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ANNUAL STATEMENT

FOR THE YEAR ENDING DECEMBER 31, 2017

OF THE CONDITION AND AFFAIRS OF THE

Buckeye Community Health Plan, Inc.

NAIC Group Code 1295 (Current Period), 1295 (Prior Period) NAIC Company Code 11834 Employer's ID Number 32-0045282

Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio

Country of Domicile United States

Licensed as business type: Life, Accident & Health [ ] Property/Casualty [ ] Hospital, Medical & Dental Service or Indemnity [ ]
Dental Service Corporation [ ] Vision Service Corporation [ ] Health Maintenance Organization [X]
Other [ ] Is HMO, Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 10/29/2003 Commenced Business 01/01/2004

Statutory Home Office 4349 Easton Way, Suite 200 (Street and Number), Columbus, OH, US 43219 (City or Town, State, Country and Zip Code)

Main Administrative Office 7700 Forsyth Boulevard (Street and Number)
Saint Louis, MO, US 63105 (City or Town, State, Country and Zip Code) 314-725-4477 (Area Code) (Telephone Number)

Mail Address 7700 Forsyth Boulevard (Street and Number or P.O. Box), Saint Louis, MO, US 63105 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 7700 Forsyth Boulevard (Street and Number)
Saint Louis, MO, US 63105 (City or Town, State, Country and Zip Code), 314-725-4477 (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.bchpohio.com

Statutory Statement Contact Jennifer Leigh Ponath (Name), 314-445-0601 (Area Code) (Telephone Number) (Extension)
jponath@centene.com (E-Mail Address) 314-725-4658 (Fax Number)

OFFICERS

Name	Title	Name	Title
Bruce Roberts Hill	President and CEO	Keith Harvey Williamson	Secretary
Jeffrey Alan Schwaneke	Treasurer		

OTHER OFFICERS

Tricia Lynn Dinkelman	Vice President of Tax	Kathy Cobbs Bradley-Wells	Assistant Secretary
Ronald Albert Charles, MD	Vice President Medical Affairs	Erik Dorwin Helms	Sr. Vice President Strategic Initiatives
Hagy Gail Wegener	Vice President Quality Improvement	Lori Jean Mulichak, RN	Sr. Vice President Medical Management
Christopher Donald Bowers	Exec. Vice President Health Plans	Andrew Joseph Reitz #	Vice President of Compliance
Eric Allan Poklar	Vice President of Government Relations & Marketing	Natalie Lukaszewicz #	Vice President Network Development & Contracting

DIRECTORS OR TRUSTEES

Kathy Cobbs Bradley-Wells	Christopher Donald Bowers	Charles Robert Vignos	Angela Cornelius Dawson
Jimmy Vance Stewart	Bruce Roberts Hill	William Darrell Smucker, MD	Edward Thomas Arcy, D.O
Elizabeth Anne Kelly			

State of Missouri
ss
County of

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.

Bruce Roberts Hill	Keith Harvey Williamson	Jeffrey Alan Schwaneke
President and CEO	Secretary	Treasurer

Subscribed and sworn to before me this
day of February, 2018

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

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	411,610	0.112	411,610		411,610	0.112
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000			0	0.000
1.22 Issued by U.S. government sponsored agencies	18,635,778	5.068	18,635,778		18,635,778	5.068
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.000			0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	6,236,429	1.696	6,236,429		6,236,429	1.696
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	8,199,731	2.230	8,199,731		8,199,731	2.230
1.43 Revenue and assessment obligations	48,671,369	13.237	48,671,369		48,671,369	13.237
1.44 Industrial development and similar obligations	4,681,740	1.273	4,681,740		4,681,740	1.273
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.000			0	0.000
1.512 Issued or guaranteed by FNMA and FHLMC	8,287,175	2.254	8,287,175		8,287,175	2.254
1.513 All other		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA		0.000			0	0.000
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000			0	0.000
1.523 All other	4,816,878	1.310	4,816,878		4,816,878	1.310
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	85,982,557	23.384	85,982,557		85,982,557	23.384
2.2 Unaffiliated non-U.S. securities (including Canada)	42,817,684	11.645	42,817,684		42,817,684	11.645
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000			0	0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated		0.000			0	0.000
3.4 Other equity securities:						
3.41 Affiliated	6,570,797	1.787	6,570,797		6,570,797	1.787
3.42 Unaffiliated		0.000			0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000	0		0	0.000
5.2 Property held for production of income (including $ ....of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans		0.000	0		0	0.000
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities		0.000	0		0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	124,007,051	33.726	124,007,051		124,007,051	33.726
11. Other invested assets	8,375,721	2.278	8,375,721		8,375,721	2.278
12. Total invested assets	367,694,520	100.000	367,694,520	0	367,694,520	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

NONE

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 the end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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		
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		
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		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		0

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		7,417,728
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)	1,056,629	1,056,629
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		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	1,216,689	
	5.2 Totals, Part 3, Column 9	0	1,216,689
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		1,315,325
8.	Deduct amortization of premium and depreciation		
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)		8,375,721
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		8,375,721

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		287,147,403
2.	Cost of bonds and stocks acquired, Part 3, Column 7		56,833,420
3.	Accrual of discount		97,086
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	7,507	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	146,036	
	4.4 Part 4, Column 11	0	153,543
5.	Total gain (loss) on disposals, Part 4, Column 19		(17,360)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		107,403,905
7.	Deduct amortization of premium		1,498,439
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	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		235,311,749
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		235,311,749

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	411,610	410,952	412,016	400,000
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	411,610	410,952	412,016	400,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	4,336,429	4,324,401	4,706,286	4,105,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	14,099,731	14,122,217	14,538,949	13,385,000
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	76,276,062	76,229,661	78,357,277	74,580,662
	8. United States	90,799,435	91,002,101	91,071,132	90,531,803
Industrial and Miscellaneous, SVO Identified	9. Canada	5,150,874	5,126,075	5,195,665	5,110,000
Funds and Hybrid Securities (unaffiliated)	10. Other Countries	37,666,810	37,681,439	37,691,440	37,612,490
	11. Totals	133,617,119	133,809,614	133,958,237	133,254,293
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	228,740,952	228,896,845	231,972,764	225,724,954
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	6,570,797	6,570,797	6,000,000	
	25. Total Common Stocks	6,570,797	6,570,797	6,000,000	
	26. Total Stocks	6,570,797	6,570,797	6,000,000	
	27. Total Bonds and Stocks	235,311,749	235,467,642	237,972,764	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1		411,610				XXX	411,610	0.2	50,487,412	15.1	411,610	
1.2 NAIC 2						XXX	0	0.0	0	0.0		
1.3 NAIC 3						XXX	0	0.0	0	0.0		
1.4 NAIC 4						XXX	0	0.0	0	0.0		
1.5 NAIC 5						XXX	0	0.0	0	0.0		
1.6 NAIC 6						XXX	0	0.0	0	0.0		
1.7 Totals	0	411,610	0	0	0	XXX	411,610	0.2	50,487,412	15.1	411,610	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	902,236	0.3		
2.2 NAIC 2						XXX	0	0.0	0	0.0		
2.3 NAIC 3						XXX	0	0.0	0	0.0		
2.4 NAIC 4						XXX	0	0.0	0	0.0		
2.5 NAIC 5						XXX	0	0.0	0	0.0		
2.6 NAIC 6						XXX	0	0.0	0	0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	902,236	0.3	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1		4,034,439				XXX	4,034,439	1.8	4,822,617	1.4	4,034,439	
3.2 NAIC 2	301,990					XXX	301,990	0.1	1,577,999	0.5	301,990	
3.3 NAIC 3						XXX	0	0.0	0	0.0		
3.4 NAIC 4						XXX	0	0.0	0	0.0		
3.5 NAIC 5						XXX	0	0.0	0	0.0		
3.6 NAIC 6						XXX	0	0.0	0	0.0		
3.7 Totals	301,990	4,034,439	0	0	0	XXX	4,336,429	1.9	6,400,616	1.9	4,336,429	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	3,115,941	2,802,897	4,180,893			XXX	10,099,731	4.4	11,038,135	3.3	10,099,731	
4.2 NAIC 2						XXX	0	0.0	0	0.0		
4.3 NAIC 3						XXX	0	0.0	0	0.0		
4.4 NAIC 4				4,000,000		XXX	4,000,000	1.7	4,000,000	1.2		4,000,000
4.5 NAIC 5						XXX	0	0.0	0	0.0		
4.6 NAIC 6						XXX	0	0.0	0	0.0		
4.7 Totals	3,115,941	2,802,897	4,180,893	4,000,000	0	XXX	14,099,731	6.2	15,038,135	4.5	10,099,731	4,000,000
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	16,604,225	48,357,935	5,901,386	97,022		XXX	70,960,568	31.0	81,481,492	24.4	69,960,568	1,000,000
5.2 NAIC 2	1,089,500	4,022,862				XXX	5,112,362	2.2	3,953,454	1.2	5,112,362	
5.3 NAIC 3	203,132					XXX	203,132	0.1	0	0.0	203,132	
5.4 NAIC 4						XXX	0	0.0	0	0.0		
5.5 NAIC 5						XXX	0	0.0	0	0.0		
5.6 NAIC 6						XXX	0	0.0	0	0.0		
5.7 Totals	17,896,857	52,380,797	5,901,386	97,022	0	XXX	76,276,062	33.3	85,434,945	25.6	75,276,062	1,000,000

