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ANNUAL STATEMENT

For the Year Ended December 31, 2016

of the Condition and Affairs of the

JAMES RIVER INSURANCE COMPANY

NAIC Group Code.....3494, 3494 (Current Period) (Prior Period) NAIC Company Code..... 12203 Employer's ID Number..... 22-2824607

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Incorporated/Organized..... June 30, 1987 Commenced Business..... September 11, 1987

Statutory Home Office 52 EAST GAY STREET….. COLUMBUS ..... OH ..... US 43215
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 6641 WEST BROAD STREET, SUITE 300….. RICHMOND ..... VA ..... US..... 23230 (804) 289-2700
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address P.O. BOX 27648….. RICHMOND ..... VA ..... US 23261
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6641 WEST BROAD STREET, SUITE 300….. RICHMOND ..... VA ..... US 23230 (804) 289-2700
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.jamesriverins.com

Statutory Statement Contact DEBORAH PACE THORSVIK (804) 289-2826
(Name) (Area Code) (Telephone Number) (Extension)
Deborah.Thorsvik@jamesriverins.com (804) 420-1059
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. RICHARD JOHN SCHMITZER	President	2. DEBORAH PACE THORSVIK	Treasurer & Controller
3. PAMELA LLULL KNOWLES	Secretary	4.	

OTHER

SARAH CASEY DORAN #	Chairman of the Board	WILLARD EUGENE POTTER #	Senior Vice President, Chief Financial Officer

DIRECTORS OR TRUSTEES

RICHARD JOHN SCHMITZER	WILLARD EUGENE POTTER #	JOHN GORDON CLARKE	SARAH CASEY DORAN #
RICHARD HAMILTON SEWARD			

State of..... Virginia
County of..... Henrico

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.

(Signature)	(Signature)	(Signature)
RICHARD JOHN SCHMITZER	DEBORAH PACE THORSVIK	PAMELA LLULL KNOWLES
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Treasurer & Controller	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This _____ day of _____ 2017

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	5,426,395	1.9	5,426,395	0	5,426,395	1.9
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	0	0.0	0	0	0	0.0
1.22 Issued by U.S. government sponsored agencies	0	0.0	0	0	0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	0	0.0	0	0	0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	0	0.0	0	0	0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	1,193,585	0.4	1,193,585	0	1,193,585	0.4
1.43 Revenue and assessment obligations	15,281,817	5.4	15,281,817	0	15,281,817	5.4
1.44 Industrial development and similar obligations	14,028,187	5.0	14,028,187	0	14,028,187	5.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	0	0.0	0	0	0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	3,466,723	1.2	3,466,723	0	3,466,723	1.2
1.513 All other	0	0.0	0	0	0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	0	0.0	0	0	0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521	0	0.0	0	0	0	0.0
1.523 All other	2,379,212	0.8	2,379,212	0	2,379,212	0.8
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	105,151,112	37.2	105,151,112	0	105,151,112	37.2
2.2 Unaffiliated non-U.S. securities (including Canada)	13,499,549	4.8	13,499,549	0	13,499,549	4.8
2.3 Affiliated securities	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	0	0.0	0	0	0	0.0
3.2 Preferred stocks:						
3.21 Affiliated	0	0.0	0	0	0	0.0
3.22 Unaffiliated	45,534,768	16.1	45,534,768	0	45,534,768	16.1
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.0	0	0	0	0.0
3.32 Unaffiliated	6,674,684	2.4	6,674,684	0	6,674,684	2.4
3.4 Other equity securities:						
3.41 Affiliated	16,531,573	5.9	16,531,573	0	16,531,573	5.9
3.42 Unaffiliated	734,100	0.3	734,100	0	734,100	0.3
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.0	0	0	0	0.0
3.52 Unaffiliated	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development	0	0.0	0	0	0	0.0
4.2 Agricultural	0	0.0	0	0	0	0.0
4.3 Single family residential properties	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties	0	0.0	0	0	0	0.0
4.5 Commercial loans	0	0.0	0	0	0	0.0
4.6 Mezzanine real estate loans	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company	0	0.0	0	0	0	0.0
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)	0	0.0	0	0	0	0.0
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)	0	0.0	0	0	0	0.0
6. Contract loans	0	0.0	0	0	0	0.0
7. Derivatives	0	0.0	0	0	0	0.0
8. Receivables for securities	0	0.0	0	0	0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)	0	0.0	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	31,245,887	11.1	31,245,887	0	31,245,887	11.1
11. Other invested assets	21,243,227	7.5	21,243,227	0	21,243,227	7.5
12. Total invested assets	282,390,819	100.0	282,390,819	0	282,390,819	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	0	
	8.2 Totals, Part 3, Column 9	0	0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		21,849,179
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)	0	
2.2	Additional investment made after acquisition (Part 2, Column 9)	2,365,000	2,365,000
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16	0	
3.2	Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13	4,806,945	
5.2	Totals, Part 3, Column 9	0	4,806,945
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		7,777,897
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17	0	
9.2	Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15	0	
10.2	Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		21,243,227
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		21,243,227

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		234,372,445
2.	Cost of bonds and stocks acquired, Part 3, Column 7		86,622,445
3.	Accrual of discount		1,388,558
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	2,815,675	
4.2	Part 2, Section 1, Column 15	(883,898)	
4.3	Part 2, Section 2, Column 13	129,443	
4.4	Part 4, Column 11	1,852,981	3,914,201
5.	Total gain (loss) on disposals, Part 4, Column 19		1,750,519
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		97,406,623
7.	Deduct amortization of premium		212,015
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15	0	
8.2	Part 2, Section 1, Column 19	0	
8.3	Part 2, Section 2, Column 16	0	
8.4	Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14	290,747	
9.2	Part 2, Section 1, Column 17	0	
9.3	Part 2, Section 2, Column 14	0	
9.4	Part 4, Column 13	237,068	527,815
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		229,901,715
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		229,901,715

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	5,426,395	5,382,445	5,442,971	5,400,000
Governments (Including all obligations	2. Canada	0	0	0	0
guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	5,426,395	5,382,445	5,442,971	5,400,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	1,193,585	1,193,410	1,194,270	1,000,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	32,776,728	35,682,470	32,837,062	32,517,913
Industrial and Miscellaneous, SVO Identified	8. United States	107,530,324	108,848,236	108,902,446	109,937,256
Funds and Hybrid Securities (unaffiliated)	9. Canada	1,314,661	1,607,797	1,300,177	1,830,794
	10. Other Countries	12,184,888	12,390,228	12,240,015	13,063,030
	11. Totals	121,029,873	122,846,261	122,442,638	124,831,080
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	160,426,581	165,104,586	161,916,941	163,748,993
PREFERRED STOCKS	14. United States	41,812,329	42,871,209	40,548,435	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	3,722,439	3,722,439	3,637,934	
	17. Totals	45,534,768	46,593,648	44,186,369	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	45,534,768	46,593,648	44,186,369	
COMMON STOCKS	20. United States	7,408,784	7,408,784	8,102,299	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	7,408,784	7,408,784	8,102,299	
Parent, Subsidiaries and Affiliates	24. Totals	16,531,573	16,531,573	15,000,000	
	25. Total Common Stocks	23,940,357	23,940,357	23,102,299	
	26. Total Stocks	69,475,125	70,534,005	67,288,668	
	27. Total Bonds and Stocks	229,901,706	235,638,591	229,205,609	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	15,161,025	3,424,185	0	0	0	XXX	18,585,210	9.1	17,186,227	9.3	18,585,210	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	15,161,025	3,424,185	0	0	0	XXX	18,585,210	9.1	17,186,227	9.3	18,585,210	0
2. **All Other Governments**												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	0	0	1,193,585	0	0	XXX	1,193,585	0.6	2,062,995	1.1	1,193,585	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	1,193,585	0	0	XXX	1,193,585	0.6	2,062,995	1.1	1,193,585	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	632,692	6,563,957	7,383,365	7,615,313	7,502,784	XXX	29,698,111	14.5	40,968,334	22.1	29,698,111	0
5.2 NAIC 2	0	0	0	3,078,615	0	XXX	3,078,615	1.5	3,061,983	1.7	3,078,615	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	632,692	6,563,957	7,383,365	10,693,928	7,502,784	XXX	32,776,726	16.0	44,030,317	23.8	32,776,726	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	33,073,852	15,710,157	559,178	0	0	XXX	49,343,187	24.1	19,388,016	10.5	44,674,324	4,668,863
6.2 NAIC 2	0	1,002,542	13,535,414	0	0	XXX	14,537,956	7.1	15,659,261	8.5	14,537,955	0
6.3 NAIC 3	0	0	4,855,791	0	0	XXX	4,855,791	2.4	5,630,411	3.0	0	4,855,791
6.4 NAIC 4	1,661,314	34,567,164	27,934,605	0	0	XXX	64,163,083	31.3	57,322,624	30.9	0	64,163,082
6.5 NAIC 5	610,124	4,923,700	2,520,672	0	0	XXX	8,054,496	3.9	14,400,049	7.8	0	8,054,495
6.6 NAIC 6	1,228,360	639,600	0	0	0	XXX	1,867,960	0.9	0	0.0	0	1,867,960
6.7 Totals	36,573,650	56,843,163	49,405,660	0	0	XXX	142,822,473	69.7	112,400,361	60.7	59,212,279	83,610,191
7. **Hybrid Securities**												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	9,579,903	0	0	0	XXX	9,579,903	4.7	9,627,862	5.2	9,579,903	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	9,579,903	0	0	0	XXX	9,579,903	4.7	9,627,862	5.2	9,579,903	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. **Total Bonds Current Year**												
10.1 NAIC 1	(d) 48,867,569	25,698,299	9,136,128	7,615,313	7,502,784	0	98,820,093	48.2	XXX	XXX	94,151,230	4,668,863
10.2 NAIC 2	(d) 0	10,582,445	13,535,414	3,078,615	0	0	27,196,474	13.3	XXX	XXX	27,196,473	0
10.3 NAIC 3	(d) 0	0	4,855,791	0	0	0	4,855,791	2.4	XXX	XXX	0	4,855,791
10.4 NAIC 4	(d) 1,661,314	34,567,164	27,934,605	0	0	0	64,163,083	31.3	XXX	XXX	0	64,163,082
10.5 NAIC 5	(d) 610,124	4,923,700	2,520,672	0	0	0	(c) 8,054,496	3.9	XXX	XXX	0	8,054,495
10.6 NAIC 6	(d) 1,228,360	639,600	0	0	0	0	(c) 1,867,960	0.9	XXX	XXX	0	1,867,960
10.7 Totals	52,367,367	76,411,208	57,982,610	10,693,928	7,502,784	0	(b) 204,957,897	100.0	XXX	XXX	121,347,703	83,610,191
10.8 Line 10.7 as a % of Col. 7	25.6	37.3	28.3	5.2	3.7	0.0	100.0	XXX	XXX	XXX	59.2	40.8
11. **Total Bonds Prior Year**												
11.1 NAIC 1	26,945,694	11,987,307	4,879,020	6,841,630	28,951,921	XXX	XXX	XXX	79,605,572	43.0	75,425,764	4,179,806
11.2 NAIC 2	1,115,687	10,630,990	13,540,446	3,061,983	0	XXX	XXX	XXX	28,349,106	15.3	27,233,418	1,115,687
11.3 NAIC 3	1,004,849	271,959	4,353,603	0	0	XXX	XXX	XXX	5,630,411	3.0	1,004,849	4,625,562
11.4 NAIC 4	0	27,081,539	30,241,085	0	0	XXX	XXX	XXX	57,322,624	30.9	0	57,322,624
11.5 NAIC 5	0	8,573,169	5,826,880	0	0	XXX	XXX	XXX	(c) 14,400,049	7.8	0	14,400,049
11.6 NAIC 6	0	0	0	0	0	XXX	XXX	XXX	(c) 0	0.0	0	0
11.7 Totals	29,066,230	58,544,964	58,841,034	9,903,613	28,951,921	XXX	XXX	XXX	(b) 185,307,762	100.0	103,664,031	81,643,728
11.8 Line 11.7 as a % of Col. 9	15.7	31.6	31.8	5.3	15.6	XXX	XXX	XXX	100.0	XXX	55.9	44.1
12. **Total Publicly Traded Bonds**												
12.1 NAIC 1	47,968,669	21,928,336	9,136,128	7,615,313	7,502,784	0	94,151,230	45.9	75,425,764	40.7	94,151,230	XXX
12.2 NAIC 2	0	10,582,445	13,535,414	3,078,615	0	0	27,196,474	13.3	27,233,418	14.7	27,196,474	XXX
12.3 NAIC 3	0	0	0	0	0	0	0	0.0	1,004,849	0.5	0	XXX
12.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.7 Totals	47,968,669	32,510,781	22,671,542	10,693,928	7,502,784	0	121,347,704	59.2	103,664,031	55.9	121,347,704	XXX
12.8 Line 12.7 as a % of Col. 7	39.5	26.8	18.7	8.8	6.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	23.4	15.9	11.1	5.2	3.7	0.0	59.2	XXX	XXX	XXX	59.2	XXX
13. **Total Privately Placed Bonds**												
13.1 NAIC 1	898,900	3,769,963	0	0	0	0	4,668,863	2.3	4,179,806	2.3	XXX	4,668,863
13.2 NAIC 2	0	0	0	0	0	0	0	0.0	1,115,687	0.6	XXX	0
13.3 NAIC 3	0	0	4,855,791	0	0	0	4,855,791	2.4	4,625,562	2.5	XXX	4,855,791
13.4 NAIC 4	1,661,314	34,567,164	27,934,605	0	0	0	64,163,083	31.3	57,322,624	30.9	XXX	64,163,083
13.5 NAIC 5	610,124	4,923,700	2,520,672	0	0	0	8,054,496	3.9	14,400,049	7.8	XXX	8,054,496
13.6 NAIC 6	1,228,360	639,600	0	0	0	0	1,867,960	0.9	0	0.0	XXX	1,867,960
13.7 Totals	4,398,698	43,900,427	35,311,068	0	0	0	83,610,193	40.8	81,643,728	44.1	XXX	83,610,193
13.8 Line 13.7 as a % of Col. 7	5.3	52.5	42.2	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	2.1	21.4	17.2	0.0	0.0	0.0	40.8	XXX	XXX	XXX	XXX	40.8

