWN		250,758	250,758	225,682	246,445		4,314		4,314		250,758				3,562	11/26/2036	1FM
05565E-E*-2	BMW US CAPITAL		09/27/2018	WILTON REASSURANCE		4,337,157	4,000,000	4,000,000	4,000,000						4,000,000		337,157	337,157	224,216	11/01/2022	1
05570G-AD-5	BNCMT 2007-4 A4		09/25/2018	MBS PAYDOWN		100,040	100,040	77,531	99,287		753		753		100,040				2,169	11/25/2037	1FM
058931-BL-9	BAFC 2006-3 5A8		09/01/2018	MBS PAYDOWN		39,312	41,149	37,703	38,885		426		426		39,312				1,508	03/25/2036	1FM
059165-EC-0	BALTIMORE GAS & ELECTRIC		09/27/2018	WILTON REASSURANCE		8,557,556	7,000,000	6,927,224	6,938,769		1,263		1,263		6,940,032		1,617,524	1,617,524	439,561	10/01/2036	1FE
05946X-S6-1	BAFC 2005-7 3A1		09/27/2018	VARIOUS		4,247,037	4,051,747	3,932,753	3,940,705		(4,252)		(4,252)		3,936,453		310,584	310,584	190,903	11/25/2035	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
05946X-U9-2	BAFC 2005-7 4A3		09/01/2018	MBS PAYDOWN		61,125	61,125	59,998	61,055		69		69		61,125				2,569	11/25/2035	1FM
05946X-UB-7	BAFC 2005-C A1		09/20/2018	MBS PAYDOWN		242,403	242,403	224,602	236,112		6,291		6,291		242,403				3,516	05/20/2035	1FM
05946X-WF-6	BAFC 2005-3 1A23		09/01/2018	MBS PAYDOWN		48,178	48,178	46,793	48,005		174		174		48,178				1,766	06/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1		09/01/2018	MBS PAYDOWN		115,195	115,195	108,427	114,079		1,116		1,116		115,195				4,099	08/25/2035	1FM
05949Q-AY-1	BAFC 2006-2 2A17		09/01/2018	MBS PAYDOWN		1,269	1,379	1,352	1,255		14		14		1,269				57	03/25/2036	1FM
05949T-BD-0	BAFC 2006-1 2A1		09/01/2018	MBS PAYDOWN		92,725	93,017	88,599	92,734		(9)		(9)		92,725				3,794	01/25/2036	1FM
05950F-AE-5	BAFC 2006-4 A5		09/01/2018	MBS PAYDOWN		79,137	104,759	93,824	78,829		308		308		79,137				3,737	07/25/2036	1FM
05950M-AB-6	BAFC 2006-G 2A1		09/20/2018	MBS PAYDOWN		338,906	338,906	306,062	327,954		10,952		10,952		338,906				4,575	07/20/2036	1FM
05950M-AE-0	BAFC 2006-G 2A4		09/20/2018	MBS PAYDOWN		91,078	91,078	82,653	88,742		2,336		2,336		91,078				1,272	07/20/2036	1FM
05951V-AV-1	BAFC 2006-I 6A1		09/20/2018	MBS PAYDOWN		68,286	68,286	49,934	67,212		1,074		1,074		68,286				858	10/20/2046	1FM
05968K-AE-4	BAFC 2014-R2 2A1		09/26/2018	MBS PAYDOWN		1,131,507	1,131,507	1,018,357	1,105,023		26,485		26,485		1,131,507				17,914	05/26/2037	1FM
06051G-BU-2	BAFC 2004-2 3A1		09/01/2018	MBS PAYDOWN		63,182	63,182	62,698	63,131		51		51		63,182				2,314	09/20/2034	1FM
06650A-AA-5	BANK 2017-BNK8 A1		09/01/2018	MBS PAYDOWN		220,433	220,433	220,432	220,433						220,433				3,107	11/15/2050	1FM
070101-D*-8	BASIN ELEC PWR COOPERATIVE		09/27/2018	WILTON REASSURANCE		18,741,044	14,500,000	14,500,000	14,500,000						14,500,000		4,241,044	4,241,044	924,778	12/17/2038	1
07177M-AN-3	BAXALTA INC		09/11/2018	TENDERED		17,516,383	16,038,000	17,526,825	17,498,703		(19,340)		(19,340)		17,479,363		37,020	37,020	603,430	06/23/2045	2FE
072732-AC-4	BAYER CORP		09/27/2018	WILTON REASSURANCE		6,919,170	6,000,000	6,292,830	6,185,338		(10,001)		(10,001)		6,175,337		743,833	743,833	445,550	02/15/2028	2FE
07274N-BF-9	BAYER US FINANCE II LLC		07/12/2018	RETURN OF CAPITAL		2,052		2,052	2,052						2,052					07/15/2044	2FE
07274N-BH-5	BAYER US FINANCE II LLC		07/12/2018	RETURN OF CAPITAL		17,503		17,503	17,503						17,503					07/15/2064	2FE
07284R-AA-0	BAYLOR COLLEGE OF MEDIC		09/27/2018	WILTON REASSURANCE		11,069,417	10,200,000	10,200,000	10,200,000						10,200,000		869,417	869,417	464,896	11/15/2046	1FE
07324S-CB-6	BAYC 2005-3A A1		09/25/2018	MBS PAYDOWN		329,053	329,053	299,850	323,024		6,029		6,029		329,053				4,745	11/25/2035	1AM
07324Y-AB-5	BAYC 2006-2A A1		09/25/2018	MBS PAYDOWN		118,738	118,738	105,083	116,633		2,105		2,105		118,738				1,690	07/25/2036	1AM
07325B-AB-4	BAYC 2006-4A A1		09/25/2018	MBS PAYDOWN		88,554	88,554	80,030	86,366		2,188		2,188		88,554				1,307	12/25/2036	1AM
07325Y-AA-6	BAYC 2007-3 A1		09/25/2018	MBS PAYDOWN		30,245	30,245	27,447	29,643		602		602		30,245				396	07/25/2037	2AM
07329#-AA-3	QUAD TECH LLC (BLUE CROSS BLUE SHIELD)		09/15/2018	SINKING FUND PMT		115,468	115,468	116,565	115,507		(39)		(39)		115,468				4,205	12/15/2035	1
07384Y-UU-8	BSABS 2006-1 M1		09/25/2018	MBS PAYDOWN		487,048	487,048	357,169	458,219		28,828		28,828		487,048				7,885	02/25/2036	1FM
073879-J7-4	BSABS 2005-HE8 M2		09/25/2018	MBS PAYDOWN		223,789	223,789	211,620	215,997		7,792		7,792		223,789				4,327	08/25/2035	1FM
073879-LN-6	BSABS 2004-AC6 A1		09/01/2018	MBS PAYDOWN		180,312	180,312	174,113	180,000		311		311		180,312				5,676	11/25/2034	1FM
07387U-AX-9	BSABS 2006-PC1 M1		09/25/2018	MBS PAYDOWN		611,595	611,595	585,602	603,519		8,076		8,076		611,595				9,497	12/25/2035	1FM
07388V-AG-3	BSCMS 2007-T26 AM		09/01/2018	MBS PAYDOWN		1,421,127	1,421,127	1,378,493	1,417,918		3,209		3,209		1,421,127				54,385	01/12/2045	1FM
08181L-AG-2	BSP 2016-10A C		07/25/2018	GOLDMAN SACHS		1,004,500	1,000,000	956,300	962,316		11,866		11,866		974,182		30,318	30,318	43,615	01/15/2029	1AM
084423-AP-7	BERKLEY (WR) CORPORATION		09/27/2018	WILTON REASSURANCE		17,634,078	15,085,000	14,242,567	14,358,123		14,353		14,353		14,372,476		3,261,602	3,261,602	1,052,807	02/15/2037	2FE
08877@-AA-9	S/C 225 VIRGINIA AVENUE, LLC (DC)		09/15/2018	SINKING FUND PMT		115,763	115,763	120,561	116,006		(243)		(243)		115,763				5,010	06/15/2032	1
08886*-AA-0	S/C 225 VIRGINIA AVENUE, LLC (DC)		09/15/2018	SINKING FUND PMT		25,888	25,888	25,786	25,873		15		15		25,888				688	06/15/2032	1
09179@-AA-2	NORTHSHORE I & II (OCHSNER CLINIC)		09/15/2018	SINKING FUND PMT		28,683	28,683	28,683	28,683						28,683				882	03/15/2033	1
09627L-AJ-6	BLUEM 2014-1A D		07/30/2018	MBS PAYDOWN		5,000,000	5,000,000	4,836,000	4,923,514		76,486		76,486		5,000,000				200,318	04/30/2026	2AM
096630-AE-8	BOARDWALK PIPELINES LP		09/27/2018	WILTON REASSURANCE		3,170,079	3,000,000	2,990,670	2,991,973		557		557		2,992,530		177,549	177,549	146,767	06/01/2026	2FE
101137-AE-7	BOSTON SCIENTIFIC CORP		09/27/2018	WILTON REASSURANCE		5,019,504	4,000,000	3,923,400	3,937,610		1,324		1,324		3,938,934		1,080,570	1,080,570	242,667	11/15/2035	2FE
108035-AB-2	BRIDGE BANCORP INC		09/27/2018	WILTON REASSURANCE		7,078,750	7,000,000	7,000,000	7,000,000						7,000,000		78,750	78,750	399,146	09/30/2030	2FE
10922N-AF-0	BRIGHTHOUSE FINANCIAL IN		09/27/2018	WILTON REASSURANCE		4,277,128	5,192,000	5,088,104	5,088,983		374		374		5,089,357		(812,229)	(812,229)	186,407	06/22/2047	2FE
11041R-AL-2	BAE SYSTEMS FINANCE INC		09/27/2018	WILTON REASSURANCE		9,143,873	7,500,000	8,400,770	8,069,103		(33,206)		(33,206)		8,035,897		1,107,975	1,107,975	696,875	07/01/2027	2FE
11205#-AA-4	BRODHEADSVILLE REALTY LP (CVS)		06/21/2018	SINKING FUND PMT		274,830	274,830	295,772	279,348		(4,518)		(4,518)		274,830				14,893	10/01/2019	2
11373M-AA-5	BROOKLINE BANCORP INC		09/27/2018	WILTON REASSURANCE		7,101,213	7,000,000	7,000,000	7,000,000						7,000,000		101,213	101,213	434,000	09/15/2029	2FE
118230-AC-5	BUCKEYE PARTNERS		09/27/2018	WILTON REASSURANCE		19,311,467	19,000,000	19,787,430	19,640,754		(18,216)		(18,216)		19,622,538		(311,071)	(311,071)	1,432,125	08/15/2033	2FE
118230-AP-6	BUCKEYE PARTNERS LP		09/27/2018	WILTON REASSURANCE		4,579,060	5,000,000	4,993,800	4,994,480		68		68		4,994,548		(415,488)	(415,488)	266,000	10/15/2044	2FE
12189P-AL-6	BURLINGTN NO SF 02-1 TR		07/15/2018	MBS PAYDOWN		415	415	415	415						415				25	01/15/2022	1FE
12189T-AN-4	BURLINGTN NORTH SANTA FE		09/27/2018	WILTON REASSURANCE		2,447,276	2,000,000	1,999,734	1,999,838		7		7		1,999,846		447,430	447,430	139,500	03/15/2029	1FE
124857-AJ-2	CBS CORP		09/27/2018	WILTON REASSURANCE		8,727,237	9,000,000	9,260,280	9,235,864		(4,045)		(4,045)		9,231,819		(504,582)	(504,582)	540,775	07/01/2042	2FE
12498#-AA-8	TERRA FUNDING-200 SOUTH, LLC		09/15/2018	VARIOUS		1,881	1,881	1,881	1,881						1,881				61	01/15/2044	1FE
12505#-AA-9	CCHM PROPERTY HOLDINGS LP		09/27/2018	VARIOUS		4,762,443	4,372,950	4,372,950	4,372,950						4,372,950		389,492	389,492	274,126	12/31/2031	2FE
12540@-AA-8	CISTERRA SEHQ, LLC (SEMPRA ENERGY)		09/10/2018	SINKING FUND PMT		66,076	66,076	66,076	66,076						66,076				2,079	07/10/2040	2
125433-AD-4	CWHL 2006-J3 A4		09/01/2018	MBS PAYDOWN		34,714	34,714	32,631	34,269		445		445		34,714				1,275	05/25/2036	1FM
12543P-AC-7	CWHL 2006-21 A3		09/27/2018	VARIOUS		3,093,306	3,513,854	2,886,760	2,163,431		18,263		18,263		2,181,694		911,612	911,612	172,131	02/25/2037	1FM
12543P-AK-9	CWHL 2006-21 A10		09/01/2018	MBS PAYDOWN		26,220	28,721	24,205	26,245		(25)		(25)		26,220				1,083	02/25/2037	1FM
12543R-AM-1	CWHL 2007-3 A12		09/01/2018	MBS PAYDOWN		103,196	108,149	87,059	102,342		854		854		103,196				4,457	04/25/2037	1FM
12543T-AU-9	CWHL 2006-13 1A19		09/01/2018	MBS PAYDOWN		39,144	39,144	31,315	38,870		274		274		39,144				1,645	09/25/2036	1FM
12543W-AJ-7	CWHL 2006-18 2A7		09/01/2018	MBS PAYDOWN		12,214	12,074	10,203	12,003		211		211		12,214				483	12/25/2036	1FM
12543X-AF-3	CWHL 2006-19 1A6		09/01/2018	MBS PAYDOWN		44,196	47,040	40,013	44,154		42		42		44,196				1,759	01/25/2037	1FM
12544A-AS-4	CWHL 2006-20 1A17		09/01/2018	MBS PAYDOWN		40,641	59,817	47,592	40,138		503		503		40,641				2,231	02/25/2037	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12544D-AX-7	CWHL 2007-14 A22		09/27/2018	VARIOUS		2,949,128	3,339,377	3,066,549	2,378,416		565		565		2,378,982		570,146	570,146	169,786	09/25/2037	1FM
125509-BH-1	CIGNA CORP		09/27/2018	WILTON REASSURANCE		18,854,598	17,000,000	16,070,490	16,188,328		14,283		14,283		16,202,611		2,651,987	2,651,987	906,100	11/15/2036	2FE
12550A-AS-5	CIFC 2014-5A D2R		09/27/2018	SECURITY CALLED at 100.000		1,500,000	1,500,000	1,498,125	1,500,000						1,500,000				87,266	01/17/2027	2AM
125634-AN-5	CLIF 2014-1A A		09/18/2018	MBS PAYDOWN		29,028	29,028	27,281	28,653		375		375		29,028				656	06/18/2029	1FE
125634-AQ-8	CLIF 2014-2A A		09/18/2018	MBS PAYDOWN		306,250	306,250	293,764	303,244		3,006		3,006		306,250				6,901	10/18/2029	1FE
12563L-AK-3	CLIF 2018-1A B		09/18/2018	MBS PAYDOWN		154,358	154,358	154,095			360		360		154,358				2,241	04/18/2043	2AM
12566T-AM-9	CMALT 2006-A7 1A12		09/01/2018	MBS PAYDOWN		37,642	45,759	33,324	37,230		412		412		37,642				1,786	12/25/2036	1FM
12566U-AJ-3	CMALT 2007-A2 1A9		09/01/2018	MBS PAYDOWN		139,331	179,467	152,323	141,413		(2,082)		(2,082)		139,331				7,053	02/25/2037	1FM
12566V-AN-2	CMALT 2007-A4 1A13		09/01/2018	MBS PAYDOWN		54,766	66,910	57,637	55,133		(366)		(366)		54,766				2,661	04/25/2037	1FM
12567A-AG-2	CMALT 2007-A3 1A7		09/27/2018	VARIOUS		3,559,759	3,732,259	2,529,695	2,529,798		46,469		46,469		2,576,268		983,491	983,491	173,634	03/25/2037	1FM
12594B-AD-4	CNH 2016-A A3		09/15/2018	MBS PAYDOWN		1,464,619	1,464,619	1,458,482	1,460,498		4,121		4,121		1,464,619				14,927	04/15/2021	1FE
12594D-AD-0	CNH 2016-B A3		09/15/2018	MBS PAYDOWN		1,179,928	1,179,928	1,175,334	1,177,192		2,737		2,737		1,179,928				12,864	08/15/2021	1FE
12626P-AF-0	CRH AMERICA INC		09/27/2018	WILTON REASSURANCE		8,815,600	8,000,000	8,259,640	8,212,246		(6,099)		(6,099)		8,206,147		609,453	609,453	486,400	10/15/2033	2FE
12627H-AK-6	CSAB 2006-2 A6A		09/27/2018	VARIOUS		3,609,736	6,240,563	4,071,967	3,263,858		10,456		10,456		3,274,314		335,422	335,422	166,207	09/25/2036	1FM
12635Y-AD-5	CNH 2016-C A3		09/15/2018	MBS PAYDOWN		41,619	41,619	41,354	41,490		128		128		41,619				449	12/15/2021	1FE
126378-AE-8	CSMC 2007-1 1A2A		09/27/2018	VARIOUS		2,903,499	6,274,956	3,419,851	2,678,727		(14,608)		(14,608)		2,664,119		239,380	239,380	161,140	02/25/2037	1FM
12638P-CP-2	CSMC 2007-3 2A19		09/01/2018	MBS PAYDOWN		4,206	4,206	3,723	4,249		(43)		(43)		4,206				153	04/25/2037	1FM
126408-BP-7	CSX CORP		09/27/2018	WILTON REASSURANCE		2,373,562	2,000,000	2,287,800	2,170,123		(10,290)		(10,290)		2,159,833		213,729	213,729	131,306	05/01/2027	2FE
126408-GK-3	CSX CORP		09/27/2018	WILTON REASSURANCE		5,420,615	4,500,000	4,495,635	4,496,462		73		73		4,496,535		924,080	924,080	250,613	05/01/2037	2FE
126408-HG-1	CSX CORP		09/27/2018	WILTON REASSURANCE		2,462,953	2,740,000	2,703,202	2,703,313		167		167		2,703,480		(240,526)	(240,526)	105,452	11/01/2066	2FE
12641L-BU-6	CSX CORP		09/27/2018	WILTON REASSURANCE		4,201,771	3,500,000	3,488,337	3,491,267		404		404		3,491,671		710,100	710,100	195,689	12/01/2028	2FE
12647H-AJ-5	CSMC 2013-8R 2A1		09/26/2018	MBS PAYDOWN		346,020	346,020	329,801	344,337		1,683		1,683		346,020				4,505	05/27/2036	1FM
126650-BS-8	CVS PASS-THROUGH TRUST		09/27/2018	VARIOUS		5,034,246	4,331,173	4,331,172	4,331,172						4,331,172		703,073	703,073	258,745	01/10/2032	2AM
126670-GQ-5	CWL 2005-13 AF3		09/01/2018	MBS PAYDOWN		725,343	725,343	652,356	701,490		23,853		23,853		725,343				23,191	02/25/2033	1FM
126670-GT-9	CWL 2005-13 AF6		09/01/2018	MBS PAYDOWN		86,023	86,023	76,346	83,921		2,103		2,103		86,023				2,735	04/25/2036	1FM
126671-R2-4	CWL 2003-5 AF5		09/27/2018	VARIOUS		4,755,536	4,637,044	4,134,215	4,333,882		17,570		17,570		4,351,452		404,084	404,084	197,515	02/25/2034	1FM
126671-R3-2	CWL 2003-5 AF6		09/01/2018	MBS PAYDOWN		68,134	68,135	66,090	67,901		234		234		68,134				2,243	01/25/2034	1FM
126673-DP-4	CWL 2004-7 AF6		09/01/2018	MBS PAYDOWN		1,318	1,318	1,305	1,306		13		13		1,318				39	12/25/2034	1FM
126673-NE-8	CWL 2004-12 AF6		09/01/2018	MBS PAYDOWN		9,566	9,566	9,081	9,177		388		388		9,566				295	03/25/2035	1FM
126673-P2-2	CWL 2005-4 MF1		09/27/2018	WILTON REASSURANCE		14,480,068	14,500,000	13,697,969	13,807,478		62,566		62,566		13,870,044		610,024	610,024	552,460	10/25/2035	1FM
126673-QX-3	CWL 2004-13 AF6		09/01/2018	MBS PAYDOWN		31,109	31,109	29,489	29,713		1,396		1,396		31,109				958	04/25/2035	1FM
126673-QY-1	CWL 2004-13 MF1		09/27/2018	VARIOUS		6,486,716	6,447,526	6,264,175	6,306,904		8,846		8,846		6,315,750		170,966	170,966	258,990	04/25/2035	1FM
126673-SN-3	CWL 2004-13 AF5B		09/01/2018	MBS PAYDOWN		77,140	77,140	76,041	76,971		169		169		77,140				2,487	05/25/2035	1FM
126673-WD-0	CWL 2005-1 AF6		09/01/2018	MBS PAYDOWN		26,114	26,114	22,752	24,547		1,568		1,568		26,114				875	07/25/2035	1FM
126673-WE-8	CWL 2005-1 MF1		09/27/2018	VARIOUS		5,933,729	5,855,336	5,796,782	5,815,544		18,365		18,365		5,833,909		99,820	99,820	242,317	07/25/2035	1FM
126673-Y8-9	CWL 2005-7 AF5W		09/27/2018	WILTON REASSURANCE		5,599,774	5,642,000	3,988,320	4,512,341		175,266		175,266		4,687,607		912,167	912,167	232,279	10/25/2035	1FM
126673-Y9-7	CWL 2005-7 AF6		09/01/2018	MBS PAYDOWN		38,148	38,148	33,571	34,114		4,034		4,034		38,148				1,222	10/25/2035	1FM
12667F-D3-6	CWALT 2004-J13 M1		09/25/2018	MBS PAYDOWN		280,527	280,527	265,799	280,210		317		317		280,527				4,967	02/25/2035	1FM
12667F-GD-1	CWALT 2004-7T1 A4		09/01/2018	MBS PAYDOWN		8,717	8,717	8,669	8,679		38		38		8,717				337	06/25/2034	1FM
12667F-UK-9	CWALT 2004-J9 M1		09/25/2018	MBS PAYDOWN		959,481	959,481	895,615	950,047		9,434		9,434		959,481				18,481	10/25/2034	1FM
12667G-JJ-3	CWALT 2005-11CB 2A6		09/27/2018	VARIOUS		5,390,513	5,395,586	4,602,744	4,180,509		74,748		74,748		4,255,257		1,135,256	1,135,256	242,500	06/25/2035	1FM
12667G-PB-3	CWALT 2005-24 4A1		09/20/2018	MBS PAYDOWN		409,483	409,483	363,416	397,549		11,934		11,934		409,483				6,212	07/20/2035	1FM
12667G-RV-7	CWALT 2005-17 1A1		09/25/2018	MBS PAYDOWN		419,904	419,904	362,692	414,149		5,755		5,755		419,904				6,284	07/25/2035	1FM
12667G-TS-2	CWALT 2005-26CB A6		09/01/2018	MBS PAYDOWN		113,263	115,022	97,173	111,953		1,309		1,309		113,263				4,028	07/25/2035	1FM
12667G-Z3-0	CWALT 2005-38 A3		09/25/2018	MBS PAYDOWN		100,620	100,620	85,527	99,482		1,138		1,138		100,620				1,716	09/25/2035	1FM
12668A-2M-6	CWALT 2005-70CB A3		09/27/2018	VARIOUS		3,859,233	4,203,492	3,465,254	2,726,370		56,489		56,489		2,782,860		1,076,373	1,076,373	188,523	12/25/2035	1FM
12668A-2N-4	CWALT 2005-70CB A4		09/01/2018	MBS PAYDOWN		35,263	38,990	32,386	34,850		413		413		35,263				1,389	12/25/2035	1FM
12668A-EV-3	CWALT 2005-59 1A1		09/19/2018	MBS PAYDOWN		140,057	140,057	114,321	138,286		1,771		1,771		140,057				1,992	11/20/2035	1FM
12668A-MF-9	CWALT 2005-49CB A1		09/01/2018	MBS PAYDOWN		120,175	120,175	115,368	120,250		(75)		(75)		120,175				4,220	11/25/2035	1FM
12668A-TN-5	CWALT 2005-62 1A1		09/25/2018	MBS PAYDOWN		309,829	309,829	243,164	306,920		2,909		2,909		309,829				5,420	12/25/2035	1FM
12668A-Z3-2	CWALT 2005-65CB 2A3		09/27/2018	VARIOUS		2,987,373	3,153,571	2,864,485	2,470,637		9,930		9,930		2,480,567		506,806	506,806	141,387	12/25/2035	1FM
126694-2H-0	CWHL 2006-10 1A11		09/01/2018	MBS PAYDOWN		46,497	47,965	37,772	45,926		571		571		46,497				1,981	05/25/2036	1FM
126694-3B-2	CWHL 2006-8 1A1		09/01/2018	MBS PAYDOWN		46,014	53,466	46,816	45,627		386		386		46,014				2,139	05/25/2036	1FM
126694-EK-0	CWHL 2005-18 A3		09/01/2018	MBS PAYDOWN		73,042	73,042	66,766	72,806		236		236		73,042				2,540	10/25/2035	1FM
126694-GU-6	CWHL 2005-23 A1		09/01/2018	MBS PAYDOWN		107,448	189,368	167,972	105,233		2,215		2,215		107,448				6,923	11/25/2035	1FM
126694-PH-5	CWHL 2005-28 A3		09/01/2018	MBS PAYDOWN		33,340	62,879	53,605	31,640		1,699		1,699		33,340				2,269	12/25/2035	1FM
12669G-BA-8	CWHL 2004-HYB6 A2		09/01/2018	MBS PAYDOWN		186,539	186,540	139,905	178,826		7,713		7,713		186,539				4,288	11/20/2034	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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	22
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	NAIC Designation or Market Indicator (a)
12669G-Q5-3	CWHL 2005-15 A1		09/01/2018	MBS PAYDOWN		19,326	22,314	20,780	19,303		24		24		19,326				766	08/25/2035	1FM
12669G-Q9-5	CWHL 2005-15 A5		09/01/2018	MBS PAYDOWN		80,105	92,488	82,609	79,793		313		313		80,105				3,176	08/25/2035	1FM
12669G-R4-5	CWHL 2005-15 A8		09/01/2018	MBS PAYDOWN		134,831	155,673	135,436	134,083		748		748		134,831				5,346	08/25/2035	1FM
12672#-AA-6	CVS CAREMARK CORPORATION		09/10/2018	MBS PAYDOWN		129,032	129,032	129,032	129,032						129,032				3,796	09/10/2034	2
127097-B#-9	CABOT OIL & GAS CORP SER A		07/16/2018	MATURITY		6,000,000	6,000,000	5,994,000	5,999,569		431		431		6,000,000				386,400	07/16/2018	2
12803P-AB-4	CAJUN 2017-1A A2		08/20/2018	MBS PAYDOWN		75,000	75,000	74,418	74,679		321		321		75,000				3,656	08/20/2047	2AM
141781-AE-4	CARGILL INC		09/27/2018	WILTON REASSURANCE		6,027,275	5,000,000	5,808,500	5,474,548		(31,538)		(31,538)		5,443,010		584,265	584,265	402,083	09/01/2026	1FE
141781-AT-1	CARGILL INC		09/27/2018	WILTON REASSURANCE		2,214,648	1,830,000	1,933,858	1,907,061		(2,220)		(2,220)		1,904,841		309,807	309,807	105,238	04/19/2034	1FE
141781-AW-4	CARGILL INC		09/27/2018	WILTON REASSURANCE		10,059,024	8,000,000	9,179,760	9,015,421		(21,544)		(21,544)		8,993,877		1,065,147	1,065,147	547,667	09/15/2037	1FE
14314M-AC-7	CARMX 2016-2 A3		09/15/2018	MBS PAYDOWN		802,362	802,362	800,732	801,180		1,181		1,181		802,362				8,129	02/16/2021	1FE
144141-CV-8	DUKE ENERGY PROGRESS INC		09/27/2018	WILTON REASSURANCE		9,182,720	8,000,000	8,292,175	8,220,900		(5,916)		(5,916)		8,214,984		967,736	967,736	450,933	04/01/2035	1FE
144531-CZ-1	CARR 2005-NC3 M2		09/25/2018	MBS PAYDOWN		568,379	568,379	535,621	562,117		6,261		6,261		568,379				9,844	06/25/2035	1FM
144531-EW-6	CARR 2006-NC1 A3		09/25/2018	MBS PAYDOWN		500,574	500,574	471,734	496,526		4,048		4,048		500,574				7,139	01/25/2036	1FM
144539-AC-7	CARR 2006-NC5 A3		09/27/2018	WILTON REASSURANCE		15,650,926	20,000,000	11,125,000	13,820,696		300,269		300,269		14,120,965		1,529,961	1,529,961	306,730	01/25/2037	1FM
14575H-AA-6	CAUTO 2016-1A A		09/15/2018	MBS PAYDOWN		37,494	37,494	37,480	37,427		66		66		37,494				1,142	02/15/2046	1FE
14855J-AB-1	CLAST 2016-1 A		09/15/2018	MBS PAYDOWN		378,275	378,275	378,164	377,661		614		614		378,275				10,269	08/15/2041	1FE
14855J-AC-9	CLAST 2016-1 B		08/15/2018	VARIOUS		4,031,991	3,964,300	3,961,582	3,964,463		(1,931)		(1,931)		3,962,532		69,460	69,460	166,417	08/15/2041	2AM
14855T-AA-1	CLAST 2015-1A A		09/15/2018	MBS PAYDOWN		2,138,777	2,138,777	2,149,069	2,137,796		982		982		2,138,777				61,788	12/15/2040	1FE
14856C-AA-7	CLAST 2018-1 A		09/15/2018	MBS PAYDOWN		143,200	143,200	143,092			229		229		143,200				985	06/15/2043	1FE
161175-AZ-7	CHARTER COMM OPT LLC/CAP		09/27/2018	WILTON REASSURANCE		5,377,315	5,000,000	5,183,700	5,172,051		(4,281)		(4,281)		5,167,770		209,545	209,545	296,147	10/23/2035	2FE
16125#-AA-0	CHARTER NEW FAIRFLD (STOP & SHOP)		09/01/2018	SINKING FUND PMT		111,811	111,811	111,811	111,811						111,811				5,314	09/01/2027	2
161546-FV-3	CFAB 2003-4 1A5		09/27/2018	VARIOUS		1,631,461	1,612,133	1,338,070	1,429,664		(4,847)		(4,847)		1,424,817		206,645	206,645	69,172	05/25/2033	1FM
161571-HJ-6	CHAIT 2017-A1 A		09/18/2018	BARCLAYS CAPITAL		10,024,219	10,000,000	10,023,438							10,023,438		781	781	43,470	01/15/2022	1FE
16162W-KT-5	CHASE 2005-S1 1A13		09/01/2018	MBS PAYDOWN		14,601	14,601	14,163	14,530		70		70		14,601				584	05/25/2035	1FM
16163Y-AE-4	CHASE 2016-1 M4		09/27/2018	VARIOUS		4,474,604	4,664,755	4,293,761	4,271,505		34,269		34,269		4,305,774		168,829	168,829	142,954	04/25/2045	1AM
16164A-AE-5	CHASE 2016-2 M4		09/01/2018	MBS PAYDOWN		57,727	57,727	53,735	57,476		252		252		57,727				1,442	12/25/2045	1AM
165183-AL-8	CFII 2017-2A A1		09/15/2018	MBS PAYDOWN		2,139,309	2,139,309	2,138,641	2,138,007		1,302		1,302		2,139,309				28,328	05/15/2029	1FE
165183-BB-9	CFII 2017-4A A1		09/15/2018	MBS PAYDOWN		506,584	506,584	506,703	506,622		(38)		(38)		506,584				7,152	11/15/2029	1FE
165183-BF-0	CFII 2017-4A A2		09/24/2018	VARIOUS		7,959,881	7,956,396	7,957,328			(61)		(61)		7,957,267		2,614	2,614	34,093	11/15/2029	1FE
170255-AN-3	CWHL 2007-1 A4		09/27/2018	VARIOUS		4,106,360	4,940,887	4,125,641	2,929,077		47,800		47,800		2,976,878		1,129,482	1,129,482	242,234	03/25/2037	1FM
171232-AE-1	CHUBB CORP		09/27/2018	WILTON REASSURANCE		9,905,732	7,975,000	8,974,368	8,784,917		(85,038)		(85,038)		8,699,879		1,205,852	1,205,852	469,993	11/15/2031	1FE
172062-AE-1	CINCINNATI FINL CORP		09/27/2018	WILTON REASSURANCE		6,391,589	5,500,000	5,419,300	5,436,400		1,528		1,528		5,437,927		953,661	953,661	305,059	11/01/2034	1FE
172062-AF-8	CINCINNATI FINL CORP		09/27/2018	WILTON REASSURANCE		5,430,204	4,500,000	4,446,452	4,465,656		1,718		1,718		4,467,374		962,830	962,830	269,880	05/15/2028	1FE
17252M-AG-5	CINTAS CORPORATION NO. 2		09/27/2018	WILTON REASSURANCE		13,766,547	11,500,000	11,425,480	11,439,566		1,317		1,317		11,440,883		2,325,663	2,325,663	789,763	08/15/2036	1FE
172973-W5-4	CMSI 2005-4 1A6		09/01/2018	MBS PAYDOWN		61,859	61,859	59,307	61,670		189		189		61,859				2,099	07/25/2035	1FM
172981-AD-4	CMLTI 2006-4 2A1A		09/01/2018	MBS PAYDOWN		80,686	105,365	92,722	79,888		798		798		80,686				4,360	12/25/2035	1FM
17307G-VK-1	CMLTI 2005-WF2 AF5		09/01/2018	MBS PAYDOWN		408,337	408,337	374,139	390,110		18,227		18,227		408,337				13,024	08/25/2035	1FM