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	34,953,163	56,965,948	4,642,795			XXX	96,561,907	42.2	125,642,122	37.6	59,069,639	37,492,268
6.2 NAIC 2	8,585,080	26,330,146	981,436			XXX	35,896,662	15.7	48,870,669	14.6	31,911,496	3,985,166
6.3 NAIC 3	1,158,550					XXX	1,158,550	0.5	1,154,200	0.3	1,158,550	
6.4 NAIC 4						XXX	0	0.0	0	0.0		
6.5 NAIC 5						XXX	0	0.0	0	0.0		
6.6 NAIC 6						XXX	0	0.0	0	0.0		
6.7 Totals	44,696,793	83,296,094	5,624,232	0	0	XXX	133,617,119	58.4	175,666,990	52.6	92,139,685	41,477,435
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		
7.2 NAIC 2						XXX	0	0.0	0	0.0		
7.3 NAIC 3						XXX	0	0.0	0	0.0		
7.4 NAIC 4						XXX	0	0.0	0	0.0		
7.5 NAIC 5						XXX	0	0.0	0	0.0		
7.6 NAIC 6						XXX	0	0.0	0	0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		
8.2 NAIC 2						XXX	0	0.0	0	0.0		
8.3 NAIC 3						XXX	0	0.0	0	0.0		
8.4 NAIC 4						XXX	0	0.0	0	0.0		
8.5 NAIC 5						XXX	0	0.0	0	0.0		
8.6 NAIC 6						XXX	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-Designated Securities												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 54,673,328	112,572,830	14,725,075	97,022	0	0	182,068,255	79.6	XXX	XXX	143,575,987	38,492,268
10.2 NAIC 2	(d) 9,976,571	30,353,007	981,436	0	0	0	41,311,014	18.1	XXX	XXX	37,325,848	3,985,166
10.3 NAIC 3	(d) 1,361,682	0	0	0	0	0	1,361,682	0.6	XXX	XXX	1,361,682	0
10.4 NAIC 4	(d) 0	0	0	4,000,000	0	0	4,000,000	1.7	XXX	XXX	0	4,000,000
10.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	66,011,581	142,925,837	15,706,511	4,097,022	0	0	(b) 228,740,952	100.0	XXX	XXX	182,263,517	46,477,435
10.8 Line 10.7 as a % of Col. 7	28.9	62.5	6.9	1.8	0.0	0.0	100.0	XXX	XXX	XXX	79.7	20.3
11. Total Bonds Prior Year												
11.1 NAIC 1	102,842,140	150,123,719	20,870,125	538,030	0	0	XXX	XXX	274,374,013	82.2	215,221,748	59,152,265
11.2 NAIC 2	8,491,432	40,705,097	5,205,592	0	0	0	XXX	XXX	54,402,121	16.3	48,939,688	5,462,433
11.3 NAIC 3	0	1,154,200	0	0	0	0	XXX	XXX	1,154,200	0.3	1,154,200	0
11.4 NAIC 4	0	0	0	4,000,000	0	0	XXX	XXX	4,000,000	1.2	0	4,000,000
11.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.7 Totals	111,333,571	191,983,016	26,075,717	4,538,030	0	0	XXX	XXX	(b) 333,930,335	100.0	265,315,637	68,614,698
11.8 Line 11.7 as a % of Col. 9	33.3	57.5	7.8	1.4	0.0	0.0	XXX	XXX	100.0	XXX	79.5	20.5
12. Total Publicly Traded Bonds												
12.1 NAIC 1	41,719,599	89,657,562	12,101,803	97,022			143,575,987	62.8	215,221,748	64.5	143,575,987	XXX
12.2 NAIC 2	9,976,571	26,367,841	981,436				37,325,848	16.3	48,939,688	14.7	37,325,848	XXX
12.3 NAIC 3	1,361,682						1,361,682	0.6	1,154,200	0.3	1,361,682	XXX
12.4 NAIC 4							0	0.0	0	0.0	0	XXX
12.5 NAIC 5							0	0.0	0	0.0	0	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	53,057,852	116,025,403	13,083,240	97,022	0	0	182,263,517	79.7	265,315,637	79.5	182,263,517	XXX
12.8 Line 12.7 as a % of Col. 7	29.1	63.7	7.2	0.1	0.0	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	23.2	50.7	5.7	0.0	0.0	0.0	79.7	XXX	XXX	XXX	79.7	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	12,953,729	22,915,267	2,623,271				38,492,268	16.8	59,152,265	17.7	XXX	38,492,268
13.2 NAIC 2		3,985,166					3,985,166	1.7	5,462,433	1.6	XXX	3,985,166
13.3 NAIC 3							0	0.0	0	0.0	XXX	0
13.4 NAIC 4				4,000,000			4,000,000	1.7	4,000,000	1.2	XXX	4,000,000
13.5 NAIC 5							0	0.0	0	0.0	XXX	0
13.6 NAIC 6							0	0.0	0	0.0	XXX	0
13.7 Totals	12,953,729	26,900,434	2,623,271	4,000,000	0	0	46,477,435	20.3	68,614,698	20.5	XXX	46,477,435
13.8 Line 13.7 as a % Col. 7	27.9	57.9	5.6	8.6	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	5.7	11.8	1.1	1.7	0.0	0.0	20.3	XXX	XXX	XXX	XXX	20.3

(a) Includes $ 41,477,435 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ ..... current year, $ 4,459,698 prior year of bonds with Z designations and $ ..... current year, $ ..... 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 is under regulatory review.