(a) Includes $.....6,508,987 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....6,864,971 current year, $.....10,496,364 prior year of bonds with Z designations and $.....0 current year, $.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....44,531,314; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.1 Issuer Obligations	15,161,025	3,424,185	0	0	0	XXX	18,585,210	9.1	17,186,227	9.3	18,585,210	0
1.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	15,161,025	3,424,185	0	0	0	XXX	18,585,210	9.1	17,186,227	9.3	18,585,210	0
2. **All Other Governments**												
2.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations	0	0	1,193,585	0	0	XXX	1,193,585	0.6	2,062,995	1.1	1,193,585	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	0	0	1,193,585	0	0	XXX	1,193,585	0.6	2,062,995	1.1	1,193,585	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	0	4,983,742	6,636,567	10,264,451	7,425,243	XXX	29,310,003	14.3	42,137,568	22.7	29,310,003	0
5.2 Residential Mortgage-Backed Securities	632,692	1,580,215	746,798	429,477	77,541	XXX	3,466,723	1.7	1,892,748	1.0	3,466,723	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 Totals	632,692	6,563,957	7,383,365	10,693,928	7,502,784	XXX	32,776,726	16.0	44,030,316	23.8	32,776,726	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	35,226,314	45,118,437	48,846,481	0	0	XXX	129,191,232	63.0	104,133,514	56.2	48,900,988	80,290,243
6.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.3 Commercial Mortgage-Backed Securities	0	1,820,034	559,178	0	0	XXX	2,379,212	1.2	5,098,512	2.8	559,178	1,820,034
6.4 Other Loan-Backed and Structured Securities	1,347,336	9,904,692	0	0	0	XXX	11,252,028	5.5	3,168,333	1.7	9,752,113	1,499,914
6.5 Totals	36,573,650	56,843,163	49,405,659	0	0	XXX	142,822,472	69.7	112,400,359	60.7	59,212,279	83,610,191
7. **Hybrid Securities**												
7.1 Issuer Obligations	0	9,579,903	0	0	0	XXX	9,579,903	4.7	9,627,862	5.2	9,579,903	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 Totals	0	9,579,903	0	0	0	XXX	9,579,903	4.7	9,627,862	5.2	9,579,903	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10. **Total Bonds Current Year**												
10.1 Issuer Obligations	50,387,339	63,106,267	56,676,633	10,264,451	7,425,243	XXX	187,859,933	91.7	XXX	XXX	107,569,689	80,290,243
10.2 Residential Mortgage-Backed Securities	632,692	1,580,215	746,798	429,477	77,541	XXX	3,466,723	1.7	XXX	XXX	3,466,723	0
10.3 Commercial Mortgage-Backed Securities	0	1,820,034	559,178	0	0	XXX	2,379,212	1.2	XXX	XXX	559,178	1,820,034
10.4 Other Loan-Backed and Structured Securities	1,347,336	9,904,692	0	0	0	XXX	11,252,028	5.5	XXX	XXX	9,752,113	1,499,914
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	52,367,367	76,411,208	57,982,609	10,693,928	7,502,784	0	204,957,896	100.0	XXX	XXX	121,347,703	83,610,191
10.7 Line 10.6 as a % of Col. 7	25.6	37.3	28.3	5.2	3.7	0.0	100.0	XXX	XXX	XXX	59.2	40.8
11. **Total Bonds Prior Year**												
11.1 Issuer Obligations	24,826,208	52,898,285	58,587,243	9,884,509	28,951,921	XXX	XXX	XXX	175,148,166	94.5	96,988,074	78,160,091
11.2 Residential Mortgage-Backed Securities	456,764	1,163,090	253,791	19,103	0	XXX	XXX	XXX	1,892,748	1.0	1,892,748	0
11.3 Commercial Mortgage-Backed Securities	3,114,717	1,983,795	0	0	0	XXX	XXX	XXX	5,098,512	2.8	3,114,717	1,983,795
11.4 Other Loan-Backed and Structured Securities	668,540	2,499,793	0	0	0	XXX	XXX	XXX	3,168,333	1.7	1,668,492	1,499,842
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	29,066,229	58,544,963	58,841,034	9,903,612	28,951,921	XXX	XXX	XXX	185,307,759	100.0	103,664,031	81,643,728
11.7 Line 11.6 as a % of Col. 9	15.7	31.6	31.8	5.3	15.6	XXX	XXX	XXX	100.0	XXX	55.9	44.1
12. **Total Publicly Traded Bonds**												
12.1 Issuer Obligations	46,533,525	21,980,904	21,365,566	10,264,451	7,425,243	XXX	107,569,689	52.5	96,988,074	52.3	107,569,689	XXX
12.2 Residential Mortgage-Backed Securities	632,692	1,580,215	746,798	429,477	77,541	XXX	3,466,723	1.7	1,892,748	1.0	3,466,723	XXX
12.3 Commercial Mortgage-Backed Securities	0	0	559,178	0	0	XXX	559,178	0.3	3,114,717	1.7	559,178	XXX
12.4 Other Loan-Backed and Structured Securities	802,452	8,949,661	0	0	0	XXX	9,752,113	4.8	1,668,492	0.9	9,752,113	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	XXX
12.6 Totals	47,968,669	32,510,780	22,671,542	10,693,928	7,502,784	0	121,347,703	59.2	103,664,031	55.9	121,347,703	XXX
12.7 Line 12.6 as a % of Col. 7	39.5	26.8	18.7	8.8	6.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	23.4	15.9	11.1	5.2	3.7	0.0	59.2	XXX	XXX	XXX	59.2	XXX
13. **Total Privately Placed Bonds**												
13.1 Issuer Obligations	3,853,814	41,125,363	35,311,067	0	0	XXX	80,290,244	39.2	78,160,091	42.2	XXX	80,290,244
13.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities	0	1,820,034	0	0	0	XXX	1,820,034	0.9	1,983,795	1.1	XXX	1,820,034
13.4 Other Loan-Backed and Structured Securities	544,884	955,030	0	0	0	XXX	1,499,914	0.7	1,499,842	0.8	XXX	1,499,914
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	XXX	0
13.6 Totals	4,398,698	43,900,427	35,311,067	0	0	0	83,610,192	40.8	81,643,728	44.1	XXX	83,610,192
13.7 Line 13.6 as a % of Col. 7	5.3	52.5	42.2	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	2.1	21.4	17.2	0.0	0.0	0.0	40.8	XXX	XXX	XXX	XXX	40.8