17309A-AD-1	CMALT 2006-A1 1A4		09/27/2018	VARIOUS		3,071,441	3,174,666	2,622,076	2,389,430		48,237		48,237		2,437,667		633,774	633,774	148,403	04/25/2036	1FM
17309K-AJ-6	CMALT 2006-A3 1A9		09/01/2018	MBS PAYDOWN		409,121	491,888	439,625	412,541		(3,419)		(3,419)		409,121				19,655	07/25/2036	1FM
17309N-AG-6	CRMSI 2006-1 M1		09/27/2018	WILTON REASSURANCE		10,098,831	10,000,000	9,540,625	9,602,826		44,896		44,896		9,647,722		451,109	451,109	435,369	07/25/2036	1FM
17309Y-AD-9	CMLTI 2006-FX1 A4		09/01/2018	MBS PAYDOWN		39,137	39,137	29,622	38,786		351		351		39,137				1,262	10/25/2036	1FM
173103-AD-4	CMSI 2007-6 1A4		09/01/2018	MBS PAYDOWN		22,765	22,765	19,065	22,366		399		399		22,765				827	07/25/2037	1FM
17313K-AH-4	CGCMT 2008-C7 AM		08/01/2018	MBS PAYDOWN		4,888,792	4,888,792	5,013,519	1,226,942		(129,359)		(129,359)		4,888,792				183,233	12/10/2049	1FM
17319U-AR-4	CMLTI 2013-2 4A1		09/25/2018	MBS PAYDOWN		320,755	320,755	303,114	315,183		5,573		5,573		320,755				5,724	08/25/2035	1FM
17326M-AA-0	CGCMT 2018-TBR A		09/10/2018	JP MORGAN CHASE		5,500,859	5,500,000	5,500,000							5,500,000		859	859	90,559	12/15/2036	1FE
18976G-AC-0	CMALT 2007-A6 1A3		09/01/2018	MBS PAYDOWN		403,311	497,133	429,398	406,963		(3,651)		(3,651)		403,311				19,707	06/25/2037	2FM
190897-AA-6	COBIZ FINANCIAL INC		09/27/2018	WILTON REASSURANCE		5,185,535	5,000,000	5,000,000	5,000,000						5,000,000		185,535	185,535	212,500	06/25/2030	2FE
19260M-AA-4	COIN 2017-1A A2		07/25/2018	MBS PAYDOWN		28,750	28,750	28,750	28,750						28,750				1,125	04/25/2047	2AM
193046-AA-7	COLD 2017-ICE3 A		09/10/2018	DEUTSCHE BANK		3,009,375	3,000,000	3,007,500	3,007,425		(1,830)		(1,830)		3,005,595		3,780	3,780	63,778	04/15/2036	1FM
194204-AA-1	CASL 2017-A A1		09/25/2018	MBS PAYDOWN		85,134	85,134	85,134	85,134						85,134				2,054	11/26/2046	2AM
19423D-AA-8	CASL 2018-A A1		09/25/2018	MBS PAYDOWN		21,645	21,645	21,645							21,645				174	12/26/2047	1FE
19423D-AB-6	CASL 2018-A A2		09/25/2018	MBS PAYDOWN		32,468	32,468	32,453			88		88		32,468				311	12/26/2047	1FE
195869-AG-7	COLONIAL PIPELINE CO		09/27/2018	WILTON REASSURANCE		5,833,067	4,435,000	5,313,352	5,121,852		(23,109)		(23,109)		5,098,743		734,324	734,324	279,172	04/15/2032	1FE
195869-AL-6	COLONIAL PIPELINE CO		09/27/2018	WILTON REASSURANCE		8,441,377	7,000,000	6,987,270	6,989,416		207		207		6,989,622		1,451,755	1,451,755	515,667	08/01/2037	1FE
19626M-AE-5	CSH 2016-1A C		07/17/2018	MBS PAYDOWN		757,893	757,893	757,893	757,893						757,893				19,666	07/17/2033	1FE
19626M-AG-0	CSH 2016-1A D		07/17/2018	MBS PAYDOWN		682,104	682,104	682,104	682,104						682,104				19,507	07/17/2033	1FE
19626N-AA-1	CSH 2016-2A A		09/17/2018	MBS PAYDOWN		9,397	9,397	9,434							9,397				45	12/17/2033	1FE
20030N-AK-7	COMCAST CORP		09/27/2018	WILTON REASSURANCE		12,700,475	10,500,000	11,148,160	11,042,034		(13,011)		(13,011)		11,029,023		1,671,451	1,671,451	591,500	11/15/2035	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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 DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
20030N-AX-9	COMCAST CORP		09/27/2018	WILTON REASSURANCE		1,785,375	1,500,000	1,496,790	1,497,295		49		49		1,497,345		288,030	288,030	83,200	05/15/2038	1FE
20030N-CC-3	COMCAST CORP		09/27/2018	WILTON REASSURANCE		6,439,883	7,242,000	5,546,302	5,550,835		16,903		16,903		5,567,738		872,145	872,145	269,870	11/01/2047	1FE
200339-AJ-8	COMERICA BANK		09/27/2018	WILTON REASSURANCE		1,212,589	1,000,000	1,129,460	1,070,767		(4,533)		(4,533)		1,066,234		146,355	146,355	81,375	09/15/2026	2FE
20173M-AG-5	GCCFC 2006-GG7 AM		09/01/2018	MBS PAYDOWN		817,397	817,397	813,602	816,785		612		612		817,397				33,827	07/10/2038	1FM
20267T-AB-8	CBSLT 2016-A A2		09/25/2018	MBS PAYDOWN		328,292	328,292	328,292	328,292						328,292				8,692	05/25/2040	1FE
20267T-AC-6	CBSLT 2016-A B		09/25/2018	MBS PAYDOWN		146,566	146,566	141,395	145,614		952		952		146,566				3,881	05/25/2040	1FE
202795-HG-8	COMMONWEALTH EDISON CO		09/27/2018	WILTON REASSURANCE		8,829,924	7,604,000	7,817,680	7,776,052		(5,494)		(5,494)		7,770,558		1,059,366	1,059,366	516,227	02/01/2033	1FE
20449E-EE-2	COMPASS BANK		09/27/2018	WILTON REASSURANCE		856,337	829,000	826,264	827,501		107		107		827,608		28,729	28,729	48,368	04/01/2026	2FE
205887-AF-9	CONAGRA BRANDS INC		09/27/2018	WILTON REASSURANCE		3,087,302	2,685,000	2,995,816	2,867,585		(11,952)		(11,952)		2,855,633		231,669	231,669	189,181	10/01/2026	2FE
205887-AR-3	CONAGRA BRANDS INC		09/27/2018	WILTON REASSURANCE		6,536,484	5,655,000	5,616,629	5,631,206		1,127		1,127		5,632,333		904,152	904,152	391,452	10/01/2028	2FE
209111-EL-3	CONS EDISON CO OF NY		09/27/2018	WILTON REASSURANCE		5,032,781	4,265,000	4,137,683	4,161,261		2,359		2,359		4,163,620		869,161	869,161	257,819	03/15/2036	1FE
209111-EQ-2	CONS EDISON CO OF NY		09/27/2018	WILTON REASSURANCE		1,625,319	1,416,000	1,354,022	1,365,094		1,102		1,102		1,366,196		259,123	259,123	66,363	12/01/2036	1FE
209111-ES-8	CONS EDISON CO OF NY		09/27/2018	WILTON REASSURANCE		9,970,896	8,000,000	8,322,640	8,268,020		(5,461)		(5,461)		8,262,559		1,708,337	1,708,337	562,800	08/15/2037	1FE
21036P-AT-5	CONSTELLATION BRANDS INC		09/27/2018	WILTON REASSURANCE		1,859,588	2,000,000	2,014,700	2,014,541		(188)		(188)		2,014,354		(154,766)	(154,766)	79,500	05/09/2047	2FE
210805-CQ-8	CONTL AIRLINES 1999-1		08/02/2018	MBS PAYDOWN		17,601	17,601	16,883	17,488		113		113		17,601				1,152	02/02/2019	1FE
21676T-AC-9	COOPER-STANDARD AUTOMOTIVE INC		09/28/2018	SINKING FUND PMT		3,759	3,759	3,759							3,759				90	11/02/2023	3FE
224044-BY-2	COX COMMUNICATIONS INC		09/27/2018	WILTON REASSURANCE		1,772,604	2,000,000	1,999,620	1,999,701		5		5		1,999,705		(227,101)	(227,101)	73,633	12/15/2042	2FE
224399-AP-0	CRANE CO		09/27/2018	WILTON REASSURANCE		20,697,955	17,647,000	17,240,580	17,299,867		6,373		6,373		17,306,240		3,391,714	3,391,714	1,001,761	11/15/2036	2FE
225458-5R-5	CSFB 2005-9 2A1		09/27/2018	VARIOUS		2,789,085	3,075,130	2,924,256	2,577,738		(7,842)		(7,842)		2,569,896		219,189	219,189	136,833	10/25/2035	1FM
225458-F7-8	CSFB 2005-7 2A4		09/27/2018	VARIOUS		2,557,048	3,124,701	2,687,242	2,310,182		(13,320)		(13,320)		2,296,862		260,186	260,186	140,193	08/25/2035	1FM
225458-XJ-2	CSFB 2005-6 1A4		09/01/2018	MBS PAYDOWN		40,529	40,529	40,973	40,689		(160)		(160)		40,529				1,179	07/25/2035	1FM
225470-VP-5	CSMC 2006-1 4A13		09/01/2018	MBS PAYDOWN		10,742	10,742	9,782	10,655		88		88		10,742				393	02/25/2036	1FM
22964@-AA-4	EBR MEDICAL FACILITIES (OCHSNER CLINIC)		09/15/2018	SINKING FUND PMT		59,840	59,840	59,840	59,840						59,840				2,031	08/15/2034	1
22968#-AA-8	WARREN ST. JOE AVE PROP LLC (CVS-EVANSV)		09/20/2018	SINKING FUND PMT		30,416	30,416	30,416	30,416						30,416				923	01/20/2040	2
22968@-AA-0	TR CTF - HOLIDAY CVS LLC		09/20/2018	SINKING FUND PMT		33,175	33,175	33,175	33,175						33,175				996	01/20/2040	2
231021-AJ-5	CUMMINS INC		09/27/2018	WILTON REASSURANCE		20,698,313	17,012,000	18,063,496	17,747,515		(39,203)		(39,203)		17,708,312		2,990,002	2,990,002	1,299,646	03/01/2028	1FE
23242W-AR-0	CWALT 2006-J4 2A9		09/01/2018	MBS PAYDOWN		19,082	38,739	27,045	18,558		524		524		19,082				1,426	07/25/2036	1FM
232434-AE-0	CWALT 2006-OC8 2A3		09/25/2018	MBS PAYDOWN			28,833	17,101	(181)		181		181						439	11/25/2036	1FM
23243A-AB-2	CWALT 2006-OA12 A1B		09/20/2018	MBS PAYDOWN		127,044	161,672	117,414	124,650		2,394		2,394		127,044				2,243	09/20/2046	1FM
23244G-AD-4	CWALT 2006-OA18 A1		09/25/2018	MBS PAYDOWN		527,629	527,629	456,399	516,019		11,610		11,610		527,629				6,846	12/25/2046	1FM
233046-AD-3	DNKN 2015-1A A2II		08/20/2018	MBS PAYDOWN		13,500	13,500	13,305	13,423		77		77		13,500				403	02/20/2045	2AM
233046-AF-8	DNKN 2017-1A A2II		08/20/2018	MBS PAYDOWN		50,000	50,000	50,000	50,000						50,000				1,662	11/20/2047	2AM
23306G-AE-7	DBGS 2018-BIOD C		08/15/2018	MBS PAYDOWN		320,096	320,096	316,715			615		615		320,096				1,344	05/15/2035	1FE
23312A-AA-0	SHOW 2014-1A A		07/25/2018	MBS PAYDOWN		16,875	16,875	16,875	16,875						16,875				691	10/25/2044	2AM
23312V-AA-4	DBJPM 2016-C3 A1		09/01/2018	MBS PAYDOWN		102,217	102,217	101,139	101,924		293		293		102,217				1,030	08/10/2049	1FM
23314#-AD-1	DCT INDUSTRIAL TRUST INC		09/21/2018	SECURITY CALLED at 109.344		18,588,476	17,000,000	17,000,000	17,000,000						17,000,000				2,471,319	06/22/2021	2
233150-AC-5	PROLOGIS LP		09/21/2018	SECURITY CALLED at 105.815		8,465,227	8,000,000	7,926,264	7,951,097		5,415		5,415		7,956,512		43,488	43,488	801,227	10/15/2023	2FE
23340K-AA-4	DRB 2015-A A1		09/25/2018	MBS PAYDOWN		130,327	130,327	128,514	130,039		288		288		130,327				3,000	02/27/2034	1FE
23341K-AA-3	DRB 2015-D A1		09/25/2018	MBS PAYDOWN		619,173	619,173	605,645	616,364		2,809		2,809		619,173				14,738	01/25/2040	1FE
23918Y-AC-2	DAVITA HEALTHCARE PARTNERS INC		09/28/2018	SINKING FUND PMT		10,022	10,022	9,969	9,989		33		33		10,022				351	06/24/2021	2FE
239753-DL-7	TARGET CORP		09/27/2018	WILTON REASSURANCE		4,964,990	4,257,000	4,856,343	4,629,078		(19,587)		(19,587)		4,609,491		355,499	355,499	327,127	08/01/2028	1FE
24715@-AC-8	DELOITTE LLP SER A		09/17/2018	MATURITY		10,000,000	10,000,000	9,995,000	9,999,498		502		502		10,000,000				624,000	09/17/2018	1
24736V-AA-0	DELTA AIR LINES 2010-1 A		07/02/2018	MATURITY		1,400,438	1,400,438	1,400,438	1,400,438						1,400,438				86,827	07/02/2018	1FE
250847-DU-1	DTE ELECTRIC CO		09/27/2018	WILTON REASSURANCE		1,222,795	1,000,000	1,109,090	1,077,991		(2,574)		(2,574)		1,075,416		147,379	147,379	60,325	10/15/2032	1FE
25150M-AC-0	DBALT 2007-RMP1 A2		09/25/2018	MBS PAYDOWN		297,145	297,145	241,789	290,859		6,287		6,287		297,145				1,421	12/25/2036	1FM
25150Q-AA-5	DBALT 2006-OA1 A1		09/25/2018	MBS PAYDOWN		416,090	416,090	337,033	409,908		6,182		6,182		416,090				5,726	02/25/2047	1FM
25150V-AL-0	DBALT 2007-AR3 2A4		08/25/2018	MBS PAYDOWN			78,665	47,330	(761)		761		761						1,162	06/25/2037	1FM
25150W-AA-2	DBALT 2007-OA3 A1		09/25/2018	MBS PAYDOWN		65,669	65,669	56,393	64,643		1,026		1,026		65,669				859	07/25/2047	1FM
25151A-AB-7	DBALT 2006-AR3 A2		09/25/2018	MBS PAYDOWN		492,968	489,305	378,565	483,333		9,635		9,635		492,968				6,459	08/25/2036	1FM
25151A-AG-6	DBALT 2006-AR3 A6		09/25/2018	MBS PAYDOWN		168,147	167,480	118,701	164,713		3,434		3,434		168,147				2,392	08/25/2036	1FM
25151K-AA-7	DBALT 2007-3 1A1		09/01/2018	MBS PAYDOWN		609,736	603,998	507,358	606,547		3,189		3,189		609,736				14,752	10/25/2047	1FM
25151K-AC-3	DBALT 2007-3 2A1		09/25/2018	MBS PAYDOWN		207,975	214,541	174,583	206,863		1,112		1,112		207,975				3,639	10/25/2047	1FM
25151R-AF-1	DBALT 2007-AR1 A4		09/25/2018	MBS PAYDOWN		286,170	293,538	236,693	273,936		12,234		12,234		286,170				3,768	01/25/2047	1FM
25151X-AC-5	DBALT 2007-OA4 2A1		09/25/2018	MBS PAYDOWN		643,577	643,577	586,459	633,017		10,560		10,560		643,577				9,440	08/25/2047	1FM
251799-AA-0	DEVON ENERGY CORPORATION		09/27/2018	WILTON REASSURANCE		1,692,568	1,343,000	1,623,365	1,560,836		(7,196)		(7,196)		1,553,640		138,928	138,928	101,430	04/15/2032	2FE
25179S-AD-2	DEVON FINANCING CORP LLC		09/27/2018	WILTON REASSURANCE		9,976,512	8,000,000	8,239,080	8,188,764		(5,968)		(5,968)		8,182,796		1,793,716	1,793,716	624,750	09/30/2031	2FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
254683-BT-1	DCENT 2016-A2 A2		09/18/2018	CITIGROUP		6,117,591	6,104,000	6,117,591			(1,904)		(1,904)		6,115,687		1,904	1,904	29,220	09/15/2021	1FE
25470X-AW-5	DISH DBS CORP		09/27/2018	WILTON REASSURANCE		4,448,500	5,000,000	4,665,000	4,714,607		24,681		24,681		4,739,287		(290,787)	(290,787)	254,583	11/15/2024	4FE
25654#-AB-8	DODGER TICKETS LLC		09/27/2018	WILTON REASSURANCE		8,906,733	8,119,196	8,119,196	8,119,196						8,119,196		787,537	787,537	735,146	03/31/2032	2AM
25746U-AN-9	DOMINION ENERGY INC		09/27/2018	WILTON REASSURANCE		2,321,770	2,000,000	1,968,980	1,975,961		710		710		1,976,672		345,098	345,098	130,200	03/15/2033	2FE
25746U-AV-1	DOMINION ENERGY INC		09/27/2018	WILTON REASSURANCE		4,485,920	4,000,000	3,729,720	3,781,903		5,160		5,160		3,787,063		698,857	698,857	186,433	06/15/2035	2FE
257559-AK-0	DOMTAR CORP		09/27/2018	WILTON REASSURANCE		8,320,288	8,000,000	8,893,360	8,888,092		(11,309)		(11,309)		8,876,783		(556,495)	(556,495)	603,000	02/15/2044	2FE
25755T-AE-0	DPABS 2015-1A A2II		07/25/2018	MBS PAYDOWN		18,500	18,500	18,272	18,434		66		66		18,500				621	10/25/2045	2AM
25755T-AF-7	DPABS 2017-1A A2I		07/25/2018	MBS PAYDOWN		6,250	6,250	6,244	6,231		19		19		6,250				146	07/25/2047	2AM
25755T-AH-3	DPABS 2017-1A A23		07/25/2018	MBS PAYDOWN		37,500	37,500	37,500	37,500						37,500				1,158	07/25/2047	2AM
25755T-AK-6	DPABS 2018-1A A2II		07/25/2018	MBS PAYDOWN		12,500	12,500	12,500			35		35		12,500				137	07/25/2048	2AM
260543-BJ-1	DOW CHEMICAL CO/THE		09/27/2018	WILTON REASSURANCE		12,503,140	10,000,000	11,727,090	11,282,817		(57,013)		(57,013)		11,225,804		1,277,336	1,277,336	667,847	11/01/2029	2FE
260543-CE-1	DOW CHEMICAL CO/THE		09/27/2018	VARIOUS		10,605,256	10,000,000	10,272,350	10,246,419		(3,338)		(3,338)		10,243,080		362,176	362,176	435,458	11/15/2041	2FE
26138E-AJ-8	KEURIG DR PEPPER INC		09/27/2018	WILTON REASSURANCE		7,462,324	5,964,000	6,219,281	6,187,138		(3,768)		(3,768)		6,183,370		1,278,953	1,278,953	402,355	05/01/2038	2FE
26208L-AA-6	HONK 2015-1A A2		07/20/2018	MBS PAYDOWN		22,500	22,500	22,500	22,500						22,500				880	07/20/2045	2AM
26208L-AB-4	HONK 2016-1A A2		07/20/2018	MBS PAYDOWN		6,250	6,250	6,226	6,227		23		23		6,250				287	07/20/2046	2AM
26208L-AC-2	HONK 2018-1A A2		07/20/2018	VARIOUS		12,500	12,500	12,500							12,500				142	04/20/2048	2AM
26223U-AC-3	DRUGB 2014-1 A1		07/15/2018	MBS PAYDOWN		239,407	239,407	239,407	239,407						239,407				8,458	07/15/2023	2AM
26224H-AC-1	DRUGC 2017-1A A1		07/15/2018	MBS PAYDOWN		475,907	475,907	475,907	475,907						475,907				15,550	04/15/2027	2AM
264399-DK-9	DUKE ENERGY CAROLINAS		09/27/2018	WILTON REASSURANCE		2,631,125	2,250,000	2,298,420	2,283,883		(1,688)		(1,688)		2,282,195		348,930	348,930	111,000	12/01/2028	1FE
26834#-AA-1	EDF SEEKONK II LLC (HOME DEPOT)		09/01/2018	SINKING FUND PMT		76,921	76,921	76,921	76,921						76,921				3,591	01/01/2034	1
268740-AB-6	ENSCO INTERNATIONAL INC		09/27/2018	WILTON REASSURANCE		1,646,250	1,756,000	1,782,041	1,771,025		(803)		(803)		1,770,222		(123,972)	(123,972)	109,574	11/15/2027	4FE
26882P-AR-3	ERAC USA FINANCE LLC		09/27/2018	WILTON REASSURANCE		11,980,330	10,000,000	10,641,660	10,530,165		(14,275)		(14,275)		10,515,891		1,464,439	1,464,439	550,889	06/01/2034	2FE
26882P-BE-1	ERAC USA FINANCE LLC		09/27/2018	WILTON REASSURANCE		15,242,245	12,161,000	13,182,835	13,046,645		(17,101)		(17,101)		13,029,544		2,212,701	2,212,701	808,707	10/15/2037	2FE
27034J-AA-9	EARN 2016-B A1		09/25/2018	MBS PAYDOWN		422,074	422,074	422,074	422,074						422,074				10,951	02/26/2035	1FE
277432-AL-4	EASTMAN CHEMICAL CO		09/27/2018	WILTON REASSURANCE		5,691,390	5,750,000	6,226,503	6,179,407		(7,631)		(7,631)		6,171,776		(480,386)	(480,386)	295,933	09/01/2042	2FE
277432-AP-5	EASTMAN CHEMICAL CO		07/18/2018	MORGAN STANLEY		6,435,055	6,500,000	6,225,980	6,236,993		2,645		2,645		6,239,637		195,418	195,418	230,885	10/15/2044	2FE
278865-AM-2	ECOLAB INC		09/27/2018	WILTON REASSURANCE		5,795,585	5,000,000	4,948,550	4,953,396		709		709		4,954,105		841,480	841,480	220,764	12/08/2041	1FE
283677-AW-2	EL PASO ELECTRIC CO		09/27/2018	WILTON REASSURANCE		3,376,029	3,000,000	2,982,660	2,986,563		333		333		2,986,896		389,133	389,133	156,000	05/15/2035	2FE
288547-AC-6	ELAT 2007-2 A2B		09/25/2018	MBS PAYDOWN		158,756	158,756	154,291	157,121		1,635		1,635		158,756				3,042	05/25/2037	1FM
28932M-AD-7	ELM RD GENERATING STAT		09/27/2018	WILTON REASSURANCE		9,355,984	8,500,000	8,500,000	8,500,000						8,500,000		855,984	855,984	583,794	02/11/2040	1FE
29164R-AA-9	EMPIRE DISTRICT ELEC CO		09/27/2018	WILTON REASSURANCE		19,763,948	16,689,000	17,614,572	17,448,480		(21,351)		(21,351)		17,427,129		2,336,819	2,336,819	969,075	11/15/2033	2FE
292480-AJ-9	ENABLE MIDSTREAM PARTNER		09/27/2018	WILTON REASSURANCE		2,681,214	3,000,000	2,674,453	2,686,931		3,856		3,856		2,690,787		(9,573)	(9,573)	130,000	05/15/2044	2FE
29250R-AP-1	ENBRIDGE ENERGY PARTNERS		09/27/2018	WILTON REASSURANCE		21,307,193	16,500,000	18,408,904	18,165,672		(30,315)		(30,315)		18,135,357		3,171,835	3,171,835	1,175,625	04/15/2038	2FE
29267Y-AK-8	ENERGIZER HOLDINGS INC.		07/02/2018	SINKING FUND PMT		3,108	3,108	3,108	3,108						3,108				69	06/30/2022	2FE
29273R-AP-4	ENERGY TRANSFER PARTNERS		09/27/2018	WILTON REASSURANCE		4,717,863	4,500,000	4,488,615	4,489,926		149		149		4,490,075		227,788	227,788	223,850	06/01/2041	2FE
29336U-AG-2	ENLINK MIDSTREAM PARTNER		07/25/2018	MORGAN STANLEY		1,700,000	2,000,000	2,039,340	2,039,340		(326)		(326)		2,039,014		(339,014)	(339,014)	71,456	06/01/2047	3FE
293791-AF-6	ENTERPRISE PRODUCTS OPER		09/27/2018	WILTON REASSURANCE		1,860,522	1,500,000	1,610,580	1,584,062		(2,523)		(2,523)		1,581,539		278,983	278,983	110,573	03/01/2033	2FE
293791-AP-4	ENTERPRISE PRODUCTS OPER		09/27/2018	WILTON REASSURANCE		3,647,043	3,000,000	3,041,010	3,033,319		(833)		(833)		3,032,486		614,557	614,557	189,525	10/15/2034	2FE
293791-AT-6	ENTERPRISE PRODUCTS OPER		09/27/2018	WILTON REASSURANCE		4,361,788	4,000,000	3,761,120	3,811,481		4,692		4,692		3,816,174		545,614	545,614	246,611	03/01/2035	2FE
29379V-AG-8	ENTERPRISE PRODUCTS OPER		09/27/2018	WILTON REASSURANCE		7,030,470	6,000,000	5,876,000	5,890,777		1,782		1,782		5,892,559		1,137,911	1,137,911	349,125	10/15/2039	2FE
29379V-AQ-6	ENTERPRISE PRODUCTS OPER		09/27/2018	WILTON REASSURANCE		8,555,561	7,000,000	6,966,750	6,969,492		453		453		6,969,945		1,585,616	1,585,616	484,108	09/01/2040	2FE
29444G-AJ-6	AXA FINANCIAL INC		09/27/2018	WILTON REASSURANCE		1,138,412	1,000,000	1,131,770	1,082,017		(4,405)		(4,405)		1,077,612		60,800	60,800	69,222	04/01/2028	2FE
294751-DF-6	EQABS 2003-4 M1		09/27/2018	VARIOUS		189,465	191,796	137,614	110,537		5,244		5,244		115,781		73,684	73,684	7,346	10/25/2034	1FM
294751-DR-0	EQABS 2004-1 AF5		09/01/2018	MBS PAYDOWN		125,556	125,556	123,358	125,394		161		161		125,556				4,190	04/25/2034	1FM
30219G-AG-3	EXPRESS SCRIPTS HOLDING		09/27/2018	WILTON REASSURANCE		8,702,560	7,750,000	8,318,337	8,273,275		(7,953)		(7,953)		8,265,322		437,239	437,239	411,396	11/15/2041	2FE
30247D-AD-3	FFML 2006-FF13 A2C		09/25/2018	MBS PAYDOWN		201,514	201,514	142,760	199,334		2,180		2,180		201,514				2,670	10/25/2036	1FM
30251B-AC-2	FMR LLC		09/27/2018	WILTON REASSURANCE		4,999,092	4,000,000	3,977,120	3,979,247		299		299		3,979,546		1,019,546	1,019,546	204,389	12/14/2040	1FE
302947-AE-6	FREMF 2016-K60 B		09/27/2018	WILTON REASSURANCE		5,165,182	5,500,000	4,858,358	4,910,357		38,621		38,621		4,948,978		216,204	216,204	162,614	12/25/2049	1FM
000000-00-0	FLCON 2017-1 A		09/15/2018	MBS PAYDOWN		1,761,397	1,761,397	1,761,392	1,758,564		2,833		2,833		1,761,397				56,995	02/15/2042	1FE
30711X-X2-5	CAS 2018-C05 1M1		09/25/2018	MBS PAYDOWN		39,113	39,113	39,113							39,113				117	01/25/2031	1Z
31428X-BD-7	FEDEX CORP		09/27/2018	WILTON REASSURANCE		5,788,647	6,500,000	5,757,035	5,764,287		2,805		2,805		5,767,092		21,555	21,555	338,000	02/01/2065	2FE
32027G-AD-8	FFML 2006-FF12 A4		09/25/2018	MBS PAYDOWN		193,341	193,341	181,982	190,758		2,582		2,582		193,341				2,577	09/25/2036	1FM
32027N-QL-8	FFML 2005-FF1 M1		09/25/2018	MBS PAYDOWN		107,822	107,822	101,353	106,179		1,644		1,644		107,822				1,854	12/25/2034	1FM
32027N-RU-7	FFML 2005-FF5 M2		09/25/2018	MBS PAYDOWN		1,276,079	1,276,079	933,267	1,238,391		37,688		37,688		1,276,079				21,276	05/25/2035	1FM
32028P-AE-5	FFML 2006-FF11 2A3		09/25/2018	MBS PAYDOWN		119,453	119,453	86,753	117,446		2,007		2,007		119,453				1,625	08/25/2036	1FM
32028P-AF-2	FFML 2006-FF11 2A4		09/27/2018	VARIOUS		13,897,193	16,177,248	11,243,187	11,181,600		256,658		256,658		11,438,259		2,458,934	2,458,934	258,366	08/25/2036	1FM
32051G-D3-6	FHASI 2005-7 A13		09/01/2018	MBS PAYDOWN		11,505	7,641	6,801	11,557		(52)		(52)		11,505				279	12/25/2035	1FM
32051G-FQ-3	FHAMS 2005-FA1 1A5		09/01/2018	MBS PAYDOWN		479,577	460,641	442,648	482,212		(2,635)		(2,635)		479,577				18,007	03/25/2035	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										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	NAIC Designation or Market Indicator (a)
32051H-AF-0	FHAMS 2006-FA3 A6		09/01/2018	MBS PAYDOWN		55,119	62,389	47,104	54,941		178		178		55,119				2,540	07/25/2036	1FM
32052J-AD-0	FHAMS 2006-FA4 1A4		09/01/2018	MBS PAYDOWN		22,800	22,633	18,793	23,142		(342)		(342)		22,800				872	08/25/2036	1FM
32056C-AH-2	FHASI 2007-4 1A8		09/01/2018	MBS PAYDOWN		163,914	164,864	147,811	165,583		(1,670)		(1,670)		163,914				6,575	08/25/2037	1FM
33830J-AA-3	GUYS 2017-1A A2		07/25/2018	MBS PAYDOWN		30,000	30,000	30,000	30,000						30,000				1,035	07/25/2047	2AM
338915-AM-3	FLEETBOSTON FINL CORP		09/27/2018	WILTON REASSURANCE		6,054,183	5,245,000	5,885,152	5,644,637		(20,974)		(20,974)		5,623,663		430,520	430,520	421,698	07/15/2028	2FE
341081-ER-4	FLORIDA POWER & LIGHT CO		09/27/2018	WILTON REASSURANCE		6,018,530	5,000,000	5,119,950	5,092,814		(2,743)		(2,743)		5,090,071		928,459	928,459	294,194	10/01/2033	1FE
34110Q-AL-2	DUKE ENERGY FLORIDA LLC		09/27/2018	WILTON REASSURANCE		1,152,933	1,000,000	1,144,480	1,086,483		(4,834)		(4,834)		1,081,649		71,284	71,284	78,000	02/01/2028	1FE
34417M-AB-3	FOCUS 2017-1A A2II		07/30/2018	MBS PAYDOWN		40,000	40,000	40,000	40,000						40,000				1,528	04/30/2047	2AM
345370-CQ-1	FORD MOTOR COMPANY		09/27/2018	WILTON REASSURANCE		20,408,329	24,500,000	23,860,775	23,909,786		9,077		9,077		23,918,863		(3,510,535)	(3,510,535)	1,396,500	01/15/2043	2FE
349631-AG-6	BEAM SUNTORY INC		09/27/2018	WILTON REASSURANCE		8,622,278	7,500,000	7,376,550	7,425,650		3,696		3,696		7,429,346		1,192,931	1,192,931	596,250	07/15/2028	2FE
35802X-AA-1	FRESENIUS MED CARE II		09/15/2018	MATURITY		2,500,000	2,500,000	2,503,125	2,500,382		(382)		(382)		2,500,000				162,500	09/15/2018	2FE
36158F-AA-8	SWISS RE AMERICA HOLDING		09/27/2018	WILTON REASSURANCE		2,906,283	2,500,000	2,777,600	2,655,898		(11,288)		(11,288)		2,644,610		261,672	261,672	195,417	02/15/2026	1FE
36158F-AD-2	SWISS RE AMERICA HOLDING		09/27/2018	WILTON REASSURANCE		4,474,484	3,500,000	3,796,505	3,701,096		(7,733)		(7,733)		3,693,364		781,120	781,120	212,479	06/15/2030	1FE
36192@-AA-8	TR CTF-GKN DRIVELINE NORTH AMERICA		09/15/2018	SINKING FUND PMT		208,666	208,666	210,752	208,790		(124)		(124)		208,666				6,276	03/15/2030	2
362257-AC-1	GSAA 2006-17 A3A		09/25/2018	MBS PAYDOWN		201,926	201,926	118,336	199,012		2,914		2,914		201,926				2,868	11/25/2036	1FM
3622E8-AC-9	GSAA 2006-15 AF3A		09/27/2018	VARIOUS		3,860,217	6,649,189	3,972,890	3,384,754		4,410		4,410		3,389,164		471,053	471,053	157,048	09/25/2036	1FM