(c) Includes $ ..... current year, $ ..... prior year of bonds with 5* designations and $ ..... current year, $ ..... 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$ ....; NAIC 2 $ ....; NAIC 3 $ ....; NAIC 4 $ ....; NAIC 5 $ ....; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 Issuer Obligations		411,610				XXX	411,610	0.2	50,487,412	15.1	411,610	
1.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
1.5 Totals	0	411,610	0	0	0	XXX	411,610	0.2	50,487,412	15.1	411,610	0
2. All Other Governments												
2.1 Issuer Obligations						XXX	0	0.0	902,236	0.3		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
2.5 Totals	0	0	0	0	0	XXX	0	0.0	902,236	0.3	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	301,990	4,034,439				XXX	4,336,429	1.9	6,400,616	1.9	4,336,429	
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
3.5 Totals	301,990	4,034,439	0	0	0	XXX	4,336,429	1.9	6,400,616	1.9	4,336,429	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	3,115,941	2,802,897	4,180,893	4,000,000		XXX	14,099,731	6.2	15,038,135	4.5	10,099,731	4,000,000
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
4.5 Totals	3,115,941	2,802,897	4,180,893	4,000,000	0	XXX	14,099,731	6.2	15,038,135	4.5	10,099,731	4,000,000
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	16,422,927	47,683,497	2,363,063			XXX	66,469,487	29.1	73,943,625	22.1	65,469,487	1,000,000
5.2 Residential Mortgage-Backed Securities	1,332,666	4,000,904	2,856,583	97,022		XXX	8,287,175	3.6	9,864,787	3.0	8,287,175	
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
5.4 Other Loan-Backed and Structured Securities	141,264	696,396	681,740			XXX	1,519,400	0.7	1,626,533	0.5	1,519,400	
5.5 Totals	17,896,857	52,380,797	5,901,386	97,022	0	XXX	76,276,062	33.3	85,434,945	25.6	75,276,062	1,000,000
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	40,379,770	72,587,020	3,000,960			XXX	115,967,750	50.7	148,043,402	44.3	90,176,932	25,790,818
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
6.3 Commercial Mortgage-Backed Securities	1,421,659	3,395,219				XXX	4,816,878	2.1	6,133,485	1.8		4,816,878
6.4 Other Loan-Backed and Structured Securities	2,895,365	7,313,855	2,623,271			XXX	12,832,491	5.6	21,490,103	6.4	1,962,752	10,869,739
6.5 Totals	44,696,793	83,296,094	5,624,232	0	0	XXX	133,617,119	58.4	175,666,990	52.6	92,139,685	41,477,435
7. Hybrid Securities												
7.1 Issuer Obligations						XXX	0	0.0	0	0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX	0	0.0	0	0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	60,220,627	127,519,463	9,544,917	4,000,000	0	XXX	201,285,007	88.0	XXX	XXX	170,494,190	30,790,818
10.2 Residential Mortgage-Backed Securities	1,332,666	4,000,904	2,856,583	97,022	0	XXX	8,287,175	3.6	XXX	XXX	8,287,175	0
10.3 Commercial Mortgage-Backed Securities	1,421,659	3,395,219	0	0	0	XXX	4,816,878	2.1	XXX	XXX	0	4,816,878
10.4 Other Loan-Backed and Structured Securities	3,036,629	8,010,250	3,305,012	0	0	XXX	14,351,891	6.3	XXX	XXX	3,482,152	10,869,739
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	66,011,581	142,925,837	15,706,511	4,097,022	0	0	228,740,952	100.0	XXX	XXX	182,263,517	46,477,435
10.7 Lines 10.6 as a % Col. 7	28.9	62.5	6.9	1.8	0.0	0.0	100.0	XXX	XXX	XXX	79.7	20.3
11. Total Bonds Prior Year												
11.1 Issuer Obligations	98,351,788	174,467,913	17,995,726	4,000,000	0	XXX	XXX	XXX	294,815,426	88.3	250,543,148	44,272,278
11.2 Residential Mortgage-Backed Securities	1,502,445	4,537,552	3,286,759	538,030	0	XXX	XXX	XXX	9,864,787	3.0	9,864,787	0
11.3 Commercial Mortgage-Backed Securities	2,650,074	3,483,411	0	0	0	XXX	XXX	XXX	6,133,485	1.8	0	6,133,485
11.4 Other Loan-Backed and Structured Securities	8,829,264	9,494,140	4,793,232	0	0	XXX	XXX	XXX	23,116,636	6.9	4,907,701	18,208,935
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
11.6 Totals	111,333,571	191,983,016	26,075,717	4,538,030	0	0	XXX	XXX	333,930,335	100.0	265,315,637	68,614,698
11.7 Line 11.6 as a % of Col. 9	33.3	57.5	7.8	1.4	0.0	0.0	XXX	XXX	100.0	XXX	79.5	20.5
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	51,111,048	109,838,225	9,544,917			XXX	170,494,190	74.5	250,543,148	75.0	170,494,190	XXX
12.2 Residential Mortgage-Backed Securities	1,332,666	4,000,904	2,856,583	97,022		XXX	8,287,175	3.6	9,864,787	3.0	8,287,175	XXX
12.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
12.4 Other Loan-Backed and Structured Securities	614,138	2,186,275	681,740			XXX	3,482,152	1.5	4,907,701	1.5	3,482,152	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
12.6 Totals	53,057,852	116,025,403	13,083,240	97,022	0	0	182,263,517	79.7	265,315,637	79.5	182,263,517	XXX
12.7 Line 12.6 as a % of Col. 7	29.1	63.7	7.2	0.1	0.0	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	23.2	50.7	5.7	0.0	0.0	0.0	79.7	XXX	XXX	XXX	79.7	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	9,109,579	17,681,239		4,000,000		XXX	30,790,818	13.5	44,272,278	13.3	XXX	30,790,818
13.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities	1,421,659	3,395,219				XXX	4,816,878	2.1	6,133,485	1.8	XXX	4,816,878
13.4 Other Loan-Backed and Structured Securities	2,422,491	5,823,976	2,623,271			XXX	10,869,739	4.8	18,208,935	5.5	XXX	10,869,739
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
13.6 Totals	12,953,729	26,900,434	2,623,271	4,000,000	0	0	46,477,435	20.3	68,614,698	20.5	XXX	46,477,435
13.7 Line 13.6 as a % of Col. 7	27.9	57.9	5.6	8.6	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	5.7	11.8	1.1	1.7	0.0	0.0	20.3	XXX	XXX	XXX	XXX	20.3

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	53,207,695	53,207,695	0	0	0
2. Cost of short-term investments acquired	0				
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	53,192,376	53,192,376			
7. Deduct amortization of premium	15,319	15,319			
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	67,693	0		67,692
2. Cost of cash equivalents acquired	2,406,509,873	674,498,033	1,727,870,536	4,141,304
3. Accrual of discount	1,967	1,967		
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	2,354,044,568	674,500,000	1,675,565,540	3,979,029
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	52,534,964	0	52,304,996	229,968
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	52,534,964	0	52,304,996	229,968