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	10,905,816	10,905,816	0	0	0
2. Cost of short-term investments acquired	39,342,052	39,342,052	0	0	0
3. Accrual of discount	1,059	1,059	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	(330)	(330)	0	0	0
6. Deduct consideration received on disposals	37,089,782	37,089,782	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	13,158,815	13,158,815	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	13,158,815	13,158,815	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	10,425,000	10,425,000	0
2. Cost of cash equivalents acquired	6,128,517,500	6,128,517,500	0
3. Accrual of discount	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0
5. Total gain (loss) on disposals	0	0	0
6. Deduct consideration received on disposals	6,107,570,000	6,107,570,000	0
7. Deduct amortization of premium	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	31,372,500	31,372,500	0
11. Deduct total nonadmitted amounts	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	31,372,500	31,372,500	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Any Other Class of Assets - Unaffiliated																			
	Eagle Point Partners LP		Greenwich	CT	Eagle Point Credit Management LLC		09/01/2015	0	13,811,871	17,457,533	17,457,533	4,603,483	0	0	0	0	0	0	0.000
	AG Direct LLP		Wilmington	DE	AG Direct Lending Fund GP, LLC		06/04/2015	0	3,582,325	3,785,694	3,785,694	203,462	0	0	0	0	0	1,260,000	0.000
4299999. Total - Any Other Class of Asset - Unaffiliated									17,394,196	21,243,227	21,243,227	4,806,945	0	0	0	0	0	1,260,000	XXX
4499999. Subtotal - Unaffiliated									17,394,196	21,243,227	21,243,227	4,806,945	0	0	0	0	0	1,260,000	XXX
4699999. Totals									17,394,196	21,243,227	21,243,227	4,806,945	0	0	0	0	0	1,260,000	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Any Other Class of Assets - Unaffiliated										
	AG Direct LLP	Wilmington	DE	AG Direct Lending Fund GP, LLC	06/04/2015.	0	0	2,365,000	0	0.000
4299999. Total - Any Other Class of Assets - Unaffiliated							0	2,365,000	0	XXX
4499999. Subtotal - Unaffiliated							0	2,365,000	0	XXX
4699999. Totals							0	2,365,000	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Dispoal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Any Other Class of Assets - Unaffiliated																			
	Eagle Point Partners LP	Greenwich	CT	Return of capital	09/01/2015.	04/27/2016.	13,974,272	0	0	0	0	0	0	17,457,533	1,120,222	0	0	0	0
	AG Direct LLP	Wilmington	DE	Return of capital	06/04/2015.	10/26/2016.	1,374,907	0	0	0	0	0	0	3,785,694	157,675	0	0	0	0
4299999. Total - Any Other Class of Assets - Unaffiliated							15,349,179	0	0	0	0	0	0	21,243,227	1,277,897	0	0	0	0
Any Other Class of Assets - Affiliated																			
	DESRI Northstar Financing LLC	New York	NY	Loan repaid	04/22/2015.	05/31/2016.	6,500,000	0	0	0	0	0	0	0	6,500,000	0	0	0	0
4399999. Total - Any other Class of Assets - Affiliated							6,500,000	0	0	0	0	0	0	0	6,500,000	0	0	0	0
4499999. Subtotal - Unaffiliated							15,349,179	0	0	0	0	0	0	21,243,227	1,277,897	0	0	0	0
4599999. Subtotal - Affiliated							6,500,000	0	0	0	0	0	0	0	6,500,000	0	0	0	0
4699999. Totals							21,849,179	0	0	0	0	0	0	21,243,227	7,777,897	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 L6 5	UNITED STATES TREASURY NOTE	SD..			1	904,187	98.860	889,740	900,000	903,169	0	(822)	0	0	1.375	1.270	MS	3,162	12,375	10/02/2015.	09/30/2020.
912828 N4 8	UNITED STATES TREASURY NOTE				1	127,222	99.961	124,951	125,000	126,809	0	(413)	0	0	1.750	1.370	JD	1,100	1,094	01/20/2016.	12/31/2020.
912828 N4 8	UNITED STATES TREASURY NOTE	SD..			1	1,399,443	99.961	1,374,464	1,375,000	1,394,900	0	(4,543)	0	0	1.750	1.370	JD	12,098	12,031	01/20/2016.	12/31/2020.
912828 P9 5	UNITED STATES TREASURY NOTE				1	999,066	99.485	994,850	1,000,000	999,307	0	241	0	0	1.000	1.030	MS	2,983	5,000	03/22/2016.	03/15/2019.
912828 TW 0	UNITED STATES TREASURY NOTE	SD..			1	2,013,054	99.922	1,998,440	2,000,000	2,002,210	0	(2,655)	0	0	0.750	0.610	AO	2,569	15,000	11/15/2012.	10/31/2017.
0199999. U.S. Government - Issuer Obligations						5,442,972	XXX	5,382,445	5,400,000	5,426,395	0	(8,192)	0	0	XXX	XXX	XXX	21,912	45,500	XXX	XXX
0599999. Total - U.S. Government						5,442,972	XXX	5,382,445	5,400,000	5,426,395	0	(8,192)	0	0	XXX	XXX	XXX	21,912	45,500	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
154686 KS 7	CENTRL OH SOL WST AUTH				1FE	1,194,270	119.341	1,193,410	1,000,000	1,193,585	0	(685)	0	0	5.000	2.310	JD	1,528	0	12/09/2016.	12/01/2024.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						1,194,270	XXX	1,193,410	1,000,000	1,193,585	0	(685)	0	0	XXX	XXX	XXX	1,528	0	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						1,194,270	XXX	1,193,410	1,000,000	1,193,585	0	(685)	0	0	XXX	XXX	XXX	1,528	0	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
040654 UJ 2	ARIZONA ST TRANSPRTN BRD HIGHW				1FE	1,114,230	111.464	1,114,650	1,000,000	1,111,666	0	(2,564)	0	0	5.000	1.700	JJ	25,000	0	11/28/2016.	07/01/2020.
10741M BL 7	BREVARD CNTY FL LOCAL OPTIONAL			2	1FE	1,139,030	115.918	1,159,180	1,000,000	1,138,644	0	(386)	0	0	5.000	3.300	FA	1,528	0	11/30/2016.	08/01/2027.
13033F 2Z 2	CALIFORNIA ST HLTH FACS FING A			2	1FE	1,292,325	104.623	1,569,345	1,500,000	1,319,126	0	5,342	0	0	5.000	6.100	FA	28,333	75,000	04/05/2011.	08/15/2038.
130685 2D 1	CALIFORNIA ST PUBLIC WKS BRD L			2	1FE	2,079,760	112.992	2,259,860	2,000,000	2,046,271	0	(7,655)	0	0	5.000	4.500	AO	25,000	100,000	03/23/2012.	04/01/2028.
134041 FC 1	CAMPBELL & KENTON CNTYS KY SAN				1FE	678,047	100.371	672,486	670,000	671,760	0	(1,054)	0	0	4.375	4.200	FA	12,214	29,313	04/30/2010.	08/01/2018.
19648A DH 5	COLORADO ST HLTH FACS AUTH REV			2	1FE	1,941,160	100.264	2,005,280	2,000,000	1,946,686	0	1,074	0	0	5.000	5.190	MS	33,333	100,000	05/18/2011.	09/01/2041.
407287 LX 7	HAMILTON CNTY OH SALES TAX				1FE	1,151,650	115.213	1,152,140	1,000,000	1,149,738	0	(1,912)	0	0	5.000	2.280	JD	4,167	0	11/29/2016.	12/01/2022.
531127 AC 2	LIBERTY DEV CORP NY REVENUE			1	1FE	3,382,995	119.613	4,186,490	3,500,000	3,398,420	0	3,039	0	0	5.250	5.500	AO	45,938	183,750	04/05/2011.	10/01/2035.
54466H DP 8	LOS ANGELES CNTY CA MET TRANSP			2	1FE	1,175,730	120.659	1,206,590	1,000,000	1,174,648	0	(1,082)	0	0	5.000	2.870	JD	4,306	0	12/02/2016.	06/01/2028.
575579 RS 8	MASSACHUSETTS ST BAY TRANSPRTN			2	1FE	69,294	105.689	68,698	65,000	65,668	0	(422)	0	0	5.000	4.280	JJ	1,625	3,250	08/02/2006.	07/01/2020.
57586E NK 3	MASSACHUSETTS ST HLTH & EDUCTN			2	1FE	2,003,920	106.884	2,137,680	2,000,000	2,001,394	0	(511)	0	0	5.000	4.970	JJ	50,000	100,000	06/28/2011.	07/01/2039.
584521 EF 1	MED CENTER GA HOSP AUTH			2	1FE	1,318,275	104.565	1,568,475	1,500,000	1,330,802	0	2,519	0	0	5.000	5.830	FA	31,250	75,000	05/24/2011.	08/01/2045.
604146 AJ 9	MINNESOTA ST GEN FUND REVENUE				1FE	1,125,960	112.782	1,127,830	1,000,000	1,123,592	0	(2,368)	0	0	5.000	1.900	MS	16,667	0	11/28/2016.	03/01/2021.
677561 FV 9	OHIO ST HOSP FAC REVENUE			2	1FE	2,068,340	106.980	2,139,600	2,000,000	2,020,702	0	(9,616)	0	0	5.500	4.950	JJ	55,000	110,000	06/21/2011.	01/01/2039.
76221U DA 1	RHODE ISLAND ST INFRASTRUCTURE			2	1FE	562,945	105.592	527,960	500,000	559,419	0	(3,526)	0	0	4.000	2.480	AO	5,000	6,611	05/13/2016.	10/01/2032.
79575E AR 9	SALT VERDE AZ FINANCIAL CORP S			1	2FE	2,995,510	112.697	3,944,395	3,500,000	3,078,615	0	16,632	0	0	5.000	6.250	JD	14,583	175,000	04/05/2011.	12/01/2032.
87638Q FT 1	TARRANT CNTY TX CULTURAL EDU F	SD..		2	1FE	2,020,940	110.197	2,203,940	2,000,000	2,011,057	0	(1,966)	0	0	5.000	4.870	MN	12,778	100,000	06/08/2011.	11/15/2030.
919112 DT 6	VALDOSTA & LOWNDES CNTY GA HOS			2	1FE	2,672,950	108.101	2,702,550	2,500,000	2,593,949	0	(17,569)	0	0	5.000	4.120	AO	31,250	125,000	02/17/2012.	10/01/2041.
930876 CW 5	WAKE CNTY NC LIMITED OBLIG			2	1FE	571,110	105.681	528,405	500,000	567,848	0	(3,262)	0	0	4.000	2.450	JD	1,667	9,167	05/10/2016.	12/01/2032.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						29,364,171	XXX	32,275,554	29,235,000	29,310,005	0	(25,287)	0	0	XXX	XXX	XXX	399,639	1,192,091	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
31294K ZF 5	FEDERAL HOME LN MTG CORP #E01642			4	1FE	55,842	101.935	57,200	56,114	55,964	0	97	0	0	5.000	5.070	MON	234	2,806	06/21/2004.	05/01/2019.
31294K ZT 5	FEDERAL HOME LN MTG CORP #E01654			4	1FE	26,171	101.939	26,804	26,294	26,225	0	43	0	0	5.000	5.060	MON	110	1,315	06/09/2004.	06/01/2019.
3138ET DZ 6	FEDERAL NATIONAL MTG ASSOC #AL8219			4	1FE	1,457,707	105.480	1,433,237	1,358,771	1,452,753	0	(12,918)	0	0	4.000	2.340	MON	4,529	31,705	04/28/2016.	02/01/2046.
3140E8 LU 0	FEDERAL NATIONAL MTG ASSOC #BA3938			4	1FE	1,450,072	102.597	1,416,469	1,380,611	1,449,188	0	(6,308)	0	0	3.500	2.420	MON	4,027	28,187	04/29/2016.	01/01/2046.
31418B 3T 1	FEDERAL NATIONAL MTG ASSOC #MA2609			4	1FE	483,099	102.620	473,206	461,123	482,593	0	(2,156)	0	0	3.500	2.570	MON	1,345	8,070	05/31/2016.	05/01/2046.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						3,472,891	XXX	3,406,916	3,282,913	3,466,723	0	(21,242)	0	0	XXX	XXX	XXX	10,245	72,083	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						32,837,062	XXX	35,682,470	32,517,913	32,776,728	0	(46,529)	0	0	XXX	XXX	XXX	409,884	1,264,174	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00214V AC 7	ASP MSG ACQUISITION CO INC(MILK SPEC) TL			2	4FE	521,099	101.313	533,274	526,363	521,293	0	207	0	0	6.000	6.210	MJSD.	175	11,405	08/04/2016.	08/16/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00215K AB 2	ASP CHROMAFLO INTERMEDIATE HOLD TL 2L			2	5FE	318,254	99.250	320,677	323,100	318,332	0	78	0	0	9.000	9.390	FMAN.	3,554	2,504	11/03/2016.	11/18/2024.
00215K AE 6	ASP CHROMAFLO INTERMEDIATE HOLD TL B1			2	4FE	166,728	100.688	168,718	167,566	166,741	0	13	0	0	5.000	5.110	MJSD.	47	815	11/03/2016.	11/20/2023.
004403 AF 8	ACE CASH EXPRESS INC			1	6FE	2,247,995	82.000	1,867,960	2,278,000	1,867,960	1,045,087	2,793	0	0	11.000	11.210	FA	104,408	250,580	04/27/2012.	02/01/2019.
02153L AA 2	ALTERRA FINANCE LLC			1	2FE	1,005,670	110.941	1,109,410	1,000,000	1,002,542	0	(586)	0	0	6.250	6.170	MS	15,799	62,500	09/27/2010.	09/30/2020.
03759D AB 4	APEX TOOL GROUP LLC TL B			2	4FE	1,971,929	99.000	1,978,908	1,998,897	1,978,545	62,402	4,880	0	0	4.500	4.840	MON	500	91,200	04/10/2015.	01/31/2020.
03976G AB 4	ARDEN GROUP INC TL			2	4Z	1,059,698	99.500	1,065,050	1,070,402	1,063,813	13,214	1,679	0	0	5.250	5.510	MON	312	57,276	02/14/2014.	02/19/2020.
04765B AG 7	ATKORE INTERNATIONAL INC TL			2	4FE	1,559,237	100.125	1,573,026	1,571,062	1,561,968	97,312	1,680	0	0	4.500	4.690	MJSD.	393	74,036	08/03/2015.	04/09/2021.
05543C AC 0	BOBS DISCOUNT FURNITURE TL			2	4FE	1,706,523	100.063	1,742,447	1,741,350	1,730,501	5,214	16,682	0	0	5.750	5.980	MON	556	101,784	02/07/2014.	02/12/2021.
05543Y AB 4	BBB INDUSTRIES US HOLDIN TL B			2	4FE	1,070,497	100.000	1,088,658	1,088,658	1,074,735	1,720	2,382	0	0	6.000	6.380	MON	363	66,227	11/17/2014.	11/03/2021.
05745P AD 5	BAKERCORP INTERNATIONAL INC TL B			2	4FE	660,474	94.750	641,845	677,409	641,845	66,384	3,176	0	0	4.250	4.890	JAJO	4,958	29,350	04/29/2015.	02/07/2020.
12670U AB 3	CWGS GROUP LLC TL B			2	4FE	1,283,550	101.458	1,308,808	1,290,000	1,283,697	0	147	0	0	4.500	4.640	FMAN.	8,708	0	11/03/2016.	11/08/2023.
12768Q AB 5	CAESARS GROWTH PROPERTIE TL B			4	4FE	1,935,963	100.594	1,936,680	1,925,244	1,929,847	248,138	(2,938)	0	0	6.250	6.190	MJSD.	668	149,953	04/10/2014.	05/08/2021.
13748V AD 3	FERRARA CANDY TL B			2	4FE	130,601	100.625	132,077	131,257	130,667	0	69	0	0	5.500	5.640	MJSD.	40	4,093	06/09/2016.	06/15/2023.
14076C AB 9	CARAUSTAR INDUSTRIES INC TL B			2	4FE	689,479	101.667	699,463	687,994	688,948	5,111	101	0	0	8.000	7.850	MJSD.	306	55,867	04/29/2013.	05/01/2019.
14076C AE 3	CARAUSTAR INDUSTRIES INC TL B			2	4FE	771,304	101.667	808,998	795,734	779,335	0	5,136	0	0	8.000	8.900	MJSD.	354	64,615	02/23/2015.	05/01/2019.
16308T AB 7	DAIRYLAND USA CORP(CHEFS WAREHOUSE) TL			4	4FE	801,750	100.313	811,817	809,284	803,639	0	2,428	0	0	6.750	6.980	MON	303	24,691	09/19/2016.	06/22/2022.
16308T AC 5	DAIRYLAND USA CORP (CHEFS WAREHOUSE) DD			4	4FE	36,985	100.313	37,375	37,258	37,250	0	1,231	0	0	6.750	6.780	MON	7	1,449	09/19/2016.	06/22/2022.
22051U AB 1	CORTES NP ACQUISITION TL B			2	4FE	1,314,350	101.250	1,371,938	1,355,000	1,355,000	0	40,650	0	0	6.000	6.610	MON	452	8,419	09/30/2016.	11/30/2023.
23248R AB 0	CVENT INC TL B			2	4FE	188,892	100.750	192,231	190,800	188,920	0	28	0	0	6.000	6.260	FMAN.	1,049	3,617	06/16/2016.	11/29/2023.
24228H AG 3	DEALER TIRE LLC TL B			2	4FE	829,655	101.375	849,558	838,035	829,655	0	(802)	0	0	4.750	5.200	MJSD.	221	43,711	12/17/2014.	12/22/2021.
28501K AK 6	ELECTRICAL COMPONENTS INTL TL B			2	4FE	555,112	100.125	557,586	556,890	555,174	2,422	57	0	0	5.750	5.840	MJSD.	178	32,466	08/05/2015.	05/28/2021.
29089C AG 1	EMERALD PERFORMANCE MATE TL 2L			2	5FE	614,260	99.719	621,861	623,614	621,861	26,387	8,760	0	0	8.750	8.840	MON	303	50,838	03/13/2015.	08/01/2022.
30068H AF 5	EXCELITAS TECHNOLOGIES TL B			2	5FE	1,000,935	97.750	997,232	1,020,187	995,153	44,567	976	0	0	6.000	6.510	MJSD.	340	33,916	11/04/2016.	11/02/2020.
31850F AJ 1	FIRST AMERICAN PAYMENT SYS TL B			2	4FE	504,001	99.500	503,372	505,902	502,942	(1,354)	295	0	0	5.750	5.950	MON	2,182	11,342	09/13/2016.	10/12/2018.
33974U AE 6	FLOOR & DECOR OUTLETS OF AMER TL B			2	4FE	1,313,590	100.250	1,323,492	1,320,191	1,314,119	0	544	0	0	5.250	5.410	MON	385	16,172	09/29/2016.	09/30/2023.
34960T AB 9	FORTERRA (HANSON) LLC TL			2	4FE	1,429,417	101.050	1,451,684	1,436,600	1,429,417	0	18	0	0	4.500	4.660	MJSD.	359	11,824	10/20/2016.	10/25/2023.
360271 AJ 9	FULTON FINANCIAL CORP				2FE	2,492,700	97.513	2,437,825	2,500,000	2,493,770	0	645	0	0	4.500	4.530	MN	14,375	112,500	06/08/2015.	11/15/2024.
36150K AF 4	GENERATION BRANDS HOLDINGS TL1			4	4FE	268,525	100.250	271,915	271,237	268,665	0	154	0	0	6.000	6.250	MJSD.	90	8,951	06/07/2016.	06/10/2022.
39479U AD 5	GENESYS TELECOMMUNICATIONS LAB TL B			2	4FE	1,595,405	101.688	1,647,041	1,619,700	1,595,602	0	197	0	0	6.250	6.600	FMAN.	8,717	(14)	11/18/2016.	12/01/2023.
40420L AE 1	HOUGHTON INTL			2	5FE	519,104	99.500	530,329	532,994	520,550	0	1,445	0	0	9.750	10.570	MJSD.	289	32,335	05/12/2016.	12/21/2020.