3622EC-AC-0	GSAA 2007-5 2A2A		09/25/2018	MBS PAYDOWN		205,987	205,987	126,425	202,741		3,247		3,247		205,987				2,824	04/25/2047	1FM
3622EC-AF-3	GSAA 2007-5 2A3A		09/25/2018	MBS PAYDOWN		247,184	247,184	153,254	243,430		3,754		3,754		247,184				3,537	04/25/2047	1FM
3622MG-AD-0	GSAMP 2007-NC1 A2C		09/25/2018	MBS PAYDOWN		272,697	272,697	147,257	268,975		3,722		3,722		272,697				3,645	12/25/2046	1FM
362334-FS-8	FFML 2006-FF4 A2		09/25/2018	MBS PAYDOWN		423,092	423,092	381,772	411,479		11,613		11,613		423,092				5,532	03/25/2036	1FM
362334-GT-5	GSAA 2006-5 2A3		09/25/2018	MBS PAYDOWN		324,075	324,075	219,966	319,382		4,693		4,693		324,075				4,800	03/25/2036	1FM
362334-MH-4	GSAA 2006-6 AF6		09/01/2018	MBS PAYDOWN		51,173	51,173	30,768	51,029		144		144		51,173				726	03/25/2036	1FM
362341-DH-9	GSAA 2005-8 A4		09/25/2018	MBS PAYDOWN		41,795	41,795	38,452	41,004		792		792		41,795				589	06/25/2035	1FM
362341-KD-0	GSAMP 2005-HE4 M2		09/25/2018	MBS PAYDOWN		171,931	171,931	162,153	168,847		3,085		3,085		171,931				3,135	07/25/2045	1FM
362341-QF-9	GSAA 2005-11 3A1		09/25/2018	MBS PAYDOWN		307,333	307,333	274,141	299,414		7,918		7,918		307,333				4,421	10/25/2035	1FM
362341-ST-7	GSAA 2005-12 AF5		09/27/2018	VARIOUS		12,708,785	14,173,361	12,694,017	11,655,585		19,669		19,669		11,675,253		1,033,532	1,033,532	548,102	09/25/2035	1FM
362341-Z2-8	GSAA 2006-1 A1		09/25/2018	MBS PAYDOWN		328,749	328,749	176,497	324,192		4,557		4,557		328,749				4,115	01/25/2036	1FM
362439-AD-3	GSAMP 2006-HE4 A2C		09/25/2018	MBS PAYDOWN		286,642	286,642	268,190	281,751		4,891		4,891		286,642				3,939	06/25/2036	1FM
36245A-AD-8	GSAMP 2006-HE6 A4		09/25/2018	MBS PAYDOWN		127,608	127,608	95,387	125,611		1,997		1,997		127,608				1,650	08/25/2036	1FM
36245R-AB-5	GSAA 2007-6 1A2		09/25/2018	MBS PAYDOWN		298,352	298,352	212,575	292,136		6,215		6,215		298,352				4,055	05/25/2047	1FM
36245R-AF-6	GSAA 2007-6 A4		09/25/2018	MBS PAYDOWN		126,826	126,826	100,827	125,196		1,630		1,630		126,826				1,791	05/25/2047	1FM
36245T-AE-5	GSAMP 2006-FM3 A2D		09/25/2018	MBS PAYDOWN		478,146	478,146	255,808	473,144		5,002		5,002		478,146				6,606	11/25/2036	1FM
36249B-AD-2	GSAA 2007-7 A4		09/25/2018	MBS PAYDOWN		106,550	106,550	94,447	102,804		3,746		3,746		106,550				1,561	07/25/2037	1FM
36251P-AD-6	GSMS 2016-GS3 A4		09/27/2018	WILTON REASSURANCE		4,685,233	5,000,000	5,176,172	5,155,755		(12,338)		(12,338)		5,143,417		(458,184)	(458,184)	117,167	10/10/2049	1FM
36804P-AF-3	GATX 2005-1 PASS-THRU TR		07/02/2018	MBS PAYDOWN		147,488	147,488	147,488	147,488						147,488				8,402	01/02/2025	2FE
373298-BN-7	GEORGIA-PACIFIC LLC		09/27/2018	WILTON REASSURANCE		4,982,158	4,170,000	4,196,277	4,177,144		(694)		(694)		4,176,451		805,707	805,707	252,864	12/01/2025	1FE
373298-CF-3	GEORGIA-PACIFIC LLC		09/27/2018	WILTON REASSURANCE		3,588,519	3,000,000	3,123,750	3,069,278		(6,930)		(6,930)		3,062,347		526,172	526,172	288,000	01/15/2024	1FE
37362@-AA-0	GEORGIA TRANSMISSION CORP		09/27/2018	VARIOUS		5,687,519	5,310,000	5,310,000	5,310,000						5,310,000		377,519	377,519	293,410	06/30/2030	1
375558-AS-2	GILEAD SCIENCES INC		09/27/2018	WILTON REASSURANCE		5,111,408	4,440,000	4,561,517	4,549,374		(1,763)		(1,763)		4,547,611		563,797	563,797	206,263	12/01/2041	1FE
38141G-ES-9	GOLDMAN SACHS GROUP INC		09/27/2018	WILTON REASSURANCE		4,377,228	4,000,000	3,989,840	3,994,475		350		350		3,994,826		382,402	382,402	285,600	01/15/2027	2FE
38143Y-AC-7	GOLDMAN SACHS GROUP INC		09/27/2018	WILTON REASSURANCE		7,860,395	6,750,000	7,011,165	6,961,401		(4,758)		(4,758)		6,956,643		903,752	903,752	394,256	05/01/2036	2FE
382388-AL-0	GOODRICH CORP		09/27/2018	WILTON REASSURANCE		13,165,856	10,500,000	11,499,220	11,338,846		(15,593)		(15,593)		11,323,253		1,842,603	1,842,603	698,250	04/15/2038	1FE
382388-AU-0	GOODRICH CORP		09/27/2018	WILTON REASSURANCE		5,234,098	4,300,000	4,481,805	4,450,343		(3,361)		(3,361)		4,446,982		787,116	787,116	362,251	07/01/2036	1FE
39121J-A@-9	GREAT RIVER ENERGY		09/27/2018	WILTON REASSURANCE		8,830,976	8,000,000	8,000,000	8,000,000						8,000,000		830,976	830,976	600,613	07/01/2026	1
39121J-AE-0	GREAT RIVER ENERGY		09/27/2018	VARIOUS		8,891,377	7,500,000	7,282,500	7,376,522		9,701		9,701		7,386,223		1,505,154	1,505,154	572,717	07/01/2038	1FE
39121J-AG-5	GREAT RIVER ENERGY		09/27/2018	VARIOUS		6,662,871	5,519,686	5,519,686	5,519,686						5,519,686		1,143,185	1,143,185	493,916	07/01/2038	1FE
39539H-AC-4	GPMF 2006-AR8 1A2A		09/28/2018	VARIOUS		80	216		(35)		80		80		80					01/25/2047	1FM
39539L-AH-4	GPMF 2007-AR2 2A1		09/25/2018	MBS PAYDOWN		543,741	534,858	430,895	536,364		7,377		7,377		543,741				7,030	05/25/2037	1FM
39843P-AD-5	GRIFOLS WORLDWIDE OPERATIONS USA INC		09/28/2018	SINKING FUND PMT		3,750	3,750	3,741	3,733		17		17		3,750				113	01/31/2025	3FE
402740-AB-0	GULFSTREAM NATURAL GAS		09/27/2018	WILTON REASSURANCE		5,501,470	5,000,000	5,010,800	5,007,072		(533)		(533)		5,006,540		494,930	494,930	280,269	11/01/2025	2FE
402740-AE-4	GULFSTREAM NATURAL GAS		09/27/2018	WILTON REASSURANCE		11,405,350	10,000,000	10,052,100	10,051,128		(575)		(575)		10,050,552		1,354,798	1,354,798	565,250	10/15/2045	2FE
40414L-AD-1	HCP INC		07/16/2018	SECURITY CALLED at 105.898		14,825,720	14,000,000	13,927,060	13,973,332		4,369		4,369		13,977,701		22,299	22,299	1,546,866	02/01/2021	2FE
40414L-AE-9	HCP INC		09/27/2018	WILTON REASSURANCE		6,185,240	5,000,000	5,063,670	5,057,477		(914)		(914)		5,056,563		1,128,677	1,128,677	390,000	02/01/2041	2FE
4042Q1-AA-5	HSBC BANK USA		09/27/2018	WILTON REASSURANCE		15,976,044	14,000,000	13,340,655	13,462,013		13,750		13,750		13,475,764		2,500,280	2,500,280	744,819	11/01/2034	1FE
40430H-EA-2	HASC 2006-OPT2 M1		09/25/2018	MBS PAYDOWN		365,811	365,811	346,377	361,815		3,996		3,996		365,811				5,564	01/25/2036	1FM
40430H-EQ-7	HASC 2006-NC1 1A		09/25/2018	MBS PAYDOWN		305,734	305,734	291,976	301,377		4,357		4,357		305,734				4,422	11/25/2035	1FM
40433J-AA-9	HOOTY 2014-1A A2		08/20/2018	MBS PAYDOWN		40,025	40,025	38,245	39,650		375		375		40,025				1,455	08/20/2044	1AM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
406216-AW-1	HALLIBURTON COMPANY		09/27/2018	WILTON REASSURANCE		14,706,261	11,875,000	12,715,867	12,609,195		(13,408)		(13,408)		12,595,787		2,110,474	2,110,474	822,146	09/15/2038	2FE
406216-AY-7	HALLIBURTON COMPANY		09/27/2018	WILTON REASSURANCE		2,679,562	2,000,000	2,403,480	2,350,986		(6,003)		(6,003)		2,344,983		334,579	334,579	153,967	09/15/2039	2FE
41162N-AC-1	HVMLT 2006-14 2A1A		09/28/2018	MBS PAYDOWN			3	2	2		(2)		(2)							01/25/2047	1FM
41165*-AA-3	HARD SLIDE PPTYS (WALGREEN)		09/01/2018	SINKING FUND PMT		43,558	43,558	46,589	43,845		(286)		(286)		43,558				2,045	10/01/2018	2
41165A-AB-8	HVMLT 2007-5 A1A		09/19/2018	MBS PAYDOWN		540,683	540,683	485,701	537,857		2,825		2,825		540,683				7,161	09/19/2037	1FM
41165B-AC-4	HVMLT 2007-6 2A1A		09/19/2018	MBS PAYDOWN		269,806	269,806	236,249	265,281		4,525		4,525		269,806				3,812	08/19/2037	1FM
41284C-AE-4	HDMOT 2015-2 A4		09/15/2018	MBS PAYDOWN		4,052,427	4,052,427	4,049,103	4,048,299		4,128		4,128		4,052,427				44,992	12/15/2022	1FE
413875-AN-5	HARRIS CORPORATION		09/27/2018	WILTON REASSURANCE		2,321,186	2,000,000	1,990,140	1,991,244		132		132		1,991,376		329,810	329,810	96,350	12/15/2040	2FE
416515-AP-9	HARTFORD FINL SVCS GRP		09/27/2018	WILTON REASSURANCE		4,316,438	3,675,000	3,617,009	3,624,600		710		710		3,625,310		691,128	691,128	221,684	10/01/2041	2FE
416515-AS-3	HARTFORD FINL SVCS GRP		09/27/2018	WILTON REASSURANCE		16,097,676	14,000,000	12,923,390	13,102,802		18,443		18,443		13,121,245		2,976,431	2,976,431	791,350	10/15/2036	2FE
416515-BA-1	HARTFORD FINL SVCS GRP		09/27/2018	WILTON REASSURANCE		6,166,955	5,000,000	4,986,950	4,988,458		174		174		4,988,632		1,178,323	1,178,323	328,490	03/30/2040	2FE
41652P-AB-5	HARTFORD HEALTHCARE CORP		09/27/2018	WILTON REASSURANCE		17,650,331	15,500,000	15,490,205	15,490,872		113		113		15,490,985		2,159,345	2,159,345	880,734	04/01/2044	1FE
42217K-AX-4	WELLTOWER INC		09/27/2018	WILTON REASSURANCE		2,385,496	2,000,000	1,981,500	1,983,220		235		235		1,983,455		402,041	402,041	134,333	03/15/2041	2FE
423074-AF-0	KRAFT HEINZ FOODS CO		09/27/2018	WILTON REASSURANCE		2,789,625	2,500,000	2,434,050	2,453,874		2,310		2,310		2,456,183		333,442	333,442	191,250	07/15/2028	2FE
42307T-AG-3	KRAFT HEINZ FOODS CO		09/27/2018	WILTON REASSURANCE		8,208,466	7,000,000	8,054,892	7,742,721		(25,891)		(25,891)		7,716,830		491,636	491,636	488,250	03/15/2032	2FE
42307T-AH-1	KRAFT HEINZ FOODS CO		09/27/2018	WILTON REASSURANCE		13,830,544	11,500,000	12,709,955	12,559,200		(18,309)		(18,309)		12,540,891		1,289,653	1,289,653	946,833	08/01/2039	2FE
42824C-AY-5	HP ENTERPRISE CO		09/27/2018	WILTON REASSURANCE		13,322,995	12,994,000	13,652,154	13,650,169		(7,063)		(7,063)		13,643,106		(320,111)	(320,111)	783,863	10/15/2045	2FE
431116-AC-6	HIGHMARK INC		09/27/2018	WILTON REASSURANCE		30,273,925	27,850,000	28,325,111	28,282,368		(6,700)		(6,700)		28,275,667		1,998,257	1,998,257	1,478,371	05/15/2041	1FE
437084-ND-4	HEAT 2005-6 M2		09/26/2018	MBS PAYDOWN		67,271	67,271	64,181	66,556		715		715		67,271				1,077	12/25/2035	1FM
437084-NZ-5	HEAT 2005-7 M1		09/25/2018	MBS PAYDOWN		358,078	358,078	332,118	352,716		5,362		5,362		358,078				5,496	01/25/2036	1FM
437084-PZ-3	HEAT 2005-8 M1		09/25/2018	MBS PAYDOWN		642,323	642,323	597,762	631,667		10,657		10,657		642,323				10,056	02/25/2036	1FM
43720@-AA-5	300 ENTERPRISE WAY, LLC (HOME DEPOT)		09/15/2018	SINKING FUND PMT		290,751	290,751	290,751	290,751						290,751				11,053	03/15/2025	1
444859-AZ-5	HUMANA INC		09/27/2018	WILTON REASSURANCE		7,469,413	5,500,000	5,668,745	5,651,161		(2,372)		(2,372)		5,648,789		1,820,623	1,820,623	351,129	06/15/2038	2FE
44891Q-AB-8	HALST 2017-C A2A		09/15/2018	MBS PAYDOWN		802,219	802,219	802,156	801,662		557		557		802,219				10,138	03/16/2020	1FE
449669-AK-6	MOSAIC GLOBAL HOLDINGS		09/27/2018	WILTON REASSURANCE		3,695,551	3,205,000	3,685,365	3,542,292		(18,716)		(18,716)		3,523,576		171,974	171,974	280,758	01/15/2028	2FE
45071K-BM-5	IXIS 2005-HE2 M4		09/25/2018	MBS PAYDOWN		82,603	82,603	77,543	80,815		1,788		1,788		82,603				1,576	09/25/2035	1FM
45254N-JW-8	IMM 2004-6 2A		09/27/2018	VARIOUS		5,101,667	4,844,516	4,602,290	4,634,721		48,045		48,045		4,682,767		418,900	418,900	178,033	10/25/2034	1FM
45254T-PZ-1	IMSA 2004-3 2A1		09/25/2018	MBS PAYDOWN		271,669	271,669	255,199	269,194		2,475		2,475		271,669				4,206	11/25/2034	1FM
45254T-SM-7	IMSA 2005-2 A1		09/25/2018	MBS PAYDOWN		400,995	425,877	287,084	395,051		5,945		5,945		400,995				6,218	03/25/2036	1FM
45256V-AA-5	IMSA 2006-2 1A11		09/27/2018	VARIOUS		4,965,307	5,713,646	3,574,599	3,668,712		146,305		146,305		3,815,017		1,150,290	1,150,290	88,554	08/25/2036	1FM
45257B-AD-2	IMSA 2006-4 A2C		09/25/2018	MBS PAYDOWN			38,363	25,175	(166)		166		166						515	01/25/2037	1FM
454750-AQ-6	INDIANA GAS COMPANY		09/27/2018	WILTON REASSURANCE		7,693,504	7,000,000	7,337,330	7,219,024		(11,225)		(11,225)		7,207,799		485,705	485,705	473,783	06/30/2028	1FE
455434-BH-2	INDIANAPOLIS PWR & LIGHT		09/27/2018	WILTON REASSURANCE		3,537,453	3,000,000	2,980,740	2,984,383		339		339		2,984,723		552,730	552,730	179,483	10/01/2036	2FE
455434-BL-3	INDIANAPOLIS PWR & LIGHT		09/27/2018	WILTON REASSURANCE		3,130,215	2,500,000	2,499,775	2,499,775						2,499,775		630,440	630,440	135,667	06/01/2037	2FE
45660N-F7-5	RAST 2004-A3 A7		09/01/2018	MBS PAYDOWN		78,836	78,836	76,323	78,671		165		165		78,836				2,466	06/25/2034	1FM
45661E-AF-1	INDX 2006-AR2 2A1		09/25/2018	MBS PAYDOWN		299,459	299,459	237,789	296,777		2,682		2,682		299,459				3,779	02/25/2046	1FM
456652-AG-1	IMJA 2007-A1 A7		08/01/2018	MBS PAYDOWN		52,109	95,181	78,041	51,829		280		280		52,109				4,096	08/25/2037	1FM
45667W-AA-6	INDX 2006-FLX1 A1		09/25/2018	MBS PAYDOWN		793,712	793,712	703,427	778,723		14,989		14,989		793,712				10,718	11/25/2036	1FM
45687A-AG-7	INGERSOLL-RAND GL HLD CO		09/27/2018	WILTON REASSURANCE		14,962,090	13,000,000	12,938,197	12,941,621		770		770		12,942,390		2,019,700	2,019,700	585,542	06/15/2043	2FE
459506-C*-0	INTL FLAVORS & FRAGRANCE SER C		09/17/2018	SECURITY CALLED at 111.818		5,031,810	4,500,000	4,500,000	4,500,000						4,500,000				816,165	09/27/2022	2
461070-AG-9	INTERSTATE POWER & LIGHT		09/27/2018	WILTON REASSURANCE		19,695,667	15,665,000	16,126,572	16,066,415		(7,020)		(7,020)		16,059,395		3,636,272	3,636,272	1,174,875	07/15/2039	1FE
46187B-AA-1	IHSFR 2017-SFR2 A		09/17/2018	MBS PAYDOWN		1,002	1,002	1,002	1,002						1,002				18	12/17/2036	1FE
46590R-AA-7	JPMCC 2016-JP3 A1		09/01/2018	MBS PAYDOWN		475,541	475,541	470,005	473,875		1,665		1,665		475,541				4,663	08/15/2049	1FM
465968-AA-3	JPMCC 2017-JP7 A1		09/01/2018	MBS PAYDOWN		159,079	159,079	158,557	158,988		91		91		159,079				2,106	09/15/2050	1FM
46616V-AA-8	HENDR 2012-1A A		09/15/2018	MBS PAYDOWN		117,561	117,561	117,534	117,379		182		182		117,561				3,377	02/16/2065	1FE
46617A-AB-1	HENDR 2012-3A B		09/15/2018	MBS PAYDOWN		50,574	50,574	50,573	50,460		114		114		50,574				2,171	09/15/2067	1FE
46617F-AC-8	HENDR 2013-1A B		09/15/2018	MBS PAYDOWN		372,526	372,526	372,232	371,785		741		741		372,526				12,553	04/15/2069	2AM
466247-VD-2	JPMMT 2005-S2 2A11		09/01/2018	MBS PAYDOWN		3,510	3,510	3,339	3,385		125		125		3,510				130	09/25/2035	1FM
466247-VH-3	JPMMT 2005-S2 2A15		09/01/2018	MBS PAYDOWN		66,517	83,648	77,061	66,593		(76)		(76)		66,517				3,184	09/25/2035	1FM
46625H-JB-7	JPMORGAN CHASE & CO		09/27/2018	WILTON REASSURANCE		11,527,480	10,000,000	9,956,900	9,961,118		605		605		9,961,723		1,565,757	1,565,757	672,000	07/15/2041	1FE
46627M-AU-1	JPALT 2005-S1 2A9		09/27/2018	VARIOUS		3,632,794	3,803,741	3,085,786	2,766,538		32,955		32,955		2,799,493		833,302	833,302	186,790	12/25/2035	1FM
46627M-AV-9	JPALT 2005-S1 2A10		09/01/2018	MBS PAYDOWN		30,548	54,080	45,698	30,289		259		259		30,548				2,187	12/25/2035	1FM
46629P-AE-8	JPMCC 2006-LDP9 AM		09/01/2018	MBS PAYDOWN		212,146	212,146	212,934	212,537		(392)		(392)		212,146				7,886	05/15/2047	1FM
46635H-AA-6	JPSMT 2010-1 A		09/01/2018	MBS PAYDOWN		246,432	246,432	252,593	247,485		(1,053)		(1,053)		246,432				8,568	03/25/2050	1FM
46643T-AZ-5	JPMBB 2014-C26 A2		09/01/2018	MBS PAYDOWN		84,069	84,069	85,583	84,596		(526)		(526)		84,069				1,922	01/15/2048	1FM
46645L-BE-6	JPMBB 2016-C1 B		09/27/2018	WILTON REASSURANCE		7,287,557	7,000,000	6,921,362	6,931,077		4,082		4,082		6,935,160		352,398	352,398	277,572	03/15/2049	1FM
47760Q-AB-9	JIMMY 2017-1A A2II		07/30/2018	MBS PAYDOWN		42,500	42,500	42,500	42,500						42,500				1,545	07/30/2047	2AM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
47787U-AE-3	JDOT 2015-A A4		07/15/2018	MBS PAYDOWN		5,401,917	5,401,917	5,402,761	5,402,556		(639)		(639)		5,401,917				51,993	12/15/2021	1FE
47788N-AC-2	JDOT 2016-B A3		09/15/2018	MBS PAYDOWN		653,001	653,001	650,297	651,156		1,845		1,845		653,001				5,431	06/15/2020	1FE
478165-AF-0	JOHNSON (S.C.) & SON INC		09/27/2018	WILTON REASSURANCE		5,577,469	4,750,000	4,786,793	4,776,979		(875)		(875)		4,776,104		801,365	801,365	304,990	02/15/2033	1FE
48203R-AD-6	JUNIPER NETWORKS INC		09/27/2018	WILTON REASSURANCE		397,954	400,000	419,092	418,752		(300)		(300)		418,452		(20,498)	(20,498)	24,593	03/15/2041	2FE
485260-BJ-1	KANSAS GAS & ELECTRIC CO		09/27/2018	WILTON REASSURANCE		17,235,556	13,750,000	12,251,663	12,439,894		22,051		22,051		12,461,945		4,773,611	4,773,611	703,335	12/15/2037	1FE
48562R-AJ-8	KAR AUCTION SERVICES INC		09/28/2018	SINKING FUND PMT		6,800	6,800	6,733	6,750		51		51		6,800				176	03/11/2021	3FE
487836-BQ-0	KELLOGG CO		09/27/2018	WILTON REASSURANCE		1,903,526	2,000,000	2,097,140	2,096,330		(1,340)		(1,340)		2,094,989		(191,463)	(191,463)	89,000	04/01/2046	2FE
49306C-AB-7	KEY BANK NA		09/27/2018	WILTON REASSURANCE		714,922	600,000	589,620	593,767		323		323		594,090		120,831	120,831	48,187	02/01/2028	2FE
49338C-AA-1	KEYSPAN GAS EAST CORP		09/27/2018	WILTON REASSURANCE		4,786,448	4,000,000	4,162,560	4,145,951		(2,342)		(2,342)		4,143,609		642,839	642,839	230,174	04/01/2041	1FE
49400#-AA-7	OGDEN ASSOCIATES (CVS)		09/01/2018	SINKING FUND PMT		47,321	47,321	47,321	47,321						47,321				2,374	11/01/2019	2
494550-AL-0	KINDER MORGAN ENER PART		09/27/2018	WILTON REASSURANCE		7,554,679	6,115,000	6,665,307	6,561,076		(14,644)		(14,644)		6,546,432		1,008,247	1,008,247	489,710	03/15/2032	2FE
494550-AQ-9	KINDER MORGAN ENER PART		09/27/2018	WILTON REASSURANCE		4,723,648	4,000,000	4,225,640	4,178,444		(4,893)		(4,893)		4,173,550		550,098	550,098	326,067	08/15/2033	2FE
50075N-AC-8	MONDELEZ INTERNATIONAL		09/27/2018	WILTON REASSURANCE		9,151,057	7,792,000	8,746,009	8,458,179		(24,247)		(24,247)		8,433,932		717,125	717,125	458,646	11/01/2031	2FE
50075N-AT-1	MONDELEZ INTERNATIONAL		09/27/2018	WILTON REASSURANCE		18,328,710	15,291,000	16,270,693	16,129,760		(16,176)		(16,176)		16,113,584		2,215,126	2,215,126	1,214,785	02/01/2038	2FE
50075N-AW-4	MONDELEZ INTERNATIONAL		09/27/2018	WILTON REASSURANCE		4,733,852	4,000,000	4,535,160	4,461,664		(8,428)		(8,428)		4,453,236		280,616	280,616	321,597	01/26/2039	2FE
50076Q-AE-6	KRAFT HEINZ FOODS CO		09/27/2018	WILTON REASSURANCE		17,211,366	18,000,000	17,873,901	17,885,472		1,809		1,809		17,887,280		(675,914)	(675,914)	732,500	06/04/2042	2FE
501044-CN-9	KROGER CO/THE		09/27/2018	WILTON REASSURANCE		2,256,804	2,200,000	2,164,580	2,168,710		534		534		2,169,244		87,560	87,560	142,560	07/15/2040	2FE
50212X-AW-6	LPL HOLDINGS INC		09/28/2018	SINKING FUND PMT		8,125	8,125	8,105	8,083		42		42		8,125				265	09/23/2024	3FE
50543L-AA-0	LAFL 2016-1A A1		09/15/2018	MBS PAYDOWN		156,250	156,250	153,218	155,682		568		568		156,250				4,479	01/15/2042	1FE
51509@-AA-5	LANDSTONE INV PPTY (CVS)		09/01/2018	SINKING FUND PMT		55,263	55,263	55,534	55,293		(30)		(30)		55,263				2,543	10/01/2019	2
525221-EE-3	LXS 2005-8 2A4A		09/01/2018	MBS PAYDOWN		124,573	115,695	93,568	118,798		5,775		5,775		124,573				4,357	12/25/2035	1FM
525221-EM-5	LXS 2005-7N 1A1A		09/25/2018	MBS PAYDOWN		136,314	136,314	121,319	133,237		3,077		3,077		136,314				2,025	12/25/2035	1FM
525221-GM-3	LXS 2005-9N 1A1		09/25/2018	MBS PAYDOWN		399,255	399,254	343,858	389,253		10,001		10,001		399,255				5,774	02/25/2036	1FM
525226-AG-1	LXS 2006-12N A31A		09/25/2018	MBS PAYDOWN		322,477	419,288	306,518	315,391		7,086		7,086		322,477				5,865	08/25/2046	1FM
525229-AE-0	LXS 2006-10N 1A3A		09/25/2018	MBS PAYDOWN		262,348	270,329	209,843	257,959		4,389		4,389		262,348				3,696	07/25/2046	1FM
52522G-AB-0	LXS 2006-18N A2A		08/25/2018	MBS PAYDOWN		456	957	2	(3,308)		454		454		456				1	12/25/2036	1FM
52522R-AD-2	LXS 2006-GP1 A3A		09/25/2018	MBS PAYDOWN		706,311	740,331	654,267	702,295		4,015		4,015		706,311				10,800	05/25/2046	1FM
52523M-AB-6	LXS 2006-15 A2		09/25/2018	MBS PAYDOWN		418,599	271,734	210,594	402,116		16,483		16,483		418,599				3,845	10/25/2036	1FM
52524H-AB-6	LXS 2007-4N 1A2A		09/25/2018	MBS PAYDOWN		793,410	838,952	677,838	753,140		40,269		40,269		793,410				10,960	03/25/2047	1FM
52524V-AG-4	LXS 2007-15N 2A1		09/25/2018	MBS PAYDOWN		285,714	285,714	245,000	277,458		8,256		8,256		285,714				4,135	08/25/2037	1FM
52548#-AA-4	LEJEUNE/E 9TH (JCP/ECKERD)		09/01/2018	SINKING FUND PMT		12,499	12,499	12,213	12,475		24		24		12,499				551	05/01/2022	4
530715-AD-3	LIBERTY INTERACTIVE LLC		09/27/2018	WILTON REASSURANCE		1,601,250	1,500,000	1,519,590	1,513,476		(535)		(535)		1,512,941		88,309	88,309	153,000	07/15/2029	3FE
53079E-AG-9	LIBERTY MUTUAL GROUP INC		09/27/2018	WILTON REASSURANCE		7,076,830	6,050,000	5,635,901	5,718,768		7,566		7,566		5,726,335		1,350,495	1,350,495	406,358	03/15/2035	2FE
53079E-BF-0	LIBERTY MUTUAL GROUP INC		09/27/2018	WILTON REASSURANCE		7,901,119	7,850,000	8,457,310	8,425,691		(8,675)		(8,675)		8,417,016		(515,897)	(515,897)	439,949	08/01/2044	2FE
534187-AR-0	LINCOLN NATIONAL CORP		09/27/2018	WILTON REASSURANCE		11,501,350	10,070,000	10,270,925	10,217,535		(3,889)		(3,889)		10,213,646		1,287,704	1,287,704	602,102	04/07/2036	2FE
534187-AW-9	LINCOLN NATIONAL CORP		09/27/2018	WILTON REASSURANCE		11,185,851	9,500,000	9,218,125	9,262,365		4,480		4,480		9,266,845		1,919,006	1,919,006	578,550	10/09/2037	2FE
54246#-AA-5	LONG BEACH JUDICIAL PARTNERS LLC		06/30/2018	SINKING FUND PMT		84,478	84,478	84,478	84,478						84,478				5,812	12/31/2047	1FE
542514-DB-7	LBMLT 2002-5 M1		09/25/2018	MBS PAYDOWN		176,683	176,683	166,058	173,979		2,703		2,703		176,683				3,685	11/25/2032	1FM
542514-KU-7	LBMLT 2005-2 M4		09/25/2018	MBS PAYDOWN		64,535	64,535	61,449	64,248		287		287		64,535				1,185	04/25/2035	1FM
548661-CL-9	LOWE'S COMPANIES INC		09/27/2018	WILTON REASSURANCE		1,759,749	1,500,000	1,442,295	1,453,018		1,020		1,020		1,454,038		305,711	305,711	82,650	10/15/2036	1FE
54867#-AA-3	STIB, LLC (LOWE'S)		08/25/2018	VARIOUS		71,818	71,818	71,818	71,818						71,818				2,611	12/25/2035	1
549271-AF-1	LUBRIZOL CORP		09/27/2018	WILTON REASSURANCE		10,013,295	7,850,000	8,094,025	8,043,903		(5,606)		(5,606)		8,038,298		1,974,998	1,974,998	504,581	10/01/2034	1FE
55010*-AA-0	OGDEN ASSOCIATES (CVS)		09/01/2018	SINKING FUND PMT		50,087	50,087	50,087	50,087						50,087				2,512	11/01/2019	2
552662-AU-2	MCC IOWA LLC		09/28/2018	SINKING FUND PMT		9,575	9,575	9,553	9,561		14		14		9,575				272	01/15/2025	3FE
55275R-AD-4	MABS 2006-NC3 A4		09/27/2018	VARIOUS		9,081,303	13,924,240	7,879,244	7,155,793		173,194		173,194		7,328,987		1,752,316	1,752,316	214,329	10/25/2036	1FM
55294@-AA-5	MCH WHALLY, LLC (WALGREENS)		09/10/2018	SINKING FUND PMT		54,454	54,454	54,454	54,454						54,454				2,183	12/10/2033	2
55660C-AN-8	MAD 2013-650M E		08/24/2018	CITIGROUP		9,888,281	10,000,000	9,855,078			20,148		20,148		9,875,226		13,055	13,055	167,988	10/12/2032	1Z
559080-AC-0	MAGELLAN MIDSTREAM PARTN		09/27/2018	WILTON REASSURANCE		4,562,476	4,000,000	4,000,320	4,000,320						4,000,320		562,156	562,156	231,822	05/01/2037	2FE
570535-AG-9	MARKEL CORPORATION		09/27/2018	WILTON REASSURANCE		13,320,723	10,750,000	11,489,018	11,360,314		(15,220)		(15,220)		11,345,094		1,975,629	1,975,629	882,306	08/15/2034	2FE
57169*-AM-9	MARS INC SER 2008-E		09/27/2018	WILTON REASSURANCE		11,818,193	10,500,000	10,500,000	10,500,000						10,500,000		1,318,193	1,318,193	687,960	10/06/2023	1
571748-AK-8	MARSH & MCLENNAN COS INC		09/27/2018	WILTON REASSURANCE		18,932,497	16,375,000	16,272,910	16,347,655		(847)		(847)		16,346,809		2,585,688	2,585,688	1,111,681	08/01/2033	1FE
573284-AU-0	MARTIN MARIETTA MATERIAL		09/27/2018	VARIOUS		14,602,220	17,000,000	16,730,890	13,920,425		2,321		2,321		16,733,246		(2,131,026)	(2,131,026)	531,840	12/15/2047	2FE
574599-BM-7	MASCO CORP		09/27/2018	VARIOUS		5,236,419	6,000,000	5,903,970	3,024,731		667		667		5,904,588		(668,169)	(668,169)	208,500	05/15/2047	2FE