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

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	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
Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Other - Unaffiliated																			
000000-00-0	HLM Venture Partners III, L.P.		Boston	MA	HLM Venture Associates, L.L.C.		02/10/2010	1	4,000,000	3,401,035	3,401,035	1,054,300							3.994
000000-00-0	Palisade Capital Investment		Fort Lee	NJ	Palisade Investment Capital		05/30/2014	1	4,000,000	4,255,805	4,255,805	257,336							2.350
000000-00-0	Oriens Fund II, L.P.		Budapest	HUN	Oriens II Management GP		05/31/2016	1	1,160,627	718,881	718,881	(94,947)						1,616,287	8.490
2199999 - Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Other - Unaffiliated									9,160,627	8,375,721	8,375,721	1,216,689	0	0	0	0	0	1,616,287	XXX
4499999 - Subtotals - Unaffiliated									9,160,627	8,375,721	8,375,721	1,216,689	0	0	0	0	0	1,616,287	XXX
4599999 - Subtotals - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
4699999 Totals									9,160,627	8,375,721	8,375,721	1,216,689	0	0	0	0	0	1,616,287	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
Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Other - Unaffiliated										
000000-00-0	Oriens Fund II, L.P	Budapest	HUN	Oreins II Management GP	05/31/2016	1		1,056,629		8.490
2199999 - Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Other - Unaffiliated							0	1,056,629	0	XXX
4499999 – Subtotals - Unaffiliated							0	1,056,629	0	XXX
4599999 – Subtotals - Affiliated							0	0	0	XXX
4699999 Totals							0	1,056,629	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Other - Unaffiliated																			
000000-00-0	HLM Venture Partners III, L.P.	Boston	MA	Return of Capital Distribution	02/10/2010	04/18/2017						0			758,839			0	
000000-00-0	HLM Venture Partners III, L.P.	Boston	MA	Return of Capital Distribution	05/30/2014	07/25/2017						0			279,572			0	
000000-00-0	Oriens Fund II, L.P.	Budapest	HUN	Return of Capital Distribution	05/31/2016	07/28/2017						0			276,914			0	
2199999 - Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Other - Unaffiliated							0	0	0	0	0	0	0	0	1,315,325	0	0	0	0
4499999 – Subtotals - Unaffiliated							0	0	0	0	0	0	0	0	1,315,325	0	0	0	0
4599999 – Subtotals - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 Totals							0	0	0	0	0	0	0	0	1,315,325	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
Bonds - U.S. Governments - Issuer Obligations																					
912828-LY-4	UNITED STATES TREASURY				1	412,016	102.7380	410,952	400,000	411,610		(406)			3.375	1.789	MN	1,753		12/07/2017	11/15/2019
0199999 - Bonds - U.S. Governments - Issuer Obligations						412,016	XXX	410,952	400,000	411,610	0	(406)	0	0	XXX	XXX	XXX	1,753	0	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						412,016	XXX	410,952	400,000	411,610	0	(406)	0	0	XXX	XXX	XXX	1,753	0	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
20772J-ZT-2	CONNECTICUT ST				1FE	1,364,844	103.8770	1,246,524	1,200,000	1,251,026		(41,822)			5.000	1.417	MS	17,667	60,000	03/13/2015	03/15/2019
452151-7Y-3	ILLINOIS ST			2	2FE	308,478	101.5170	304,551	300,000	301,990		(2,933)			4.000	2.981	MS	4,000	12,000	08/25/2015	09/01/2019
65829Q-BZ-6	NORTH CAROLINA ST LTD OBLIG				1FE	975,367	104.5820	888,947	850,000	891,124		(30,424)			5.000	1.321	MN	7,083	42,500	03/13/2015	05/01/2019
882723-QX-0	TEXAS ST				1FE	2,057,597	107.3720	1,884,379	1,755,000	1,892,289		(59,687)			5.000	1.449	AO	21,938	87,750	03/12/2015	04/01/2020
1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						4,706,286	XXX	4,324,401	4,105,000	4,336,429	0	(134,866)	0	0	XXX	XXX	XXX	50,688	202,250	XXX	XXX
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						4,706,286	XXX	4,324,401	4,105,000	4,336,429	0	(134,866)	0	0	XXX	XXX	XXX	50,688	202,250	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
15136E-AP-9	CENTENE PLAZA TRANSN DEV DIST MO TRANSN			2	4	4,000,000	100.0000	4,000,000	4,000,000	4,000,000					7.000	6.998	MS	93,333	280,000	06/10/2009	03/01/2030
213185-AS-0	COOK CNTY ILL			2	1FE	786,884	100.3220	747,399	745,000	745,000		(18,385)			5.000	3.987	MN	4,760	37,250	07/13/2015	11/15/2021
235219-KH-4	DALLAS TEX			2	1FE	2,149,542	115.3830	2,076,894	1,800,000	2,058,474		(38,668)			5.000	2.459	FA	34,000	90,000	07/17/2015	02/15/2025
248775-2G-2	DENTON CNTY TEX				1FE	535,363	105.7810	507,749	480,000	509,357		(11,258)			4.000	1.534	JJ	8,853	19,200	07/23/2015	07/15/2020
248775-2J-6	DENTON CNTY TEX				1FE	354,447	113.9640	341,892	300,000	336,925		(7,669)			5.000	2.139	JJ	6,917	15,000	07/23/2015	07/15/2022
248775-Y2-8	DENTON CNTY TEX				1FE	139,418	105.7810	132,226	125,000	132,645		(2,932)			4.000	1.534	JJ	2,306	5,000	07/23/2015	07/15/2020
248775-Y3-6	DENTON CNTY TEX				1FE	341,069	111.2330	322,576	290,000	321,422		(8,522)			5.000	1.824	JJ	6,686	14,500	07/23/2015	07/15/2021
483890-QZ-5	KANE CNTY ILL SCH DIST NO 129 AURORA WES				1FE	326,431	117.7220	323,736	275,000	316,501		(5,260)			5.000	2.649	FA	5,729	13,750	01/28/2016	02/01/2025
494791-QE-9	KING CNTY WASH PUB HOSP DIST NO 002				1FE	548,871	103.1360	469,269	455,000	470,941		(17,240)			5.000	1.139	JD	1,896	22,750	04/26/2013	12/01/2018
575567-VF-6	MASSACHUSETTS BAY TRANSN AUTH MASS			2	1FE	1,900,000	100.0000	1,900,000	1,900,000	1,900,000					1.750	1.750	MS	6,058		12/18/2017	03/01/2030
615401-MB-9	MOON AREA SCH DIST PA				1FE	709,566	115.6270	693,762	600,000	681,728		(12,778)			5.000	2.491	MN	3,833	30,000	07/09/2015	11/15/2023
717883-PQ-9	PHILADELPHIA PA SCH DIST				1FE	1,103,645	106.9010	1,026,250	960,000	1,034,931		(27,146)			5.000	1.976	MS	16,000	48,000	03/26/2015	09/01/2020
721663-ZL-9	PIMA CNTY ARIZ				1FE	1,155,890	111.3490	1,113,490	1,000,000	1,124,191		(21,413)			4.000	1.630	JJ	20,000	39,444	06/02/2016	07/01/2023
970294-CA-0	WILLIAMSTON MICH CMNTY SCHS SCH DIST				1FE	487,824	102.6320	466,976	455,000	467,617		(9,275)			4.000	1.881	MN	3,033	18,200	09/10/2015	05/01/2019
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						14,538,949	XXX	14,122,217	13,385,000	14,099,731	0	(180,546)	0	0	XXX	XXX	XXX	213,404	633,094	XXX	XXX
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						14,538,949	XXX	14,122,217	13,385,000	14,099,731	0	(180,546)	0	0	XXX	XXX	XXX	213,404	633,094	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
010267-AW-2	ALABAMA FED AID HWY FIN AUTH FED HWY			2	1FE	282,463	113.8110	278,837	245,000	271,053		(5,196)			5.000	2.565	MS	4,083	12,250	08/24/2015	09/01/2025
011908-DJ-6	ALASKA INDL DEV & EXPT AUTH PWR REV				2FE	214,656	100.0000	200,000	200,000	200,000		(6,364)			5.000	1.776	JJ	5,000	10,000	08/13/2015	01/01/2018
051177-BX-0	AUGUSTA GA ARPT REV				2FE	226,148	105.8070	216,904	205,000	215,331		(4,983)			5.000	2.404	JJ	5,125	10,250	09/02/2015	01/01/2020
052404-MB-3	AUSTIN TEX CMNTY COLLEGE DIST REV				1FE	631,182	103.6280	580,317	560,000	582,028		(20,042)			5.000	1.333	FA	11,667	28,000	07/09/2015	02/01/2019
116083-NN-2	BROWNSBURG IND 1999 SCH BLDG CORP				1FE	1,143,580	106.4000	1,064,000	1,000,000	1,067,293		(32,216)			5.000	1.629	JJ	23,056	50,000	07/09/2015	01/15/2020
116083-NU-6	BROWNSBURG IND 1999 SCH BLDG CORP				1FE	1,178,190	113.8750	1,138,750	1,000,000	1,124,665		(23,040)			5.000	2.361	JJ	23,056	50,000	07/09/2015	01/15/2023
116475-R7-1	BROWNSVILLE TEX UTIL SYS REV				1FE	1,000,943	113.0470	977,857	865,000	957,916		(18,543)			5.000	2.542	MS	14,417	43,250	07/16/2015	09/01/2022
13034A-FJ-4	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV			2,5	1FE	3,367,460	99.9980	3,379,932	3,380,000	3,378,712		5,166			1.250	1.384	MON	3,588	36,182	02/23/2015	04/01/2038