40426B AC 1	HENRY CO LLC TL B			2	4FE	752,519	100.938	763,394	756,300	752,728	0	210	0	0	5.500	5.650	MJSD.	231	9,013	09/30/2016.	10/05/2023.
41165C AF 5	HARBORTOUCH PAYMENTS LLC TL			2	4FE	1,309,770	100.063	1,323,833	1,323,000	1,310,213	0	443	0	0	5.750	5.970	JAJO	16,905	0	10/11/2016.	10/13/2023.
43455J AQ 1	HOFFMASTER GROUP INC TL			4	4FE	636,273	101.000	649,127	642,700	636,349	0	76	0	0	5.500	5.710	MJSD.	196	3,131	11/09/2016.	11/21/2023.
43455J AS 7	HOFFMASTER GROUP INC 2L			4	5FE	663,727	97.500	670,605	687,800	663,727	0	0	0	0	10.500	11.270	MJSD.	401	5,818	11/09/2016.	11/21/2024.
45690D AF 8	INFILTRATOR SYSTEMS INTE TL			2	4FE	527,912	100.625	533,881	530,565	527,912	1,326	27	0	0	4.500	4.750	MJSD.	133	26,773	05/21/2015.	05/27/2022.
460933 AL 8	INTERNATIONAL WIRE GROUP			1	4FE	334,112	94.000	326,180	347,000	326,180	(8,788)	856	0	0	10.750	11.750	FA	16,061	0	07/12/2016.	08/01/2021.
47117F AG 2	JASON INC TL			2	4FE	1,447,429	89.000	1,306,965	1,468,500	1,306,965	(69,129)	3,223	0	0	5.500	5.850	MJSD.	449	81,889	12/01/2015.	06/30/2021.
47117F AK 3	JASON INC TL 2L			2	5FE	456,250	67.500	337,500	500,000	337,500	(57,257)	4,757	0	0	9.000	10.960	MJSD.	250	45,625	07/31/2015.	06/30/2022.
47579S AR 1	JELD-WEN INC TL			2	4FE	647,229	101.125	656,151	648,851	647,317	(10,046)	87	0	0	4.750	4.860	MJSD.	171	3,013	10/18/2016.	07/01/2022.
49387T AR 7	KIK CUSTOM PRODUCTS INC TL B			2	4FE	1,643,152	100.750	1,695,718	1,683,095	1,648,153	16,327	3,792	0	0	6.000	6.470	JAJO	18,795	92,579	10/21/2015.	08/26/2022.
50076W AJ 2	KRATON POLYMERS LLC TL B			2	4FE	768,400	101.054	913,528	904,000	783,633	0	15,233	0	0	6.000	9.410	MON	301	48,562	02/18/2016.	01/06/2022.
50105J AH 0	KRONOS INC/MA TL B			2	4FE	65,471	101.172	66,571	65,800	65,485	0	14	0	0	5.000	5.150	FMAN.	557	46	10/20/2016.	11/01/2023.
51509M AP 5	LANDSLIDE HOLDINGS INC TL			2	4FE	894,456	101.125	913,655	903,491	894,786	0	872	0	0	5.500	5.770	MON	552	11,849	09/21/2016.	09/27/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
51509M AQ 3	LANDSLIDE HOLDINGS INC 2L			2	5FE	578,984	100.750	595,231	590,800	579,252	0	268	0	0	9.500	10.030	MON	624	13,217	09/21/2016.	09/27/2023.
52706Y AH 6	LESLIES POOLMART INC TL B			2	4FE	222,323	101.063	225,815	223,440	222,362	0	42	0	0	5.250	5.360	MJSD.	65	4,334	08/09/2016.	08/16/2023.
55328H AE 1	MULTIPLAN INC TL B			2	4FE	138,853	101.661	141,868	139,550	138,873	0	74	0	0	5.000	5.120	MJSD.	39	6,035	05/25/2016.	06/07/2023.
60646C AC 1	MISTER CAR WASH HOLDINGS INC TL B			2	4FE	1,807,492	100.125	1,823,427	1,821,150	1,810,779	0	3,334	0	0	5.250	5.480	FMAN.	4,781	11	12/13/2016.	08/20/2021.
60945L AS 4	MONITRONICS INTERNATIONAL INC TL B2			2	4FE	1,099,729	100.844	1,124,316	1,114,906	1,100,493	0	801	0	0	6.500	6.860	MJSD.	403	16,708	10/13/2016.	09/30/2022.
62924D AB 0	NMSC HOLDINGS INC TL B			4	4FE	1,501,223	100.750	1,527,485	1,516,115	1,502,238	0	2,027	0	0	6.000	6.220	MJSD.	505	64,544	06/28/2016.	04/19/2023.
64887R AB 0	NEW TRIDENT HOLDCORP INC TL B			2	4FE	245,864	89.800	262,840	292,695	245,864	0	0	33,557	0	7.000	6.500	MJSD.	114	14,572	08/12/2013.	07/31/2019.
67U54B AC 0	OAK PARENT INC TL			2	4FE	656,164	100.250	664,449	662,792	656,341	0	396	0	0	5.500	5.740	MON	405	5,820	10/26/2016.	10/26/2023.
68245J AB 6	ONEBEACON US HOLDINGS IN			1	2FE	3,027,510	99.692	2,990,760	3,000,000	3,017,588	0	(2,573)	0	0	4.600	4.480	MN	19,933	138,000	11/07/2012.	11/09/2022.
68347R AC 3	OPAL ACQUISITION INC TL B			2	4FE	1,903,985	95.000	1,826,095	1,922,205	1,826,095	270,575	1,865	0	0	5.000	5.190	MJSD.	534	87,697	12/11/2013.	11/27/2020.
70583G AQ 5	PELICAN PRODUCTS INC TL B			2	4Z	1,273,863	99.313	1,351,113	1,360,459	1,286,697	0	12,834	0	0	5.250	7.150	MJSD.	397	48,386	05/10/2016.	04/10/2020.
72108P AB 0	PIKE CORP TL			4	4FE	700,090	100.250	708,929	707,161	701,652	731	1,979	0	0	5.500	5.740	MON	216	39,434	10/03/2014.	12/22/2021.
749607 AC 1	RLI CORP			1	2FE	5,026,350	102.015	5,100,795	5,000,000	5,018,988	0	(2,349)	0	0	4.875	4.800	MS	71,771	243,750	09/26/2013.	09/15/2023.
74966F AJ 2	JDA SOFTWARE GROUP INC TL			2	4FE	656,700	100.975	666,435	660,000	657,033	0	333	0	0	4.500	4.630	MON	165	0	09/22/2016.	10/12/2023.
78028Y AB 5	ROYAL HOLDINGS INC TL			2	4FE	1,098	100.958	1,114	1,103	1,099	16	1	0	0	4.500	4.630	MJSD.	0	929	06/12/2015.	06/20/2022.
81732L AL 2	SEQUA CORP TL B			2	5FE	610,124	94.350	658,595	698,034	610,124	211,252	1,743	99,784	0	5.250	5.710	JAJO	7,024	37,501	03/04/2015.	06/19/2017.
82379W AM 2	SHERIDAN INVEST PARTNERS I TL B2			2	5FE	114,158	84.300	108,885	129,163	108,885	29,513	(1,952)	0	0	4.450	7.380	MJSD.	415	5,598	03/06/2015.	10/01/2019.
82379W AN 0	SHERIDAN INVESTMENT PARTNERS DEF PMT			4	5Z	4,970	63.230	3,142	4,970	3,142	(1,827)	0	0	0	0.000	0.000	JAJO	0	0	12/06/2016.	10/01/2019.
82382F AH 5	SHERIDAN PROD PTNR I-A TL B2			2	5FE	15,127	84.300	14,428	17,115	14,428	3,911	(259)	0	0	4.450	7.380	MJSD.	55	742	03/06/2015.	10/01/2019.
82382F AJ 1	SHERIDAN PRODUCTION PARTNERS DEF PMT			4	5Z	659	63.230	416	659	416	(242)	0	0	0	0.000	0.000	JAJO	0	0	12/06/2016.	10/19/2019.
82382G AH 3	SHERIDAN PROD PTNR I-M TL B2			2	5FE	9,240	84.300	8,813	10,454	8,813	2,389	(158)	0	0	4.450	7.380	MJSD.	34	453	03/06/2015.	10/01/2019.
82382G AJ 9	SHERIDAN PRODUCTION PARTNERS DEF PMT			4	5Z	402	63.230	254	402	254	(148)	0	0	0	0.000	0.000	JAJO	0	0	12/06/2016.	10/01/2019.
82570J AE 6	SI ORGANIZATION (VENCORE) TL			2	4FE	712,577	101.000	724,922	717,744	713,075	0	524	0	0	5.750	5.960	MJSD.	229	20,177	06/14/2016.	11/23/2019.
82982N AC 3	SITEONE LANDSCAPE SUPPLY HOLD TL B			2	4FE	419,565	100.500	425,922	423,803	419,565	0	32	0	0	5.500	5.820	FMAN.	2,525	13,772	04/27/2016.	04/29/2022.
83547U AG 4	SONNEBORN LLC TL			2	4FE	197,855	99.833	198,019	198,350	197,855	1,075	(9)	0	0	4.750	4.900	MJSD.	52	10,187	12/09/2014.	12/10/2020.
83547U AH 2	SONNEBORN LLC TL			4	4FE	34,916	99.833	34,945	35,003	34,916	190	(2)	0	0	4.750	4.900	MJSD.	9	1,798	12/09/2014.	12/10/2020.
86880N AP 8	SURGERY CENTER HOLDINGS INC TL			2	4FE	1,370,358	100.625	1,384,760	1,376,159	1,370,358	14,274	(807)	0	0	4.750	5.000	JAJO	15,979	62,179	09/16/2016.	11/03/2020.
87239P AC 8	TXU/TCEH DIP TL C			4	3FE	387,364	101.141	395,741	391,276	387,565	0	201	0	0	5.000	5.230	JAJO	3,369	4,184	07/27/2016.	08/04/2023.
87239P AD 6	TXU/TCEH DIP TL B			4	3FE	1,698,441	101.141	1,735,172	1,715,597	1,699,321	0	881	0	0	5.000	5.230	JAJO	14,773	18,347	07/27/2016.	08/04/2023.
87264N AB 3	TPF II POWER LLC TL B			2	4FE	1,632,770	100.800	1,650,518	1,637,419	1,633,127	0	381	0	0	5.000	5.130	MJSD.	455	30,960	12/07/2016.	10/02/2021.
88065V AC 2	TENSAR CORP LLC TL			2	4FE	954,107	90.000	871,580	968,422	871,580	47,693	2,234	0	0	5.750	6.110	MJSD.	309	56,567	06/03/2015.	07/09/2021.
88354V AB 4	THERMASYS CORP TL B			2	5FE	1,482,738	84.875	1,264,677	1,490,046	1,264,677	(27,061)	(764)	0	0	5.250	5.340	JAJO	17,818	67,286	09/03/2013.	05/03/2019.
90116E AB 7	TWEDDLE GROUP INC TL B			2	4FE	595,840	99.000	601,920	608,000	596,216	0	376	0	0	7.000	7.510	JAJO	8,630	86	10/20/2016.	10/20/2022.
90290P AH 7	US RENAL CARE INC TL			2	4FE	350,698	93.250	350,698	376,083	350,698	0	546	22,136	0	5.250	5.490	MJSD.	110	23,515	11/17/2015.	12/30/2022.
90346B AG 4	US SECURITY ASSOCIATES HOLDIN TL B			2	4FE	1,368,225	100.375	1,387,229	1,382,046	1,369,073	0	881	0	0	6.000	6.230	MJSD.	461	37,315	07/07/2016.	07/14/2023.
90351J AB 0	UBER TECHNOLOGIES INC TL B			4	4Z	721,432	100.125	737,075	736,155	722,067	0	670	0	0	5.000	5.400	MON	1,329	15,541	07/07/2016.	07/13/2023.
90980N AG 9	UNITED CENTRAL INDUSTRIAL TL B			2	4FE	1,194,296	79.750	983,958	1,233,803	983,958	102,510	17,843	0	0	8.500	8.610	MON	583	107,666	04/04/2014.	10/09/2018.
91324P CU 4	UNITEDHEALTH GROUP INC			1	1FE	2,988,780	98.830	2,964,900	3,000,000	2,990,533	0	1,753	0	0	2.125	2.200	MS	18,771	35,417	03/08/2016.	03/15/2021.
92208G AC 5	VANTAGE SPECIALTIES INC TL			2	4FE	745,944	100.375	753,455	750,641	746,241	0	320	0	0	5.500	5.720	MON	229	14,812	10/14/2016.	02/05/2021.
92835E AB 3	VISKASE COS INC TL B			2	4FE	639,694	95.000	616,963	649,435	616,963	3,382	1,550	0	0	4.483	4.700	MS	7,522	28,192	03/06/2015.	01/30/2021.
92850Q AB 6	LONESTAR GENERATION LLC TL B			2	4FE	872,299	94.500	832,649	881,110	832,649	168,267	3,555	0	0	5.474	5.560	FA	16,480	47,533	02/14/2014.	02/22/2021.
92853T AE 1	VIVID SEATS LLC TL B			4	4FE	571,340	99.500	580,085	583,000	571,787	0	447	0	0	6.750	7.250	JAJO	8,854	0	10/07/2016.	10/12/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
97181# MU 4	WILMINGTON TRUST TERM LOAN			4	1Z	327,686	100.290	357,214	356,181	354,016	0	9,666	0	0	3.105	4.260	JJ	5,223	10,087	04/25/2012.	07/15/2017.
97246F AE 6	WILSONART LLC TL			2	4FE	226,333	100.781	228,672	226,900	226,333	0	0	0	0	4.500	4.590	MJSD.	57	199	12/14/2016.	12/19/2023.
97654Q AE 7	WIRECO WORLDGROUP INC TL			2	4FE	1,095,165	100.969	1,116,947	1,106,228	1,095,650	0	513	0	0	6.500	6.770	MJSD.	399	18,606	07/21/2016.	09/29/2023.
98411K AB 8	XEROX BUSINESS SERVICES LLC TL B			2	3FE	1,056,590	101.125	1,092,757	1,080,600	1,056,590	0	0	0	0	6.250	6.690	FMAN.	4,690	0	12/16/2016.	12/07/2023.
BL1712 73 8	BIOPLAN USA INC TL B			4	4Z	854,811	95.875	975,655	1,017,632	870,711	0	17,070	0	0	5.750	9.630	MON...	325	42,146	04/05/2016.	09/23/2021.
BL2269 16 7	K&N PARENT INC TL			4	4FE	832,590	99.625	837,846	841,000	832,867	0	277	0	0	5.750	6.000	JAJO..	9,806	0	10/19/2016.	10/20/2023.
BL2277 90 5	HARSCO CORP TL B			4	3FE	952,281	101.875	979,936	961,900	952,435	0	154	0	0	6.000	6.260	MON...	321	4,970	10/28/2016.	11/02/2023.
BL2286 89 8	CULLIGAN HOLDING INC TL B			4	4FE	893,510	100.750	904,735	898,000	893,510	0	0	0	0	5.000	5.150	MON...	2,370	0	11/17/2016.	12/13/2023.
BL2284 97 6	CONSTELLATION BRANDS CANADA TL B1		A	4	3FE	115,122	101.060	116,926	115,700	115,122	0	1	0	0	4.750	4.900	MJSD.	244	0	11/15/2016.	12/15/2023.
C3301D AC 2	APLP HOLDINGS LP TL		A	2	3FE	630,607	101.167	657,697	650,110	644,758	0	15,591	0	0	6.317	6.880	MJSD.	228	27,810	04/13/2016.	04/13/2023.
C4438B AC 0	HUSKY INJECTION MOLDING		A	2	4FE	169,628	100.513	170,926	170,053	169,962	0	340	0	0	4.250	4.360	MJSD.	40	2,728	05/12/2016.	06/30/2021.
C7030J AB 0	OSUM PRODUCTION CORP TL B		A	2	5FE	384,820	74.000	662,248	894,930	384,820	0	0	135,270	0	6.500	6.820	MJSD.	323	58,984	07/30/2014.	07/31/2020.
00110# AC 7	AES PUERTO RICO		D	4	4Z	1,318,410	85.000	1,318,410	1,551,070	1,318,410	0	0	0	0	3.049	4.290	FMAN.	4,862	39,682	04/25/2012.	12/31/2017.
00215K AF 3	ASP CHROMAFLO DUTCH I BV TL B2		D	4	4FE	216,799	100.688	219,388	217,889	216,816	0	17	0	0	5.000	5.110	MJSD.	61	1,059	11/03/2016.	11/20/2023.
00913R AB 2	AIR LIQUIDE FINANCE		D	1	1FE	994,630	96.017	960,180	1,000,000	994,899	0	269	0	0	1.750	1.860	MS	4,569	0	09/22/2016.	09/27/2021.
46645M AB 1	JSS HOLDINGS LTD TL B		D	2	4Z	898,167	99.000	911,985	921,197	902,540	42,711	4,157	0	0	7.500	8.130	FMAN.	6,141	72,942	08/25/2015.	08/31/2021.
614810 AB 5	MONTPELIER RE HOLDINGS L		D	1	2FE	3,008,010	104.571	3,137,130	3,000,000	3,005,068	0	(755)	0	0	4.700	4.660	AO	29,767	141,000	10/02/2012.	10/15/2022.
99B021 24 6	AES PUERTO RICO		D	4	4Z	342,905	85.000	342,905	403,417	342,905	0	0	0	0	3.123	4.390	MJSD.	70	11,459	04/25/2012.	12/31/2017.
L2465B AJ 5	DELTA 2 LUX SARL TL B3		D	2	4FE	759,923	100.969	786,883	779,331	771,654	125	11,727	0	0	5.067	5.580	JD	219	30,727	04/04/2016.	07/30/2021.
L3434L AC 4	EVERGREEN SKILLS LUX SARL TL		D	2	4FE	1,469,158	91.000	1,422,231	1,562,891	1,403,510	131,904	9,931	0	0	5.836	7.260	JAJO..	15,710	72,789	05/05/2016.	04/28/2021.
L3462M AB 9	EXPRO FINSERVICES SARL TL B		D	2	5FE	1,622,562	84.333	1,678,964	1,990,874	1,622,562	300,284	0	0	0	5.747	6.050	JAJO..	28,619	116,988	08/12/2014.	09/02/2021.
L7256G AD 9	OXEA SARL TL B2		D	2	4FE	1,077,151	97.375	1,074,226	1,103,184	1,074,226	13,451	4,668	0	0	4.250	4.810	JAJO..	11,461	47,667	10/24/2014.	01/15/2020.
L9308U AG 5	TRAVELPORT FINANCE LUXEM TL B		D	2	4FE	532,299	100.891	537,927	533,177	532,299	11,663	(23)	0	0	5.000	5.300	FMAN.	3,480	31,011	08/19/2014.	09/02/2021.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						99,023,686	XXX	99,530,544	101,761,359	97,818,737	2,815,675	244,336	290,747	0	XXX	XXX	XXX	580,345	3,796,839	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
36190S AA 0	GP PORTFOLIO TRUST 14 GPP A			4	1FM	1,821,426	99.068	1,802,760	1,819,720	1,820,034	0	(293)	0	0	1.717	1.730	MON...	1,421	26,086	04/25/2014.	02/15/2027.
46640N AE 8	JPMBB COMMERCIAL MORTGAGE SECU 13-C15 A5			4	1FM	561,328	107.404	537,020	500,000	559,178	0	(2,150)	0	0	4.131	2.210	MON...	1,721	5,164	09/22/2016.	11/15/2045.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						2,382,754	XXX	2,339,780	2,319,720	2,379,212	0	(2,443)	0	0	XXX	XXX	XXX	3,142	31,250	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
14041N FD 8	CAPITAL ONE MULTI-ASSET EXECUT 16-A2 A2			4	1FE	502,891	100.593	502,965	500,000	502,712	0	(179)	0	0	1.398	1.280	MON...	315	1,469	09/16/2016.	02/15/2024.
14041N FG 1	CAPITAL ONE MULTI-ASSET EXECUT 16-A5 A5			4	1FE	1,249,629	97.167	1,214,588	1,250,000	1,249,655	0	26	0	0	1.660	1.660	MON...	922	6,340	08/18/2016.	06/17/2024.
14041N FJ 5	CAPITAL ONE MULTI-ASSET EXECUT 16-A7 A7			4	1FE	5,000,000	100.078	5,003,917	5,000,000	5,000,000	0	0	0	0	1.277	1.290	MON...	3,719	0	12/01/2016.	09/16/2024.
161571 HE 7	CHASE ISSUANCE TRUST 16-A4 A			4	1FE	1,249,791	98.152	1,226,900	1,250,000	1,249,813	0	22	0	0	1.490	1.490	MON...	828	7,140	07/20/2016.	07/15/2022.
50116P AD 2	KUBOTA CREDIT OWNER TRUST 14 1A A4			4	1FE	1,499,716	100.227	1,503,420	1,500,000	1,499,914	0	72	0	0	1.670	1.670	MON...	1,113	25,050	04/15/2014.	07/15/2020.
65474V AL 5	NISSAN MASTER OWNER TRUST RECE 16-A A2			4	1FE	749,893	99.272	744,546	750,000	749,964	0	71	0	0	1.540	1.560	MON...	513	4,684	07/12/2016.	06/15/2021.
92867R AD 1	VOLKSWAGEN AUTO LOAN ENHANCED 14 1 A4			4	1FE	999,911	99.985	999,850	1,000,000	999,969	0	17	0	0	1.450	1.450	MON...	443	14,500	04/23/2014.	09/21/2020.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						11,251,831	XXX	11,196,186	11,250,000	11,252,027	0	29	0	0	XXX	XXX	XXX	7,853	59,183	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						112,658,271	XXX	113,066,510	115,331,079	111,449,976	2,815,675	241,922	290,747	0	XXX	XXX	XXX	591,340	3,887,272	XXX	XXX
Hybrid Securities - Issuer Obligations																					
46625H HA 1	JPMORGAN CHASE & CO.			2	2FE	7,262,500	103.550	7,248,500	7,000,000	7,062,794	0	(43,531)	0	0	7.900	7.180	AO	93,703	553,000	08/24/2011.	12/29/2049.