575634-AS-9	MASSACHUSETTS ELECTRIC		09/27/2018	WILTON REASSURANCE		15,505,035	13,000,000	12,956,580	12,962,035		647		647		12,962,682		2,542,353	2,542,353	664,733	11/15/2039	1FE
576433-RU-2	MARM 2004-9 M2		09/25/2018	MBS PAYDOWN		218,689	218,689	209,121	215,870		2,819		2,819		218,689				5,303	11/25/2034	1FM
576434-TE-4	MALT 2004-7 3A1		09/01/2018	MBS PAYDOWN		52,327	52,327	52,213	52,034		293		293		52,327				2,186	08/25/2034	1FM
576434-UG-7	MALT 2004-9 A5		09/01/2018	MBS PAYDOWN		146,381	146,381	135,219	144,407		1,974		1,974		146,381				5,285	08/25/2034	1FM
57643A-AA-8	MASD 2006-2 A		09/25/2018	MBS PAYDOWN		170,577	170,577	161,941	168,283		2,294		2,294		170,577				2,342	02/25/2036	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
57643L-LC-8	MABS 2005-AB1 A4		09/01/2018	MBS PAYDOWN		103,224	103,224	101,643	103,052		171		171		103,224				2,624	11/25/2035	1FM
57643L-NW-2	MABS 2006-AB1 A3B		09/27/2018	VARIOUS		3,247,488	3,625,843	2,738,078	2,563,027		6,613		6,613		2,569,640		677,848	677,848	136,291	02/25/2036	1FM
57643L-NX-0	MABS 2006-AB1 A4		09/01/2018	MBS PAYDOWN		125,402	125,402	113,802	122,797		2,605		2,605		125,402				3,796	02/25/2036	1FM
581557-AM-7	MCKESSON CORP		09/27/2018	WILTON REASSURANCE		3,650,955	3,000,000	3,429,390	3,280,931		(17,199)		(17,199)		3,263,732		387,223	387,223	246,075	03/01/2027	2FE
58155Q-AE-3	MCKESSON CORP		09/27/2018	WILTON REASSURANCE		7,446,384	6,750,000	6,802,145	6,796,610		(743)		(743)		6,795,867		650,517	650,517	434,250	03/01/2041	2FE
58175#-AA-1	MCKNIGHT DEV (RITEAID)		09/01/2018	SINKING FUND PMT		11,772	11,772	11,893	11,788		(16)		(16)		11,772				556	10/01/2018	4
59020U-BL-8	MLMI 2004-WMC2 M2		09/25/2018	MBS PAYDOWN		42,085	42,085	40,401	41,482		603		603		42,085				931	12/25/2034	1FM
59020U-VR-3	MLMI 2005-A3 A2		09/25/2018	MBS PAYDOWN		101,787	101,787	91,354	98,506		3,280		3,280		101,787				1,739	04/25/2035	1FM
59020U-Z6-5	MLMI 2005-A10 A		09/25/2018	MBS PAYDOWN		114,159	114,159	103,360	112,855		1,304		1,304		114,159				1,536	02/25/2036	1FM
590238-AA-9	MLMI 2007-HE3 A1		09/25/2018	MBS PAYDOWN		164,126	164,126	88,167	161,987		2,139		2,139		164,126				1,818	04/25/2047	1FM
59156R-AE-8	METLIFE INC		09/27/2018	WILTON REASSURANCE		3,091,318	2,500,000	2,770,550	2,695,277		(6,287)		(6,287)		2,688,990		402,327	402,327	127,292	12/15/2032	1FE
59156R-AJ-7	METLIFE INC		09/27/2018	WILTON REASSURANCE		21,324,934	17,682,000	18,868,954	18,623,213		(26,086)		(26,086)		18,597,127		2,727,807	2,727,807	882,995	06/15/2034	1FE
59156R-AM-0	METLIFE INC		09/27/2018	WILTON REASSURANCE		14,066,488	12,225,000	12,300,639	12,282,669		(1,512)		(1,512)		12,281,157		1,785,332	1,785,332	545,846	06/15/2035	1FE
59156R-AP-3	METLIFE INC		09/27/2018	WILTON REASSURANCE		9,542,160	9,000,000	8,855,000	8,881,979		(11,813)		(11,813)		8,870,166		671,994	671,994	451,200	12/15/2066	2FE
59560W-AE-7	MDST 2010-1 B		09/01/2018	MBS PAYDOWN		55,206	55,206	57,354	55,503		(297)		(297)		55,206				2,580	12/15/2045	1FM
59562V-AP-2	BERKSHIRE HATHAWAY ENERG		09/27/2018	WILTON REASSURANCE		2,961,518	2,500,000	2,434,986	2,446,523		1,098		1,098		2,447,621		513,897	513,897	128,917	05/15/2037	1FE
60040#-AB-8	MILLENNIUM PIPELINE COMPANY, LLC		09/27/2018	VARIOUS		11,478,984	10,434,934	10,434,934	10,434,934						10,434,934		1,044,050	1,044,050	617,984	06/30/2032	2FE
60871R-AD-2	MOLSON COORS BREWING CO		09/27/2018	WILTON REASSURANCE		13,918,212	14,000,000	14,246,640	14,239,725		(4,155)		(4,155)		14,235,570		(317,358)	(317,358)	633,889	05/01/2042	2FE
61744C-TL-0	MSAC 2005-HE4 M2		09/26/2018	VARIOUS		92,862	92,862	86,517	91,744		1,118		1,118		92,862				1,498	07/25/2035	1FM
61746W-A7-5	MSDWC 2003-NC2 M1		09/25/2018	MBS PAYDOWN		127,291	127,291	121,403	125,032		2,259		2,259		127,291				2,774	02/25/2033	1FM
61746W-YU-8	MSDWC 2003-NC1 M1		09/25/2018	MBS PAYDOWN		81,349	81,349	78,579	80,352		998		998		81,349				1,841	11/25/2032	1FM
61748H-KA-8	MSM 2005-4 3A1		09/01/2018	MBS PAYDOWN		54,107	54,107	47,885	52,970		1,137		1,137		54,107				1,789	08/25/2035	1FM
61748H-KW-0	MSM 2005-5AR 1A1		09/25/2018	MBS PAYDOWN		19,064	19,064	17,134	18,908		156		156		19,064				276	09/25/2035	1FM
61749H-AE-0	MSAC 2006-HE3 A2D		09/27/2018	VARIOUS		11,118,384	11,895,944	6,988,867	8,452,589		244,132		244,132		8,696,721		2,421,663	2,421,663	213,199	04/25/2036	1FM
61758N-AA-3	MSRR 2009-R3 1A		09/01/2018	MBS PAYDOWN		251,953	251,953	253,527	252,504		(551)		(551)		251,953				9,390	10/26/2035	1FM
61767F-BA-8	MSC 2016-UB11 A4		09/27/2018	WILTON REASSURANCE		8,395,898	9,000,000	9,237,305	9,209,158		(16,988)		(16,988)		9,192,170		(796,273)	(796,273)	205,868	08/15/2049	1FM
61945C-AE-3	MOSAIC CO		07/17/2018	MORGAN STANLEY		10,111,700	10,000,000	10,365,380	10,356,526		(3,736)		(3,736)		10,352,790		(241,090)	(241,090)	381,250	11/15/2043	2FE
620076-BE-8	MOTOROLA SOLUTIONS INC		09/27/2018	WILTON REASSURANCE		1,877,888	2,000,000	2,029,300	2,029,204		(348)		(348)		2,028,856		(150,968)	(150,968)	117,944	09/01/2044	2FE
628530-BC-0	MYLAN INC		09/27/2018	WILTON REASSURANCE		10,492,185	11,000,000	10,522,110	10,536,418		5,683		5,683		10,542,101		(49,916)	(49,916)	491,700	11/29/2043	2FE
62946A-AB-0	NPRL 2016-1A A2		09/27/2018	WILTON REASSURANCE		6,867,145	6,500,000	6,500,000	6,500,000						6,500,000		367,145	367,145	271,976	04/20/2046	1FE
637432-NK-7	NATIONAL RURAL UTIL COOP		09/27/2018	WILTON REASSURANCE		7,160,783	7,000,000	7,000,000	7,000,000						7,000,000		160,783	160,783	344,021	04/20/2046	2FE
638585-BF-5	BANK OF AMERICA CORP		09/27/2018	WILTON REASSURANCE		9,407,896	8,000,000	9,073,520	8,657,715		(35,903)		(35,903)		8,621,813		786,083	786,083	562,133	03/15/2028	2FE
63946B-AF-7	NBCUNIVERSAL MEDIA LLC		09/27/2018	WILTON REASSURANCE		24,980,823	21,000,000	21,322,087	21,291,791		(4,677)		(4,677)		21,287,114		3,693,709	3,693,709	1,220,800	04/30/2040	1FE
64318@-AA-9	NEW CARDINALS STADIUM LLC		09/27/2018	VARIOUS		12,626,898	11,456,882	11,439,697	11,444,764		975		975		11,445,738		1,181,160	1,181,160	871,893	06/30/2032	2FE
64352V-LY-5	NCHET 2005-A A4		09/01/2018	MBS PAYDOWN		680,293	680,293	657,758	676,234		4,059		4,059		680,293				19,866	08/25/2035	1FM
64352V-NJ-6	NCHET 2005-B A2D		09/25/2018	MBS PAYDOWN		135,357	135,357	127,067	133,539		1,818		1,818		135,357				2,034	10/25/2035	1FM
651229-AY-2	NEWELL BRANDS INC		09/06/2018	CITIGROUP		4,757,800	5,000,000	4,981,800	4,982,252		186		186		4,982,438		(224,638)	(224,638)	258,958	04/01/2046	2FE
65473Q-AW-3	NISOURCE INC		09/27/2018	WILTON REASSURANCE		6,383,306	5,500,000	5,430,150	5,437,262		929		929		5,438,191		945,114	945,114	269,271	12/15/2040	2FE
65473Q-B*-3	NISOURCE FIN CORP SER D		09/27/2018	WILTON REASSURANCE		9,842,965	9,000,000	8,686,800	8,822,651		13,193		13,193		8,835,844		1,007,121	1,007,121	440,278	11/28/2025	2
65477X-AD-6	NALT 2016-B A3		09/15/2018	MBS PAYDOWN		4,008,710	4,008,710	4,002,916	4,003,381		5,328		5,328		4,008,710				40,064	07/15/2019	1FE
655044-AE-5	NOBLE ENERGY INC		09/27/2018	WILTON REASSURANCE		4,232,386	3,950,000	3,923,772	3,926,552		354		354		3,926,906		305,479	305,479	254,117	03/01/2041	2FE
65535V-PD-4	NAA 2005-AP3 A3		09/01/2018	MBS PAYDOWN		89,131	89,131	59,161	88,769		362		362		89,131				2,319	08/25/2035	1FM
65536H-AG-3	NHELI 2005-FM1 M2		09/25/2018	MBS PAYDOWN		18,111	18,111	17,126	17,842		269		269		18,111				311	05/25/2035	1FM
65537K-AB-6	NHELI 2007-1 2A1A		09/25/2018	MBS PAYDOWN		1,010,102	1,236,730	901,267	983,677		26,426		26,426		1,010,102				15,712	02/25/2037	1FM
667748-AF-4	NORTHWEST PIPELINE LLC		09/27/2018	WILTON REASSURANCE		1,998,103	1,750,000	1,925,000	1,843,612		(6,943)		(6,943)		1,836,669		161,434	161,434	102,521	12/01/2025	2FE
669884-AA-6	NHEL 2006-1 A1A		09/25/2018	MBS PAYDOWN		272,106	272,106	259,351	267,949		4,157		4,157		272,106				3,912	05/25/2036	1FM
675553-AA-9	OCHSNER CLINIC FOUNDATIO		09/27/2018	WILTON REASSURANCE		8,415,687	7,000,000	7,000,000	7,000,000						7,000,000		1,415,687	1,415,687	357,751	05/15/2045	1FE
677050-AC-0	OGLETHORPE POWER CORP		09/27/2018	WILTON REASSURANCE		3,365,514	3,000,000	3,000,000	3,000,000						3,000,000		365,514	365,514	230,099	01/01/2031	1FE
677050-AG-1	OGLETHORPE POWER CORP		09/27/2018	WILTON REASSURANCE		8,249,129	7,000,000	7,000,000	7,000,000						7,000,000		1,249,129	1,249,129	377,164	11/01/2039	1FE
677347-CE-4	OHIO EDISON CO		09/27/2018	WILTON REASSURANCE		2,579,086	2,000,000	2,170,680	2,138,607		(3,037)		(3,037)		2,135,570		443,516	443,516	165,000	07/15/2036	2FE
67740Q-AG-1	OHIO NAT FINANCIAL SRVS		09/27/2018	WILTON REASSURANCE		2,260,544	2,000,000	2,410,230	2,349,872		(14,111)		(14,111)		2,335,761		(75,217)	(75,217)	119,986	05/01/2031	2FE
68162M-AN-2	OT 2017-OT E		09/05/2018	DEUTSCHE BANK		9,296,094	10,000,000	9,494,922			17,310		17,310		9,512,232		(216,138)	(216,138)	174,468	05/10/2039	1Z
681936-BF-6	OMEGA HLTHCARE INVESTORS		09/27/2018	WILTON REASSURANCE		5,783,256	6,050,000	5,748,166	5,794,412		16,318		16,318		5,810,730		(27,474)	(27,474)	269,225	04/01/2027	2FE
68233D-AP-2	ONCOR ELECTRIC DELIVERY		09/27/2018	WILTON REASSURANCE		7,355,783	5,500,000	6,093,607	5,941,639		(13,344)		(13,344)		5,928,295		1,427,488	1,427,488	478,500	01/15/2033	1FE
68233D-AT-4	ONCOR ELECTRIC DELIVERY		09/27/2018	WILTON REASSURANCE		11,172,752	8,670,000	9,420,985	9,224,969		(18,502)		(18,502)		9,206,468		1,966,284	1,966,284	549,582	05/01/2032	1FE
68268N-AC-7	ONEOK PARTNERS LP		09/27/2018	WILTON REASSURANCE		7,560,884	6,450,000	6,418,322	6,423,443		542		542		6,423,985		1,136,899	1,136,899	424,159	10/01/2036	2FE
68268N-AG-8	ONEOK PARTNERS LP		09/27/2018	WILTON REASSURANCE		11,018,610	10,000,000	9,936,000	9,942,567		861		861		9,943,427		1,075,183	1,075,183	707,778	02/01/2041	2FE
68383N-BN-2	OPMAC 2005-3 A2		09/25/2018	MBS PAYDOWN		211,369	211,369	197,200	208,756		2,613		2,613		211,369				3,292	07/25/2035	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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	NAIC Designation or Market Indicator (a)
68383N-CA-9	OPMAC 2005-4 1APT		09/25/2018	MBS PAYDOWN		254,626	254,626	230,304	247,394		7,232		7,232		254,626				3,649	11/25/2035	1FM
68389F-FT-6	OOMLT 2004-3 M1		09/25/2018	MBS PAYDOWN		680,381	680,381	645,512	672,615		7,766		7,766		680,381				12,243	11/25/2034	1FM
68389F-JH-8	OOMLT 2005-4 M1		09/25/2018	MBS PAYDOWN		230,207	230,207	217,258	226,886		3,322		3,322		230,207				3,604	11/25/2035	1FM
68784W-AC-2	OSCAR 2016-1A A2B		09/15/2018	MBS PAYDOWN		536,410	536,410	536,410	536,410						536,410				12,721	07/15/2020	1FE
690742-AG-6	OWENS CORNING		09/27/2018	WILTON REASSURANCE		16,163,300	20,000,000	19,812,800	19,814,871		2,369		2,369		19,817,240		(3,653,940)	(3,653,940)	1,077,389	07/15/2047	2FE
690742-AH-4	OWENS CORNING		07/17/2018	ML PIERCE FENNER SMITH		2,552,520	3,000,000	2,953,260			390		390		2,953,650		(401,130)	(401,130)	63,800	01/30/2048	2FE
69121P-DX-8	OWNIT 2006-3 A2C		09/25/2018	MBS PAYDOWN		118,803	118,803	114,720	117,526		1,277		1,277		118,803				1,509	03/25/2037	1FM
69306@-AA-2	P & L DEVELOPMENT LLC		09/29/2018	SINKING FUND PMT		123,214	123,214	121,982	121,691		1,523		1,523		123,214				9,151	05/18/2022	5
69337B-AH-7	PHHAM 2007-1 21A		09/01/2018	MBS PAYDOWN		99,394	131,081	98,953	97,812		1,582		1,582		99,394				5,271	02/25/2037	1FM
693627-AY-7	DUKE ENERGY INDIANA INC		09/27/2018	WILTON REASSURANCE		5,769,165	4,750,000	4,686,825	4,698,733		1,201		1,201		4,699,934		1,069,231	1,069,231	276,165	10/15/2035	1FE
694308-GE-1	PACIFIC GAS & ELECTRIC		09/27/2018	WILTON REASSURANCE		3,524,557	3,113,000	3,288,530	3,245,306		(3,809)		(3,809)		3,241,497		283,060	283,060	201,939	03/01/2034	2FE
694476-AA-0	PACIFIC LIFE CORP		09/27/2018	WILTON REASSURANCE		10,612,557	9,000,000	10,224,140	10,027,447		(31,204)		(31,204)		9,996,243		616,314	616,314	613,800	09/15/2033	2FE
70069F-BS-5	PPSI 2004-WHQ1 M2		09/25/2018	MBS PAYDOWN		216,337	216,337	203,638	213,620		2,718		2,718		216,337				4,062	09/25/2034	1FM
70069F-KE-6	PPSI 2005-WCW1 M1		09/25/2018	MBS PAYDOWN		204,641	204,641	191,276	203,734		908		908		204,641				3,341	09/25/2035	1FM
70137#-AA-3	PARKLEY-GLEN (ALBERTSONS)		09/01/2018	SINKING FUND PMT		18,850	18,850	19,983	19,002		(152)		(152)		18,850				860	09/01/2022	4
72650R-BH-4	PLAINS ALL AMER PIPELINE		09/27/2018	WILTON REASSURANCE		5,582,136	6,000,000	6,113,160	6,109,172		(1,541)		(1,541)		6,107,631		(525,495)	(525,495)	328,300	02/15/2045	2FE
73102Q-AA-4	POLAR TANKERS INC		09/27/2018	WILTON REASSURANCE		18,181,995	16,250,000	15,796,515	15,922,611		12,918		12,918		15,935,529		2,246,466	2,246,466	851,530	05/10/2037	1FE
73316N-AB-1	POPLR 2007-A A2		09/25/2018	MBS PAYDOWN		231,996	231,996	199,516	223,329		8,667		8,667		231,996				3,270	06/25/2047	1FM
73316P-GV-6	POPLR 2005-5 MV1		09/25/2018	MBS PAYDOWN		55,574	55,574	51,337	54,423		1,151		1,151		55,574				845	11/25/2035	1FM
73316P-HP-8	POPLR 2005-D A5		09/01/2018	MBS PAYDOWN		524,761	524,761	496,063	522,736		2,025		2,025		524,761				15,528	01/25/2036	1FM
73557*-AB-0	PORT WASHINGTON GEN STATION LLC		09/15/2018	SINKING FUND PMT		79,157	79,157	79,157	79,157						79,157				3,563	06/15/2033	1
736508-BP-6	PORTLAND GENERAL ELEC		09/27/2018	WILTON REASSURANCE		11,668,630	10,000,000	9,139,600	9,266,843		13,995		13,995		9,280,838		2,387,793	2,387,793	574,544	10/01/2037	1FE
73738#-AC-6	JOSEPH POSH (CVS)		09/01/2018	SINKING FUND PMT		41,074	41,074	41,407	41,112		(38)		(38)		41,074				1,904	07/01/2019	2
73744G-AJ-1	POST HOLDINGS INC		09/24/2018	VARIOUS		3,738	2,500	3,734			10		10		3,738				53	05/24/2024	3FE
74162F-AB-1	PRIME 2007-1 A2		09/01/2018	MBS PAYDOWN			44,878	34,632	343		(343)		(343)						1,947	03/25/2037	1FM
74251V-AA-0	PRINCIPAL FINANCIAL GRP		09/27/2018	WILTON REASSURANCE		6,218,574	5,285,000	5,215,428	5,228,199		1,214		1,214		5,229,413		989,161	989,161	303,755	10/15/2036	1FE
743263-AE-5	PROGRESS ENERGY INC		09/27/2018	WILTON REASSURANCE		5,235,824	4,000,000	4,611,520	4,446,871		(16,379)		(16,379)		4,430,492		805,332	805,332	332,389	03/01/2031	2FE
743315-AJ-2	PROGRESSIVE CORP		09/27/2018	WILTON REASSURANCE		1,193,661	1,000,000	1,111,650	1,071,448		(3,458)		(3,458)		1,067,991		125,670	125,670	71,035	03/01/2029	1FE
74333G-AC-1	PROG 2016-SFR1 B		09/17/2018	MBS PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				291,259	09/17/2033	1FE
74333G-AE-7	PROG 2016-SFR1 C		09/17/2018	MBS PAYDOWN		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				115,260	09/17/2033	1FE
743674-AY-9	PROTECTIVE LIFE CORP		09/27/2018	WILTON REASSURANCE		13,924,590	10,000,000	11,038,460	10,940,874		(13,112)		(13,112)		10,927,763		2,996,827	2,996,827	802,750	10/15/2039	2FE
743862-AA-2	UNUM GROUP CORP		09/27/2018	WILTON REASSURANCE		3,555,897	3,000,000	3,160,620	3,114,954		(5,961)		(5,961)		3,108,992		446,905	446,905	224,750	03/15/2028	2FE
743862-AD-6	UNUM GROUP		07/15/2018	MATURITY		2,500,000	2,500,000	2,628,950	2,510,745		(10,745)		(10,745)		2,500,000				175,000	07/15/2018	2FE
74432Q-AH-8	PRUDENTIAL FINANCIAL INC		09/27/2018	WILTON REASSURANCE		15,007,678	14,000,000	13,288,520	13,443,986		13,841		13,841		13,457,827		1,549,851	1,549,851	596,400	06/13/2035	1FE
74432Q-AQ-8	PRUDENTIAL FINANCIAL INC		09/27/2018	WILTON REASSURANCE		5,693,675	5,000,000	4,808,750	4,844,728		3,369		3,369		4,848,097		845,578	845,578	224,042	12/14/2036	1FE
74432Q-BD-6	PRUDENTIAL FINANCIAL INC		09/27/2018	WILTON REASSURANCE		9,279,083	7,500,000	7,438,275	7,447,611		965		965		7,448,576		1,830,506	1,830,506	408,542	12/01/2037	1FE
74531E-AC-6	PUGET SOUND ENERGY INC		09/27/2018	WILTON REASSURANCE		922,730	750,000	751,803	751,383		(59)		(59)		751,324		171,406	171,406	49,875	03/09/2029	1FE
74644@-AA-3	PUTNAM FAIR AQCUISITION (WALMART)		09/01/2018	SINKING FUND PMT		108,209	108,209	108,209	108,209						108,209				5,917	12/01/2019	1
747262-AM-5	QVC INC		09/27/2018	WILTON REASSURANCE		9,363,759	10,311,000	10,104,780	10,106,436		2,646		2,646		10,109,082		(745,323)	(745,323)	633,955	03/15/2043	2FE
74834L-AN-0	QUEST DIAGNOSTICS INC		09/27/2018	WILTON REASSURANCE		17,778,936	15,100,000	16,553,466	16,338,064		(25,342)		(25,342)		16,312,721		1,466,215	1,466,215	1,300,152	07/01/2037	2FE
74890D-AE-9	RAITF 2016-FL6 B		09/13/2018	MBS PAYDOWN		2,194,167	2,194,167	2,194,167	2,194,167						2,194,167				74,297	11/13/2031	1FE
74919P-AC-3	RAAC 2006-SP2 A3		07/25/2018	MBS PAYDOWN		10,525	10,525	9,946	10,603		(78)		(78)		10,525				127	02/25/2036	1FM
74922L-AG-8	RALI 2006-QS16 A7		09/27/2018	VARIOUS		5,021,765	5,734,810	3,797,520	3,640,291		44,358		44,358		3,684,649		1,337,116	1,337,116	281,025	11/25/2036	1FM
74922N-AB-5	RALI 2006-QA10 A2		09/25/2018	MBS PAYDOWN		134,095	133,985	100,154	131,193		2,902		2,902		134,095				1,903	12/25/2036	1FM
74922W-AA-7	RALI 2007-QH3 A1		09/25/2018	MBS PAYDOWN		379,105	379,105	333,020	377,519		1,586		1,586		379,105				4,865	04/25/2037	1FM
749238-AC-5	RAMP 2006-EFC2 A3		09/25/2018	MBS PAYDOWN		208,104	208,104	189,699	204,935		3,169		3,169		208,104				2,833	12/25/2036	1FM
74923L-AB-8	RALI 2007-Q04 A1A		09/25/2018	MBS PAYDOWN		386,097	386,097	348,573	380,918		5,179		5,179		386,097				5,200	05/25/2047	1FM
74923P-AB-9	RAMP 2007-RZ1 A2		09/25/2018	MBS PAYDOWN		208,085	208,085	191,178	201,889		6,196		6,196		208,085				2,907	02/25/2037	1FM
74924P-AF-9	RASC 2004-KS1 AI6		09/01/2018	MBS PAYDOWN		27,715	27,715	26,745	27,520		195		195		27,715				786	02/25/2034	1FM
74924Y-AC-7	RASC 2007-KS3 AI3		09/25/2018	MBS PAYDOWN		390,663	390,663	352,948	383,519		7,145		7,145		390,663				5,601	04/25/2037	1FM
74929C-CG-9	RBSSP 2010-2 13A2		09/27/2018	VARIOUS		2,640,883	2,674,531	1,549,556	1,533,371		116,485		116,485		1,649,856		991,027	991,027	125,743	04/26/2036	1FM
74929G-AF-4	RBSSP 2010-5 2A2		09/27/2018	VARIOUS		3,204,891	3,698,735	2,182,254	1,737,151		184,543		184,543		1,921,694		1,283,197	1,283,197	179,945	09/26/2037	1FM
74930Y-AA-3	RBCT 2012-RS1 A		09/01/2018	MBS PAYDOWN		14,896	14,896	14,896	14,896						14,896				531	01/26/2022	1FE
74955E-AA-7	RGS I&M FUNDING CORP		07/20/2018	MBS PAYDOWN					55,893		(55,893)		(55,893)							12/07/2021	4AM
74957E-AF-4	RFMSI 2006-S5 A6		09/01/2018	MBS PAYDOWN		41,393	45,297	36,011	40,773		620		620		41,393				1,750	06/25/2036	1FM
74957E-AM-9	RFMSI 2006-S5 A12		09/01/2018	MBS PAYDOWN		70,105	76,717	61,373	68,995		1,109		1,109		70,105				2,964	06/25/2036	1FM
749580-AD-8	RFMSI 2007-S5 A4		09/27/2018	VARIOUS		3,389,871	3,585,160	3,054,726	2,881,759		32,104		32,104		2,913,863		476,008	476,008	175,884	05/25/2037	1FM
74958A-AJ-3	RFMSI 2006-S7 A9		09/27/2018	VARIOUS		2,904,296	3,061,173	2,624,956	2,436,928		(4,356)		(4,356)		2,432,573		471,723	471,723	161,619	08/25/2036	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
74966U-AP-5	RPI FINANCE TRUST		09/28/2018	SINKING FUND PMT		37,462	37,462	37,462	37,462						37,462				1,172	03/27/2023	2FE
74978F-AA-7	RAAC 2007-SP3 A1		09/25/2018	MBS PAYDOWN		47,440	47,440	45,779	46,854		586		586		47,440				1,012	09/25/2047	1FM
75114H-AA-5	RALI 2006-QO5 1A1		09/25/2018	MBS PAYDOWN		434,747	434,747	382,577	432,376		2,371		2,371		434,747				5,816	05/25/2046	1FM
75114H-AD-9	RALI 2006-QO5 2A1		09/25/2018	MBS PAYDOWN		362,761	362,761	277,739	358,540		4,221		4,221		362,761				4,518	05/25/2046	1FM
75114R-AD-7	RALI 2006-QA3 A1		09/25/2018	MBS PAYDOWN		69,457	67,594	59,863	67,252		2,205		2,205		69,457				884	04/25/2036	1FM
75114T-AC-5	RALI 2006-QS5 A3		09/27/2018	VARIOUS		2,483,721	2,703,703	1,726,145	1,745,422		46,794		46,794		1,792,215		691,506	691,506	132,218	05/25/2036	1FM
751153-AA-5	RALI 2006-QO10 A1		09/25/2018	MBS PAYDOWN		392,337	392,337	302,406	381,955		10,382		10,382		392,337				5,476	01/25/2037	1FM
75115Y-AA-7	RALI 2007-QO1 A1		09/25/2018	MBS PAYDOWN		480,516	480,516	414,445	469,389		11,128		11,128		480,516				6,090	02/25/2047	1FM
75157D-AC-8	RAMP 2007-RS2 A3		09/25/2018	MBS PAYDOWN			110,378	72,013	(1,212)		1,212		1,212						1,838	05/25/2037	1FM
75406A-AC-3	RASC 2006-EMX2 A3		09/25/2018	MBS PAYDOWN		116,578	116,578	111,551	115,444		1,135		1,135		116,578				1,942	02/25/2036	1FM
75670*-AA-9	RED LEAF DEV (CVS)		09/01/2018	SINKING FUND PMT		37,891	37,891	38,634	37,986		(94)		(94)		37,891				1,812	01/02/2019	2
75913M-AA-7	REGIONS BANK		09/27/2018	WILTON REASSURANCE		4,108,178	3,500,000	3,480,225	3,483,491		324		324		3,483,814		624,363	624,363	169,940	06/26/2037	2FE
7591EP-AE-0	REGIONS FINANCIAL CORP		09/27/2018	WILTON REASSURANCE		6,441,770	5,000,000	4,985,000	4,987,059		219		219		4,987,279		1,454,491	1,454,491	293,976	12/10/2037	2FE
759351-AE-9	REINSURANCE GRP OF AMER		09/27/2018	WILTON REASSURANCE		2,017,475	2,020,000	2,093,225	2,020,000						2,020,000		(2,525)	(2,525)	75,976	12/15/2065	2FE
759468-AA-9	RELIANCE HOLDINGS USA		09/27/2018	WILTON REASSURANCE		404,900	400,000	417,589	408,328		(2,114)		(2,114)		406,214		(1,314)	(1,314)	16,900	10/19/2020	2FE
759950-FZ-6	RAMC 2005-4 A5		09/27/2018	WILTON REASSURANCE		11,991,696	14,500,000	11,487,188	11,493,272		4,580		4,580		11,497,852		493,843	493,843	496,546	02/25/2036	1FM
760759-AF-7	REPUBLIC SERVICES INC		09/27/2018	WILTON REASSURANCE		3,456,912	3,000,000	3,030,570	3,024,236		(611)		(611)		3,023,625		433,287	433,287	188,666	03/15/2035	2FE
76110W-E6-9	RASC 2004-KS9 AI5		09/01/2018	MBS PAYDOWN		231,816	231,816	190,741	232,156		(340)		(340)		231,816				7,839	10/25/2034	1FM
76110W-WG-7	RASC 2004-KS2 AI6		09/01/2018	MBS PAYDOWN		10,996	10,996	10,673	10,797		199		199		10,996				316	03/25/2034	1FM
761118-UG-1	RALI 2006-QS2 1A1		09/01/2018	MBS PAYDOWN		100,821	120,207	83,544	100,090		730		730		100,821				4,460	02/25/2036	1FM
76111X-E5-8	RFMSI 2005-S9 A5		09/01/2018	MBS PAYDOWN		10,462	13,130	12,645	10,550		(88)		(88)		10,462				544	12/25/2035	2FM
76111X-E9-0	RFMSI 2005-S9 A9		09/01/2018	MBS PAYDOWN		164,178	188,111	178,432	164,423		(245)		(245)		164,178				7,492	12/25/2035	1FM
76111X-M2-6	RFMSI 2006-S2 A4		09/01/2018	MBS PAYDOWN		144,977	167,036	152,995	145,175		(198)		(198)		144,977				6,199	02/25/2036	1FM
76111X-RB-1	RFMSI 2004-S9 1A23		09/01/2018	MBS PAYDOWN		27,075	27,075	24,808	26,869		207		207		27,075				995	12/25/2034	1FM
76112B-2S-8	RAMP 2006-RS2 A3B		09/25/2018	MBS PAYDOWN		270,321	270,321	250,384	265,981		4,339		4,339		270,321				3,989	03/25/2036	1FM
76112B-A3-4	RAMP 2005-RZ3 M2		09/25/2018	MBS PAYDOWN		764,684	764,684	700,229	749,056		15,627		15,627		764,684				12,588	09/25/2035	1FM
76112B-FU-9	RAMP 2004-RS12 AI6		09/01/2018	MBS PAYDOWN		368	368	362	359		9		9		368				11	12/25/2034	1FM
76112B-K3-3	RAMP 2005-EFC6 M2		09/27/2018	MBS PAYDOWN		87,309	87,309	77,705	85,189		2,119		2,119		87,309				1,440	11/25/2035	1FM
76112B-SQ-4	RAAC 2005-SP1 2A3		09/01/2018	MBS PAYDOWN		2,158	2,158	1,953	2,149		9		9		2,158				73	09/25/2034	1FM
76114D-AE-4	RAST 2006-A15 A5		09/01/2018	MBS PAYDOWN		73,717	74,041	52,569	74,828		(1,111)		(1,111)		73,717				3,143	01/25/2037	1FM