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
14575T-BA-9	CARSON CALIF REDEV AGY SUCCESSOR AGY TAX				1FE	735,000	100.0180	735,132	735,000	735,000					2.748	2.748	FA	8,416	20,198	08/07/2015	02/01/2018
167723-FX-8	CHICAGO ILL TRAN AUTH CAP GRNT RCPTS REV				2FE	281,018	106.7570	266,893	250,000	266,645		(6,645)			5.000	2.155	JD	1,042	12,500	08/06/2015	06/01/2020
182521-BR-4	CLARKSVILLE TENN NAT GAS ACQUIS CORP GAS				1FE	241,840	110.8970	232,884	210,000	232,457		(5,385)			5.000	2.163	JD	467	10,500	03/23/2016	12/15/2021
19648A-2D-6	COLORADO HEALTH FACS AUTH REV				2FE	1,077,310	102.7680	1,027,680	1,000,000	1,029,285		(20,238)			4.000	1.892	JD	3,333	40,000	07/10/2015	06/01/2019
20774Y-J8-1	CONNECTICUT ST HEALTH & EDL FACS AUTH RE				1FE	300,000	99.0010	297,003	300,000	300,000					1.000	1.000	JJ	1,500	3,000	06/22/2016	07/01/2042
230614-HA-0	CUMBERLAND CNTY PA MUN AUTH REV				2FE	253,377	107.6190	247,524	230,000	243,753		(4,326)			5.000	2.904	JJ	5,750	11,500	09/24/2015	01/01/2021
24588Q-AV-4	DELAWARE CNTY OKLA EDL FACS AUTH EDL FAC				1FE	1,505,130	107.2760	1,416,043	1,320,000	1,418,982		(35,785)			5.000	2.090	MS	22,000	66,000	07/07/2015	09/01/2020
246045-MB-1	DELAWARE CNTY PA REGL WTR QUALITY CTL AU				1FE	166,965	119.4500	167,230	140,000	161,008		(2,556)			5.000	2.728	MN	1,167	7,000	07/08/2015	05/01/2025
313378-2M-2	FEDERAL HOME LOAN BANKS				1	8,174,720	99.4860	7,958,880	8,000,000	8,036,330		(30,366)			1.500	1.112	MS	37,667	120,000	05/08/2013	03/08/2019
3137EA-DG-1	FREDDIE MAC				1	5,093,403	99.8440	4,892,356	4,900,000	4,943,224		(30,167)			1.750	1.118	MN	7,384	85,750	11/30/2012	05/30/2019
3137EA-DK-2	FREDDIE MAC				1	4,925,676	99.0110	4,851,539	4,900,000	4,906,302		(3,891)			1.250	1.168	FA	25,521	61,250	11/30/2012	08/01/2019
3137EA-DP-1	FREDDIE MAC				1	747,863	99.9170	749,378	750,000	749,921		438			0.875	0.934	MS	2,078	6,563	03/19/2013	03/07/2018
432337-EQ-2	HILLSBOROUGH CNTY FLA SCH DIST SALES TAX				1FE	762,029	108.5010	716,107	660,000	716,350		(19,836)			5.000	1.800	AO	8,250	33,000	07/31/2015	10/01/2020
45203H-5G-3	ILLINOIS FIN AUTH REV				2FE	550,905	109.6890	548,445	500,000	536,866		(6,791)			5.000	3.360	JD	2,083	25,000	10/01/2015	12/01/2022
45203H-MY-5	ILLINOIS FIN AUTH REV				3FE	216,778	101.5660	203,132	200,000	203,132	(647)	(5,607)			5.000	2.112	MS	3,333	10,000	08/26/2015	09/01/2018
546068-AQ-0	LOUISA VA INDL DEV AUTH POLLUTN CTL REV				1FE	400,000	100.3230	401,292	400,000	400,000					1.750	1.750	FA	2,917	7,000	08/13/2015	11/01/2035
57583U-B4-9	MASSACHUSETTS ST DEV FIN AGY REV			2	1FE	300,000	100.0000	300,000	300,000	300,000					1.710	1.710	MON	312		12/15/2017	07/01/2048
57947P-BJ-8	MCCLAIN CNTY OKLA ECONOMIC DEV AUTH EDL				1FE	508,982	105.2280	473,526	450,000	474,165		(14,209)			5.000	1.710	MS	7,500	22,500	07/09/2015	09/01/2019
59259Y-6G-9	METROPOLITAN TRANSN AUTH N Y REV			2	1FE	1,662,915	105.3340	1,580,010	1,500,000	1,587,148		(33,238)			4.000	1.686	MN	7,667	60,000	07/24/2015	11/15/2033
59259Y-TN-9	METROPOLITAN TRANSN AUTH N Y REV				1FE	553,738	102.9920	494,362	480,000	492,409		(14,008)			5.000	1.987	MN	3,067	24,000	06/20/2013	11/15/2018
59447P-6S-5	MICHIGAN FIN AUTH REV				1FE	1,228,694	104.4330	1,127,876	1,080,000	1,129,391		(36,459)			5.000	1.516	MN	9,000	54,000	02/12/2015	05/01/2019
59447P-8C-8	MICHIGAN FIN AUTH REV			2	1FE	2,980,000	99.4040	2,962,239	2,980,000	2,980,000					1.587	1.586	MON	3,655	36,809	03/06/2015	12/01/2039
59465M-V3-6	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV				1FE	1,000,000	98.4870	984,870	1,000,000	1,000,000					2.313	2.313	AO	5,783	23,130	08/12/2016	04/01/2022
594698-NR-9	MICHIGAN ST STRATEGIC FD LTD OBLIG REV				1FE	125,000	98.9750	123,719	125,000	125,000					1.450	1.450	MS	604	1,813	08/18/2016	09/01/2030
613520-LD-5	MONTGOMERY CNTY OHIO HOSP REV			2	1FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					1.750	1.750	MON	1,065		12/12/2017	11/15/2045
644614-VP-1	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV			2	1FE	300,000	100.0000	300,000	300,000	300,000					1.780	1.780	MON	324		12/11/2017	07/01/2033
64542P-AL-9	NEW HOPE CULTURAL ED FACS FIN CORP TEX S				1FE	115,057	102.2500	112,475	110,000	113,131		(1,213)			3.000	1.830	JJ	1,650	3,621	05/05/2016	07/01/2020
645771-D4-5	NEW JERSEY BLDG AUTH ST BLDG REV			2	1FE	23,801	103.2590	20,652	20,000	20,658		(412)			5.000	1.513	JD	44	1,000	03/26/2013	12/15/2018
645771-E4-4	NEW JERSEY BLDG AUTH ST BLDG REV				2FE	362,971	102.7410	313,360	305,000	315,027		(6,289)			5.000	1.513	JD	678	15,250	03/26/2013	12/15/2018
64579X-CE-2	NEW JERSEY HEALTH CARE FACS FING AUTH DE				2FE	668,186	101.7200	569,632	560,000	574,473		(20,415)			5.000	1.286	MS	8,244	28,000	04/12/2013	09/15/2018
645916-Z4-2	NEW JERSEY ECONOMIC DEV AUTH REV				2FE	1,208,303	106.0270	1,102,681	1,040,000	1,103,114		(31,238)			5.500	2.304	JD	2,542	57,200	07/15/2014	12/15/2019
646131-BZ-4	NEW JERSEY ST TRAN CORP				1FE	640,304	104.2000	583,520	560,000	587,792		(15,900)			5.000	2.017	MS	8,244	28,000	07/25/2014	09/15/2019