59156R BP 2	METLIFE INC			2	2FE	2,521,875	101.250	2,531,250	2,500,000	2,517,109	0	(4,428)	0	0	5.250	5.030	JD	5,833	131,250	11/23/2015.	12/29/2049.
4299999. Hybrid Securities - Issuer Obligations						9,784,375	XXX	9,779,750	9,500,000	9,579,903	0	(47,959)	0	0	XXX	XXX	XXX	99,536	684,250	XXX	XXX
4899999. Total - Hybrid Securities						9,784,375	XXX	9,779,750	9,500,000	9,579,903	0	(47,959)	0	0	XXX	XXX	XXX	99,536	684,250	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Totals																					
7799999.	Total - Issuer Obligations					144,809,474	XXX	148,161,703	146,896,359	143,328,625	2,815,675	162,213	290,747	0	XXX	XXX	XXX	1,102,960	5,718,680	XXX	XXX
7899999.	Total - Residential Mortgage-Backed Securities					3,472,891	XXX	3,406,916	3,282,913	3,466,723	0	(21,242)	0	0	XXX	XXX	XXX	10,245	72,083	XXX	XXX
7999999.	Total - Commercial Mortgage-Backed Securities					2,382,754	XXX	2,339,780	2,319,720	2,379,212	0	(2,443)	0	0	XXX	XXX	XXX	3,142	31,250	XXX	XXX
8099999.	Total - Other Loan-Backed and Structured Securities					11,251,831	XXX	11,196,186	11,250,000	11,252,027	0	29	0	0	XXX	XXX	XXX	7,853	59,183	XXX	XXX
8399999.	Grand Total - Bonds					161,916,950	XXX	165,104,585	163,748,992	160,426,587	2,815,675	138,557	290,747	0	XXX	XXX	XXX	1,124,200	5,881,196	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	7	8	Fair Value 9	Fair Value 10	11	Dividends 12	Dividends 13	Dividends 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	Change in Book/Adjusted Carrying Value 17	Change in Book/Adjusted Carrying Value 18	Change in Book/Adjusted Carrying Value 19	20	21
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
054937 20 6	BB&T CORPORATION 5.85%			23,000.000	25.00	0.000	564,133	24.528	564,133	584,920	0	33,638	0	(43,528)	0	0	(43,528)	0	P2LFE	03/19/2015.
054937 80 0	BB&T CORPORATION 5.200000%			120,000.000	25.00	0.000	2,736,000	22.800	2,736,000	3,003,600	0	156,000	0	(294,000)	0	0	(294,000)	0	P2LFE	05/07/2013.
054937 87 5	BB&T CORPORATION 5.625%			22,500.000	25.00	0.000	546,525	24.290	546,525	612,450	0	15,820	0	(65,925)	0	0	(65,925)	0	P2LFE	07/21/2016.
060505 68 2	BANK OF AMERICA CORP 7.25%			8,000.000	1,000.00	1,007.440	8,059,520	1,166.800	9,334,400	8,059,520	145,000	580,000	0	0	0	0	0	0	P3LFE	06/02/2011.
084423 40 9	BERKLEY (WR) CORPORATION 5.625000%			80,000.000	25.00	0.000	2,024,800	22.610	1,808,800	2,024,800	0	112,500	0	0	0	0	0	0	RP2LFE	05/07/2013.
481246 70 0	JPMORGAN CHASE & CO.			3,500.000	25.00	0.000	90,860	25.960	90,860	90,195	0	5,513	0	(1,050)	0	0	(1,050)	0	P2LFE	03/20/2015.
665859 87 2	NORTHERN TRUST CORP 5.850000000%			119,000.000	25.00	0.000	2,982,140	25.060	2,982,140	3,139,890	43,509	174,038	0	(206,620)	0	0	(206,620)	0	P2LFE	12/01/2015.
693475 83 2	PNC FINANCIAL SERVICES 5.375%			23,200.000	25.00	0.000	547,984	23.620	547,984	568,168	0	31,175	0	(44,776)	0	0	(44,776)	0	P2LFE	03/13/2015.
78406T 20 1	SCE TRUST I 5.625%			6,500.000	25.00	0.000	151,580	23.320	151,580	164,710	0	9,141	0	(12,935)	0	0	(12,935)	0	P2LFE	03/19/2015.
78407R 20 4	SCE TRUST II 5.10%			17,500.000	25.00	0.000	387,800	22.160	387,800	429,625	0	22,313	0	(42,000)	0	0	(42,000)	0	P2LFE	03/02/2015.
78409G 20 6	SCE TRUST IV FLT			95,000.000	25.00	0.000	2,344,600	24.680	2,344,600	2,460,500	0	127,656	0	(235,600)	0	0	(235,600)	0	P2LFE	11/23/2015.
857477 88 9	STATE STREET CORP 6.00%			130,000.000	25.00	0.000	3,289,000	25.300	3,289,000	3,378,705	0	195,000	0	(165,100)	0	0	(165,100)	0	P2LFE	12/07/2015.
902973 79 1	US BANCORP 5.150000%			5,950.000	25.00	0.000	144,288	24.250	144,288	147,917	1,915	7,661	0	(10,115)	0	0	(10,115)	0	P1LFE	03/25/2015.
902973 83 3	US BANCORP 6.5%			140,000.000	25.00	0.000	3,960,600	28.290	3,960,600	3,621,800	56,875	227,500	0	(60,200)	0	0	(60,200)	0	P2LFE	02/16/2012.
949746 80 4	WELLS FARGO & COMPANY 7.5%			11,750.000	1,000.00	0.000	13,982,500	1,190.000	13,982,500	12,261,635	0	881,250	0	363,075	0	0	363,075	0	P2LFE	06/01/2011.
G0450A 20 4	ARCH CAPITAL GROUP LTD		D	106,700.000	25.00	0.000	2,685,639	25.170	2,685,639	2,719,534	45,014	135,042	0	(183,524)	0	0	(183,524)	0	P2LFE	04/04/2012.
G68603 13 6	PARTNERRE LTD 6.5%		D	40,000.000	25.00	0.000	1,036,800	25.920	1,036,800	918,400	0	48,750	0	118,400	0	0	118,400	0	P2LFE	05/02/2016.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							45,534,769	XXX	46,593,649	44,186,369	292,313	2,762,997	0	(883,898)	0	0	(883,898)	0	XXX	XXX
8999999. Total - Preferred Stocks							45,534,769	XXX	46,593,649	44,186,369	292,313	2,762,997	0	(883,898)	0	0	(883,898)	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
04010L 10 3	ARES CAPITAL CORP.			136,600.000	2,252,534	16.490	2,252,534	2,458,817	0	207,632	0	305,984	0	305,984	0	L	03/27/2013.
092533 10 8	BLACKROCK KELSO CAPITAL CORP.			245,900.000	1,711,464	6.960	1,711,464	2,457,190	51,639	206,556	0	(599,996)	0	(599,996)	0	L	04/01/2013.
31337# 10 5	FEDERAL HOME LOAN BANK OF CINCINNATI			7,341.000	734,100	100.000	734,100	734,100	0	29,384	0	0	0	0	0	A	08/14/2008.
38173M 10 2	GOLUB CAPITAL BDC INC.			147,400.000	2,710,686	18.390	2,710,686	2,452,191	0	225,522	0	259,424	0	259,424	0	L	04/10/2013.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					7,408,784	XXX	7,408,784	8,102,298	51,639	669,094	0	(34,588)	0	(34,588)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
47036* 10 9	James River Casualty Company			10,000.000	16,531,573	1,653.000	16,531,573	15,000,000	0	0	0	164,031	0	164,031	0		08/26/2009.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					16,531,573	XXX	16,531,573	15,000,000	0	0	0	164,031	0	164,031	0	XXX	XXX
9799999. Total - Common Stock					23,940,357	XXX	23,940,357	23,102,298	51,639	669,094	0	129,443	0	129,443	0	XXX	XXX
9899999. Total Common and Preferred Stock					69,475,126	XXX	70,534,006	67,288,667	343,952	3,432,091	0	(754,455)	0	(754,455)	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....0, the total $ value (included in Column 8) of all such issues $.....0.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 N4 8	UNITED STATES TREASURY NOTE		01/20/2016	BMO CAPITAL MARKETS		1,526,665	1,500,000	1,514
912828 P9 5	UNITED STATES TREASURY NOTE		03/22/2016	NOMURA SECURITIES INTL		999,066	1,000,000	217
0599999.	Total - Bonds - U.S. Government					2,525,731	2,500,000	1,731
Bonds - U.S. Political Subdivisions of States								
154686 KS 7	CENTRL OH SOL WST AUTH		12/09/2016	WILLIAM BLAIR & CO		1,194,270	1,000,000	0
2499999.	Total - Bonds - U.S. Political Subdivisions of States					1,194,270	1,000,000	0
Bonds - U.S. Special Revenue and Special Assessment								
040654 UJ 2	ARIZONA ST TRANSPRTN BRD HIGHW		11/28/2016	RBC DAIN RAUSCHER INCORPORATED		1,114,230	1,000,000	20,833
10741M BL 7	BREVARD CNTY FL LOCAL OPTIONAL		11/30/2016	RAYMOND JAMES		1,139,030	1,000,000	0
3138ET DZ 6	FEDERAL NATIONAL MTG ASSOC #AL8219		04/28/2016	WELLS FARGO FINANCIAL		1,579,580	1,472,373	1,800
3140E8 LU 0	FEDERAL NATIONAL MTG ASSOC #BA3938		04/29/2016	KGS ALPHACAPITAL MARKETS		1,565,741	1,490,739	1,594
31418B 3T 1	FEDERAL NATIONAL MTG ASSOC #MA2609		05/31/2016	WELLS FARGO FINANCIAL		521,624	497,896	581
407287 LX 7	HAMILTON CNTY OH SALES TAX		11/29/2016	FTN FINANCIAL SECURITIES CORP		1,151,650	1,000,000	139
54466H DP 8	LOS ANGELES CNTY CA MET TRANSP		12/02/2016	US BANCORP		1,175,730	1,000,000	972
604146 AJ 9	MINNESOTA ST GEN FUND REVENUE		11/28/2016	JEFFERIES & COMPANY INC		1,125,960	1,000,000	12,500
76221U DA 1	RHODE ISLAND ST INFRASTRUCTURE		05/13/2016	MORGAN STANLEY & CO		562,945	500,000	0
930876 CW 5	WAKE CNTY NC LIMITED OBLIG		05/10/2016	MERRILL LYNCH		571,110	500,000	0
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					10,507,600	9,461,008	38,419
Bonds - Industrial and Miscellaneous								
00214V AC 7	ASP MSG ACQUISITION CO INC(MILK SPEC) TL		08/04/2016	CREDIT SUISSE FIRST BOSTON		522,405	527,682	0
00215K AB 2	ASP CHROMAFLO INTERMEDIATE HOLD TL 2L		11/03/2016	MORGAN STANLEY & CO		318,254	323,100	0
00215K AE 6	ASP CHROMAFLO INTERMEDIATE HOLD TL B1		11/03/2016	MORGAN STANLEY & CO		166,728	167,566	0
12670U AB 3	CWGS GROUP LLC TL B		11/03/2016	GOLDMAN SACHS		1,283,550	1,290,000	0
13748V AD 3	FERRARA CANDY TL B		06/09/2016	MORGAN STANLEY & CO		217,049	218,140	0
14041N FD 8	CAPITAL ONE MULTI-ASSET EXECUT 16-A2 A2		09/16/2016	DEUTSCHE BANK		502,891	500,000	96
14041N FG 1	CAPITAL ONE MULTI-ASSET EXECUT 16-A5 A5		08/18/2016	RBC CAPITAL MARKETS		1,249,629	1,250,000	0
14041N FJ 5	CAPITAL ONE MULTI-ASSET EXECUT 16-A7 A7		12/01/2016	RBC CAPITAL MARKETS		5,000,000	5,000,000	0
161571 HE 7	CHASE ISSUANCE TRUST 16-A4 A		07/20/2016	JP MORGAN SECURITIES INC		1,249,791	1,250,000	0
16308T AB 7	DAIRYLAND USA CORP(CHEFS WAREHOUSE) TL		09/19/2016	JEFFERIES & COMPANY INC		877,534	885,832	0
16308T AC 5	DAIRYLAND USA CORP (CHEFS WAREHOUSE) DD		09/19/2016	JEFFERIES & COMPANY INC		172,192	173,531	0
22051U AB 1	CORTES NP ACQUISITION TL B		09/30/2016	JP MORGAN SECURITIES INC		1,314,350	1,355,000	0
23248R AB 0	CVENT INC TL B		06/16/2016	GOLDMAN SACHS		188,892	190,800	0
30068H AF 5	EXCELITAS TECHNOLOGIES TL B		11/04/2016	UBS WARBURG		535,767	550,344	0
31850F AJ 1	FIRST AMERICAN PAYMENT SYS TL B		09/13/2016	VARIOUS		504,001	505,902	0
33974U AE 6	FLOOR & DECOR OUTLETS OF AMER TL B		09/29/2016	UBS WARBURG		1,316,883	1,323,500	0
34960T AB 9	FORTERRA (HANSON) LLC TL		10/20/2016	CREDIT SUISSE FIRST BOSTON		1,432,999	1,440,200	0
36150K AF 4	GENERATION BRANDS HOLDINGS TL1		06/07/2016	CREDIT SUISSE FIRST BOSTON		269,874	272,600	0
39479U AD 5	GENESYS TELECOMMUNICATIONS LAB TL B		11/18/2016	BANK OF AMERICA		1,685,335	1,711,000	0
40420L AE 1	HOUGHTON INTL		05/12/2016	BARCLAYS CAPITAL		519,104	532,994	0
40426B AC 1	HENRY CO LLC TL B		09/30/2016	ROYAL BANK OF CANADA		752,519	756,300	0
41165C AF 5	HARBORTOUCH PAYMENTS LLC TL		10/11/2016	CREDIT SUISSE FIRST BOSTON		1,309,770	1,323,000	0
43455J AQ 1	HOFFMASTER GROUP INC TL		11/09/2016	ROYAL BANK OF CANADA		716,463	723,700	0
43455J AS 7	HOFFMASTER GROUP INC 2L		11/09/2016	ROYAL BANK OF CANADA		663,727	687,800	0
460933 AL 8	INTERNATIONAL WIRE GROUP		07/12/2016	JEFFERIES & COMPANY INC		334,112	347,000	0
46640N AE 8	JPMBB COMMERCIAL MORTGAGE SECU 13-C15 A5		09/22/2016	BARCLAYS CAPITAL		561,328	500,000	1,492
47579S AR 1	JELD-WEN INC TL		10/18/2016	BARCLAYS CAPITAL		1,484,143	1,487,862	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
50076W AJ 2	KRATON POLYMERS LLC TL B		02/18/2016	CREDIT SUISSE FIRST BOSTON		1,346,400	1,584,000	0
50105J AH 0	KRONOS INC/MA TL B		10/20/2016	NOMURA SECURITIES INTL		488,048	490,500	0
51509M AP 5	LANDSLIDE HOLDINGS INC TL		09/21/2016	JEFFERIES & COMPANY INC		1,045,143	1,055,700	0
51509M AQ 3	LANDSLIDE HOLDINGS INC 2L		09/21/2016	JEFFERIES & COMPANY INC		578,984	590,800	0
52706Y AH 6	LESLIES POOLMART INC TL B		08/09/2016	CITIGROUP GLOBAL MARKETS		222,880	224,000	0
55328H AE 1	MULTIPLAN INC TL B		05/25/2016	CREDIT SUISSE FIRST BOSTON		621,875	625,000	0
60646C AC 1	MISTER CAR WASH HOLDINGS INC TL B		12/13/2016	JEFFERIES & COMPANY INC		1,814,854	1,828,569	0
60945L AS 4	MONITRONICS INTERNATIONAL INC TL B2		10/13/2016	BANK OF AMERICA		1,102,485	1,117,700	0
62924D AB 0	NMSC HOLDINGS INC TL B		06/28/2016	DEUTSCHE BANK		1,656,507	1,672,967	0
65474V AL 5	NISSAN MASTER OWNER TRUST RECE 16-A A2		07/12/2016	BARCLAYS CAPITAL		749,893	750,000	0
67U54B AC 0	OAK PARENT INC TL		10/26/2016	ANTARES CAPITAL LP		685,674	692,600	0
70583G AQ 5	PELICAN PRODUCTS INC TL B		05/10/2016	CREDIT SUISSE FIRST BOSTON		1,273,863	1,360,459	0
74966F AJ 2	JDA SOFTWARE GROUP INC TL		09/22/2016	JP MORGAN SECURITIES INC		656,700	660,000	0
82379W AN 0	SHERIDAN INVESTMENT PARTNERS DEF PMT		12/06/2016	TENDER OFFER		4,970	4,970	0
82382F AJ 1	SHERIDAN PRODUCTION PARTNERS DEF PMT		12/06/2016	TENDER OFFER		659	659	0
82382G AJ 9	SHERIDAN PRODUCTION PARTNERS DEF PMT		12/06/2016	TENDER OFFER		402	402	0
82570J AE 6	SI ORGANIZATION (VENCORE) TL		06/14/2016	UBS WARBURG		716,342	721,537	0
82982N AC 3	SITEONE LANDSCAPE SUPPLY HOLD TL B		04/27/2016	BARCLAYS CAPITAL		422,730	427,000	0
85501U AB 4	STAPLES ESCROW LLC TL B		04/24/2015	BARCLAYS CAPITAL		803,778	807,817	0
86880N AP 8	SURGERY CENTER HOLDINGS INC TL		09/16/2016	ANTARES CAPITAL LP		20,600	20,600	0
87239P AC 8	TXU/TCEH DIP TL C		07/27/2016	DEUTSCHE BANK		387,364	391,276	0
87239P AD 6	TXU/TCEH DIP TL B		07/27/2016	DEUTSCHE BANK		1,698,441	1,715,597	0
87264N AB 3	TPF II POWER LLC TL B		12/07/2016	VARIOUS		1,642,527	1,647,200	0
90116E AB 7	TWEDDLE GROUP INC TL B		10/20/2016	GOLDMAN SACHS		595,840	608,000	0
90290P AH 7	US RENAL CARE INC TL		11/17/2015	BARCLAYS CAPITAL		946,440	956,000	0
90346B AG 4	US SECURITY ASSOCIATES HOLDIN TL B		07/07/2016	GOLDMAN SACHS		1,371,655	1,385,510	0
90351J AB 0	UBER TECHNOLOGIES INC TL B		07/07/2016	MORGAN STANLEY & CO		723,240	738,000	0
91324P CU 4	UNITEDHEALTH GROUP INC		03/08/2016	BANK OF AMERICA		2,988,780	3,000,000	2,833
92208G AC 5	VANTAGE SPECIALTIES INC TL		10/14/2016	ROYAL BANK OF CANADA		749,387	754,107	0
92853T AE 1	VIVID SEATS LLC TL B		10/07/2016	MORGAN STANLEY & CO		571,340	583,000	0
97246F AE 6	WILSONART LLC TL		12/14/2016	DEUTSCHE BANK		226,333	226,900	0
97654Q AE 7	WIRECO WORLDGROUP INC TL		07/21/2016	GOLDMAN SACHS		1,097,910	1,109,000	0
98411K AB 8	XEROX BUSINESS SERVICES LLC TL B		12/16/2016	VARIOUS		1,056,590	1,080,600	0
BL1712 73 8	BIOPLAN USA INC TL B		04/05/2016	GOLDMAN SACHS		861,336	1,025,400	0
BL2269 16 7	K&N PARENT INC TL		10/19/2016	GOLDMAN SACHS		832,590	841,000	0
BL2277 90 5	HARSCO CORP TL B		10/28/2016	GOLDMAN SACHS		952,281	961,900	0
BL2286 89 8	CULLIGAN HOLDING INC TL B		11/17/2016	MORGAN STANLEY & CO		893,510	898,000	0
BL2284 97 6	CONSTELLATION BRANDS CANADA TL B1	A	11/15/2016	JEFFERIES & COMPANY INC		115,122	115,700	0
C3301D AC 2	APLP HOLDINGS LP TL	A	04/13/2016	GOLDMAN SACHS		689,864	711,200	0
C4438B AC 0	HUSKY INJECTION MOLDING	A	05/12/2016	CREDIT SUISSE FIRST BOSTON		177,056	177,500	0
C8843Q AB 9	TERVITA CORP TL B	A	09/24/2015	JP MORGAN SECURITIES INC		154,440	198,000	0
00215K AF 3	ASP CHROMAFLO DUTCH I BV TL B2	D	11/03/2016	MORGAN STANLEY & CO		216,799	217,889	0
00913R AB 2	AIR LIQUIDE FINANCE	D	09/22/2016	HSBC SECURITIES USA INC		994,630	1,000,000	0
L2465B AJ 5	DELTA 2 LUX SARL TL B3	D	04/04/2016	BARCLAYS CAPITAL		755,625	775,000	0
L3434L AC 4	EVERGREEN SKILLS LUX SARL TL	D	05/05/2016	VARIOUS		523,680	603,461	0
3899999. Total - Bonds - Industrial and Miscellaneous						60,584,857	61,649,373	4,421