761713-AT-3	REYNOLDS AMERICAN INC		09/27/2018	WILTON REASSURANCE		10,197,776	8,250,000	8,269,140	8,267,096		(310)		(310)		8,266,787		1,930,989	1,930,989	468,531	06/15/2037	2FE
762009-AR-9	RFMSI 2007-S6 1A16		09/27/2018	VARIOUS		4,744,245	5,046,536	3,969,416	3,720,875		44,596		44,596		3,765,471		978,774	978,774	248,272	06/25/2037	1FM
773903-AE-9	ROCKWELL AUTOMATION		09/27/2018	WILTON REASSURANCE		6,123,705	5,000,000	5,033,000	5,027,727		(544)		(544)		5,027,184		1,096,521	1,096,521	256,944	12/01/2037	1FE
776696-AC-0	ROPER TECHNOLOGIES INC		09/13/2018	NORTHERN TRUST		7,866,149	7,630,000	7,998,118	7,707,111		(32,020)		(32,020)		7,675,091		(45,091)	(45,091)	728,919	09/01/2019	2FE
783549-AZ-1	RYDER SYSTEM INC		09/27/2018	WILTON REASSURANCE		576,688	500,000	514,060	507,890		(576)		(576)		507,315		69,373	69,373	28,572	12/01/2025	2FE
78413K-AB-8	SES GLOBAL AMERICAS HLDG		09/27/2018	WILTON REASSURANCE		2,728,668	3,155,000	3,108,401	3,111,027		578		578		3,111,605		(382,937)	(382,937)	168,144	03/25/2044	2FE
78443C-BH-6	SLMA 2004-A A3		09/15/2018	MBS PAYDOWN		210,049	210,049	196,527	206,097		3,952		3,952		210,049				3,902	06/15/2033	1FE
78445M-AB-6	SLMA 2010-A 2A		09/15/2018	MBS PAYDOWN		387,928	387,928	396,269	390,895		(2,968)		(2,968)		387,928				13,275	05/16/2044	1FE
78448P-AF-7	SMB 2015-A C		09/27/2018	WILTON REASSURANCE		16,119,533	16,000,000	15,238,028	15,362,704		39,123		39,123		15,401,826		717,707	717,707	564,000	10/15/2048	1FE
78448R-AF-3	SMB 2015-C C		09/27/2018	WILTON REASSURANCE		2,029,221	2,000,000	1,855,625	1,877,681		7,347		7,347		1,885,028		144,193	144,193	70,500	09/17/2046	1FE
78469P-AA-2	SOFI 2016-A A1		09/25/2018	MBS PAYDOWN		139,645	139,645	138,391	139,417		228		228		139,645				3,315	08/25/2036	1FE
78470R-AA-5	SOFI 2016-E A1		09/25/2018	MBS PAYDOWN		549,254	549,254	554,382	551,707		(2,453)		(2,453)		549,254				9,849	07/25/2039	1FE
79588T-AA-8	SAMMONS FINANCIAL GROUP		09/27/2018	WILTON REASSURANCE		26,861,580	22,500,000	23,756,250	23,702,423		(15,393)		(15,393)		23,687,030		3,174,550	3,174,550	1,496,250	10/15/2043	2FE
80557B-AC-8	SAST 2007-3 2A2		09/25/2018	MBS PAYDOWN		177,839	177,839	164,723	174,141		3,698		3,698		177,839				2,437	09/25/2047	1FM
81375W-JT-4	SABR 2006-FR1 A2C		09/25/2018	MBS PAYDOWN		288,267	288,267	270,070	282,442		5,824		5,824		288,267				4,672	11/25/2035	1FM
81377A-AD-4	SABR 2006-HE2 A2C		09/27/2018	VARIOUS		9,646,943	16,720,140	8,447,367	7,385,828		119,220		119,220		7,505,048		2,141,895	2,141,895	255,929	07/25/2036	1FM
81744L-AA-2	SEMT 2007-2 1A1		09/20/2018	MBS PAYDOWN		47,184	47,184	41,758	46,345		839		839		47,184				649	06/20/2036	1FM
81744M-AA-0	SEMT 2007-3 1A1		09/20/2018	MBS PAYDOWN		96,500	96,500	86,367	95,264		1,236		1,236		96,500				1,326	07/20/2036	1FM
81745J-AA-6	SEMT 2013-11 A1		09/01/2018	MBS PAYDOWN		27,211	27,211	25,897	27,116		95		95		27,211				604	09/25/2043	1FM
817565-BT-0	SERVICE CORP INTL		09/27/2018	WILTON REASSURANCE		1,683,750	1,500,000	1,503,750	1,502,534		(145)		(145)		1,502,389		181,361	181,361	111,250	04/01/2027	3FE
824348-AX-4	SHERWIN-WILLIAMS CO		07/18/2018	MORGAN STANLEY		2,937,630	3,000,000	3,016,080	3,015,978		(153)		(153)		3,015,825		(78,195)	(78,195)	85,875	06/01/2047	2FE
83416W-AA-1	SOLAR STAR FUNDING LLC		09/27/2018	VARIOUS		8,741,476	8,566,160	8,566,160	8,566,160						8,566,160		175,316	175,316	571,244	06/30/2035	2FE
83546D-AD-0	SONIC 2016-1A A2		09/20/2018	MBS PAYDOWN		32,083	32,083	32,083	32,083						32,083				958	05/20/2046	2AM
83611M-MK-1	SVHE 2006-OPT2 A3		09/25/2018	MBS PAYDOWN		141,583	141,583	133,690	139,510		2,073		2,073		141,583				1,831	05/25/2036	1FM
83611X-AC-8	SVHE 2006-EQ2 A3		09/27/2018	VARIOUS		13,083,048	16,621,741	11,459,816	11,148,317		234,161		234,161		11,382,478		1,700,571	1,700,571	255,553	01/25/2037	1FM
83611Y-AD-4	SVHE 2006-OPT4 2A3		09/25/2018	MBS PAYDOWN		276,000	276,000	251,160	269,133		6,867		6,867		276,000				3,582	06/25/2036	1FM
83612J-AC-8	SVHE 2006-EQ1 A3		09/25/2018	MBS PAYDOWN		511,187	511,187	408,407	488,829		22,358		22,358		511,187				6,951	10/25/2036	1FM
83612L-AD-1	SVHE 2006-WF1 A3		09/01/2018	MBS PAYDOWN		480,474	480,474	300,897	331,118		149,356		149,356		480,474				16,279	10/25/2036	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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	22
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 DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
83612Q-AC-2	SVHE 2007-NS1 A3		09/25/2018	MBS PAYDOWN		511,569	511,569	360,336	490,633		20,936		20,936		511,569				7,277	01/25/2037	1FM
837004-BV-1	SOUTH CAROLINA ELEC&GAS		09/27/2018	WILTON REASSURANCE		4,649,028	4,000,000	4,495,160	4,376,526		(13,293)		(13,293)		4,363,233		285,795	285,795	306,222	02/01/2032	2FE
837004-BZ-2	SOUTH CAROLINA ELEC&GAS		09/27/2018	WILTON REASSURANCE		6,621,615	6,500,000	6,073,080	6,153,798		8,995		8,995		6,162,793		458,822	458,822	365,896	03/01/2035	2FE
837004-CB-4	SOUTH CAROLINA ELEC&GAS		09/27/2018	WILTON REASSURANCE		7,987,749	7,000,000	7,508,620	7,428,809		(8,896)		(8,896)		7,419,913		567,836	567,836	508,200	01/15/2038	2FE
84075#-AA-8	S WILLOW EDF (AHOLD/STOP & SHOP)		09/01/2018	SINKING FUND PMT		93,052	93,052	93,071	93,053		(1)		(1)		93,052				4,655	01/01/2027	2
84265V-AA-3	SOUTHERN COPPER CORP		09/27/2018	WILTON REASSURANCE		2,577,750	2,100,000	2,317,665	2,276,078		(4,036)		(4,036)		2,272,042		305,708	305,708	183,750	07/27/2035	2FE
843452-AY-9	SOUTHERN NATURAL GAS		09/27/2018	WILTON REASSURANCE		3,576,720	3,000,000	3,349,530	3,270,851		(10,090)		(10,090)		3,260,761		315,959	315,959	246,225	02/15/2031	2FE
845743-BL-6	SOUTHWESTERN PUBLIC SERV		09/27/2018	WILTON REASSURANCE		9,946,998	8,500,000	8,238,595	8,281,372		4,459		4,459		8,285,832		1,661,166	1,661,166	504,333	10/01/2036	2FE
84683#-AB-0	SPARTAN PETR CO (BP/AMOCO)		09/01/2018	SINKING FUND PMT		27,954	27,954	27,954	27,954						27,954				1,352	12/01/2021	1
84762N-BK-6	SPECTRUM BRANDS INC		09/28/2018	SINKING FUND PMT		5,532	5,532	5,559	5,532						5,532				141	06/23/2022	3FE
85207U-AH-8	SPRINT CORP		09/27/2018	WILTON REASSURANCE		1,554,825	1,500,000	1,469,856	1,476,114		5,741		5,741		1,481,855		72,970	72,970	83,719	06/15/2024	4FE
86213A-AB-5	STR 2013-3A A2		09/20/2018	MBS PAYDOWN		7,962	7,962	8,378	7,996		(34)		(34)		7,962				277	11/20/2043	1FE
863579-WU-8	SARM 2005-16XS A3		09/25/2018	MBS PAYDOWN		109,626	109,626	100,856	106,954		2,672		2,672		109,626				1,680	08/25/2035	1FM
86358E-E6-9	SAIL 2006-2 A3		09/25/2018	MBS PAYDOWN		109,818	109,818	97,876	106,782		3,036		3,036		109,818				1,624	04/25/2036	1FM
86358E-RB-4	SAIL 2005-2 M2		09/25/2018	MBS PAYDOWN		51,164	51,164	48,398	50,525		639		639		51,164				869	03/25/2035	1FM
86358E-RW-8	SAIL 2005-3 M2		09/25/2018	MBS PAYDOWN		82,014	82,014	78,810	81,172		842		842		82,014				1,394	04/25/2035	1FM
86359A-2G-7	SAIL 2003-BC10 A4		09/25/2018	MBS PAYDOWN		178,314	178,314	171,404	176,083		2,231		2,231		178,314				3,390	10/25/2033	1FM
86359B-G5-4	SASC 2004-18H A5		09/01/2018	MBS PAYDOWN		67,787	67,787	57,788	66,808		979		979		67,787				2,088	10/25/2034	1FM
86359B-P6-2	SASC 2004-21XS 2A5A		09/01/2018	MBS PAYDOWN		726,869	726,869	678,259	722,326		4,542		4,542		726,869				23,340	12/25/2034	1FM
86359B-U2-5	SASC 2004-23XS 1A4		09/01/2018	MBS PAYDOWN		1,408	1,408	1,369	1,342		66		66		1,408				46	01/25/2035	1FM
86359B-UF-6	SASC 2004-11XS 1A5B		09/27/2018	VARIOUS		1,088,847	1,088,597	991,984	996,420		13,726		13,726		1,010,146		78,700	78,700	48,184	06/25/2034	1FM
86359D-FQ-5	SASC 2005-10 2A2		09/01/2018	MBS PAYDOWN		169,775	169,775	151,048	167,619		2,156		2,156		169,775				5,970	06/25/2035	1FM
86359D-GQ-4	SASC 2005-10 5A6		09/01/2018	MBS PAYDOWN		96,393	142,151	135,132	94,553		1,841		1,841		96,393				4,965	12/25/2034	3FM
86359D-LE-5	LXS 2005-1 2A1		09/01/2018	MBS PAYDOWN		736,409	736,409	714,129	732,775		3,634		3,634		736,409				18,086	07/25/2035	1FM
86359D-MN-4	LXS 2005-2 1A1		09/25/2018	MBS PAYDOWN		204,900	204,900	185,045	201,165		3,735		3,735		204,900				3,198	08/25/2035	1FM
86359D-MP-9	LXS 2005-2 1A2		09/25/2018	MBS PAYDOWN		235,856	235,856	216,988	232,094		3,762		3,762		235,856				3,897	08/25/2035	1FM
86359D-UE-5	LBSBC 2005-2A 2A		09/27/2018	VARIOUS		13,663	13,548	13,581	13,734		(58)		(58)		13,663				440	09/25/2030	1FE
86359D-UL-9	LXS 2005-5N 1A1		09/25/2018	MBS PAYDOWN		255,445	255,445	226,768	247,499		7,946		7,946		255,445				3,642	11/25/2035	1FM
863619-AB-8	SASC 2007-OSI A2		09/25/2018	MBS PAYDOWN		149,420	149,420	123,272	143,276		6,144		6,144		149,420				915	06/25/2037	1FM
86790#-AA-7	SUPER BATH ROUTE 1 LCC (SHAWS)		09/01/2018	SINKING FUND PMT		115,813	115,813	115,813	115,813						115,813				5,504	07/01/2028	2
867914-AH-6	SUNTRUST BANKS INC		09/27/2018	WILTON REASSURANCE		10,878,738	9,920,000	10,333,424	10,144,110		(16,461)		(16,461)		10,127,649		751,089	751,089	664,640	02/15/2026	2FE
872241-AB-0	COX COMMUNICATIONS INC		09/27/2018	WILTON REASSURANCE		10,744,344	9,750,000	9,712,983	9,729,340		1,101		1,101		9,730,442		1,013,902	1,013,902	735,713	02/01/2028	2FE
87244B-AA-6	TGIF 2017-1A A2		07/30/2018	MBS PAYDOWN		65,000	65,000	66,303	65,143		(143)		(143)		65,000				3,023	04/30/2047	3AM
87266T-AA-0	TRU 2016-TOYS A		09/15/2018	MBS PAYDOWN		4,067,864	4,067,864	4,047,637	1,105,487		14,358		14,358		4,067,864				69,060	11/15/2030	1FM
87305Q-CB-5	TTX CO		09/27/2018	WILTON REASSURANCE		11,863,430	10,000,000	9,920,300	9,929,054		1,113		1,113		9,930,167		1,933,263	1,933,263	483,056	12/01/2040	1FE
87407P-AR-1	TAL 2014-3A A		09/20/2018	MBS PAYDOWN		225,000	225,000	212,051	222,762		2,238		2,238		225,000				4,905	11/21/2039	1FE
87818#-AA-3	1701 SUNRISE ASSOCIATES LLC (TD BANK)		09/15/2018	SINKING FUND PMT		22,608	22,608	22,608	22,608						22,608				849	09/15/2035	1
88156T-AB-9	TMTS 2006-9HGA A2		09/25/2018	MBS PAYDOWN		231,841	231,841	215,468	225,648		6,194		6,194		231,841				3,101	10/25/2037	1FM
88156Y-AA-0	TMTS 2006-11 A1		09/25/2018	MBS PAYDOWN		496,948	496,948	477,380	491,200		5,748		5,748		496,948				6,104	10/25/2037	1FM
882389-CC-1	TEXAS EASTERN TRANSMISSI		09/27/2018	WILTON REASSURANCE		16,946,528	14,045,000	15,888,374	15,487,689		(48,277)		(48,277)		15,439,412		1,507,116	1,507,116	1,179,780	07/15/2032	2FE
88372#-AA-9	THF MARION CNTY ANCHOR DEV (WALMART)		09/01/2018	SINKING FUND PMT		113,153	113,153	113,153	113,153						113,153				5,472	07/01/2022	1
887317-AD-7	WARNER MEDIA LLC		09/27/2018	WILTON REASSURANCE		9,604,159	8,500,000	8,339,875	8,366,439		2,650		2,650		8,369,088		1,235,070	1,235,070	478,833	11/15/2036	2FE
887317-AH-8	WARNER MEDIA LLC		09/27/2018	WILTON REASSURANCE		9,589,464	9,000,000	8,993,790	8,994,503		87		87		8,994,590		594,874	594,874	658,800	07/15/2040	2FE
887317-AM-7	WARNER MEDIA LLC		09/27/2018	WILTON REASSURANCE		2,951,451	3,000,000	3,442,200	3,397,069		(7,075)		(7,075)		3,389,994		(438,543)	(438,543)	153,188	10/15/2041	2FE
89054X-AA-3	TOPAZ SOLAR FARMS LLC		09/27/2018	WILTON REASSURANCE		10,925,000	10,494,636	10,494,636	10,494,636						10,494,636		430,364	430,364	598,413	09/30/2039	2FE
891092-AE-8	TORO CO		09/27/2018	WILTON REASSURANCE		7,971,922	7,000,000	7,007,885	7,010,164		(295)		(295)		7,009,869		962,053	962,053	419,951	05/01/2037	2FE
89236W-AD-0	TAOT 2015-A A4		09/15/2018	MBS PAYDOWN		3,965,245	3,965,245	3,959,669	3,959,577		5,668		5,668		3,965,245				40,047	06/15/2020	1FE
89334G-AU-8	TRANS UNION LLC		09/28/2018	SINKING FUND PMT		5,013	5,013	5,025							5,013				110	04/10/2023	3FE
89420G-AE-9	TRAVELERS PPTY CASUALTY		09/27/2018	WILTON REASSURANCE		5,575,100	4,500,000	4,624,895	4,592,618		(2,826)		(2,826)		4,589,792		985,308	985,308	296,438	03/15/2033	1FE
89656F-AC-0	TRL 2013-1A A		08/15/2018	MBS PAYDOWN		23,955	23,955	23,741	23,899		56		56		23,955				608	07/15/2043	1FE
89679H-AL-9	TCF 2018-1A B		09/20/2018	MBS PAYDOWN		125,000	125,000	124,952			305		305		125,000				2,490	03/20/2043	2AM
896818-AH-4	TRIUMPH GROUP INC		08/22/2018	VARIOUS		3,296,250	3,500,000	3,291,250	3,357,788		23,807		23,807		3,381,595		(85,345)	(85,345)	146,589	04/01/2021	5FE
896818-AL-5	TRIUMPH GROUP INC		08/09/2018	JP MORGAN CHASE		1,787,500	2,000,000	1,875,000	1,904,628		11,771		11,771		1,916,399		(128,899)	(128,899)	73,500	06/01/2022	5FE
89690E-AC-1	TRMF 2011-1A A2		09/27/2018	WILTON REASSURANCE		5,209,964	4,997,606	5,292,777	5,121,149		(23,968)		(23,968)		5,097,181		112,782	112,782	235,827	07/15/2041	1FE
90117@-AA-7	TWAIN NOTE ISSUER 5 LLC SER2014-1(AR-EH)		09/05/2018	SINKING FUND PMT		12,475	12,475	12,475	12,475						12,475				697	09/05/2019	1FE
90117@-AD-1	TWAIN NOTE ISSUER 5 LLCSER2014-1(NE-UDF)		09/05/2018	SINKING FUND PMT		33,095	33,095	33,095	33,095						33,095				1,064	12/28/2018	1FE
90117@-AF-6	TWAIN NOTE ISSUER 5 LLC SER 2014-1 (NV)		09/05/2018	SINKING FUND PMT		46,190	46,190	46,190	46,190						46,190				1,559	12/12/2019	1FE
90131H-AT-2	21ST CENTURY FOX AMERICA		09/27/2018	WILTON REASSURANCE		6,946,750	5,884,000	6,498,638	6,165,709		(28,737)		(28,737)		6,136,972		809,778	809,778	540,879	01/20/2024	2FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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	22
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	NAIC Designation or Market Indicator (a)
90131H-AW-5	21ST CENTURY FOX AMERICA		09/27/2018	WILTON REASSURANCE		1,611,834	1,300,000	1,456,013	1,373,542		(5,946)		(5,946)		1,367,597		244,237	244,237	120,936	02/23/2025	2FE
90131H-BC-8	21ST CENTURY FOX AMERICA		09/27/2018	WILTON REASSURANCE		4,567,520	3,645,000	3,940,646	3,850,746		(9,664)		(9,664)		3,841,082		726,439	726,439	229,293	11/30/2028	2FE
90131H-BK-0	21ST CENTURY FOX AMERICA		09/27/2018	WILTON REASSURANCE		4,358,680	3,500,000	3,556,910	3,548,941		(1,034)		(1,034)		3,547,907		810,772	810,772	230,796	03/01/2037	2FE
90131H-BL-8	21ST CENTURY FOX AMERICA		09/27/2018	WILTON REASSURANCE		7,798,272	6,000,000	6,311,980	6,268,817		(5,326)		(5,326)		6,263,491		1,534,781	1,534,781	345,800	11/15/2037	2FE
902917-AH-6	WASTE MANAGEMENT INC		09/27/2018	WILTON REASSURANCE		2,683,707	2,200,000	2,415,622	2,336,635		(6,999)		(6,999)		2,329,636		354,072	354,072	184,800	07/15/2028	2FE
903192-AA-0	UNUM GROUP		09/27/2018	WILTON REASSURANCE		8,558,250	7,500,000	8,051,013	7,921,713		(20,657)		(20,657)		7,901,056		657,194	657,194	396,563	12/15/2028	2FE
907818-CF-3	UNION PACIFIC CORP		09/27/2018	WILTON REASSURANCE		6,752,711	5,650,000	6,385,348	6,115,161		(22,945)		(22,945)		6,092,217		660,494	660,494	432,539	02/01/2029	1FE
907818-CU-0	UNION PACIFIC CORP		09/27/2018	WILTON REASSURANCE		9,617,314	8,030,000	8,664,450	8,551,874		(14,786)		(14,786)		8,537,088		1,080,226	1,080,226	454,476	05/01/2034	1FE
907834-AC-9	ANADARKO HOLDING CO		09/27/2018	WILTON REASSURANCE		4,565,572	4,000,000	4,082,080	4,082,080						4,082,080		483,492	483,492	271,667	11/01/2096	2FE
91324P-AR-3	UNITEDHEALTH GROUP INC		09/27/2018	WILTON REASSURANCE		13,058,694	11,000,000	9,768,970	9,970,886		21,769		21,769		9,992,655		3,066,039	3,066,039	659,267	03/15/2036	1FE
91324P-AX-0	UNITEDHEALTH GROUP INC		09/27/2018	WILTON REASSURANCE		19,209,090	15,000,000	14,954,511	14,963,038		704		704		14,963,742		4,245,348	4,245,348	763,750	06/15/2037	1FE
91324P-BE-1	UNITEDHEALTH GROUP INC		09/27/2018	WILTON REASSURANCE		3,902,367	3,000,000	3,185,580	3,160,400		(3,146)		(3,146)		3,157,254		745,113	745,113	172,250	11/15/2037	1FE
91324P-BK-7	UNITEDHEALTH GROUP INC		09/27/2018	WILTON REASSURANCE		5,342,284	4,000,000	4,347,240	4,301,749		(5,754)		(5,754)		4,295,994		1,046,290	1,046,290	307,083	02/15/2038	1FE
91911X-AQ-7	VALEANT PHARMACEUTICALS		07/02/2018	SECURITY CALLED at 101.125		1,011,250	1,000,000	1,003,750	1,000,664		(292)		(292)		1,000,372		(372)	(372)	70,688	08/15/2021	4FE
91913Y-AE-0	VALERO ENERGY CORP		09/27/2018	WILTON REASSURANCE		1,773,646	1,400,000	1,413,734	1,410,136		(306)		(306)		1,409,830		363,816	363,816	99,750	04/15/2032	2FE
91913Y-AL-4	VALERO ENERGY CORP		09/27/2018	WILTON REASSURANCE		7,259,142	6,000,000	5,982,780	5,985,687		276		276		5,985,964		1,273,178	1,273,178	311,375	06/15/2037	2FE
92204#-AC-1	VANGUARD EQUIT(AHOLD/GIANT LANDOVER)		09/01/2018	SINKING FUND PMT		126,802	126,802	126,802	126,802						126,802				6,343	08/01/2024	2
92204@-AA-7	VANGUARD LGHTHS(AHOLD/GIANT LANDOVER)		09/01/2018	SINKING FUND PMT		66,813	66,813	66,813	66,813						66,813				3,231	02/01/2029	2
92276M-AW-5	VENTAS REALTY LP/CAP CRP		08/15/2018	TENDERED		2,091,140	2,000,000	2,010,980	2,004,485		(806)		(806)		2,003,679		87,461	87,461	67,028	06/01/2021	2FE
92277G-AB-3	VENTAS REALTY LP		09/27/2018	WILTON REASSURANCE		5,463,650	5,000,000	5,685,500	5,675,112		(10,436)		(10,436)		5,664,677		(201,027)	(201,027)	282,625	09/30/2043	2FE
92345M-AQ-5	VERINT SYSTEMS INC		08/01/2018	SINKING FUND PMT		6,250	6,250	6,250							6,250				114	06/28/2024	3FE
92347X-AA-4	VZOT 2016-1A A		09/20/2018	MBS PAYDOWN		3,217,801	3,217,801	3,202,592	3,209,656		8,146		8,146		3,217,801				32,333	01/20/2021	1FE
925524-AH-3	CBS CORP		09/27/2018	WILTON REASSURANCE		4,372,729	3,500,000	3,951,078	3,801,304		(11,570)		(11,570)		3,789,734		582,994	582,994	319,266	07/30/2030	2FE
92553P-AP-7	VIACOM INC		09/27/2018	WILTON REASSURANCE		435,728	500,000	493,860	494,377		91		91		494,468		(58,741)	(58,741)	22,604	03/15/2043	2FE
92887M-AA-4	VMOT 2017-A A		09/21/2018	BARCLAYS CAPITAL		5,011,719	5,000,000	5,000,000	5,000,000						5,000,000		11,719	11,719	91,704	11/15/2022	1FE
92890X-AA-5	WFCG 2015-BXRP A		09/15/2018	MBS PAYDOWN		697,476	697,476	697,912	698,418		(942)		(942)		697,476				14,127	11/15/2029	1FM
929160-AG-4	VULCAN MATERIALS CO		09/27/2018	WILTON REASSURANCE		2,877,808	2,500,000	2,776,025	2,740,114		(4,623)		(4,623)		2,735,491		142,316	142,316	147,469	11/30/2037	2FE
929160-AV-1	VULCAN MATERIALS CO		09/27/2018	VARIOUS		6,363,352	7,000,000	7,042,770	7,042,770		(277)		(277)		7,042,493		(679,141)	(679,141)	221,250	06/15/2047	2FE
92922F-L4-8	WAMU 2005-AR6 2AB3		09/25/2018	MBS PAYDOWN		447,229	447,229	406,979	435,694		11,535		11,535		447,229				6,898	04/25/2045	1FM
929290-AQ-0	WASTE MNGMT HOLDINGS		09/27/2018	WILTON REASSURANCE		5,065,910	4,200,000	4,438,995	4,330,897		(8,626)		(8,626)		4,322,271		743,638	743,638	344,587	08/01/2026	2FE
92937W-AC-8	WCPTOW 2013-2 A		09/15/2018	MBS PAYDOWN		53,333	53,333	53,333	53,333						53,333				1,620	08/15/2020	1FE
92966*-AG-4	WABASH VALLEY PWR ASSOC		07/30/2018	SINKING FUND PMT		60,153	60,153	60,153	60,153						60,153				2,770	01/31/2028	1
92976G-AG-6	WELLS FARGO BANK NA		09/11/2018	WELLS FARGO		15,640,020	13,500,000	14,151,330	14,061,971		(12,091)		(12,091)		14,049,880		1,590,140	1,590,140	881,888	02/01/2037	1FE
93142#-AA-8	WALESKA HWY PPTY (CVS)		09/01/2018	SINKING FUND PMT		35,413	35,413	35,413	35,413						35,413				1,712	08/01/2019	2
93146*-AA-8	PORT DOCK AND STONE CORP (WALGREENS)		09/15/2018	SINKING FUND PMT		34,508	34,508	34,853	34,520		(12)		(12)		34,508				1,130	11/15/2037	2
93363X-AA-1	WMHE 2007-HE4 1A		09/25/2018	MBS PAYDOWN		260,976	260,976	170,939	257,521		3,455		3,455		260,976				3,506	07/25/2047	1FM
93364E-AA-2	WMHE 2007-HE3 1A		09/25/2018	MBS PAYDOWN		340,354	340,354	255,265	334,116		6,238		6,238		340,354				4,741	05/25/2037	1FM
93934F-DF-6	WMALT 2005-8 3CB1		09/01/2018	MBS PAYDOWN		216,477	241,883	179,749	217,606		(1,129)		(1,129)		216,477				9,109	10/25/2035	1FM
93934F-HC-9	WMALT 2005-AR1 A1A		09/25/2018	MBS PAYDOWN		120,543	120,543	98,167	118,639		1,905		1,905		120,543				1,543	12/25/2035	1FM
93934J-AD-6	WMABS 2006-HE2 A4		09/25/2018	MBS PAYDOWN		134,745	134,745	93,143	132,093		2,652		2,652		134,745				1,783	05/25/2036	1FM
93934X-AA-1	WMABS 2006-HE5 1A		09/25/2018	MBS PAYDOWN		248,859	248,859	179,179	246,237		2,623		2,623		248,859				3,219	10/25/2036	1FM
93935H-AH-0	WMALT 2006-7 A5		09/01/2018	MBS PAYDOWN		36,516	36,516	20,814	36,508		8		8		36,516				596	09/25/2036	1FM
93935Y-AD-2	WMALT 2006-AR10 A3A		09/25/2018	MBS PAYDOWN		313,459	313,459	243,714	307,501		5,957		5,957		313,459				4,264	12/25/2036	1FM
94106L-AG-4	WASTE MANAGEMENT INC		09/27/2018	WILTON REASSURANCE		11,114,397	9,000,000	10,152,400	9,798,438		(36,829)		(36,829)		9,761,608		1,352,789	1,352,789	575,250	05/15/2029	2FE
94106L-AN-9	WASTE MANAGEMENT INC		09/27/2018	WILTON REASSURANCE		1,322,383	1,000,000	1,196,960	1,153,402		(5,067)		(5,067)		1,148,335		174,048	174,048	67,167	05/15/2032	2FE
94106L-AV-1	WASTE MANAGEMENT INC		09/27/2018	WILTON REASSURANCE		8,572,235	7,000,000	7,031,220	7,028,007		(473)		(473)		7,027,534		1,544,701	1,544,701	353,719	11/30/2039	2FE
94973V-AH-0	ANTHEM INC		09/27/2018	WILTON REASSURANCE		16,021,920	14,500,000	15,206,890	15,035,660		(14,532)		(14,532)		15,021,129		1,000,791	1,000,791	675,821	12/15/2034	2FE
94973V-AY-3	ANTHEM INC		09/27/2018	WILTON REASSURANCE		2,935,884	3,000,000	3,071,850	3,070,842		(1,215)		(1,215)		3,069,627		(133,743)	(133,743)	120,250	05/15/2042	2FE
949746-RF-0	WELLS FARGO & COMPANY		09/27/2018	WILTON REASSURANCE		1,111,343	1,000,000	1,179,490	1,175,477		(2,703)		(2,703)		1,172,774		(61,431)	(61,431)	67,272	01/15/2044	1FE
94974B-GT-1	WELLS FARGO & COMPANY		09/27/2018	WILTON REASSURANCE		1,418,649	1,500,000	1,486,710	1,487,011		172		172		1,487,183		(68,534)	(68,534)	51,883	06/14/2046	1FE
949797-AA-2	WFMBS 2007-15 A1		09/01/2018	MBS PAYDOWN		106,038	114,589	110,125	106,016		22		22		106,038				4,695	11/25/2037	2FM
9497EB-AB-5	WFHET 2006-3 A2		09/25/2018	MBS PAYDOWN		297,089	297,089	267,751	290,698		6,391		6,391		297,089				3,973	01/25/2037	1FM
94982L-AA-6	WFMBS 2005-7 A1		09/01/2018	MBS PAYDOWN		30,509	30,509	29,956	30,428		81		81		30,509				1,013	09/25/2035	1FM
94982V-AA-4	WFMBS 2005-8 A1		09/01/2018	MBS PAYDOWN		66,069	66,069	62,952	65,625		445		445		66,069				2,280	10/25/2035	1FM
949837-AA-6	WFMBS 2007-10 1A1		09/01/2018	MBS PAYDOWN		126,821	138,050	133,736	126,710		112		112		126,821				5,218	07/25/2037	2FM
949837-AS-7	WFMBS 2007-10 1A17		09/01/2018	MBS PAYDOWN		26,349	28,682	25,850	26,087		262		262		26,349				1,084	07/25/2037	1FM
94983Q-AL-0	WFMBS 2006-3 A11		09/01/2018	MBS PAYDOWN		251,874	251,874	245,570	251,256		618		618		251,874				9,148	03/25/2036	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
94985F-AA-6	WFALT 2007-PA2 1A1		09/01/2018	MBS PAYDOWN		80,264	83,595	67,372	78,929		1,335		1,335		80,264				3,363	06/25/2037	1FM
95058X-AC-2	WEN 2015-1A A23		09/15/2018	MBS PAYDOWN		42,500	42,500	42,437	42,483		17		17		42,500				1,433	06/15/2045	2AM
957576-AA-9	WESTERN & SOUTHERN FIN		09/27/2018	WILTON REASSURANCE		575,682	500,000	477,500	483,458		488		488		483,946		91,736	91,736	34,500	07/15/2033	1FE
959802-AM-1	WESTERN UNION CO		09/27/2018	WILTON REASSURANCE		5,943,306	6,000,000	6,371,160	6,368,820		(6,170)		(6,170)		6,362,650		(419,344)	(419,344)	285,200	06/21/2040	2FE
961548-AV-6	WESTROCK MWV LLC		09/27/2018	WILTON REASSURANCE		388,093	300,000	304,281	302,967		(112)		(112)		302,855		85,238	85,238	29,520	01/15/2030	2FE