646135-RC-9	NEW JERSEY ST TRANSN TR FD AUTH				2FE	652,110	106.1100	636,660	600,000	627,869		(10,653)			5.750	3.750	JD	1,533	34,500	09/01/2015	06/15/2020
646139-3X-1	NEW JERSEY ST TPK AUTH TPK REV			5	1FE	1,725,000	100.0000	1,725,000	1,725,000	1,725,000					2.260	2.300	MON	2,565	23,122	04/17/2013	01/01/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
647207-AP-4	NEW MEXICO MUN ENERGY ACQUISITION AUTH G			2	1FE	780,000	99.9130	779,321	780,000	780,000					1.661	1.658	MON	1,100	11,129	07/21/2014	11/01/2039
64972F-6R-2	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			2	1FE	2,200,000	100.0000	2,200,000	2,200,000	2,200,000					1.730	1.730	MON	1,539		12/15/2017	06/15/2045
64972G-CM-4	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			2	1FE	100,000	100.0000	100,000	100,000	100,000					1.780	1.780	MON	72		12/21/2017	06/15/2050
649883-H9-9	NEW YORK ST MTG AGY HOMEOWNER MTG REV				1FE	1,685,000	100.1590	1,687,679	1,685,000	1,685,000					1.850	1.850	AO	7,793	31,173	07/09/2015	10/01/2019
64988V-DF-7	NEW YORK ST MUN BD BK AGY RECOVERY ACT			2	1FE	916,549	107.0310	861,600	805,000	860,807		(23,679)			5.000	1.886	AO	8,497	40,250	07/07/2015	04/15/2021
650010-AD-3	NEW YORK ST TWY AUTH GEN REV JR INDBT OB				1FE	1,297,722	104.2990	1,168,149	1,120,000	1,169,029		(36,046)			5.000	1.668	JJ	28,000	56,000	05/07/2014	05/01/2019
678595-EG-0	OKLAHOMA CITY OKLA PUB PPTY AUTH HOTEL T				1FE	1,187,117	113.3180	1,155,844	1,020,000	1,134,707		(22,506)			5.000	2.474	AO	12,750	51,000	07/15/2015	10/01/2022
708692-BF-4	PENNSYLVANIA ECONOMIC DEV FING AUTH SOLI				1FE	1,270,000	100.8520	1,280,820	1,270,000	1,270,000					2.250	2.250	JJ	14,288	28,575	06/26/2014	07/01/2041
717903-F2-9	PHILADELPHIA PA HOSPS & HIGHER ED FACS A			2	1FE	100,000	100.0000	100,000	100,000	100,000					1.780	1.780	MON	108		12/26/2017	07/01/2041
76221R-VK-6	RHODE ISLAND HSG & MTG FIN CORP			2,5	1FE	1,497,645	100.0000	1,500,000	1,500,000	1,499,571		574			2.410	2.450	AO	6,500	21,715	07/23/2015	10/01/2045
825485-TA-3	SHREVEPORT LA WTR & SWR REV				1FE	339,555	106.3340	319,002	300,000	317,642		(8,969)			5.000	1.859	JD	1,250	15,000	07/10/2015	12/01/2019
836753-JK-0	SOUTH BROWARD HOSP DIST FLA REV				1FE	1,366,095	101.1270	1,233,749	1,220,000	1,236,171		(48,504)			5.000	0.982	MN	10,167	61,000	03/25/2015	05/01/2018
837031-UB-7	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH EC				1FE	653,956	119.3160	656,238	550,000	633,430		(9,516)			5.000	2.807	AO	6,875	27,500	07/09/2015	10/01/2025
85230M-CS-1	ST MARY HOSP AUTH PA HEALTH SYS REV			2	1FE	1,697,205	107.8170	1,617,255	1,500,000	1,604,357		(42,597)			5.000	1.980	MN	9,583	75,000	07/14/2015	11/15/2024
86460L-AC-9	MONTEBELLO CALIF CMNTY REDEV AGY SUCCESS				1FE	172,718	101.6240	162,598	160,000	162,853		(4,260)			4.000	1.289	MS	2,133	6,400	08/27/2015	09/01/2018
86460L-AD-7	MONTEBELLO CALIF CMNTY REDEV AGY SUCCESS				1FE	147,438	105.4480	137,082	130,000	137,380		(4,350)			5.000	1.529	MS	2,167	6,500	08/27/2015	09/01/2019
93974D-NW-4	WASHINGTON ST				1FE	661,634	108.2820	606,379	560,000	609,301		(19,243)			5.000	1.404	JJ	14,000	28,000	03/30/2015	07/01/2020
944514-TB-4	WAYNE CNTY MICH ARPT AUTH REV				1FE	453,332	118.1570	472,628	400,000	443,960		(4,765)			5.000	3.404	JD	1,667	20,000	09/23/2015	12/01/2025
947142-EN-1	WEATHERFORD TEX UTIL SYS REV				1FE	1,136,170	105.5490	1,055,490	1,000,000	1,055,904		(32,928)			5.000	1.580	MS	16,667	50,000	07/15/2015	09/01/2019
96634R-AQ-5	WHITING IND ENVIRONMENTAL FACS REV			2,5	1FE	1,482,000	100.2270	1,503,405	1,500,000	1,492,054		4,143			2.460	2.742	MON	2,485	23,105	07/21/2015	12/01/2044
982788-EZ-0	WYANDOTTE MICH ELEC REV				1FE	278,060	107.0830	267,708	250,000	265,891		(5,513)			5.000	2.587	AO	3,125	12,500	09/16/2015	10/01/2020
98322Q-HY-6	WYOMING CMNTY DEV AUTH HSG REV				1FE	350,000	99.9810	349,934	350,000	350,000					1.400	1.400	JD	408	4,900	08/06/2015	06/01/2018
98322Q-JJ-7	WYOMING CMNTY DEV AUTH HSG REV				1FE	230,000	100.1230	230,283	230,000	230,000					2.000	2.000	JD	383	4,600	08/06/2015	12/01/2019
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						68,533,893	XXX	66,403,859	64,815,000	66,469,487	(647)	(718,565)	0	0	XXX	XXX	XXX	438,933	1,746,483	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3138W9-J5-0	FN AS0283 - RMBS			4	1	2,896,222	98.4740	2,860,966	2,905,301	2,897,108		292			2.000	2.046	MON	4,842	59,006	12/05/2014	08/01/2028
3138W9-RN-2	FN AS0492 - RMBS			4	1	2,044,192	100.5140	2,068,597	2,058,019	2,046,263		545			2.500	2.620	MON	4,288	52,178	12/23/2013	09/01/2028
3138X6-M2-8	FN AU6676 - RMBS			4	1	1,824,927	100.5150	1,846,733	1,837,271	1,826,863		478			2.500	2.618	MON	3,828	46,560	12/23/2013	09/01/2028
3138XD-SE-1	FN AV2316 - RMBS			4	1	647,657	100.5150	656,842	653,477	648,629		242			2.500	2.664	MON	1,361	16,624	01/08/2014	12/01/2028
31418A-WC-8	FN MA1542 - RMBS			4	1	867,652	98.4730	859,236	872,560	868,312		212			2.000	2.099	MON	1,454	17,669	12/08/2014	08/01/2028
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						8,280,650	XXX	8,292,375	8,326,629	8,287,175	0	1,769	0	0	XXX	XXX	XXX	15,773	192,037	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities																					