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8399997.	Total - Bonds - Part 3					74,812,458	74,610,381	44,571
8399998.	Total - Bonds - Summary Item from Part 5					10,279,137	10,594,149	0
8399999.	Total - Bonds					85,091,595	85,204,530	44,571
Preferred Stocks - Industrial and Miscellaneous								
054937 87 5	BB&T CORPORATION 5.625%		07/21/2016	JANNEY MONTGOMERY SCOTT	22,500.000	612,450	0.00	0
G68603 13 6	PARTNERRE LTD 6.5%	D	05/02/2016	EXCHANGE	40,000.000	918,400	0.00	0
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					1,530,850	XXX	0
8999997.	Total - Preferred Stocks - Part 3					1,530,850	XXX	0
8999999.	Total - Preferred Stocks					1,530,850	XXX	0
9899999.	Total - Preferred and Common Stocks					1,530,850	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					86,622,445	XXX	44,571

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
912828 M7 2	UNITED STATES TREASURY NOTE		02/10/2016.	JEFFERIES & COMPANY INC.		2,005,306	2,000,000	1,996,647	1,996,699	0	192	0	192	0	1,996,891	0	8,415	8,415	3,490	11/30/2017.
912828 PS 3	UNITED STATES TREASURY NOTE		01/31/2016.	VARIOUS		1,375,000	1,375,000	1,366,626	1,374,855	0	145	0	145	0	1,375,000	0	0	0	13,750	01/31/2016.
0599999.	Total - Bonds - U.S. Government					3,380,306	3,375,000	3,363,273	3,371,554	0	337	0	337	0	3,371,891	0	8,415	8,415	17,240	XXX
Bonds - U.S. Political Subdivisions of States																				
64084F JS 1	NESHAMINY PA SCH DIST		02/10/2016.	PNC CAPITAL MARKETS		1,109,350	1,000,000	1,057,620	1,053,610	0	(755)	0	(755)	0	1,052,855	0	56,495	56,495	11,667	11/01/2028.
949493 WD 8	WELLESLEY MA		02/10/2016.	HILLTOP SECURITIES		1,082,210	1,000,000	1,009,860	1,009,385	0	(104)	0	(104)	0	1,009,281	0	72,929	72,929	8,333	06/01/2041.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					2,191,560	2,000,000	2,067,480	2,062,995	0	(859)	0	(859)	0	2,062,136	0	129,424	129,424	20,000	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
13033F Q3 7	CALIFORNIA ST HLTH FACS FING A		11/15/2016.	PREREFUNDED		5,025,000	5,025,000	5,190,976	5,058,181	0	(33,181)	0	(33,181)	0	5,025,000	0	0	0	251,250	11/15/2042.
13033F Q4 5	CALIFORNIA ST HLTH FACS FING A		11/15/2016.	VARIOUS		1,900,000	1,900,000	1,641,866	1,654,064	0	245,936	0	245,936	0	1,900,000	0	0	0	99,750	11/15/2046.
130911 2H 2	CALIFORNIA ST STWD CMNTYS DEV		03/01/2016.	CALLED BY ISSUER at 100.000		2,000,000	2,000,000	1,821,220	1,831,406	0	410	0	410	0	1,831,816	0	168,184	168,184	52,500	03/01/2045.
20775B 2E 5	CONNECTICUT ST HSG FIN AUTH HS		02/10/2016.	BAUM (GEORGE K.) & CO		2,600,875	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	100,875	100,875	26,226	11/15/2044.
31294K ZF 5	FEDERAL HOME LN MTG CORP #E01642		12/01/2016.	PAYDOWN		38,721	38,721	38,533	38,692	0	29	0	29	0	38,721	0	0	0	1,020	05/01/2019.
31294K ZT 5	FEDERAL HOME LN MTG CORP #E01654		12/01/2016.	PAYDOWN		17,368	17,368	17,287	17,356	0	12	0	12	0	17,368	0	0	0	441	06/01/2019.
3136AD DN 6	FANNIE MAE 13 33 DP		02/25/2016.	VARIOUS		787,857	789,774	742,387	748,010	0	1,689	0	1,689	0	749,699	0	38,157	38,157	3,251	08/25/2042.
3136AG MS 8	FANNIE MAE 13 108 BA		02/25/2016.	VARIOUS		1,016,106	990,040	1,014,791	1,006,641	0	(742)	0	(742)	0	1,005,900	0	10,206	10,206	6,132	03/25/2037.
3138ET DZ 6	FEDERAL NATIONAL MTG ASSOC #AL8219		12/01/2016.	PAYDOWN		113,601	113,601	121,873	0	0	(308)	0	(308)	0	113,601	0	0	0	1,667	02/01/2046.
3140E8 LU 0	FEDERAL NATIONAL MTG ASSOC #BA3938		12/01/2016.	PAYDOWN		110,128	110,128	115,669	0	0	(118)	0	(118)	0	110,128	0	0	0	1,453	01/01/2046.
31418B 3T 1	FEDERAL NATIONAL MTG ASSOC #MA2609		12/01/2016.	PAYDOWN		36,773	36,773	38,526	0	0	(103)	0	(103)	0	36,773	0	0	0	468	05/01/2046.
373511 GP 3	GEORGIA ST HGR EDU FACS AUTH R		02/10/2016.	RAYMOND JAMES		1,192,710	1,120,000	1,100,243	1,100,545	0	67	0	67	0	1,100,611	0	92,099	92,099	7,828	06/15/2040.
454795 BT 1	INDIANA ST HLTH & EDUCTNL FAC		11/15/2016.	PREREFUNDED		2,000,000	2,000,000	1,970,060	1,972,731	0	27,269	0	27,269	0	2,000,000	0	0	0	100,000	11/15/2039.
59333P R7 5	MIAMI-DADE CNTY FL AVIATION RE		02/10/2016.	MORGAN STANLEY & CO		1,197,987	1,050,000	1,121,001	1,118,224	0	(710)	0	(710)	0	1,117,514	0	80,473	80,473	19,688	10/01/2038.
59465H DM 5	MICHIGAN ST HOSP FIN AUTH		11/15/2016.	CALLED BY ISSUER at 100.000		2,510,000	2,510,000	2,578,699	2,523,773	0	(13,773)	0	(13,773)	0	2,510,000	0	0	0	131,775	11/15/2046.
686432 AR 6	ORLANDO FL CONTRACT TOURIST DE		02/10/2016.	BARCLAYS CAPITAL		609,320	500,000	561,160	552,491	0	(673)	0	(673)	0	551,817	0	57,503	57,503	7,656	11/01/2031.
709224 CT 4	PENNSYLVANIA ST TURNPIKE COMMI		02/10/2016.	BB&T CAPITAL MARKETS		1,414,013	1,250,000	1,343,450	1,331,516	0	(954)	0	(954)	0	1,330,562	0	83,451	83,451	13,021	12/01/2044.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					22,570,459	21,951,405	21,917,741	21,453,630	0	224,850	0	224,850	0	21,939,510	0	630,948	630,948	724,126	XXX
Bonds - Industrial and Miscellaneous																				
00212Q AM 8	A SCHULMAN INC TL B		03/01/2016.	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	1,366	06/01/2022.
00214V AC 7	ASP MSG ACQUISITION CO INC(MILK SPEC) TL		12/30/2016.	SINK FUND PAYMENT		1,319	1,319	1,306	0	0	0	0	0	0	1,319	0	0	0	29	08/16/2023.
01950E AT 4	ALLIED SECURITY HOLDINGS TL 2L B		08/01/2016.	SINK FUND PAYMENT		1,203,154	1,203,154	1,202,579	1,121,941	80,473	740	0	81,213	0	1,203,154	0	0	0	49,635	08/13/2021.
03759D AB 4	APEX TOOL GROUP LLC TL B		12/30/2016.	SINK FUND PAYMENT		20,768	20,768	20,488	20,040	697	31	0	728	0	20,768	0	0	0	592	01/31/2020.
03765V AH 3	PRIME SECURITY SERVICES BOR TL		12/28/2016.	SINK FUND PAYMENT		963,186	963,186	958,370	958,763	18,154	4,423	0	22,577	0	963,186	0	0	0	47,881	05/02/2022.
03976G AB 4	ARDEN GROUP INC TL		12/30/2016.	VARIOUS		310,939	308,717	305,630	302,617	3,811	343	0	4,154	0	306,771	0	4,168	4,168	11,943	02/19/2020.
04765B AG 7	ATKORE INTERNATIONAL INC TL		09/30/2016.	SINK FUND PAYMENT		12,054	12,054	11,963	11,301	747	7	0	754	0	12,054	0	0	0	275	04/09/2021.
05543C AC 0	BOBS DISCOUNT FURNITURE TL		12/30/2016.	SINK FUND PAYMENT		17,860	17,860	17,503	17,619	53	187	0	240	0	17,860	0	0	0	647	02/12/2021.
05543Y AB 4	BBB INDUSTRIES US HOLDIN TL B		12/30/2016.	SINK FUND PAYMENT		11,080	11,080	10,896	11,046	18	17	0	35	0	11,080	0	0	0	421	11/03/2021.
05745P AD 5	BAKERCORP INTERNATIONAL INC TL B		10/31/2016.	SINK FUND PAYMENT		6,984	6,984	6,809	6,027	930	27	0	957	0	6,984	0	0	0	188	02/07/2020.
12670U AB 3	CWGS GROUP LLC TL B		11/08/2016.	SINK FUND PAYMENT		1,494,348	1,494,348	1,479,405	1,471,305	19,929	3,114	0	23,043	0	1,494,348	0	0	0	83,579	11/08/2023.
12768Q AB 5	CAESARS GROWTH PROPERTIE TL B		12/30/2016.	SINK FUND PAYMENT		19,746	19,746	19,856	17,220	2,545	(19)	0	2,526	0	19,746	0	0	0	855	05/08/2021.
13748V AD 3	FERRARA CANDY TL B		12/30/2016.	VARIOUS		87,636	86,883	86,449	0	0	32	0	32	0	86,484	0	1,152	1,152	1,238	06/15/2023.
139742 AC 4	CAPITAL AUTO RECEIVABLES ASSET 13 2 A3		02/10/2016.	VARIOUS		668,530	668,551	668,433	668,540	0	5	0	5	0	668,545	0	(14)	(14)	1,156	10/20/2017.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
14076C AB 9	CARAUSTAR INDUSTRIES INC TL B		12/30/2016.	SINK FUND PAYMENT		23,654	23,654	23,705	23,464	176	14	0	190	0	23,654	0	0	0	1,362	05/01/2019.
14076C AE 3	CARAUSTAR INDUSTRIES INC TL B		12/30/2016.	SINK FUND PAYMENT		26,932	26,932	26,105	26,784	0	148	0	148	0	26,932	0	0	0	1,554	05/01/2019.
16308T AB 7	DAIRYLAND USA CORP(CHEFS WAREHOUSE) TL		12/30/2016.	SINK FUND PAYMENT		76,548	76,548	75,784	0	0	224	0	224	0	76,548	0	0	0	670	06/22/2022.
16308T AC 5	DAIRYLAND USA CORP (CHEFS WAREHOUSE) DD		10/05/2016.	SINK FUND PAYMENT		136,272	136,272	135,207	0	0	99	0	99	0	136,272	0	0	0	58	06/22/2022.
17107U AC 3	CHROMAFLO TECHNOLOGIES TL B		11/18/2016.	SINK FUND PAYMENT		308,428	308,428	304,959	294,549	10,684	3,195	0	13,879	0	308,428	0	0	0	12,411	12/02/2019.
21036P AD 0	CONSTELLATION BRANDS INC		08/30/2016.	CALLED BY ISSUER at 100.018		1,000,180	1,000,000	1,037,500	1,004,849	0	(4,829)	0	(4,829)	0	1,000,020	0	160	160	72,298	09/01/2016.
24228H AG 3	DEALER TIRE LLC TL B		12/30/2016.	SINK FUND PAYMENT		8,514	8,514	8,428	8,512	0	2	0	2	0	8,514	0	0	0	328	12/22/2021.
28501K AK 6	ELECTRICAL COMPONENTS INTL TL B		12/30/2016.	SINK FUND PAYMENT		5,701	5,701	5,683	5,676	25	0	0	25	0	5,701	0	0	0	208	05/28/2021.
30068H AF 5	EXCELITAS TECHNOLOGIES TL B		12/30/2016.	SINK FUND PAYMENT		6,452	6,452	6,364	4,474	557	4	0	561	0	6,452	0	0	0	204	11/02/2020.
33974U AE 6	FLOOR & DECOR OUTLETS OF AMER TL B		12/30/2016.	SINK FUND PAYMENT		3,309	3,309	3,292	0	0	1	0	1	0	3,309	0	0	0	41	09/30/2023.
34960T AB 9	FORTERRA (HANSON) LLC TL		12/30/2016.	SINK FUND PAYMENT		3,601	3,601	3,583	0	0	0	0	0	0	3,601	0	0	0	30	10/25/2023.
36150K AF 4	GENERATION BRANDS HOLDINGS TL1		12/30/2016.	SINK FUND PAYMENT		1,363	1,363	1,349	0	0	0	0	0	0	1,363	0	0	0	35	06/10/2022.
36190S AA 0	GP PORTFOLIO TRUST 14 GPP A		07/15/2016.	PAYDOWN		163,464	163,464	163,617	163,469	0	(5)	0	(5)	0	163,464	0	0	0	896	02/15/2027.
39479U AD 5	GENESYS TELECOMMUNICATIONS LAB TL B		11/22/2016.	BANK OF AMERICA		91,300	91,300	89,931	0	0	6	0	6	0	89,937	0	1,363	1,363	0	12/01/2023.
43134L AG 7	HILEX POLY CO LLC TL		12/29/2016.	VARIOUS		1,779,912	1,779,012	1,761,221	1,762,551	0	15,586	0	15,586	0	1,778,138	0	1,774	1,774	142,958	12/05/2021.
43134T AB 1	HILEX POLY CO LLC TL 2L		04/29/2016.	SINK FUND PAYMENT		776,010	776,010	783,105	739,150	42,926	(6,066)	0	36,860	0	776,010	0	0	0	44,018	06/05/2022.
43455J AJ 7	HOFFMASTER GROUP INC TL B		11/21/2016.	VARIOUS		873,969	873,879	866,249	857,860	9,867	4,765	0	14,632	0	872,492	0	1,477	1,477	40,221	05/09/2020.
43455J AQ 1	HOFFMASTER GROUP INC TL		12/06/2016.	ROYAL BANK OF CANADA		81,709	81,000	80,190	0	0	0	0	0	0	80,190	0	1,519	1,519	0	11/21/2023.
45672U AB 1	GEMINI HDPE LLC TL B		08/04/2016.	VARIOUS		572,856	572,856	569,991	564,979	5,599	212	0	5,811	0	570,789	0	2,067	2,067	21,890	08/06/2021.
45690D AF 8	INFILTRATOR SYSTEMS INTE TL		12/30/2016.	VARIOUS		332,988	333,294	331,628	330,821	833	5	0	838	0	331,660	0	1,328	1,328	4,792	05/27/2022.
47117F AG 2	JASON INC TL		12/30/2016.	SINK FUND PAYMENT		15,023	15,023	14,807	14,223	781	20	0	801	0	15,023	0	0	0	523	06/30/2021.
47579S AR 1	JELD-WEN INC TL		11/01/2016.	VARIOUS		2,110,598	2,107,483	2,092,701	1,244,688	12,789	11,044	0	23,833	0	2,105,434	0	5,164	5,164	53,311	07/01/2022.
49387T AR 7	KIK CUSTOM PRODUCTS INC TL B		12/30/2016.	SINK FUND PAYMENT		17,044	17,044	16,640	16,851	165	28	0	193	0	17,044	0	0	0	635	08/26/2022.
50076W AJ 2	KRATON POLYMERS LLC TL B		11/16/2016.	VARIOUS		684,781	680,000	578,000	0	0	10,204	0	10,204	0	588,204	0	96,577	96,577	28,830	01/06/2022.
50105J AH 0	KRONOS INC/MA TL B		12/12/2016.	JEFFERIES & COMPANY INC		430,254	424,700	422,577	0	0	0	0	0	0	422,577	0	7,678	7,678	0	11/01/2023.
50179M AE 1	LB-UBS COMMERCIAL MORTGAGE TR 06 C6 A4		08/11/2016.	PAYDOWN		1,977,927	1,977,927	1,204,063	1,887,368	0	90,559	0	90,559	0	1,977,927	0	0	0	52,259	09/15/2039.
50209R AE 4	LM US MEMBER LLC TL 2L		02/05/2016.	SINK FUND PAYMENT		948,108	948,108	945,738	942,581	3,627	1,900	0	5,527	0	948,108	0	0	0	23,357	01/25/2021.
50209R AF 1	LANDMARK AVIATION CAN TL		02/05/2016.	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	82	10/25/2019.
51509M AP 5	LANDSLIDE HOLDINGS INC TL		12/15/2016.	VARIOUS		151,417	152,209	150,687	0	0	188	0	188	0	151,417	0	0	0	0	09/27/2022.
52108R AE 2	LB-UBS COMMERCIAL MORTGAGE TR 06 C4 A4		05/11/2016.	PAYDOWN		1,238,454	1,238,454	1,055,637	1,227,349	0	11,105	0	11,105	0	1,238,454	0	0	0	18,482	06/15/2038.
52706Y AH 6	LESLIES POOLMART INC TL B		12/30/2016.	SINK FUND PAYMENT		560	560	557	0	0	0	0	0	0	560	0	0	0	11	08/16/2023.
55328H AE 1	MULTIPLAN INC TL B		12/30/2016.	VARIOUS		487,229	485,450	483,022	0	0	1	0	1	0	483,077	0	4,153	4,153	(158)	06/07/2023.
60001P AB 3	CSM BAKERY SOLUTIONS LLC TL B		06/29/2016.	VARIOUS		462,460	468,299	463,616	456,006	8,672	417	0	9,089	0	465,095	0	(2,635)	(2,635)	14,989	07/03/2020.
60646C AC 1	MISTER CAR WASH HOLDINGS INC TL B		12/30/2016.	SINK FUND PAYMENT		7,418	7,418	7,363	0	0	8	0	8	0	7,418	0	0	0	0	08/20/2021.
60945L AS 4	MONITRONICS INTERNATIONAL INC TL B2		12/30/2016.	SINK FUND PAYMENT		2,794	2,794	2,756	0	0	1	0	1	0	2,794	0	0	0	42	09/30/2022.
62924D AB 0	NMSC HOLDINGS INC TL B		06/24/2016.	SINK FUND PAYMENT		156,852	156,852	155,284	0	0	556	0	556	0	156,852	0	0	0	126	04/19/2023.
64072U AD 4	CSC HOLDINGS LLC TL B		10/12/2016.	VARIOUS		3,505,817	3,488,418	3,461,380	3,458,338	4,040	10,105	0	14,145	0	3,472,483	0	33,334	33,334	150,124	10/11/2024.
64887R AB 0	NEW TRIDENT HOLDCORP INC TL B		12/30/2016.	SINK FUND PAYMENT		3,329	3,329	2,986	2,986	0	0	0	0	0	2,986	0	343	343	124	07/31/2019.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
67U54B AC 0	OAK PARENT INC TL	..	12/08/2016.	SINK FUND PAYMENT		29,808	29,808	29,510	0	0	79	0	79	0	29,808	0	0	0	59	10/26/2023.
68347R AC 3	OPAL ACQUISITION INC TL B	..	12/30/2016.	SINK FUND PAYMENT		23,464	23,464	23,242	19,088	4,317	60	0	4,377	0	23,464	0	0	0	327	11/27/2020.
71677H AF 2	PETSMART INC TL B	..	03/15/2016.	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	957	03/11/2022.
72108P AB 0	PIKE CORP TL	..	07/29/2016.	SINK FUND PAYMENT		146,204	146,204	144,742	145,889	151	164	0	315	0	146,204	0	0	0	1,440	12/22/2021.
74339M AC 2	PROLAMPAC INTERMEDIATE INC TL B	..	11/18/2016.	SINK FUND PAYMENT		1,996,668	1,996,668	1,976,701	1,951,743	25,770	19,155	0	44,925	0	1,996,668	0	0	0	112,452	08/18/2022.
74339M AE 8	PROLAMPAC INTERMEDIATE INC TL 2L	..	11/18/2016.	SINK FUND PAYMENT		615,797	609,700	591,409	545,682	46,367	23,748	0	70,115	0	615,797	0	0	0	55,958	06/30/2023.
74756E AM 2	QUALITY HOME BRANDS HOLD TL	..	06/10/2016.	SINK FUND PAYMENT		1,912,960	1,912,960	1,894,889	1,899,667	393	12,899	0	13,292	0	1,912,960	0	0	0	66,640	12/17/2018.
76970M AK 3	ROAD INFRASTRUCTURE INVESTM TL 2L	..	06/13/2016.	VARIOUS		601,779	601,779	545,007	548,602	1,186	51,991	0	53,177	0	601,779	0	0	0	21,695	09/30/2021.
76970R AC 0	ROAD INFRASTRUCTURE INVESTM TL	..	06/13/2016.	SINK FUND PAYMENT		1,396,226	1,396,226	1,370,076	1,349,690	23,466	23,070	0	46,536	0	1,396,226	0	0	0	27,106	03/31/2021.
78028Y AB 5	ROYAL HOLDINGS INC TL	..	12/30/2016.	VARIOUS		177,764	176,504	175,622	173,085	2,591	78	0	2,669	0	175,753	0	2,010	2,010	5,372	06/20/2022.
81732L AL 2	SEQUA CORP TL B	..	12/30/2016.	VARIOUS		1,889,886	2,054,803	2,009,165	1,400,260	621,408	5,340	228,308	398,440	0	1,798,701	0	91,184	91,184	109,696	06/19/2017.
82379W AM 2	SHERIDAN INVEST PARTNERS I TL B2	..	12/30/2016.	SINK FUND PAYMENT		91,584	101,524	89,499	54,396	31,893	5,295	0	37,188	0	91,584	0	0	0	4,350	10/01/2019.
82382F AH 5	SHERIDAN PROD PTNR I-A TL B2	..	12/30/2016.	SINK FUND PAYMENT		12,136	13,453	11,859	7,208	4,226	702	0	4,928	0	12,136	0	0	0	576	10/01/2019.
82382G AH 3	SHERIDAN PROD PTNR I-M TL B2	..	12/30/2016.	SINK FUND PAYMENT		7,413	8,217	7,244	4,403	2,581	429	0	3,010	0	7,413	0	0	0	352	10/01/2019.
82570J AE 6	SI ORGANIZATION (VENCORE) TL	..	12/30/2016.	SINK FUND PAYMENT		3,793	3,793	3,765	0	0	2	0	2	0	3,793	0	0	0	79	11/23/2019.
82982N AC 3	SITEONE LANDSCAPE SUPPLY HOLD TL B	..	12/30/2016.	SINK FUND PAYMENT		3,197	3,197	3,165	0	0	0	0	0	0	3,197	0	0	0	59	04/29/2022.
83547U AG 4	SONNEBORN LLC TL	..	12/30/2016.	SINK FUND PAYMENT		14,085	14,085	14,050	13,964	76	45	0	121	0	14,085	0	0	0	66	12/10/2020.
83547U AH 2	SONNEBORN LLC TL	..	12/30/2016.	SINK FUND PAYMENT		2,486	2,486	2,479	2,464	13	8	0	21	0	2,486	0	0	0	12	12/10/2020.
85208B AB 2	SPRINT INDUSTRIAL LLC TL	..	09/19/2016.	VARIOUS		463,210	644,280	637,837	541,195	97,720	461	0	98,181	0	639,377	0	(176,167)	(176,167)	33,521	05/14/2019.
85501U AB 4	STAPLES ESCROW LLC TL B	..	06/26/2015.	BARCLAYS CAPITAL		807,481	807,817	803,778	803,778	0	16	0	16	0	803,794	0	3,687	3,687	3,941	02/02/2022.
85527P AB 5	STARDUST FINANCE HOLDING TL B	..	10/26/2016.	SINK FUND PAYMENT		2,077,583	2,077,583	2,065,896	2,004,868	61,433	11,282	0	72,715	0	2,077,583	0	0	0	94,472	03/13/2022.
86880N AP 8	SURGERY CENTER HOLDINGS INC TL	..	12/30/2016.	VARIOUS		141,530	141,530	140,833	139,481	1,411	(101)	0	1,310	0	140,896	0	635	635	4,568	11/03/2020.
86880N AR 4	SURGERY CENTER HOLDINGS INC TL 2L	..	03/31/2016.	VARIOUS		368,573	368,573	361,150	346,459	15,456	6,659	0	22,115	0	368,573	0	0	0	17,379	11/03/2021.
87258W AB 1	TMK HAWK PARENT CORP TL	..	10/19/2016.	VARIOUS		923,751	917,388	912,801	908,214	5,490	406	0	5,896	0	914,109	0	9,642	9,642	36,983	10/01/2021.
87262C AL 7	TPF GENERATION HOLDINGS LLC TL B	..	10/19/2016.	SINK FUND PAYMENT		1,236,758	1,236,758	1,205,121	1,088,347	131,365	17,046	0	148,411	0	1,236,758	0	0	0	47,720	12/31/2017.
87264N AB 3	TPF II POWER LLC TL B	..	09/30/2016.	SINK FUND PAYMENT		9,781	9,781	9,757	0	0	1	0	1	0	9,781	0	0	0	38	10/02/2021.
87309L AM 0	TWCC HOLDING CORP TL 2L	..	01/29/2016.	SINK FUND PAYMENT		1,591,484	1,591,484	1,565,332	1,569,913	345	21,226	0	21,571	0	1,591,484	0	0	0	8,974	06/26/2020.
87309L AN 8	TWCC HOLDING CORP TL B1	..	01/29/2016.	SINK FUND PAYMENT		2,996,660	2,996,660	2,924,354	2,967,564	416	28,680	0	29,096	0	2,996,660	0	0	0	14,359	02/11/2020.
87978G AD 1	TEMPLAR ENERGY LLC TL 2L B	..	08/25/2016.	VARIOUS		335,813	1,460,057	153,306	153,306	0	0	8,760	(8,760)	0	144,546	0	191,267	191,267	31,749	11/25/2020.
88065V AC 2	TENSAR CORP LLC TL	..	05/04/2016.	SINK FUND PAYMENT		23,048	23,048	22,707	19,857	3,164	27	0	3,191	0	23,048	0	0	0	337	07/09/2021.
88354V AB 4	THERMASYS CORP TL B	..	12/30/2016.	SINK FUND PAYMENT		40,823	40,823	40,623	35,527	5,315	(20)	0	5,295	0	40,823	0	0	0	1,019	05/03/2019.
90290P AH 7	US RENAL CARE INC TL	..	12/30/2016.	VARIOUS		562,240	579,917	574,117	574,152	0	594	0	594	0	574,746	0	(12,506)	(12,506)	16,285	12/30/2022.
90346B AG 4	US SECURITY ASSOCIATES HOLDIN TL B	..	12/30/2016.	SINK FUND PAYMENT		3,464	3,464	3,429	0	0	2	0	2	0	3,464	0	0	0	94	07/14/2023.
90351J AB 0	UBER TECHNOLOGIES INC TL B	..	12/30/2016.	SINK FUND PAYMENT		1,845	1,845	1,808	0	0	2	0	2	0	1,845	0	0	0	39	07/13/2023.
90980N AG 9	UNITED CENTRAL INDUSTRIAL TL B	..	12/30/2016.	SINK FUND PAYMENT		12,852	12,852	12,441	9,054	3,638	161	0	3,799	0	12,852	0	0	0	694	10/09/2018.
92208G AC 5	VANTAGE SPECIALTIES INC TL	..	12/30/2016.	SINK FUND PAYMENT		3,467	3,467	3,443	0	0	1	0	1	0	3,467	0	0	0	50	02/05/2021.
92835E AB 3	VISKASE COS INC TL B	..	12/30/2016.	SINK FUND PAYMENT		6,695	6,695	6,595	6,372	294	30	0	324	0	6,695	0	0	0	181	01/30/2021.
92850Q AB 6	LONESTAR GENERATION LLC TL B	..	11/30/2016.	SINK FUND PAYMENT		9,048	9,048	8,958	6,792	2,216	40	0	2,256	0	9,048	0	0	0	303	02/22/2021.
92939E AE 2	WP MUSTANG HOLDINGS LLC TL 2L B	..	07/01/2016.	SINK FUND PAYMENT		616,100	610,000	608,125	605,751	2,068	8,281	0	10,349	0	616,100	0	0	0	26,380	05/29/2022.
96758D AT 0	WIDEOPENWEST FINANCE LLC TL B	..	07/12/2016.	VARIOUS		589,771	588,308	588,308	566,064	22,244	0	0	22,244	0	588,308	0	1,463	1,463	11,649	04/01/2019.
97181# MU 4	WILMINGTON TRUST TERM LOAN	..	07/15/2016.	SINK FUND PAYMENT		356,181	356,181	327,686	351,819	0	4,361	0	4,361	0	356,181	0	0	0	7,399	07/15/2017.
97654Q AE 7	WIRECO WORLDGROUP INC TL	..	12/30/2016.	SINK FUND PAYMENT		2,773	2,773	2,745	0	0	0	0	0	0	2,773	0	0	0	47	09/29/2023.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
BL1022 96 3	CULLIGAN INTERNATIONAL CO TL	..	12/13/2016.	SINK FUND PAYMENT		2,600,688	2,600,688	2,557,809	2,509,664	56,824	34,200	0	91,024	0	2,600,688	0	0	0	156,542	12/19/2017.
BL1022 98 9	CULLIGAN INTERNATIONAL CO TL 2L	..	12/14/2016.	SINK FUND PAYMENT		1,036,800	1,036,800	999,412	969,408	34,068	33,324	0	67,392	0	1,036,800	0	0	0	95,213	06/19/2018.
BL1591 93 4	VARSITY BRANDS HOLDING TL B	..	07/12/2016.	VARIOUS		1,007,294	1,002,308	992,910	991,453	1,457	47	0	1,504	0	992,957	0	14,336	14,336	31,013	12/10/2021.
BL1712 73 8	BIOPLAN USA INC TL B	..	12/30/2016.	SINK FUND PAYMENT		7,768	7,768	6,525	0	0	73	0	73	0	7,768	0	0	0	208	09/23/2021.
BL1736 05 9	STANDARD AERO (DAE) TL	..	01/07/2016.	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	9,172	07/07/2022.
BL1737 90 9	ZEP INC TL B	..	01/08/2016.	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	115	06/27/2022.
88156L AC 4	TERVITA CORP	A	12/15/2016.	DIRECT		1,451,017	1,434,000	1,261,790	889,080	408,683	41,005	0	449,688	0	1,338,768	0	112,248	112,248	125,873	11/15/2018.
C3301D AC 2	APLP HOLDINGS LP TL	A	12/30/2016.	SINK FUND PAYMENT		61,090	61,090	59,257	0	0	393	0	393	0	61,090	0	0	0	1,329	04/13/2023.
C4438B AC 0	HUSKY INJECTION MOLDING	A	12/30/2016.	SINK FUND PAYMENT		7,447	7,447	7,428	0	0	12	0	12	0	7,447	0	0	0	114	06/30/2021.
C7030J AB 0	OSUM PRODUCTION CORP TL B	A	12/30/2016.	SINK FUND PAYMENT		9,155	9,155	4,280	4,280	0	0	0	0	0	4,280	0	4,875	4,875	363	07/31/2020.
C8843Q AB 9	TERVITA CORP TL B	A	12/14/2016.	SINK FUND PAYMENT		1,304,885	1,304,885	1,174,368	1,002,591	182,081	120,213	0	302,294	0	1,304,885	0	0	0	90,087	05/15/2018.
00110# AC 7	AES PUERTO RICO	D	11/01/2016.	SINK FUND PAYMENT		1,022,454	1,022,454	869,086	869,086	0	0	0	0	0	869,086	0	153,368	153,368	18,591	12/31/2017.
46645M AB 1	JSS HOLDINGS LTD TL B	D	12/30/2016.	VARIOUS		207,927	209,490	204,253	195,867	9,713	517	0	10,230	0	206,097	0	1,830	1,830	8,518	08/31/2021.
99B019 56 2	AES PUERTO RICO	D	02/25/2016.	SINK FUND PAYMENT		319,952	319,952	271,959	271,959	0	0	0	0	0	271,959	0	47,993	47,993	2,059	12/31/2017.
D5929G AB 3	ORION ENGINEERED CARBONS GM TL B	D	11/01/2016.	VARIOUS		908,071	903,156	894,124	895,266	0	(595)	0	(595)	0	894,671	0	13,400	13,400	34,656	07/25/2021.
G2925* AA 9	ECOELECTRICA LP	D	06/16/2016.	VARIOUS		1,312,573	1,312,573	1,115,687	1,115,687	0	0	0	0	0	1,115,687	0	196,886	196,886	20,646	06/16/2016.
L2465B AJ 5	DELTA 2 LUX SARL TL B3	D	09/27/2016.	MORGAN STANLEY & CO		366,915	366,000	363,326	353,018	10,564	316	0	10,880	0	363,898	0	3,017	3,017	9,637	07/30/2021.
L3434L AC 4	EVERGREEN SKILLS LUX SARL TL	D	10/31/2016.	SINK FUND PAYMENT		12,918	12,918	12,365	7,663	2,153	52	0	2,205	0	12,918	0	0	0	419	04/28/2021.
L3462M AB 9	EXPRO FINSERVICES SARL TL B	D	12/30/2016.	SINK FUND PAYMENT		20,367	20,367	16,599	13,527	3,072	0	0	3,072	0	16,599	0	3,768	3,768	749	09/02/2021.
L7256G AD 9	OXEA SARL TL B2	D	10/05/2016.	SINK FUND PAYMENT		11,373	11,373	11,105	11,082	268	24	0	292	0	11,373	0	0	0	307	01/15/2020.
L9308U AG 5	TRAVELPORT FINANCE LUXEM TL B	D	11/15/2016.	VARIOUS		83,543	82,985	82,135	81,060	1,137	(8)	0	1,129	0	82,190	0	1,354	1,354	4,481	09/02/2021.
3899999.	Total - Bonds - Industrial and Miscellaneous					57,149,249	58,570,919	54,903,384	50,639,292	2,055,131	630,197	237,068	2,448,260	0	56,325,352	0	823,898	823,898	2,261,985	XXX
8399997.	Total - Bonds - Part 4					85,291,574	85,897,324	82,251,878	77,527,471	2,055,131	854,525	237,068	2,672,588	0	83,698,889	0	1,592,685	1,592,685	3,023,351	XXX
8399998.	Total - Bonds - Summary Item from Part 5					10,575,740	10,594,149	10,279,137	0	0	183,461	0	183,461	0	10,462,596	0	113,145	113,145	255,113	XXX
8399999.	Total - Bonds					95,867,314	96,491,473	92,531,015	77,527,471	2,055,131	1,037,986	237,068	2,856,049	0	94,161,485	0	1,705,830	1,705,830	3,278,464	XXX
Preferred Stocks - Industrial and Miscellaneous																				
064058 20 9	BANK OF NEW YORK MELLON 5.2%	..	07/29/2016.	JANNEY MONTGOMERY SCOTT	23,500.000	620,909	25.00	576,220	606,770	(30,550)	0	0	(30,550)	0	576,220	0	44,689	44,689	15,275	XXX
G68603 40 9	PARTNERRE LTD 6.500%	D	05/02/2016.	EXCHANGE	40,000.000	918,400	25.00	918,400	1,090,000	(171,600)	0	0	(171,600)	0	918,400	0	0	0	66,250	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					1,539,309	XXX	1,494,620	1,696,770	(202,150)	0	0	(202,150)	0	1,494,620	0	44,689	44,689	81,525	XXX
8999997.	Total - Preferred Stocks - Part 4					1,539,309	XXX	1,494,620	1,696,770	(202,150)	0	0	(202,150)	0	1,494,620	0	44,689	44,689	81,525	XXX
8999999.	Total - Preferred Stocks					1,539,309	XXX	1,494,620	1,696,770	(202,150)	0	0	(202,150)	0	1,494,620	0	44,689	44,689	81,525	XXX
9899999.	Total - Preferred and Common Stocks					1,539,309	XXX	1,494,620	1,696,770	(202,150)	0	0	(202,150)	0	1,494,620	0	44,689	44,689	81,525	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					97,406,623	XXX	94,025,635	79,224,241	1,852,981	1,037,986	237,068	2,653,899	0	95,656,105	0	1,750,519	1,750,519	3,359,989	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
00770S AF 3	ADVANCEPIERRE FOODS INC TL B	..	05/26/2016	CREDIT SUISSE FIRST BOSTON	06/01/2016	MADISON CAPITAL FUNDING	285,860	284,431	286,932	284,433	0	2	0	2	0	0	2,499	2,499	75	0
01950E AT 4	ALLIED SECURITY HOLDINGS TL 2L B.	..	03/03/2016	CREDIT SUISSE FIRST BOSTON	08/01/2016	SINK FUND PAYMENT	800,000	720,000	800,000	800,000	0	80,000	0	80,000	0	0	0	0	33,004	0
03765V AH 3	PRIME SECURITY SERVICES BOR TL	..	04/21/2016	BARCLAYS CAPITAL	12/28/2016	SINK FUND PAYMENT	162,488	160,863	162,488	162,488	0	1,625	0	1,625	0	0	0	0	6,892	0
12541H AL 7	CHG HEALTHCARE SERVICES TL B	..	05/26/2016	CREDIT SUISSE FIRST BOSTON	06/30/2016	VARIOUS	127,900	127,261	128,124	127,262	0	2	0	2	0	0	862	862	228	0
12670U AB 3	CWGS GROUP LLC TL B	..	09/20/2016	GOLDMAN SACHS	11/08/2016	SINK FUND PAYMENT	213,000	211,935	213,000	213,000	0	1,065	0	1,065	0	0	0	0	1,720	0
24521T AB 2	DEL MONTE FOODS INC TL B	..	08/23/2016	VARIOUS	11/30/2016	VARIOUS	803,129	732,843	751,454	736,445	0	3,603	0	3,603	0	0	15,009	15,009	8,193	0
57722V AK 4	MATTRESS HOLDING CORP TL B	..	03/28/2016	VARIOUS	09/16/2016	SINK FUND PAYMENT	1,139,008	1,127,856	1,139,009	1,139,009	0	11,153	0	11,153	0	0	0	0	31,597	0
58404J AM 0	MEDASSETS INC TL	..	01/22/2016	JP MORGAN SECURITIES INC	02/11/2016	SINK FUND PAYMENT	697,000	690,030	697,000	697,000	0	6,970	0	6,970	0	0	0	0	1,447	0
60001P AB 3	CSM BAKERY SOLUTIONS LLC TL B	..	05/05/2016	VARIOUS	07/07/2016	VARIOUS	653,163	641,486	645,651	642,272	0	786	0	786	0	0	3,379	3,379	10,201	0
69353F AT 1	PQ CORP TL	..	04/27/2016	CITIGROUP GLOBAL MARKETS	04/27/2016	CITIGROUP GLOBAL MARKETS	572,000	566,280	574,860	566,280	0	0	0	0	0	0	8,580	8,580	0	0
73172N AB 4	POLYCONCEPT NORTH AMERICA HOLDILNGS TL B	..	08/11/2016	GOLDMAN SACHS	11/28/2016	VARIOUS	1,055,000	1,044,450	1,065,550	1,044,862	0	412	0	412	0	0	20,688	20,688	18,716	0
74966F AF 0	RP CROWN PARENT LLC	..	05/12/2016	CREDIT SUISSE FIRST BOSTON	10/12/2016	VARIOUS	751,311	709,989	751,311	751,311	0	41,322	0	41,322	0	0	0	0	24,185	0
76970R AC 0	ROAD INFRASTRUCTURE INVESTM TL	..	06/09/2016	GOLDMAN SACHS	06/16/2016	VARIOUS	287,400	286,682	288,119	286,959	0	277	0	277	0	0	1,160	1,160	(390)	0
85527P AB 5	STARDUST FINANCE HOLDING TL B	..	06/15/2016	CREDIT SUISSE FIRST BOSTON	10/26/2016	SINK FUND PAYMENT	752,319	744,796	752,319	752,319	0	7,523	0	7,523	0	0	0	0	26,604	0
95810D AF 8	WESTERN DIGITAL CORP TL B	..	04/06/2016	JP MORGAN SECURITIES INC	12/21/2016	VARIOUS	1,490,571	1,447,558	1,509,900	1,456,247	0	8,689	0	8,689	0	0	53,654	53,654	59,935	0
96758D AT 0	WIDEOPENWEST FINANCE LLC TL B	..	05/04/2016	MORGAN STANLEY & CO	07/12/2016	VARIOUS	270,000	268,677	270,673	268,709	0	32	0	32	0	0	1,964	1,964	7,726	0
BL1022 98 9	CULLIGAN INTERNATIONAL CO TL 2L	..	02/05/2016	CREDIT SUISSE FIRST BOSTON	12/14/2016	SINK FUND PAYMENT	320,000	300,000	320,000	320,000	0	20,000	0	20,000	0	0	0	0	24,980	0
45824T AR 6	INTELSAT JACKSON HLDG	..	03/21/2016	GOLDMAN SACHS	03/22/2016	GOLDMAN SACHS	214,000	214,000	219,350	214,000	0	0	0	0	0	0	5,350	5,350	0	0
3899999.	Total - Bonds - Industrial and Miscellaneous						10,594,149	10,279,137	10,575,740	10,462,596	0	183,461	0	183,461	0	0	113,145	113,145	255,113	0
8399998.	Total - Bonds						10,594,149	10,279,137	10,575,740	10,462,596	0	183,461	0	183,461	0	0	113,145	113,145	255,113	0
9999999.	Total - Bonds, Preferred and Common Stocks							10,279,137	10,575,740	10,462,596	0	183,461	0	183,461	0	0	113,145	113,145	255,113	0