962166-AW-4	WEYERHAEUSER CO		09/27/2018	WILTON REASSURANCE		4,226,378	3,604,000	4,099,406	3,985,966		(22,334)		(22,334)		3,963,632		262,746	262,746	247,695	10/01/2027	2FE
962166-BR-4	WEYERHAEUSER CO		09/27/2018	WILTON REASSURANCE		633,662	500,000	498,570	498,983		31		31		499,014		134,648	134,648	38,104	03/15/2032	2FE
96645@-AA-5	WHITMAN BEDFORD LP (CVS)		09/01/2018	SINKING FUND PMT		52,886	52,886	52,886	52,886						52,886				2,469	01/01/2019	2
96928*-EZ-6	FAIRWAYS EQUITIES (VHA INC)		09/15/2018	SINKING FUND PMT		61,687	61,687	61,687	61,687						61,687				2,073	09/15/2033	2
96950F-AF-1	WILLIAMS COMPANIES INC		09/27/2018	WILTON REASSURANCE		14,761,617	13,000,000	12,924,375	12,936,311		994		994		12,937,305		1,824,312	1,824,312	778,050	04/15/2040	2FE
984121-CB-7	XEROX CORPORATION		09/06/2018	VARIOUS		1,606,169	1,601,000	1,730,257	1,715,204		(1,574)		(1,574)		1,713,631		(107,461)	(107,461)	71,767	12/15/2039	3FE
988498-AD-3	YUM! BRANDS INC		09/07/2018	VARIOUS		8,221,875	8,320,000	9,330,417	9,189,874		(13,833)		(13,833)		9,176,041		(954,166)	(954,166)	409,481	11/15/2037	4FE
98956P-AB-8	ZIMMER BIOMET HOLDINGS		09/27/2018	WILTON REASSURANCE		14,418,131	13,000,000	13,216,580	13,188,416		(3,322)		(3,322)		13,185,094		1,233,037	1,233,037	616,688	11/30/2039	2FE
U75888-AB-0	RELIANCE HOLDINGS USA		09/11/2018	WELLS FARGO		3,184,418	2,750,000	3,540,350	3,537,385		(14,506)		(14,506)		3,522,879		(338,462)	(338,462)	154,688	10/19/2040	2FE
U75888-AC-8	RELIANCE HOLDINGS USA		09/11/2018	UBS SECURITIES		2,674,944	2,580,000	2,825,733	2,748,375		(26,857)		(26,857)		2,721,518		(46,574)	(46,574)	150,543	02/14/2022	2FE
008916-AC-2	AGRIUM INC		09/27/2018	WILTON REASSURANCE		1,176,380	1,000,000	1,016,370	1,006,966		4,300		4,300		1,011,266		165,114	165,114	90,133	02/01/2027	2FE
012873-AK-1	ENCANA CORP		09/27/2018	WILTON REASSURANCE		9,540,601	7,800,000	7,882,518	7,858,423		(1,908)		(1,908)		7,856,515		1,684,086	1,684,086	520,921	11/01/2031	2FE
12201P-AN-6	BURLINGTON RESOURCES FIN		09/27/2018	WILTON REASSURANCE		3,899,295	3,000,000	3,420,570	3,316,105		(10,862)		(10,862)		3,305,243		594,052	594,052	182,533	12/01/2031	1FE
136385-AG-6	CANADIAN NATL RESOURCES		09/27/2018	WILTON REASSURANCE		3,221,175	2,900,000	2,632,185	2,682,780		5,265		5,265		2,688,045		533,130	533,130	196,040	02/01/2035	2FE
136385-AJ-0	CANADIAN NATL RESOURCES		09/27/2018	WILTON REASSURANCE		11,884,110	10,000,000	10,001,268	10,000,917		(32)		(32)		10,000,885		1,883,225	1,883,225	725,833	02/15/2037	2FE
146900-AM-7	CASCADES INC		07/23/2018	MIZUHO SECURITIES USA		1,990,000	2,000,000	2,010,000	2,004,631		(980)		(980)		2,003,651		(13,651)	(13,651)	113,056	07/15/2022	3FE
15135U-AF-6	CENOVUS ENERGY INC		09/27/2018	WILTON REASSURANCE		5,574,580	5,000,000	4,982,285	4,984,692		234		234		4,984,926		589,654	589,654	292,500	11/15/2039	2FE
15135U-AR-0	CENOVUS ENERGY INC		09/27/2018	WILTON REASSURANCE		7,893,992	8,000,000	7,642,000	7,646,185		3,540		3,540		7,649,725		244,267	244,267	338,400	06/15/2047	2FE
292505-AD-6	ENCANA CORP		09/27/2018	WILTON REASSURANCE		2,315,028	2,000,000	2,151,820	2,126,452		(3,409)		(3,409)		2,123,043		191,985	191,985	145,167	08/15/2034	2FE
349553-A@-6	FORTIS INC		09/27/2018	WILTON REASSURANCE		8,102,600	6,500,000	6,500,000	6,500,000						6,500,000		1,602,600	1,602,600	459,983	09/01/2037	2
65334H-AJ-1	NEXEN ENERGY ULC		09/27/2018	WILTON REASSURANCE		4,081,917	3,000,000	2,983,350	2,985,102		213		213		2,985,315		1,096,602	1,096,602	260,625	07/30/2039	1FE
655422-AV-5	GLENCORE CANADA CORP		09/27/2018	WILTON REASSURANCE		5,902,578	5,700,000	5,848,724	5,825,134		(3,103)		(3,103)		5,822,032		80,546	80,546	276,830	06/15/2035	2FE
67077M-AQ-1	NUTRIEN LTD		09/27/2018	VARIOUS		7,361,689	6,500,000	6,680,840	6,660,340		1,344		1,344		6,661,685		700,005	700,005	426,708	01/15/2041	2FE
698900-AG-2	ENCANA CORP		09/27/2018	WILTON REASSURANCE		9,744,472	8,000,000	8,014,070	8,009,807		(324)		(324)		8,009,482		1,734,990	1,734,990	521,600	11/01/2031	2FE
716442-AH-1	SUNCOR ENERGY INC		09/27/2018	WILTON REASSURANCE		10,532,379	9,750,000	8,779,423	9,013,679		21,597		21,597		9,035,276		1,497,103	1,497,103	625,950	07/15/2033	1FE
71644E-AG-7	SUNCOR ENERGY INC		09/27/2018	WILTON REASSURANCE		8,072,547	7,000,000	6,817,990	6,857,197		3,485		3,485		6,860,681		1,211,866	1,211,866	360,967	05/15/2035	1FE
71644E-AJ-1	SUNCOR ENERGY INC		09/27/2018	WILTON REASSURANCE		2,532,846	2,000,000	1,995,680	1,996,285		65		65		1,996,350		536,496	536,496	117,867	05/15/2038	1FE
775109-AL-5	ROGERS COMMUNICATIONS IN		09/27/2018	WILTON REASSURANCE		1,315,647	1,000,000	1,161,820	1,139,859		(2,535)		(2,535)		1,137,324		178,323	178,323	83,750	08/15/2038	2FE
867229-AC-0	SUNCOR ENERGY INC		09/27/2018	WILTON REASSURANCE		3,427,586	2,750,000	2,738,080	2,739,786		315		315		2,740,100		687,486	687,486	227,211	02/01/2032	1FE
86722T-AB-8	SUNCOR ENERGY INC		09/27/2018	WILTON REASSURANCE		3,831,561	3,000,000	2,960,776	2,965,602		536		536		2,966,138		865,423	865,423	168,967	06/01/2039	1FE
878742-AE-5	TECK RESOURCES LIMITED		07/24/2018	RBC CAPITAL MARKETS		2,506,250	2,500,000	2,478,475	2,482,108		324		324		2,482,432		23,818	23,818	125,477	10/01/2035	3FE
884903-AY-1	THOMSON REUTERS CORP		09/27/2018	WILTON REASSURANCE		21,212,572	20,482,000	19,500,998	19,682,897		19,547		19,547		19,702,444		1,510,129	1,510,129	1,257,936	08/15/2035	2FE
893526-DF-7	TRANSCANADA PIPELINES		09/27/2018	WILTON REASSURANCE		1,098,431	1,000,000	996,530	997,466		72		72		997,539		100,892	100,892	55,533	03/31/2034	2FE
893526-DJ-9	TRANSCANADA PIPELINES		09/27/2018	WILTON REASSURANCE		11,460,060	10,000,000	9,968,600	9,972,167		443		443		9,972,610		1,487,450	1,487,450	501,556	06/01/2040	1FE
89352H-AD-1	TRANSCANADA PIPELINES		09/27/2018	WILTON REASSURANCE		7,892,053	6,750,000	6,612,745	6,633,851		2,179		2,179		6,636,030		1,256,022	1,256,022	397,575	10/15/2037	2FE
89352L-AG-5	TRANSCANADA PIPELINES		09/27/2018	WILTON REASSURANCE		3,749,931	3,000,000	3,754,770	3,488,674		(22,912)		(22,912)		3,465,762		284,169	284,169	180,950	06/15/2029	2FE
98417E-AC-4	GLENCORE FINANCE CANADA		09/27/2018	WILTON REASSURANCE		946,660	849,000	925,393	915,348		(1,294)		(1,294)		914,054		32,606	32,606	50,770	11/15/2037	2FE
00177H-AG-4	AMMC 2018-22A D	C	08/09/2018	GOLDMAN SACHS		1,221,875	1,250,000	1,250,000							1,250,000		(28,125)	(28,125)	24,321	04/25/2031	2AM
00289L-AA-3	ABENGOA TRANSMISION SUR	C	09/27/2018	WILTON REASSURANCE		6,676,684	6,025,888	6,003,892	6,005,458		503		503		6,005,961		670,723	670,723	376,304	04/30/2043	2FE
00401M-AB-2	ABU DHABI CRUDE OIL	C	09/07/2018	CITIGROUP		3,578,800	3,680,000	3,680,000	3,680,000						3,680,000		(101,200)	(101,200)	145,295	11/02/2047	1FE
02364W-AJ-4	AMERICA MOVIL SAB DE CV	C	09/27/2018	WILTON REASSURANCE		1,172,127	1,000,000	984,830	987,794		296		296		988,090		184,037	184,037	68,354	03/01/2035	1FE
02364W-AW-5	AMERICA MOVIL SAB DE CV	C	09/27/2018	WILTON REASSURANCE		3,037,671	2,580,000	2,620,916	2,615,788		(683)		(683)		2,615,105		422,566	422,566	156,708	03/30/2040	1FE
03937L-AA-3	ARCH CAPITAL GROUP LTD	C	09/27/2018	WILTON REASSURANCE		18,316,202	14,335,000	14,637,956	14,590,599		(6,335)		(6,335)		14,584,264		3,731,938	3,731,938	954,114	05/01/2034	2FE
04016V-AJ-4	ARES 2018-47A D	C	08/07/2018	GOLDMAN SACHS		3,430,000	3,500,000	3,500,000							3,500,000		(70,000)	(70,000)	56,436	04/15/2030	2AM
04363U-AD-8	PACIFIC NATIONAL FINANCE	C	09/27/2018	WILTON REASSURANCE		11,610,698	11,000,000	10,943,350	10,970,128		3,640		3,640		10,973,768		636,930	636,930	641,667	04/07/2023	2FE
04941G-AS-7	ATCLO 2013-1A DR	C	07/23/2018	CITIGROUP		2,708,750	2,750,000	2,724,150			1,506		1,506		2,725,656		(16,906)	(16,906)	55,399	11/17/2027	2AM
05330G-AA-2	AUTORIDAD CANAL DE PANAM	C	09/27/2018	WILTON REASSURANCE		5,158,370	4,996,000	5,039,168	5,037,398		(1,345)		(1,345)		5,036,053		122,317	122,317	287,145	07/29/2035	1FE
054536-AA-5	AXA SA	C	09/27/2018	WILTON REASSURANCE		9,806,250	7,500,000	8,579,595	8,346,710		(30,280)		(30,280)		8,316,431		1,489,819	1,489,819	505,250	12/15/2030	2FE
05523R-AC-1	BAE SYSTEMS PLC	C	09/27/2018	WILTON REASSURANCE		11,669,953	10,250,000	10,183,438	10,189,647		893		893		10,190,539		1,479,414	1,479,414	571,381	10/11/2041	2FE
055451-AX-6	BHP BILLITON FIN USA LTD	C	09/27/2018	WILTON REASSURANCE		27,375,000	25,000,000	25,000,000	25,000,000						25,000,000		2,375,000	2,375,000	1,584,375	10/19/2075	2FE
05683L-AJ-5	BCC 2018-1A D	C	07/31/2018	GOLDMAN SACHS		3,430,000	3,500,000	3,500,000							3,500,000		(70,000)	(70,000)	49,702	04/23/2031	2AM
05956N-AE-2	BANCO DE CRED E INVER	C	09/27/2018	WILTON REASSURANCE		2,986,430	2,975,000	2,973,163	2,973,615		183		183		2,973,798		12,632	12,632	134,206	02/11/2023	1FE
06738E-AJ-4	BARCLAYS PLC	C	09/27/2018	WILTON REASSURANCE		2,917,293	3,000,000	2,902,590	2,905,270		1,119		1,119		2,906,389		10,904	10,904	175,000	08/17/2045	2FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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 DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
06760E-AG-1	BABSN 2013-IA DR	C	07/17/2018	ML PIERCE FENNER SMITH		2,977,500	3,000,000	2,986,800			820		820		2,987,620		(10,120)	(10,120)	36,815	01/20/2028	2AM
06760J-AL-9	BABSN 2018-2A C	C	08/09/2018	GOLDMAN SACHS		3,430,000	3,500,000	3,500,000							3,500,000		(70,000)	(70,000)	45,123	04/15/2030	2AM
09681L-AB-6	BOC AVIATION LTD	C	09/27/2018	WILTON REASSURANCE		3,629,135	3,810,000	3,794,379	3,796,596		1,022		1,022		3,797,618		(168,483)	(168,483)	135,334	04/27/2026	1FE
10552T-AA-5	BRF SA	C	09/27/2018	WILTON REASSURANCE		3,771,538	3,800,000	3,770,032	3,784,533		2,310		2,310		3,786,843		(15,305)	(15,305)	180,460	06/06/2022	3FE
11778B-AB-8	SKY GROUP FINANCE PLC	C	09/27/2018	WILTON REASSURANCE		17,701,666	14,780,000	15,603,106	15,466,588		(16,359)		(16,359)		15,450,229		2,251,437	2,251,437	912,665	10/15/2035	2FE
13875L-AU-2	CANYC 2014-1A CR	C	07/18/2018	JP MORGAN CHASE		2,441,250	2,500,000	2,487,000			1,026		1,026		2,488,026		(46,776)	(46,776)	56,968	01/30/2031	2AM
143658-AH-5	CARNIVAL CORP	C	09/27/2018	WILTON REASSURANCE		8,682,360	7,500,000	7,586,990	7,559,301		(3,194)		(3,194)		7,556,108		1,126,252	1,126,252	598,500	01/15/2028	1FE
15033E-AJ-7	CEDF 2018-9A D	C	07/25/2018	GOLDMAN SACHS		2,440,625	2,500,000	2,500,000							2,500,000		(59,375)	(59,375)	28,554	04/20/2031	2AM
151191-AQ-6	CELULOSA ARAUCO CONSTITU	C	09/27/2018	WILTON REASSURANCE		4,384,385	4,250,000	4,778,691	4,361,133		(50,942)		(50,942)		4,310,191		74,194	74,194	357,767	07/29/2019	2FE
227170-AG-2	CRNN 2014-2A A	C	09/18/2018	MBS PAYDOWN		216,528	216,528	205,194	214,450		2,078		2,078		216,528				4,720	11/18/2029	1FE
23330J-AA-9	DP WORLD LTD	C	09/27/2018	WILTON REASSURANCE		4,113,468	3,600,000	3,429,000	3,436,150		2,936		2,936		3,439,086		674,382	674,382	304,825	07/02/2037	2FE
25156P-AC-7	DEUTSCHE TELEKOM INT FIN	C	09/27/2018	WILTON REASSURANCE		26,129,310	19,455,000	23,864,605	22,708,499		(127,532)		(127,532)		22,580,967		3,548,344	3,548,344	1,333,478	06/15/2030	2FE
25264V-AA-7	DHAL 2015-1 A	C	09/14/2018	MBS PAYDOWN		143,742	143,742	143,707	143,564		178		178		143,742				3,651	07/14/2028	1FE
25264V-AB-5	DHAL 2015-1 B	C	08/15/2018	VARIOUS		3,059,683	3,055,126	3,054,643	3,055,449		(590)		(590)		3,054,860		4,824	4,824	121,742	07/14/2028	2AM
26827E-AE-5	ECAF 2015-1A B1	C	08/15/2018	VARIOUS		2,761,426	2,778,569	2,788,989			16,969		16,969		2,806,303		(44,877)	(44,877)	67,970	06/15/2040	3AM
28622V-AJ-9	AWPT 2017-8A D	C	07/18/2018	JP MORGAN CHASE		3,452,750	3,500,000	3,472,000			1,622		1,622		3,473,622		(20,872)	(20,872)	82,107	10/25/2030	2AM
29081Y-AC-0	EMBRAER OVERSEAS LTD	C	09/27/2018	VARIOUS		7,888,617	7,625,000	7,732,053	7,653,634		(9,774)		(9,774)		7,643,860		244,757	244,757	463,081	01/15/2020	2FE
29246R-AA-1	ENEL GENERACION CHILE SA	C	09/27/2018	WILTON REASSURANCE		1,678,098	1,688,000	1,753,410	1,740,089		(5,762)		(5,762)		1,734,327		(56,229)	(56,229)	68,153	04/15/2024	2FE
29267H-AA-7	SOMPO INTL HLDS LTD	C	09/27/2018	WILTON REASSURANCE		24,557,883	21,000,000	21,217,350	21,202,421		(6,012)		(6,012)		21,196,409		3,361,474	3,361,474	1,764,000	07/15/2034	1FE
29274F-AF-1	ENEL AMERICAS SA	C	09/27/2018	WILTON REASSURANCE		1,574,344	1,660,000	1,663,281	1,662,934		(228)		(228)		1,662,705		(88,361)	(88,361)	61,236	10/25/2026	2FE
36190C-AA-5	GNL QUINTERO SA	C	09/27/2018	WILTON REASSURANCE		2,068,500	2,100,000	1,987,100	2,005,650		7,824		7,824		2,013,475		55,025	55,025	112,722	07/31/2029	2FE
37952U-AE-3	SEACO 2014-1A A2	C	09/17/2018	MBS PAYDOWN		250,000	250,000	234,590	247,521		2,479		2,479		250,000				5,150	07/17/2029	1FE
400131-AG-3	GRUMA SAB DE CV	C	09/27/2018	WILTON REASSURANCE		1,104,563	1,075,000	1,111,550	1,104,778		(2,887)		(2,887)		1,101,891		2,672	2,672	43,090	12/01/2024	2FE
40049J-AV-9	GRUPO TELEVISA SAB	C	09/27/2018	WILTON REASSURANCE		615,996	545,000	548,412	546,823		(150)		(150)		546,673		69,323	69,323	37,009	03/18/2025	2FE
40049J-AZ-0	GRUPO TELEVISA SAB	C	09/27/2018	WILTON REASSURANCE		3,788,843	3,350,000	3,404,371	3,398,682		(763)		(763)		3,397,920		390,924	390,924	266,325	01/15/2040	2FE
404280-AJ-8	HSBC HOLDINGS PLC	C	09/27/2018	WILTON REASSURANCE		6,168,985	5,000,000	5,454,300	5,395,730		(7,448)		(7,448)		5,388,283		780,702	780,702	279,556	06/01/2038	1FE
423012-A@-2	HEINEKEN NV	C	08/15/2018	MATURITY		22,500,000	22,500,000	22,500,000	22,500,000						22,500,000				1,426,500	08/15/2018	2
43474T-AB-9	HOLCIM CAPITAL CORP	C	09/27/2018	WILTON REASSURANCE		15,465,195	13,500,000	14,507,565	14,389,942		(14,686)		(14,686)		14,375,256		1,089,939	1,089,939	922,969	09/29/2039	2FE
44931C-BA-2	ICG 2015-2A DR	C	07/19/2018	JP MORGAN CHASE		1,958,760	2,000,000	2,000,000							2,000,000		(41,240)	(41,240)	26,117	01/16/2028	2AM
478375-AJ-7	JOHNSON CONTROLS INTL PL	C	09/27/2018	WILTON REASSURANCE		28,050,531	26,100,000	26,509,536	26,466,711		(6,001)		(6,001)		26,460,710		1,589,822	1,589,822	1,595,145	03/01/2041	2FE
49989A-AB-5	KOC HOLDING AS	C	08/15/2018	VARIOUS		2,990,575	3,530,000	3,499,466	3,506,249		2,521		2,521		3,508,769		(518,194)	(518,194)	170,692	03/15/2023	3FE
500472-AC-9	KONINKLIJKE PHILIPS NV	C	09/27/2018	WILTON REASSURANCE		8,815,548	6,738,000	7,389,170	7,287,890		(10,465)		(10,465)		7,277,425		1,538,123	1,538,123	483,826	03/11/2038	2FE
50184N-AQ-5	LCM 15A DR	C	07/17/2018	CITIGROUP		3,030,000	3,000,000	3,000,000	3,000,000						3,000,000		30,000	30,000	125,025	07/20/2030	2AM
50188G-AW-3	LCM 18A DR	C	07/17/2018	CITIGROUP		2,450,000	2,500,000	2,500,000							2,500,000		(50,000)	(50,000)	27,646	04/20/2031	2AM
50200F-AJ-8	LCM 26A D	C	07/17/2018	CITIGROUP		2,917,500	3,000,000	2,998,500			1,066		1,066		2,999,566		(82,066)	(82,066)	65,277	01/20/2031	2AM
55320R-AA-5	MP7 2015-1A A1R	C	09/12/2018	SECURITY CALLED at 100.000		7,950,000	7,950,000	7,950,000	7,950,000						7,950,000				165,591	04/18/2027	1FE
55377X-AB-2	MTN MAURITIUS INVSTMENTS	C	09/27/2018	WILTON REASSURANCE		1,519,440	1,560,000	1,560,000	1,560,000						1,560,000		(40,560)	(40,560)	100,273	10/13/2026	3FE
56564R-AB-6	MAPSL 2018-1A B	C	08/15/2018	VARIOUS		4,472,546	4,442,400	4,442,312			28,824		28,824		4,471,249		1,296	1,296	58,814	05/15/2043	2AM
56606L-AG-8	MP12 2018-1A D	C	07/17/2018	CITIGROUP		3,465,000	3,500,000	3,500,000							3,500,000		(35,000)	(35,000)	28,587	07/16/2031	2AM
592838-AA-4	MEXICO GENERADORA DE ENE	C	09/27/2018	WILTON REASSURANCE		2,059,566	2,067,319	1,943,279	1,948,504		7,006		7,006		1,955,510		104,056	104,056	91,910	12/06/2032	2FE
59284B-AE-8	MEXICHEM SAB DE CV	C	09/27/2018	WILTON REASSURANCE		1,704,314	1,780,000	1,450,700	1,457,581		2,952		2,952		1,460,533		243,782	243,782	107,480	09/17/2044	2FE
656531-AC-4	EQUINOR ASA	C	09/27/2018	WILTON REASSURANCE		5,886,185	5,000,000	5,357,200	5,145,122		(16,611)		(16,611)		5,128,511		757,674	757,674	303,542	06/15/2023	1FE
656531-AG-5	EQUINOR ASA	C	09/27/2018	WILTON REASSURANCE		3,892,600	3,250,000	3,486,340	3,397,822		(8,086)		(8,086)		3,389,736		502,864	502,864	265,200	01/15/2028	1FE
656531-AM-2	EQUINOR ASA	C	09/27/2018	WILTON REASSURANCE		3,744,858	3,000,000	3,357,580	3,232,101		(13,216)		(13,216)		3,218,886		525,972	525,972	219,917	09/23/2027	1FE
67091R-AT-6	OCP 2015-8A CR	C	07/26/2018	JP MORGAN CHASE		1,490,625	1,500,000	1,500,000							1,500,000		(9,375)	(9,375)	39,312	04/17/2027	2AM
67092D-AQ-2	OCP 2015-10A CR	C	07/23/2018	JP MORGAN CHASE		2,952,600	3,000,000	2,979,000			873		873		2,979,873		(27,273)	(27,273)	69,856	10/26/2027	2AM
67112A-AG-6	OZLM 2017-21A C	C	07/20/2018	JP MORGAN CHASE		3,416,000	3,500,000	3,500,000							3,500,000		(84,000)	(84,000)	82,449	01/20/2031	2AM
67112M-AG-0	OZLM 2018-20A C	C	07/26/2018	JP MORGAN CHASE		3,456,250	3,500,000	3,500,000							3,500,000		(43,750)	(43,750)	39,743	04/20/2031	2AM
67706H-AU-2	OHALF 2013-1A DR	C	08/10/2018	SECURITY CALLED at 100.000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				118,921	07/23/2025	1FE
69367P-AA-4	PERUSAHAAN GAS NEGARA	C	09/27/2018	WILTON REASSURANCE		2,050,549	2,050,000	2,116,625	2,104,627		(5,546)		(5,546)		2,099,080		(48,531)	(48,531)	90,762	05/16/2024	2FE
706451-BG-5	PETROLEOS MEXICANOS	C	09/27/2018	WILTON REASSURANCE		3,762,756	3,810,000	4,127,357	4,076,253		(6,608)		(6,608)		4,069,645		(306,889)	(306,889)	197,723	06/15/2035	2FE
714264-AK-4	PERNOD RICARD SA	C	09/27/2018	WILTON REASSURANCE		19,426,610	17,500,000	17,920,735	17,880,966		(6,083)		(6,083)		17,874,883		1,551,727	1,551,727	1,155,000	01/15/2042	2FE
71568P-AB-5	PERUSAHAAN LISTRIK NEGAR	C	09/27/2018	WILTON REASSURANCE		3,258,150	3,480,000	2,940,600	2,956,023		6,533		6,533		2,962,556		295,594	295,594	168,998	10/24/2042	2FE
71654Q-CC-4	PETROLEOS MEXICANOS	C	09/27/2018	WILTON REASSURANCE		1,351,598	1,419,000	1,419,000	1,419,000						1,419,000		(67,403)	(67,403)	97,379	09/21/2047	2FE
71654Q-CG-5	PETROLEOS MEXICANOS	C	09/27/2018	WILTON REASSURANCE		601,800	590,000	584,655	584,983		301		301		585,283		16,517	16,517	39,841	03/13/2027	2FE
718337-AE-8	KONINKLIJKE PHILIPS NV	C	09/27/2018	WILTON REASSURANCE		9,430,248	8,000,000	8,505,405	8,308,471		(20,888)		(20,888)		8,287,583		1,142,665	1,142,665	473,600	06/01/2026	2FE

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE BANKERS LIFE AND CASUALTY COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
74733L-AD-4	OOREDOO INTL FINANCE	C	09/27/2018	WILTON REASSURANCE		1,021,400	1,000,000	1,086,500	1,043,140		(9,809)		(9,809)		1,033,331		(11,931)	(11,931)	53,174	02/16/2021	1FE
75405U-AA-4	RAS LAFFAN LNG 3	C	09/27/2018	WILTON REASSURANCE		2,930,800	2,720,000	3,032,018	2,976,055		(23,636)		(23,636)		2,952,419		(21,619)	(21,619)	157,470	09/30/2027	1FE
759470-A@-6	RELIANCE INDUSTRIES LTD	C	09/18/2018	MATURITY		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				429,650	09/18/2018	2
767201-AD-8	RIO TINTO FIN USA LTD	C	09/27/2018	WILTON REASSURANCE		2,166,778	1,739,000	1,617,270	1,651,270		4,117		4,117		1,655,387		511,391	511,391	148,685	07/15/2028	1FE
780099-CE-5	ROYAL BK SCOTLND GRP PLC	C	09/27/2018	WILTON REASSURANCE		15,701,475	15,000,000	14,988,450	14,993,675		829		829		14,994,503		706,972	706,972	719,688	12/15/2022	2FE
78348B-AA-0	RUWAIS POWER CO PJSC	C	09/27/2018	WILTON REASSURANCE		7,847,125	7,150,000	7,418,700	7,402,412		(7,367)		(7,367)		7,395,045		452,080	452,080	461,175	08/31/2036	1FE
78440P-AC-2	SK TELECOM CO LTD	C	09/27/2018	WILTON REASSURANCE		9,542,102	8,150,000	8,525,275	8,387,659		(13,873)		(13,873)		8,373,787		1,168,315	1,168,315	640,426	07/20/2027	1FE
82321U-AA-1	SHNTN 2015-1A A	C	09/15/2018	MBS PAYDOWN		868,607	868,607	860,269	866,195		2,412		2,412		868,607				27,535	10/15/2042	1FE
82620K-AT-0	SIEMENS FINANCIERINGSMAT	C	09/20/2018	JEFFERIES AND CO		10,054,600	10,000,000	10,073,560			(142)		(142)		10,073,418		(18,818)	(18,818)	219,333	03/16/2047	1FE
82655A-AC-7	SIGMA ALIMENTOS SA	C	09/27/2018	WILTON REASSURANCE		4,147,725	4,350,000	4,341,170	4,342,400		573		573		4,342,973		(195,248)	(195,248)	161,992	05/02/2026	2FE
833636-AD-5	SOC QUIMICA Y MINERA DE	C	09/27/2018	WILTON REASSURANCE		4,703,440	4,540,000	4,531,692	4,537,667		716		716		4,538,383		165,057	165,057	233,053	04/21/2020	2FE
83609T-AG-2	SNDPT 2017-4A C	C	08/06/2018	GOLDMAN SACHS		4,842,500	5,000,000	4,962,500	4,962,500		(3,069)		(3,069)		4,959,431		(116,931)	(116,931)	124,867	01/21/2031	2AM
85572R-AA-7	STARR 2018-1 A	C	09/15/2018	MBS PAYDOWN		190,476	190,476	188,716			344		344		190,476				919	05/15/2043	1FE
85816V-AD-8	STCR 2017-1A D	C	07/26/2018	CITIGROUP		2,955,000	3,000,000	3,000,000	3,000,000						3,000,000		(45,000)	(45,000)	92,401	01/15/2030	2AM
86425Q-AA-6	SURA ASSET MANAGEMENT	C	09/27/2018	WILTON REASSURANCE		2,122,013	2,130,000	2,182,185	2,172,733		(4,414)		(4,414)		2,168,319		(46,307)	(46,307)	98,069	04/17/2024	2FE
87165U-AU-5	SYMP 2016-17A DR	C	07/17/2018	CITIGROUP		3,465,000	3,500,000	3,500,000							3,500,000		(35,000)	(35,000)	45,671	04/15/2028	2Z
87248T-AF-2	TICP 2017-7A D	C	07/18/2018	JP MORGAN CHASE		2,017,000	2,000,000	2,000,000	2,000,000						2,000,000		17,000	17,000	112,349	07/15/2029	2AM
87249A-AG-0	TICP 2017-9A D	C	07/18/2018	VARIOUS		4,439,250	4,500,000	4,473,900			10,185		10,185		4,484,085		(44,835)	(44,835)	108,439	01/20/2031	2AM
87927V-AF-5	TELECOM ITALIA CAPITAL	C	09/27/2018	WILTON REASSURANCE		6,500,000	6,500,000	6,415,106	6,433,931		1,819		1,819		6,435,750		64,250	64,250	359,125	11/15/2033	3FE
87938W-AC-7	TELEFONICA EMISIONES SAU	C	09/27/2018	WILTON REASSURANCE		33,230,670	27,500,000	30,611,060	30,081,157		(57,278)		(57,278)		30,023,879		3,206,791	3,206,791	1,490,702	06/20/2036	2FE
88034Q-AA-5	TENGIZCHEVROIL FIN CO IN	C	09/27/2018	WILTON REASSURANCE		4,669,344	4,960,000	4,924,536	4,928,968		2,336		2,336		4,931,305		(261,961)	(261,961)	221,547	08/15/2026	2FE
88606W-AA-0	TBOLT 2017-A A	C	09/15/2018	MBS PAYDOWN		200,893	200,893	200,884	200,583		310		310		200,893				5,641	05/17/2032	1FE
88606W-AB-8	TBOLT 2017-A B	C	08/15/2018	VARIOUS		2,242,058	2,168,155	2,151,512	2,152,514		15,923		15,923		2,168,437		73,621	73,621	83,729	05/17/2032	2AM
89641U-AB-7	TRINITY ACQUISITION PLC	C	09/27/2018	WILTON REASSURANCE		5,551,565	5,000,000	5,473,950	5,460,187		(6,285)		(6,285)		5,453,902		97,663	97,663	341,979	08/15/2043	2FE
902133-AG-2	TYCO ELECTRONICS GROUP S	C	09/27/2018	WILTON REASSURANCE		40,501,677	30,482,000	32,278,680	32,026,101		(29,088)		(29,088)		31,997,013		8,504,664	8,504,664	2,147,711	10/01/2037	1FE
90401C-AA-7	ULTRAPAR INTERNATIONL SA	C	09/27/2018	WILTON REASSURANCE		1,085,612	1,180,000	1,157,545	1,159,710		1,361		1,361		1,161,071		(75,459)	(75,459)	60,401	10/06/2026	3FE
92329Y-AS-5	VENTR 2014-17A DRR	C	07/17/2018	CITIGROUP		3,440,500	3,500,000	3,473,750			978		978		3,474,728		(34,228)	(34,228)	47,224	04/15/2027	2AM
92331D-AN-8	VENTR 2017-28AA D	C	07/17/2018	CITIGROUP		5,050,000	5,000,000	5,000,000	5,000,000						5,000,000		50,000	50,000	276,922	10/20/2029	2AM