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
107431-JB-5	BREVARD CNTY FLA SCH BRD CTFS PARTN			2	1FE	351,282	115.0310	345,093	300,000	337,443		(6,264)			5.000	2.553	JJ	7,500	15,000	09/18/2015	07/01/2024
56879E-GP-8	MARION CNTY FLA SCH BRD CTFS PARTN				1FE	356,103	116.9620	350,886	300,000	344,297		(5,310)			5.000	2.782	JD	1,250	15,000	09/28/2015	06/01/2025
647110-FG-5	NEW MEXICO EDL ASSISTANCE FNDTN - ABS			4	1FE	835,348	99.8110	837,447	839,033	837,660		429			2.060	2.174	MON	1,488	14,700	05/08/2013	01/02/2025
2899999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities						1,542,733	XXX	1,533,426	1,439,033	1,519,400	0	(11,145)	0	0	XXX	XXX	XXX	10,238	44,700	XXX	XXX
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						78,357,277	XXX	76,229,661	74,580,662	76,276,062	(647)	(727,941)	0	0	XXX	XXX	XXX	464,945	1,983,220	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00131L-2A-2	AIA GROUP LTD		C		1FE	1,361,229	99.4150	1,346,079	1,354,000	1,357,109		(2,559)			2.250	2.054	MS	9,309	30,465	05/04/2016	03/11/2019
00182E-AY-5	ANZ NEW ZEALAND (INTL) LTD (LONDON BRANC		C		1FE	1,489,866	99.9790	1,489,687	1,490,000	1,489,950		45			2.250	2.253	FA	13,969	33,525	01/27/2016	02/01/2019
00206R-CM-2	AT&T INC			1,2	2FE	874,575	100.1650	901,485	900,000	882,996		3,440			3.000	3.457	JD	13,575	13,500	07/06/2015	06/30/2022
00287Y-AT-6	ABBVIE INC			1,2	2FE	2,477,853	100.3020	2,462,414	2,455,000	2,468,641		(5,795)			2.500	2.248	MN	8,013	61,375	05/03/2016	05/14/2020
00507U-AM-3	ACTAVIS FUNDING SCS		C	1	2FE	1,411,628	100.0780	1,391,084	1,390,000	1,391,471		(7,549)			2.350	1.798	MS	9,890	32,665	04/16/2015	03/12/2018
00507U-AN-1	ACTAVIS FUNDING SCS		C	9	2FE	790,000	100.1460	791,153	790,000	790,000					2.629	2.625	MJSD	1,154	17,885	03/03/2015	03/12/2018
00507U-AP-6	ACTAVIS FUNDING SCS		C	1,2	2FE	879,683	100.8940	877,778	870,000	874,618		(2,093)			3.000	2.740	MS	7,903	26,100	07/07/2015	03/12/2020
01959E-AB-4	ALLIED WORLD ASSURANCE CO HLDGS LTD			1	2FE	553,330	106.6050	533,025	500,000	534,167		(11,238)			5.500	2.997	MN	3,514	27,500	04/06/2016	11/15/2020
02209S-AL-7	ALTRIA GROUP INC				1FE	974,133	107.2270	965,043	900,000	944,481		(12,425)			4.750	3.179	MN	6,650	42,750	07/22/2015	05/05/2021
0258M0-DT-3	AMERICAN EXPRESS CREDIT CORP			2	1FE	249,250	99.8770	249,693	250,000	249,616		153			2.375	2.441	MN	577	5,938	08/07/2015	05/26/2020
03027X-AC-4	AMERICAN TOWER CORP			1	2FE	878,937	101.1250	869,675	860,000	866,159		(5,334)			3.400	2.747	FA	11,046	29,240	07/21/2015	02/15/2019
031162-BW-9	AMGEN INC			1,2	2FE	246,000	99.4610	248,653	250,000	247,968		836			2.125	2.486	MN	885	5,313	08/12/2015	05/01/2020
037833-AX-8	APPLE INC			1	1FE	2,209,400	98.8970	2,225,183	2,250,000	2,231,187		8,691			1.550	1.958	FA	13,756	34,875	09/11/2015	02/07/2020
037833-BS-8	APPLE INC			1,2	1FE	599,574	99.8730	599,238	600,000	599,727		83			2.250	2.265	FA	4,800	13,500	02/16/2016	02/23/2021
037833-CC-2	APPLE INC			1,2	1FE	981,000	97.1410	971,410	1,000,000	981,711		711			1.550	2.081	FA	6,329		11/07/2017	08/04/2021
04010L-AP-8	ARES CAPITAL CORP			1,2	2FE	1,304,760	101.7610	1,333,069	1,310,000	1,308,018		916			3.875	3.953	JJ	23,407	50,763	11/18/2014	01/15/2020
04685A-2A-8	ATHENE GLOBAL FUNDING				1FE	924,371	100.5250	929,856	925,000	924,968		39			2.875	2.879	AO	5,023	26,594	10/16/2015	10/23/2018
05253J-AC-5	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C		1FE	249,153	99.8810	249,703	250,000	249,884		311			1.450	1.577	MN	463	3,625	08/18/2015	05/15/2018
052769-AC-0	AUTODESK INC			1,2	2FE	903,276	100.9480	908,532	900,000	901,688		(671)			3.125	3.043	JD	1,250	28,125	07/15/2015	06/15/2020
05531F-AV-5	BB&T CORP			2	1FE	499,480	98.5620	492,810	500,000	499,645		101			2.050	2.072	MN	1,452	10,250	05/05/2016	05/10/2021
05565E-AF-2	BMW US CAPITAL LLC		C	1,2	1FE	350,172	98.5670	344,985	350,000	350,121		(36)			2.000	1.989	AO	1,556	7,000	06/08/2016	04/11/2021
05579H-AA-0	BNZ INTERNATIONAL FUNDING LIMITED (LONDO		C		1FE	1,589,539	100.0070	1,590,111	1,590,000	1,590,015		(98)			1.900	1.894	FA	10,490	30,210	02/17/2015	02/26/2018
05579H-AB-8	BNZ INTERNATIONAL FUNDING LIMITED (LONDO		C		1FE	699,510	100.2400	701,680	700,000	699,682		95			2.750	2.765	MS	6,363	19,250	02/23/2016	03/02/2021
06051G-ET-2	BANK OF AMERICA CORP				1FE	1,923,733	100.0020	1,910,038	1,910,000	1,910,262		(9,614)			2.000	1.491	JJ	18,039	38,200	08/02/2016	01/11/2018
06051G-EU-9	BANK OF AMERICA CORP				1FE	1,181,040	102.2850	1,227,420	1,200,000	1,186,690		2,379			3.300	3.543	JJ	18,700	39,600	07/27/2015	01/11/2023
06051G-FN-4	BANK OF AMERICA CORP				1FE	246,605	100.0630	250,158	250,000	248,285		714			2.250	2.559	AO	1,094	5,625	08/13/2015	04/21/2020
071813-BR-9	BAXTER INTERNATIONAL INC			1,2	2FE	242,665	96.9570	242,393	250,000	244,295		1,493			1.700	2.361	FA	1,606	4,250	11/22/2016	08/15/2021
101137-AP-2	BOSTON SCIENTIFIC CORP			1	2FE	248,318	100.7860	251,965	250,000	249,135		347			2.850	3.002	MN	910	7,125	08/14/2015	05/15/2020
124857-AL-7	CBS CORP			1,2	2FE	247,050	99.9190	249,798	250,000	249,969		19			2.300	2.308	FA	2,172	5,750	08/14/2015	08/15/2019
126650-CJ-7	CVS HEALTH CORP			1,2	2FE	1,224,094	100.4100	1,230,023	1,225,000	1,224,872		48			2.800	2.804	JJ	15,340	34,300	07/13/2015	07/20/2020
14912L-6M-8	CATERPILLAR FINANCIAL SERVICES CORP				1FE	1,653,461	99.8740	1,652,915	1,655,000	1,654,646		403			1.800	1.825	MN	3,972	29,790	11/09/2015	11/13/2018
151020-AQ-7	CELGENE CORP			1	2FE	998,190	100.9250	1,009,250	1,000,000	999,410		214			2.875	2.899	FA	10,861	28,750	08/03/2015	08/15/2020
166764-BH-2	CHEVRON CORP			1	1FE	2,045,000	99.4200	2,033,139	2,045,000	2,045,000					1.561	1.561	MN	3,990	31,922	05/09/2016	05/16/2019
166764-BK-5	CHEVRON CORP			1,2	1FE	500,000	99.7610	498,805	500,000	500,000					2.566	2.566	MN	1,604	12,830	05/09/2016	05/16/2023
172967-JH-5	CITIGROUP INC				2FE	249,945	99.9890	249,973	250,000	249,998		22			1.800	1.809	FA	1,825	4,500	08/13/2015	02/05/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
172967-JW-2	CITIGROUP INC				2FE	1,199,688	100.0610	1,200,732	1,200,000	1,200,037		(62)			2.150	2.145	JJ	10,822	25,800	07/23/2015	07/30/2018
191216-BA-7	COCA-COLA CO			1	1FE	250,000	99.8660	249,665	250,000	250,000					1.150	1.150	AO	719	2,875	08/21/2015	04/01/2018
2027A0-HN-2	COMMONWEALTH BANK OF AUSTRALIA		C	9	1FE	3,370,000	100.0340	3,371,146	3,370,000	3,370,000					1.949	1.947	MJSD	3,649	53,123	03/04/2015	03/12/2018
205887-BQ-4	CONAGRA FOODS INC			1	2FE	249,840	99.9740	249,935	250,000	249,996		66			1.900	1.927	JJ	2,058	4,750	08/14/2015	01/25/2018
219350-BA-2	CORNING INC			1	2FE	250,000	99.8420	249,605	250,000	250,000					1.500	1.500	MN	552	3,750	08/20/2015	05/08/2018
22160K-AF-2	COSTCO WHOLESALE CORP			1	1FE	248,403	99.3460	248,365	250,000	249,267		365			1.700	1.854	JD	189	4,250	08/11/2015	12/15/2019