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	*NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)*	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - U.S. Property and Casualty Insurer											
47036* 10 9	James River Casualty Company		13685	20-8946040	2ciB1	NO	16,531,573	16,531,573	0	10,000,000.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer							16,531,573	16,531,573	0	XXX	XXX
1899999. Total - Common Stocks							16,531,573	16,531,573	0	XXX	XXX
1999999. Total - Preferred and Common Stock							16,531,573	16,531,573	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....129,731,618.
2. Total amount of intangible assets nonadmitted $.....0.

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	Interest 15	16	17	18	19	20	21
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
U.S. Government Bonds - Issuer Obligations																				
	TREASURY BILL	@	..	09/29/2016.	NOMURA SECURITIES INT	02/09/2017.	224,926	0	178	0	0	225,000	224,749	0	0	0.000	0.303	N/A	0	0
	TREASURY BILL	@	..	12/28/2016.	NOMURA SECURITIES INT	04/06/2017.	833,887	0	35	0	0	835,000	833,852	0	0	0.000	0.506	N/A	0	0
0199999. U.S. Government Bonds - Issuer Obligations							1,058,813	0	213	0	0	1,060,000	1,058,601	0	0	XXX	XXX	XXX	0	0
0599999. Total - U.S. Government Bonds							1,058,813	0	213	0	0	1,060,000	1,058,601	0	0	XXX	XXX	XXX	0	0
Total Bonds																				
7799999. Subtotals - Issuer Obligations							1,058,813	0	213	0	0	1,060,000	1,058,601	0	0	XXX	XXX	XXX	0	0
8399999. Subtotals - Bonds							1,058,813	0	213	0	0	1,060,000	1,058,601	0	0	XXX	XXX	XXX	0	0
Exempt Money Market Mutual Funds as Identified by the SVO																				
60934N 50 0	FEDERATED TREASURY OBLIGA-IS		..	12/16/2016.	DIRECT	XXX	141,748	0	0	0	0	0	141,748	0	0	0.000	0.000	MON.	0	0
94975H 31 2	WELLS FARGO ADV TR PL MM-SVC		..	11/18/2016.	DIRECT	XXX	11,958,253	0	0	0	0	0	11,958,253	0	0	0.000	0.000	MON.	690	0
8899999. Total - Exempt Money Market Mutual Funds as Identified by the SVO							12,100,001	0	0	0	0	XXX	12,100,001	0	0	XXX	XXX	XXX	690	0
9199999. Total - Short-Term Investments							13,158,814	0	213	0	0	XXX	13,158,602	0	0	XXX	XXX	XXX	690	0