92331K-AN-2	VENTR 2016-23A D	C	07/19/2018	MBS PAYDOWN		1,800,000	1,800,000	1,793,700	1,795,960		4,040		4,040		1,800,000				85,530	07/19/2028	2AM
92334N-AC-7	VEOLIA ENVIRONNEMENT SA	C	09/27/2018	WILTON REASSURANCE		27,106,719	23,000,000	25,860,750	25,457,419		(47,751)		(47,751)		25,409,668		1,697,051	1,697,051	1,276,500	06/01/2038	2FE
92857T-AH-0	VODAFONE GROUP PLC	C	09/27/2018	WILTON REASSURANCE		4,337,050	3,500,000	4,046,512	3,882,038		(15,752)		(15,752)		3,866,286		470,764	470,764	307,781	02/15/2030	2FE
92857W-AB-6	VODAFONE GROUP PLC	C	09/27/2018	WILTON REASSURANCE		1,120,274	1,000,000	1,005,540	1,003,951		(123)		(123)		1,003,828		116,446	116,446	51,563	11/30/2032	2FE
92914N-AQ-4	VOYA 2015-1A CR	C	07/26/2018	GOLDMAN SACHS		3,407,250	3,500,000	3,467,450			1,690		1,690		3,469,140		(61,890)	(61,890)	82,826	01/18/2029	2AM
92915U-AE-4	VOYA 2017-2A C	C	07/25/2018	GOLDMAN SACHS		4,034,000	4,000,000	4,000,000	4,000,000						4,000,000		34,000	34,000	247,312	06/07/2030	2AM
92916W-AJ-8	INGIM 2013-2A CR	C	08/10/2018	GOLDMAN SACHS		4,410,000	4,500,000	4,500,000							4,500,000		(90,000)	(90,000)	87,846	04/25/2031	2AM
92936M-AD-9	WPP FINANCE 2010	C	09/27/2018	WILTON REASSURANCE		10,522,157	10,967,000	11,167,749	11,152,715		(2,890)		(2,890)		11,149,825		(627,668)	(627,668)	593,284	09/07/2042	2FE
92936M-AE-7	WPP FINANCE 2010	C	09/27/2018	WILTON REASSURANCE		3,072,744	3,000,000	3,067,230	3,063,539		(850)		(850)		3,062,689		10,055	10,055	146,250	11/15/2043	2FE
98372P-AG-3	XLIT LTD	C	09/27/2018	WILTON REASSURANCE		6,699,780	6,000,000	5,967,240	5,980,923		1,676		1,676		5,982,600		717,180	717,180	331,500	11/15/2024	2FE
98372P-AK-4	XLIT LTD	C	09/27/2018	WILTON REASSURANCE		5,671,275	5,000,000	4,861,700	4,905,580		5,519		5,519		4,911,099		760,176	760,176	270,833	05/15/2027	2FE
98420E-AD-7	XLIT LTD	C	09/27/2018	WILTON REASSURANCE		6,309,420	6,000,000	5,900,200	5,902,787		1,148		1,148		5,903,935		405,485	405,485	327,250	03/31/2045	2FE
000000-00-0	KAZMUNAYGAS NATIONAL CO	C	07/02/2018	MATURITY		1,680,000	1,680,000	1,880,928	1,717,231		(37,231)		(37,231)		1,680,000				153,300	07/02/2018	2FE
000000-00-0	ANADOLU EFES	C	08/14/2018	JP MORGAN CHASE		3,870,400	4,720,000	4,268,044	4,351,639		42,626		42,626		4,394,265		(523,865)	(523,865)	126,113	11/01/2022	3FE
000000-00-0	LUKOIL INTL FINANCE BV	C	09/27/2018	WILTON REASSURANCE		3,313,544	3,340,000	3,006,000	3,079,493		31,258		31,258		3,110,751		202,793	202,793	140,974	04/24/2023	2FE
000000-00-0	HKT CAPITAL NO 2 LTD	C	09/27/2018	WILTON REASSURANCE		2,874,126	3,000,000	3,008,400	3,006,975		(630)		(630)		3,006,344		(132,218)	(132,218)	107,240	04/02/2025	2FE
D2736#-AN-9	FRITZ DRAXLMAIER GMBH	C	09/26/2018	RETURN OF CAPITAL		3,000		3,000	3,000						3,000					04/02/2024	3
F9731#-AG-2	VICAT S.A.	C	09/27/2018	WILTON REASSURANCE		8,566,745	8,000,000	8,000,000	8,000,000						8,000,000		566,745	566,745	401,902	12/01/2022	2
L4804#-AC-7	HOLCIM LTD SER C	C	08/30/2018	MATURITY		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				310,500	08/30/2018	2
M8222M-AD-4	RAS LAFFAN LNG 3	C	09/27/2018	WILTON REASSURANCE		3,049,800	2,760,000	3,157,013	3,083,541		(30,895)		(30,895)		3,052,646		(2,846)	(2,846)	173,307	09/30/2027	1FE
N6704@-AE-9	OILTANKING FIN BV SER C	C	09/27/2018	WILTON REASSURANCE		11,842,329	10,000,000	9,990,000	9,993,903		531		531		9,994,434		1,847,895	1,847,895	837,425	08/31/2024	2
N6704@-AG-4	OILTANKING FIN BV SER E	C	09/27/2018	WILTON REASSURANCE		6,577,187	5,000,000	4,995,000	4,996,030		156		156		4,996,186		1,581,001	1,581,001	436,450	08/31/2029	2
N6777#-AG-4	AEA INTERNATIONAL HOLDINGS PTE LTD	C	09/30/2018	SINKING FUND PMT		666,667	666,667	666,667	666,667						666,667				33,333	03/30/2024	2FE
P00173-AA-5	ABENGOA TRANSMISION SUR	C	09/27/2018	WILTON REASSURANCE		2,849,670	2,571,905	2,604,586	2,603,316		(795)		(795)		2,602,522		247,149	247,149	160,610	04/30/2043	2FE
P06077-AA-2	AUTORIDAD CANAL DE PANAM	C	09/27/2018	WILTON REASSURANCE		247,800	240,000	263,100	261,818		(673)		(673)		261,145		(13,345)	(13,345)	13,794	07/29/2035	1FE
P1905C-AA-8	BRF SA	C	09/27/2018	WILTON REASSURANCE		1,558,241	1,570,000	1,736,420	1,656,456		(13,277)		(13,277)		1,643,179		(84,939)	(84,939)	74,559	06/06/2022	3FE
P31442-AC-3	CORP LINDLEY SA	C	09/27/2018	WILTON REASSURANCE		1,727,325	1,706,000	1,735,855			(354)		(354)		1,724,884		2,441	2,441	36,164	04/12/2023	2FE
P3697U-AD-0	EMBOTELLADORA ANDINA SA	C	09/27/2018	WILTON REASSURANCE		3,075,756	2,950,000	3,119,625	3,084,157		(15,515)		(15,515)		3,068,641		7,114	7,114	145,861	10/01/2023	2FE
P4909L-AA-8	GNL QUINTERO SA	C	09/27/2018	WILTON REASSURANCE		3,065,320	3,112,000	3,112,393	3,112,492		(44)		(44)		3,112,448		(47,128)	(47,128)	167,043	07/31/2029	2FE
P4948K-AD-7	GRUMA SAB DE CV	C	09/27/2018	WILTON REASSURANCE		1,537,140	1,496,000	1,595,110	1,576,971		(7,968)		(7,968)		1,569,004		(31,864)	(31,864)	59,965	12/01/2024	2FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
P58072-AK-8	INVERSIONES CMPC SA	C	09/27/2018	WILTON REASSURANCE		1,011,566	1,000,000	1,027,500	1,022,431		(2,254)		(2,254)		1,020,177		(8,611)	(8,611)	49,083	09/15/2024	2FE
P59705-AA-4	BECLE SA DE CV	C	09/27/2018	WILTON REASSURANCE		957,094	1,000,000	1,001,340	1,001,143		(101)		(101)		1,001,042		(43,948)	(43,948)	32,708	05/13/2025	2FE
P7077@-AF-1	NASSAU AIRPORT DEVELOPMENT CO	C	06/30/2018	SINKING FUND PMT		60,000	60,000	60,000	60,000						60,000				3,150	11/30/2033	2FE
P9367R-AG-6	TRANSPORT DE GAS PERU	C	09/27/2018	WILTON REASSURANCE		3,802,864	3,890,000	3,721,530	3,747,140		10,583		10,583		3,757,723		45,141	45,141	150,170	04/30/2028	2FE
Y32358-AA-4	HKCG FINANCE LTD	C	08/07/2018	MATURITY		1,700,000	1,700,000	1,893,800	1,741,713		(41,713)		(41,713)		1,700,000				106,250	08/07/2018	1FE
Y7136Y-AA-8	PERUSAHAAN GAS NEGARA	C	09/27/2018	WILTON REASSURANCE		3,000,804	3,000,000	3,097,500	3,079,395		(8,060)		(8,060)		3,071,335		(70,531)	(70,531)	132,823	05/16/2024	2FE
Y72570-AM-9	RELIANCE INDUSTRIES LTD	C	09/10/2018	WELLS FARGO		4,851,750	5,000,000	4,906,441	4,910,298		1,022		1,022		4,911,320		(59,570)	(59,570)	265,417	02/10/2045	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,974,462,652	3,648,751,451	3,636,837,284	3,430,578,106		2,116,996		2,116,996		3,620,641,363		350,162,635	350,162,635	200,248,060	XXX	XXX
23385H-AA-7	DAIRY FARMERS OF AMERICA		09/27/2018	WILTON REASSURANCE		6,600,000	6,000,000	6,045,000	6,040,642		(2,526)		(2,526)		6,038,116		561,884	561,884	351,500	12/31/2049	2FE
514666-AM-8	LAND O'LAKES INC		09/27/2018	WILTON REASSURANCE		6,240,000	6,000,000	6,000,000	6,000,000						6,000,000		240,000	240,000	340,750	06/15/2065	3FE
638612-AJ-0	NATIONWIDE FINANCIAL SER		09/27/2018	WILTON REASSURANCE		2,436,275	2,230,000	2,374,950	2,360,687		(2,658)		(2,658)		2,358,030		78,245	78,245	130,455	05/15/2037	2FE
902973-AZ-9	US BANCORP		09/27/2018	WILTON REASSURANCE		7,017,500	7,000,000	7,463,750	7,446,146		(29,165)		(29,165)		7,416,981		(399,481)	(399,481)	352,450	04/15/2027	2FE
4899999. Subtotal - Bonds - Hybrid Securities						22,293,775	21,230,000	21,883,700	21,847,475		(34,349)		(34,349)		21,813,127		480,648	480,648	1,175,155	XXX	XXX
8399997. Total - Bonds - Part 4						4,166,361,242	3,831,349,423	3,816,043,016	3,610,531,107		2,232,942		2,232,942		3,800,710,308		361,992,278	361,992,278	210,848,444	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						4,166,361,242	3,831,349,423	3,816,043,016	3,610,531,107		2,232,942		2,232,942		3,800,710,308		361,992,278	361,992,278	210,848,444	XXX	XXX
278642-20-2	EBAY INC		09/27/2018	WILTON REASSURANCE	520,818.000	13,577,725	25.00	13,482,957	13,482,957						13,482,957		94,768	94,768	585,920		RP2LFE
361448-60-8	GATX CORP		09/27/2018	WILTON REASSURANCE	160,000.000	4,027,200	25.00	4,000,000	4,000,000						4,000,000		27,200	27,200	168,750		RP2LFE
665859-87-2	NORTHERN TRUST CORP		09/19/2018	MORGAN STANLEY	400,000.000	10,294,866	25.00	10,000,000	10,000,000						10,000,000		294,866	294,866	438,750		P2LFE
74460W-66-9	PUBLIC STORAGE		09/27/2018	WILTON REASSURANCE	15,447.000	368,256	25.00	360,070							360,070		8,187	8,187	14,626		P2LFE
842587-30-5	SOUTHERN COMPANY		09/27/2018	WILTON REASSURANCE	280,000.000	6,659,800	25.00	6,997,600	6,997,600						6,997,600		(337,800)	(337,800)	275,625		RP2LFE
860630-60-7	STIFEL FINANCIAL CORP		09/27/2018	WILTON REASSURANCE	200,000.000	4,850,020	25.00	5,000,000	5,000,000						5,000,000		(149,980)	(149,980)	202,944		RP2LFE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						39,777,867	XXX	39,840,627	39,480,557						39,840,627		(62,759)	(62,759)	1,686,615	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						39,777,867	XXX	39,840,627	39,480,557						39,840,627		(62,759)	(62,759)	1,686,615	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						39,777,867	XXX	39,840,627	39,480,557						39,840,627		(62,759)	(62,759)	1,686,615	XXX	XXX
04010L-10-3	ARES CAPITAL CORP		09/19/2018	SUSQUEHANNA FINANCIAL	310,000.000	5,302,481		4,959,754							4,959,754		342,727	342,727	389,652		L
31338*-11-6	FED HOME LOAN BANK CHICAGO B-1		09/04/2018	FEDERAL HOME LOAN BANK	115.923	11,592		11,592	11,592						11,592				263		A
31338*-12-4	FED HOME LOAN BANK CHICAGO B-2		09/04/2018	FEDERAL HOME LOAN BANK	115.923	11,592		11,592							11,592				48		A
38147U-10-7	GOLDMAN SACHS BDC INC		07/16/2018	PRIOR YEAR INCOME	0.000														22,500		L
38173M-10-2	GOLUB CAPITAL BDC INC		09/11/2018	SUSQUEHANNA FINANCIAL	130,000.000	2,404,189		2,344,940							2,344,940		59,249	59,249	96,899		L
87265K-10-2	TPG SPECIALTY LENDING INC		09/19/2018	SUSQUEHANNA FINANCIAL	200,000.000	4,060,727		3,732,200	1,287,000	(61,224)			(61,224)		3,732,200		328,528	328,528	215,200		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						11,790,581	XXX	11,060,078	1,298,592	(61,224)			(61,224)		11,060,078		730,504	730,504	724,562	XXX	XXX
9799997. Total - Common Stocks - Part 4						11,790,581	XXX	11,060,078	1,298,592	(61,224)			(61,224)		11,060,078		730,504	730,504	724,562	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						11,790,581	XXX	11,060,078	1,298,592	(61,224)			(61,224)		11,060,078		730,504	730,504	724,562	XXX	XXX
9899999. Total - Preferred and Common Stocks						51,568,448	XXX	50,900,705	40,779,149	(61,224)			(61,224)		50,900,705		667,745	667,745	2,411,177	XXX	XXX
9999999 - Totals						4,217,929,690	XXX	3,866,943,721	3,651,310,256	(61,224)	2,232,942		2,171,718		3,851,611,013		362,660,023	362,660,023	213,259,621	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues ....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	10/02/2017	10/01/2018	4,000	10,084,000	2,521.00	286,920			840,003		840,003	553,083						98/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	10/04/2017	10/03/2018	4,000	10,150,960	2,537.74	270,016			763,666		763,666	493,651						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	10/06/2017	10/05/2018	6,000	15,295,980	2,549.33	406,108			1,096,224		1,096,224	690,116						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	10/09/2017	10/05/2018	6,000	15,268,380	2,544.73	404,612			1,123,808		1,123,808	719,196						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	10/11/2017	10/10/2018	9,000	22,997,160	2,555.24	615,174			1,725,960		1,725,960	1,110,786						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	10/13/2017	10/12/2018	6,000	15,450,000	2,575.00	345,600			1,091,722		1,091,722	746,122						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	10/13/2017	10/12/2018	10,000	25,500,000	2,550.00	721,300			2,069,256		2,069,256	1,347,956						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	10/13/2017	10/12/2018	5,000	12,730,000	2,546.00	183,713			310,263		310,263	126,550						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	10/13/2017	10/15/2018	5,000	12,875,000	2,575.00	480,463			1,141,246		1,141,246	660,783						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	11/08/2017	10/22/2018	1,600	4,280,000	2,675.00	41,600			135,720		135,720	94,120						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	10/24/2017	10/23/2018	14,000	35,924,000	2,566.00	965,300			2,714,423		2,714,423	1,749,123						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	10/26/2017	10/24/2018	5,000	12,840,000	2,568.00	190,174			329,007		329,007	138,833						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	10/26/2017	10/25/2018	8,000	20,464,000	2,558.00	576,240			1,593,199		1,593,199	1,016,959						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	10/27/2017	10/26/2018	8,000	20,496,000	2,562.00	595,840			1,660,097		1,660,097	1,064,257						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	10/30/2017	10/29/2018	6,500	16,705,000	2,570.00	466,635			1,247,885		1,247,885	781,250						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	11/01/2017	10/31/2018	5,500	14,179,000	2,578.00	391,380			998,347		998,347	606,967						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	11/03/2017	11/02/2018	5,000	12,865,000	2,573.00	361,950			895,159		895,159	533,209						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	11/01/2017	11/02/2018	3,000	7,725,000	2,575.00	125,502			211,773		211,773	86,271						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	11/08/2017	11/07/2018	5,000	12,920,000	2,584.00	377,850			893,072		893,072	515,222						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	11/10/2017	11/09/2018	8,000	20,596,425	2,574.55	636,279			1,558,933		1,558,933	922,654						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	11/13/2017	11/09/2018	10,000	25,720,000	2,572.00	810,600			1,974,113		1,974,113	1,163,513						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	11/13/2017	11/13/2018	5,000	12,900,000	2,580.00	213,019			360,015		360,015	146,996						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	11/15/2017	11/14/2018	6,000	15,624,000	2,604.00	343,620			1,089,382		1,089,382	745,762						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	11/15/2017	11/15/2018	5,000	13,020,000	2,604.00	484,350			1,080,117		1,080,117	595,767						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	11/17/2017	11/16/2018	12,000	30,900,000	2,575.00	978,000			2,584,170		2,584,170	1,606,170						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	11/20/2017	11/19/2018	5,500	14,162,500	2,575.00	434,940			1,187,854		1,187,854	752,914						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	11/22/2017	11/21/2018	12,000	31,116,000	2,593.00	921,000			2,363,947		2,363,947	1,442,947						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	12/01/2017	11/21/2018	1,500	4,041,000	2,694.00	71,925			144,614		144,614	72,689						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	11/20/2017	11/21/2018	4,500	11,610,000	2,580.00	207,152			348,201		348,201	141,049						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	11/27/2017	11/26/2018	5,000	13,005,000	2,601.00	382,050			972,254		972,254	590,204						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	11/29/2017	11/28/2018	7,000	18,345,725	2,620.82	533,092			1,162,786		1,162,786	629,694						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	12/01/2017	11/30/2018	5,000	13,210,000	2,642.00	396,750			701,055		701,055	304,305						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	12/01/2017	11/30/2018	4,000	10,504,000	2,626.00	156,733			245,012		245,012	88,279						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	12/04/2017	12/03/2018	5,000	13,170,805	2,634.16	399,875			721,807		721,807	321,931						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	01/03/2018	12/06/2018	1,500	4,200,000	2,800.00		28,935		5,166		5,166	(23,769)						104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	12/08/2017	12/07/2018	8,500	22,492,700	2,646.20	679,490			1,187,948		1,187,948	508,458						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	12/08/2017	12/07/2018	3,500	9,261,700	2,646.20	151,409			233,522		233,522	82,113						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	12/11/2017	12/10/2018	7,500	19,860,000	2,648.00	610,500			1,115,023		1,115,023	504,523						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	12/13/2017	12/12/2018	10,000	26,575,240	2,657.52	785,541			1,480,634		1,480,634	695,093						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	12/18/2017	12/13/2018	5,000	13,450,000	2,690.00	206,469			307,308		307,308	100,839						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	12/15/2017	12/14/2018	6,000	16,068,000	2,678.00	406,500			778,784		778,784	372,284						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	12/15/2017	12/14/2018	5,000	13,390,000	2,678.00	533,500			942,794		942,794	409,294						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	12/15/2017	12/14/2018	5,000	13,290,000	2,658.00	400,350			748,393		748,393	348,043						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/18/2017	12/17/2018	8,000	21,480,000	2,685.00	648,400			1,044,072		1,044,072	395,672						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	12/21/2017	12/20/2018	6,500	17,407,000	2,678.00	524,095			862,501		862,501	338,406						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	12/28/2017	12/24/2018	5,000	13,425,000	2,685.00	205,700			304,932		304,932	99,232						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	12/27/2017	12/26/2018	12,000	32,100,000	2,675.00	1,018,920			1,685,447		1,685,447	666,527						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	12/28/2017	12/27/2018	9,000	24,120,000	2,680.00	722,430			1,152,193		1,152,193	429,763						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/03/2018	01/02/2019	3,000	8,070,000	2,690.00		252,750		311,135		311,135	58,385						104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	01/05/2018	01/04/2019	3,500	9,601,025	2,743.15		263,068		209,402		209,402	(53,667)						104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	01/23/2018	01/10/2019	8,000	22,713,040	2,839.13		347,951		384,011		384,011	36,060						104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	01/12/2018	01/11/2019	12,000	33,368,040	2,780.67		966,268		423,194		423,194	(543,074)						104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	01/16/2018	01/15/2019	6,000	16,812,000	2,802.00		486,900		160,875		160,875	(326,025)						104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	01/16/2018	01/15/2019	4,500	12,609,000	2,802.00		518,310		617,421		617,421	99,111						104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	01/19/2018	01/18/2019	5,000	14,051,500	2,810.30		422,950		136,873		136,873	(286,077)						104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/23/2018	01/22/2019	6,500	18,454,345	2,839.13		557,321		58,614		58,614	(498,707)						104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	02/14/2018	01/22/2019	1,300	3,624,400	2,788.00		49,842		40,915		40,915	(8,927)						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	01/26/2018	01/25/2019	7,000	20,110,090	2,872.87		617,380		18,046		18,046	(599,334)						104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	01/30/2018	01/29/2019	6,500	18,345,795	2,822.43		625,592		102,820		102,820	(522,771)						104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	02/02/2018	02/01/2019	5,000	13,810,650	2,762.13		480,611		266,182		266,182	(214,429)						104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/07/2018	02/06/2019	4,500	12,141,000	2,698.00		522,900		549,758		549,758	26,858						104/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	02/20/2018	02/06/2019	3,000	8,220,000	2,740.00		124,482		171,297		171,297	46,815						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	02/12/2018	02/11/2019	8,000	21,248,000	2,656.00		958,285		1,426,798		1,426,798	468,513						104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/13/2018	02/12/2019	6,000	15,977,640	2,662.94		703,016		1,052,985		1,052,985	349,969						104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	02/14/2018	02/13/2019	7,500	19,950,000	2,660.00		835,500		1,319,686		1,319,686	484,186						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	03/20/2018	02/15/2019	3,000	8,178,000	2,726.00		331,002		460,098		460,098	129,096						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	02/20/2018	02/19/2019	6,000	16,297,560	2,716.26		635,605		721,380		721,380	85,775						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	03/12/2018	02/19/2019	1,200	3,404,400	2,837.00		80,628		27,309		27,309	(53,319)						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	02/23/2018	02/22/2019	8,500	23,352,050	2,747.30		887,378		737,401		737,401	(149,977)						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	03/02/2018	02/22/2019	3,000	8,235,225	2,745.08		114,796		165,769		165,769	50,973						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	02/26/2018	02/25/2019	5,500	15,287,800	2,779.60		535,073		299,874		299,874	(235,199)						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	02/27/2018	02/26/2019	9,000	24,698,520	2,744.28		913,845		810,020		810,020	(103,825)						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	03/02/2018	03/01/2019	4,000	10,765,000	2,691.25		458,589		558,828		558,828	100,239						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/05/2018	03/04/2019	2,500	6,802,350	2,720.94		282,298		287,080		287,080	4,782						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	03/06/2018	03/05/2019	5,000	13,640,600	2,728.12		540,168		554,862		554,862	14,694						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/07/2018	03/06/2019	5,000	13,634,000	2,726.80		552,177		556,310		556,310	4,133						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/09/2018	03/08/2019	7,000	19,505,990	2,786.57		737,326		433,774		433,774	(303,552)						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	03/26/2018	03/08/2019	7,000	19,075,098	2,725.01		264,627		406,723		406,723	142,096						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	03/12/2018	03/11/2019	5,500	15,306,610	2,783.02		570,936		395,498		395,498	(175,438)						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	03/13/2018	03/12/2019	4,000	11,116,546	2,779.14		377,188		313,266		313,266	(63,922)						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/13/2018	03/12/2019	5,000	13,826,550	2,765.31		513,656		451,647		451,647	(62,009)						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/14/2018	03/13/2019	3,000	8,248,440	2,749.48		318,390		310,208		310,208	(8,181)						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	03/20/2018	03/15/2019	1,000	2,777,000	2,777.00		73,570		77,409		77,409	3,839						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	03/28/2018	03/15/2019	2,000	5,540,000	2,770.00		154,448		275,403		275,403	120,955						104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/20/2018	03/19/2019	1,500	4,075,410	2,716.94		163,832		206,508		206,508	42,677						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/21/2018	03/20/2019	4,500	12,203,685	2,711.93		473,503		644,099		644,099	170,595						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/23/2018	03/22/2019	5,500	14,235,430	2,588.26		663,371		1,454,858		1,454,858	791,487						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/26/2018	03/25/2019	4,500	11,963,475	2,658.55		519,215		868,894		868,894	349,679						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	03/27/2018	03/26/2019	5,000	13,063,100	2,612.62		578,042		1,197,544		1,197,544	619,502						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/28/2018	03/27/2019	1,000	2,605,000	2,605.00		120,091		246,277		246,277	126,186						104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	03/29/2018	03/28/2019	12,000	31,690,440	2,640.87		1,384,872		2,548,863		2,548,863	1,163,991						104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	04/25/2018	03/29/2019	1,700	4,756,199	2,797.76		38,139		108,362		108,362	70,223						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	05/01/2018	04/02/2019	6,000	15,978,000	2,663.00		213,203		318,296		318,296	105,093						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	04/12/2018	04/03/2019	7,000	18,647,930	2,663.99		274,497		397,812		397,812	123,315						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	04/06/2018	04/05/2019	5,000	13,022,350	2,604.47		565,170		1,264,699		1,264,699	699,529						104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	04/10/2018	04/09/2019	3,500	9,299,045	2,656.87		406,368		736,895		736,895	330,527						104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	04/12/2018	04/11/2019	5,000	13,319,950	2,663.99		551,446		1,026,044		1,026,044	474,598						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	04/13/2018	04/12/2019	4,500	12,072,884	2,682.86		420,758		851,564		851,564	430,806						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	04/13/2018	04/12/2019	9,000	23,906,700	2,656.30		977,784		1,936,878		1,936,878	959,094						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	04/23/2018	04/17/2019	5,000	13,351,450	2,670.29		199,219		281,780		281,780	82,560						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	04/20/2018	04/18/2019	3,000	8,010,420	2,670.14		305,197		611,414		611,414	306,217						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/23/2018	04/22/2019	2,500	6,675,725	2,670.29		252,342		512,908		512,908	260,566						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	04/26/2018	04/25/2019	6,000	16,001,640	2,666.94		603,262		1,252,423		1,252,423	649,161						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	04/27/2018	04/26/2019	8,000	21,359,280	2,669.91		792,429		1,639,550		1,639,550	847,121						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	05/02/2018	05/01/2019	2,000	5,271,340	2,635.67		193,985		479,987		479,987	286,002						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/04/2018	05/03/2019	6,000	15,980,520	2,663.42		581,691		1,289,905		1,289,905	708,214						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	05/07/2018	05/06/2019	2,000	5,345,260	2,672.63		195,102		423,910		423,910	228,808						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/09/2018	05/06/2019	2,500	6,744,475	2,697.79		236,057		469,976		469,976	233,920						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/24/2018	05/06/2019	1,300	3,723,421	2,864.17		28,724		62,730		62,730	34,007						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/10/2018	05/07/2019	3,500	9,530,745	2,723.07		323,092		575,519		575,519	252,427						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/11/2018	05/10/2019	10,500	28,641,060	2,727.72		962,340		1,707,548		1,707,548	745,209						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	05/22/2018	05/10/2019	4,500	12,298,500	2,733.00		185,822		240,535		240,535	54,713						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	05/15/2018	05/14/2019	5,000	13,794,500	2,758.90		334,186		685,753		685,753	351,567						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/18/2018	05/14/2019	2,500	6,782,425	2,712.97		227,211		449,674		449,674	222,463						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	05/17/2018	05/15/2019	1,500	4,135,500	2,757.00		110,955		207,291		207,291	96,336						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	05/17/2018	05/15/2019	4,300	11,855,100	2,757.00		405,120		578,797		578,797	173,678						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/21/2018	05/17/2019	3,500	9,565,535	2,733.01		310,880		567,800		567,800	256,920						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/22/2018	05/20/2019	2,000	5,470,000	2,735.00		175,260		325,772		325,772	150,512						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/18/2018	05/20/2019	1,600	4,438,000	2,773.75		130,921		207,292		207,292	76,371						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/23/2018	05/22/2019	2,500	6,833,225	2,733.29		226,180		410,491		410,491	184,311						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	05/25/2018	05/22/2019	4,500	12,245,985	2,721.33		185,147		242,513		242,513	57,365						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	05/24/2018	05/23/2019	2,000	5,455,520	2,727.76		177,850		338,601		338,601	160,751						102/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/25/2018	05/24/2019	11,000	29,934,630	2,721.33		990,836		1,944,681		1,944,681	953,845						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	05/29/2018	05/28/2019	4,500	12,104,370	2,689.86		440,599		919,127		919,127	478,528						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/01/2018	05/31/2019	4,500	12,305,790	2,734.62		414,090		740,220		740,220	326,130						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	06/01/2018	05/31/2019	4,000	10,938,480	2,734.62		164,253		212,948		212,948	48,696						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	07/10/2018	06/03/2019	6,000	16,763,040	2,793.84		263,483		312,718		312,718	49,235						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	06/05/2018	06/04/2019	3,300	9,071,040	2,748.80		299,344		508,117		508,117	208,773						103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/06/2018	06/05/2019	2,400	6,653,640	2,772.35		214,580		325,736		325,736	111,156						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/29/2018	06/05/2019	1,000	2,867,880	2,867.88		22,019		58,948		58,948	36,929						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	06/07/2018	06/06/2019	3,000	8,311,110	2,770.37		272,604		416,593		416,593	143,989						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/08/2018	06/07/2019	6,500	18,063,695	2,779.03		586,167		857,937		857,937	271,770						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	06/08/2018	06/07/2019	5,000	13,895,150	2,779.03		215,560		264,846		264,846	49,287						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	06/11/2018	06/10/2019	3,500	9,737,000	2,782.00		312,558		461,394		461,394	148,836						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	06/12/2018	06/11/2019	2,500	6,967,125	2,786.85		224,341		319,265		319,265	94,924						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	06/13/2018	06/12/2019	2,500	6,939,075	2,775.63		226,214		346,110		346,110	119,896						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	06/19/2018	06/12/2019	5,000	13,812,850	2,762.57		217,119		269,236		269,236	52,117						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	06/15/2018	06/14/2019	5,000	14,037,283	2,807.46		379,424		569,120		569,120	189,697						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	06/15/2018	06/14/2019	4,500	12,632,445	2,807.21		444,206		569,200		569,200	124,993						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/15/2018	06/14/2019	3,000	8,338,980	2,779.66		276,437		410,825		410,825	134,387						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/20/2018	06/19/2019	4,000	11,069,280	2,767.32		371,374		598,296		598,296	226,922						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/22/2018	06/21/2019	11,000	30,303,680	2,754.88		1,024,264		1,782,562		1,782,562	758,298						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/25/2018	06/24/2019	2,500	6,792,675	2,717.07		262,197		492,759		492,759	230,562						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	06/27/2018	06/24/2019	4,000	10,798,520	2,699.63		163,350		218,898		218,898	55,548						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	06/26/2018	06/25/2019	4,500	12,253,770	2,723.06		444,812		871,036		871,036	426,225						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/27/2018	06/26/2019	4,500	12,148,335	2,699.63		467,711		959,967		959,967	492,256						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	06/28/2018	06/27/2019	4,500	12,223,395	2,716.31		453,488		896,418		896,418	442,930						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/29/2018	06/27/2019	5,000	13,591,850	2,718.37		493,384		986,866		986,866	493,482						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/03/2018	07/02/2019	2,500	6,820,000	2,728.00		255,750		477,490		477,490	221,740						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/05/2018	07/03/2019	1,500	4,104,915	2,736.61		148,187		277,081		277,081	128,894						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	07/06/2018	07/05/2019	6,000	16,558,920	2,759.82		576,250		989,026		989,026	412,775						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	07/09/2018	07/08/2019	3,000	8,352,510	2,784.17		277,303		438,937		438,937	161,634						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/10/2018	07/09/2019	2,000	5,587,680	2,793.84		186,070		277,970		277,970	91,900						102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/11/2018	07/10/2019	3,000	8,322,060	2,774.02		282,118		460,525		460,525	178,407						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/12/2018	07/11/2019	3,000	8,394,870	2,798.29		277,870		407,988		407,988	130,118						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	07/13/2018	07/12/2019	5,000	14,146,616	2,829.32		373,975		560,309		560,309	186,334						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	07/13/2018	07/12/2019	2,000	5,602,620	2,801.31		183,206		268,259		268,259	85,054						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	07/13/2018	07/15/2019	4,000	11,317,280	2,829.32		405,720		503,423		503,423	97,703						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	07/17/2018	07/15/2019	1,500	4,235,397	2,823.60		156,464		191,850		191,850	35,385						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/16/2018	07/15/2019	1,000	2,798,430	2,798.43		91,509		137,179		137,179	45,671						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	07/17/2018	07/16/2019	2,000	5,647,196	2,823.60		161,268		239,457		239,457	78,189						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	07/17/2018	07/16/2019	1,500	4,214,325	2,809.55		133,594		196,136		196,136	62,542						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	07/17/2018	07/16/2019	4,000	11,238,200	2,809.55		169,857		198,113		198,113	28,256						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/18/2018	07/17/2019	1,200	3,378,744	2,815.62		107,782		151,638		151,638	43,856						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/19/2018	07/18/2019	1,100	3,084,939	2,804.49		100,569		149,061		149,061	48,492						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/20/2018	07/19/2019	2,500	7,004,575	2,801.83		230,451		344,874		344,874	114,423						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/23/2018	07/22/2019	4,000	11,227,920	2,806.98		367,153		548,339		548,339	181,186						105/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	07/31/2018	07/23/2019	6,000	16,897,740	2,816.29		247,043		284,045		284,045	37,002						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/25/2018	07/24/2019	4,000	11,384,280	2,846.07		362,020		444,731		444,731	82,711						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	07/26/2018	07/25/2019	6,000	17,024,640	2,837.44		544,788		701,356		701,356	156,567						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	07/27/2018	07/26/2019	9,500	26,778,790	2,818.82		870,311		1,227,674		1,227,674	357,363						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/30/2018	07/29/2019	5,000	14,013,000	2,802.60		465,232		722,089		722,089	256,857						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	07/31/2018	07/30/2019	1,500	4,224,435	2,816.29		138,139		201,216		201,216	63,077						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	08/03/2018	08/02/2019	7,000	19,882,450	2,840.35		620,332		831,350		831,350	211,018						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/06/2018	08/05/2019	2,000	5,700,800	2,850.40		178,150		225,498		225,498	47,348						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	08/07/2018	08/05/2019	5,000	14,292,250	2,858.45		215,900		235,113		235,113	19,213						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	08/07/2018	08/06/2019	4,000	11,433,800	2,858.45		349,303		428,956		428,956	79,654						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/09/2018	08/08/2019	3,500	9,987,530	2,853.58		308,615		388,449		388,449	79,834						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	08/10/2018	08/09/2019	6,000	16,999,680	2,833.28		552,490		745,403		745,403	192,913						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	08/14/2018	08/09/2019	4,000	11,359,840	2,839.96		172,895		192,325		192,325	19,430						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/13/2018	08/12/2019	4,500	12,698,685	2,821.93		426,676		601,953		601,953	175,277						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	08/14/2018	08/13/2019	5,500	15,619,780	2,839.96		511,548		674,790		674,790	163,242						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/15/2018	08/14/2019	5,500	15,733,551	2,860.65		402,252		579,163		579,163	176,912						100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	08/16/2018	08/15/2019	4,500	12,910,936	2,869.10		469,367		537,081		537,081	67,713						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	08/16/2018	08/15/2019	2,000	5,681,380	2,840.69		187,486		246,588		246,588	59,102						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	08/17/2018	08/16/2019	4,000	11,400,520	2,850.13		369,377		470,693		470,693	101,316						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	08/20/2018	08/19/2019	2,200	6,285,510	2,857.05		203,022		252,142		252,142	49,120						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	08/21/2018	08/20/2019	2,000	5,725,920	2,862.96		184,947		224,373		224,373	39,426						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	08/22/2018	08/20/2019	2,000	5,723,640	2,861.82		184,874		225,746		225,746	40,873						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	08/23/2018	08/22/2019	3,000	8,570,940	2,856.98		281,127		350,368		350,368	69,241						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	08/24/2018	08/23/2019	12,000	34,496,280	2,874.69		1,114,230		1,279,609		1,279,609	165,379						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	09/06/2018	08/23/2019	6,200	17,843,910	2,878.05		273,320		286,078		286,078	12,758						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	08/27/2018	08/26/2019	4,500	13,035,330	2,896.74		421,041		424,899		424,899	3,857						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	08/28/2018	08/27/2019	3,800	11,010,576	2,897.52		353,439		358,580		358,580	5,141						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	08/29/2018	08/28/2019	3,000	8,742,120	2,914.04		283,245		257,674		257,674	(25,570)						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	08/30/2018	08/29/2019	5,000	14,505,650	2,901.13		490,291		467,563		467,563	(22,728)						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	08/31/2018	08/30/2019	3,000	8,704,560	2,901.52		294,214		280,969		280,969	(13,245)						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	09/05/2018	09/04/2019	2,200	6,354,920	2,888.60		217,338		224,967		224,967	7,629						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	09/06/2018	09/05/2019	2,500	7,195,125	2,878.05		253,268		271,227		271,227	17,958						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	09/07/2018	09/06/2019	6,000	17,230,080	2,871.68		615,114		672,685		672,685	57,571						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	09/10/2018	09/09/2019	4,000	11,508,520	2,877.13		401,647		442,337		442,337	40,690						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	09/11/2018	09/10/2019	2,500	7,219,725	2,887.89		251,968		262,532		262,532	10,564						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	09/12/2018	09/11/2019	5,000	14,444,600	2,888.92		488,227		524,215		524,215	35,988						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	09/13/2018	09/12/2019	4,500	13,068,810	2,904.18		435,191		437,290		437,290	2,099						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	09/14/2018	09/13/2019	5,500	16,137,164	2,934.03		426,596		434,127		434,127	7,531						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	09/14/2018	09/13/2019	5,000	14,670,150	2,934.03		558,019		540,610		540,610	(17,410)						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	09/14/2018	09/13/2019	4,000	11,619,920	2,904.98		379,971		387,062		387,062	7,090						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	09/21/2018	09/13/2019	5,000	14,648,350	2,929.67		225,869		217,616		217,616	(8,253)						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	09/17/2018	09/16/2019	2,000	5,777,600	2,888.80		193,550		213,674		213,674	20,124						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	09/18/2018	09/17/2019	2,000	5,808,620	2,904.31		191,684		198,096		198,096	6,411						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	09/20/2018	09/19/2019	2,500	7,326,875	2,930.75		237,391		217,120		217,120	(20,271)						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	09/21/2018	09/20/2019	6,000	17,578,020	2,929.67		570,407		524,127		524,127	(46,280)						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	09/24/2018	09/23/2019	3,000	8,758,110	2,919.37		291,645		281,362		281,362	(10,283)						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	09/25/2018	09/24/2019	4,000	11,662,240	2,915.56		389,519		384,133		384,133	(5,386)						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	09/26/2018	09/25/2019	7,000	20,341,790	2,905.97		672,296		708,506		708,506	36,210						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	09/27/2018	09/26/2019	4,500	13,113,000	2,914.00		435,352		438,963		438,963	3,611						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	09/28/2018	09/27/2019	7,000	20,397,860	2,913.98		685,368		682,901		682,901	(2,467)						100/100
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants										21,669,066	65,122,631		136,987,948	XXX	136,987,948	50,196,252					XXX	XXX
0079999. Subtotal - Purchased Options - Hedging Effective										21,669,066	65,122,631		136,987,948	XXX	136,987,948	50,196,252					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										21,669,066	65,122,631		136,987,948	XXX	136,987,948	50,196,252					XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options										21,669,066	65,122,631		136,987,948	XXX	136,987,948	50,196,252					XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE BANKERS LIFE AND CASUALTY COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
0969999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1029999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate														XXX							XXX	XXX
1169999. Total Swaps - Credit Default														XXX							XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps														XXX							XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective										21,669,066	65,122,631		136,987,948	XXX	136,987,948	50,196,252					XXX	XXX
1409999. Subtotal - Hedging Other														XXX							XXX	XXX
1419999. Subtotal - Replication														XXX							XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										21,669,066	65,122,631		136,987,948	XXX	136,987,948	50,196,252					XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

Schedule DB - Part 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 D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	15,388,745		15,388,745	15,388,745		15,388,745		
BARCLAYS BANK G5GSEF7VJP5I7OUK5573	Y	Y		28,702,597		28,702,597	28,702,597		28,702,597		
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Y	Y		30,144,070		30,144,070	30,144,070		30,144,070		
RBC CAPITAL ES7IP3U3RHIGC71XBU11	Y	Y		365,210		365,210	365,210		365,210		
WELLS FARGO KB1H1DSPRFMYMCUFXT09	Y	Y		44,086,534		44,086,534	44,086,534		44,086,534		
0299999. Total NAIC 1 Designation				103,298,411		103,298,411	103,298,411		103,298,411		
SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	Y	N		18,300,792		18,300,792	18,300,792		18,300,792		
0399999. Total NAIC 2 Designation				18,300,792		18,300,792	18,300,792		18,300,792		
0899999. Aggregate Sum of Central Clearing houses											
0999999 - Gross Totals				136,987,948		136,987,948	136,987,948		136,987,948		
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				136,987,948							

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
ABN AMRO Clearing	Chicago, IL					6,274,043	7,192,571	8,119,672	XXX
The Bank of New York Mellon	New York, NY					(55,361,010)	(56,092,628)	(19,221,956)	XXX
Federal Home Loan Bank of Chicago	Chicago, IL					1,587,289	50,000	50,000	XXX
JPMorgan Chase Bank	New York, NY					8,214,769	10,902,490	13,433,052	XXX
The Northern Trust Company	Chicago, IL		1.910	188,091		36,968,286	42,912,406	63,245,114	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX				1,000	1,000	XXX
0199999. Totals - Open Depositories		XXX	XXX	188,091		(2,316,623)	4,965,838	65,626,882	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	188,091		(2,316,623)	4,965,838	65,626,882	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	188,091		(2,316,623)	4,965,838	65,626,882	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
7799999. Total - Issuer Obligations								
7899999. Total - Residential Mortgage-Backed Securities								
7999999. Total - Commercial Mortgage-Backed Securities								
8099999. Total - Other Loan-Backed and Structured Securities								
8199999. Total - SVO Identified Funds								
8399999. Total Bonds								
31846V-41-9	FIRST AMERICAN TREASURY OBLIGATIONS		08/02/2018	0.000	XXX			
94975H-29-6	WELLS FARGO & CO MONEY MKT		08/02/2018	0.000	XXX			
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO								
665279-20-4	NORTHERN INSTITUTIONAL PRIME OBLIG PORT		09/28/2018	0.000	XXX	138,911,929	178,243	
8699999. Subtotal - All Other Money Market Mutual Funds						138,911,929	178,243	
8899999 - Total Cash Equivalents						138,911,929	178,243	