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
Keybank, N.A.	Cleveland, OH		0.000	0	0	(16,171,363)	XXX
Federal Home Loan Bank	Cincinnati, OH		0.000	0	0	254,209	XXX
US Bank	Boston, MA		0.000	0	0	2,631,727	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	(13,285,427)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(13,285,427)	XXX
0599999. Total Cash		XXX	XXX	0	0	(13,285,427)	XXX

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

1. January	(4,844,810)	4. April	(10,311,238)	7. July	(10,771,687)	10. October	(9,973,504)
2. February	(5,841,691)	5. May	(9,239,756)	8. August	(10,651,680)	11. November	(10,507,690)
3. March	(3,272,907)	6. June	(10,825,557)	9. September	(8,923,975)	12. December	(13,285,427)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
KEYBANK NATIONAL ASSOCIATION REPO		12/31/2016	0.001	01/02/2017	31,372,500	0	0
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					31,372,500	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					31,372,500	0	0
Total Bonds							
7799999. Subtotals - Issuer Obligations					31,372,500	0	0
8399999. Subtotals - Bonds					31,372,500	0	0
8699999. Total - Cash Equivalents					31,372,500	0	0

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR			0	0	0	0
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA			0	0	0	0
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA	B	Collateral securities for the MA DOI	0	0	702,223	693,082
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV			0	0	0	0
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	Collateral securities for the NM DOI	0	0	110,122	109,914
33.	New York NY	B	Collateral securities for the NY DOI	0	0	2,093,035	2,085,184
34.	North Carolina NC			0	0	0	0
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	COLLATERAL SECURITIES FOR THE OH/NY DOI,COLLATERAL SECURIITES FOR TI	3,405,956	3,578,404	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC			0	0	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA			0	0	0	0
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	US Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	3,405,956	3,578,404	2,905,380	2,888,180

DETAILS OF WRITE-INS

5801.				0	0	0	0
5802.				0	0	0	0
5803.				0	0	0	0
5898.	Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0

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