22822R-AZ-3	CCI 2010 106 - ABS			1	1FE	650,454	104.5730	627,438	600,000	627,056		(9,760)			4.883	3.093	MON	1,302	29,298	07/15/2015	08/15/2040
233851-BZ-6	DAIMLER FINANCE NORTH AMERICA LLC		C	1	1FE	1,147,666	100.0110	1,150,127	1,150,000	1,149,596		675			2.000	2.060	FA	9,456	23,000	07/28/2015	08/03/2018
24422E-SX-8	JOHN DEERE CAPITAL CORP				1FE	899,658	99.8770	898,893	900,000	899,974		48			1.600	1.605	JJ	6,720	14,400	07/09/2015	07/13/2018
24422E-TE-9	JOHN DEERE CAPITAL CORP				1FE	669,960	99.9140	669,424	670,000	669,986		13			1.950	1.952	JJ	6,278	13,065	01/05/2016	01/08/2019
25272K-AA-1	DIAMOND 1 FINANCE CORP			1	2FE	1,389,653	101.2430	1,407,278	1,390,000	1,389,832		114			3.480	3.489	JD	4,031	48,372	05/17/2016	06/01/2019
25389J-AN-6	DIGITAL REALTY TRUST LP			1,2	2FE	982,803	101.9680	1,004,385	985,000	984,174		282			3.400	3.432	AO	8,373	33,490	09/23/2015	10/01/2020
256677-AB-1	DOLLAR GENERAL CORP			1	2FE	249,095	99.9400	249,850	250,000	249,901		342			1.875	2.015	AO	990	4,688	08/14/2015	04/15/2018
268317-AJ-3	ELECTRICITE DE FRANCE SA		C		1FE	1,810,581	100.0050	1,820,091	1,820,000	1,818,090		1,762			2.150	2.251	JJ	17,282	39,130	05/07/2014	01/22/2019
268317-AN-4	ELECTRICITE DE FRANCE SA		C	1,2	1FE	934,924	99.8660	948,727	950,000	941,093		3,046			2.350	2.702	AO	4,837	22,325	12/15/2015	10/13/2020
278642-AH-6	EBAY INC			1,2	2FE	245,505	99.7400	249,350	250,000	248,147		1,130			2.200	2.681	FA	2,292	5,500	08/14/2015	08/01/2019
278865-AQ-3	ECOLAB INC			1	2FE	248,473	99.9880	249,970	250,000	249,981		644			1.550	1.811	JJ	1,819	3,875	08/18/2015	01/12/2018
29273R-AX-7	ENERGY TRANSFER PARTNERS LP			1,2	2FE	900,781	103.2570	898,336	870,000	886,413		(5,978)			4.150	3.382	AO	9,026	36,105	07/07/2015	10/01/2020
30219G-AH-1	EXPRESS SCRIPTS HOLDING CO			1	2FE	249,423	99.8290	249,573	250,000	249,777		149			2.250	2.313	JD	250	5,625	08/12/2015	06/15/2019
302635-AB-3	FS INVESTMENT CORP			1,2	2FE	1,673,851	101.7050	1,708,644	1,680,000	1,678,109		870			4.250	4.308	JJ	32,923	71,400	11/25/2014	01/15/2020
345397-WP-4	FORD MOTOR CREDIT COMPANY LLC				2FE	249,573	100.0280	250,070	250,000	249,854		119			2.375	2.425	MS	1,798	5,938	08/14/2015	03/12/2019
35671D-BD-6	FREEPORT-MCMORAN COPPER & GOLD INC			1	3FE	1,173,637	99.8750	1,158,550	1,160,000	1,158,550	8,155	(3,805)			2.375	2.041	MS	8,112	27,550	07/01/2014	03/15/2018
375558-BB-8	GILEAD SCIENCES INC			1	1FE	2,737,590	100.8810	2,738,919	2,715,000	2,727,956		(4,661)			2.550	2.364	MS	23,078	69,233	12/02/2015	09/01/2020
40139L-AA-1	GUARDIAN LIFE GLOBAL FUNDING				1FE	499,340	97.9490	489,745	500,000	499,555		128			2.000	2.028	AO	1,806	10,000	04/19/2016	04/26/2021
42217K-AZ-9	WELLTOWER INC			1	2FE	1,115,712	100.0380	1,113,423	1,113,000	1,113,217		(1,069)			2.250	2.152	MS	7,374	25,043	07/16/2014	03/15/2018
423074-AZ-6	KRAFT HEINZ FOODS CO			1,2	2FE	896,400	100.5700	905,130	900,000	898,126		712			2.800	2.887	JJ	12,530	25,200	07/13/2015	07/02/2020
446438-RL-9	HUNTINGTON NATIONAL BANK			2	1FE	249,083	99.9600	249,900	250,000	250,034		(498)			1.700	1.497	FA	1,476	4,250	08/18/2015	02/26/2018
44891A-AH-0	HYUNDAI CAPITAL AMERICA		C	1	2FE	499,250	97.8330	489,165	500,000	499,474		145			2.450	2.482	JD	544	12,250	06/07/2016	06/15/2021
44987C-AF-5	ING BANK NV		C	9	1FE	1,075,000	100.3800	1,079,085	1,075,000	1,075,000					2.202	2.222	FMAN	2,959	20,610	08/10/2015	08/17/2018
45685E-AE-6	VOYA FINANCIAL INC			1	2FE	787,155	100.0970	760,737	760,000	760,963		(7,814)			2.900	1.844	FA	8,326	41,354	08/11/2014	02/15/2018
458140-AW-0	INTEL CORP			1,2	1FE	494,000	98.1990	490,995	500,000	495,027		1,027			1.700	2.006	MN	992	8,500	04/11/2017	05/19/2021
459200-HM-6	INTERNATIONAL BUSINESS MACHINES CORP			1	1FE	245,435	98.7670	246,918	250,000	247,672		950			1.625	2.030	MN	519	4,063	08/13/2015	05/15/2020
459200-JF-9	INTERNATIONAL BUSINESS MACHINES CORP			1	1FE	1,024,800	99.6990	996,990	1,000,000	1,016,495		(5,083)			2.250	1.707	FA	8,250	22,500	05/04/2016	02/19/2021
46625H-JE-1	JPMORGAN CHASE & CO				1FE	1,482,795	102.3710	1,535,565	1,500,000	1,488,267		2,252			3.250	3.431	MS	13,271	48,750	07/14/2015	09/23/2022
46625H-KA-7	JPMORGAN CHASE & CO			2	1FE	247,595	99.9270	249,818	250,000	248,854		536			2.250	2.480	JJ	2,469	5,625	08/13/2015	01/23/2020
478160-BS-2	JOHNSON & JOHNSON			1,2	1FE	246,490	97.8340	244,585	250,000	247,165		675			1.650	2.022	MS	1,375	2,063	03/16/2017	03/01/2021
49327M-2H-6	KEYBANK NA				1FE	2,557,395	99.9240	2,558,054	2,560,000	2,559,717		734			1.700	1.730	JD	3,627	43,520	08/18/2015	06/01/2018
502413-AY-3	L-3 COMMUNICATIONS CORP			1	2FE	573,868	104.7300	555,069	530,000	553,201		(12,526)			5.200	2.672	AO	5,818	27,560	04/28/2016	10/15/2019
53944V-AG-4	LLOYDS BANK PLC		C		1FE	249,983	99.9820	249,955	250,000	249,998		6			1.750	1.752	MN	571	4,375	08/20/2015	05/14/2018
53944V-AL-3	LLOYDS BANK PLC		C	9	1FE	1,000,000	100.3540	1,003,540	1,000,000	1,000,000					2.202	2.222	FMAN	2,752	19,172	08/10/2015	08/17/2018
571748-AY-8	MARSH & MCLENNAN COMPANIES INC			1,2	1FE	99,443	99.9370	99,937	100,000	99,708		129			2.350	2.489	MS	751	2,350	12/09/2015	03/06/2020
585055-BQ-8	MEDTRONIC INC		C	1	1FE	887,437	99.9280	889,359	890,000	889,860		690			1.500	1.579	MS	3,931	13,350	12/01/2014	03/15/2018
58933Y-AS-4	MERCK & CO INC			1	1FE	3,628,608	99.4370	3,609,563	3,630,000	3,630,841		(388)			1.850	1.839	FA	26,302	67,155	08/06/2015	02/10/2020
594918-AY-0	MICROSOFT CORP			1,2	1FE	249,768	99.6070	249,018	250,000	249,889		51			1.850	1.872	FA	1,786	4,625	08/06/2015	02/12/2020
594918-BP-8	MICROSOFT CORP			1,2	1FE	245,250	97.3560	243,390	250,000	246,017		767			1.550	2.011	FA	1,539	1,938	04/11/2017	08/08/2021
61747Y-CJ-2	MORGAN STANLEY			1	1FE	1,284,907	105.3700	1,211,755	1,150,000	1,207,523		(32,215)			5.625	2.636	MS	17,609	64,688	07/21/2015	09/23/2019
628530-AX-5	MYLAN INC		C	1	2FE	1,372,126	100.1650	1,377,269	1,375,000	1,374,769		474			2.600	2.636	JD	695	35,750	06/19/2013	06/24/2018
651229-AV-8	NEWELL RUBBERMAID INC			1,2	2FE	574,822	103.4610	594,901	575,000	574,863		23			3.850	3.855	AO	5,534	22,138	03/18/2016	04/01/2023
65339K-AR-1	NEXTERA ENERGY CAPITAL HOLDINGS INC			1	2FE	869,121	99.9370	869,452	870,000	869,604		309			2.300	2.337	AO	5,003	20,010	03/28/2016	04/01/2019
666807-BF-8	NORTHROP GRUMMAN CORP			1	2FE	249,078	99.9310	249,828	250,000	249,860		333			1.750	1.886	JD	365	4,375	08/19/2015	06/01/2018
674599-CD-5	OCCIDENTAL PETROLEUM CORP			1,2	1FE	681,510	99.9360	679,565	680,000	680,034		(897)			1.500	1.367	FA	3,853	10,200	04/29/2016	02/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
68389X-BK-0	ORACLE CORP			1,2	1FE	246,700	98.4110	246,028	250,000	247,445		662			1.900	2.189	MS	1,399	5,647	11/15/2016	09/15/2021
69353R-EJ-3	PNC BANK NA			2	1FE	1,219,775	99.9680	1,214,611	1,215,000	1,215,175		(2,786)			1.500	1.269	FA	6,480	18,225	04/28/2016	02/23/2018
69353R-EM-6	PNC BANK NA			2	1FE	366,759	99.8710	364,529	365,000	365,297		(884)			1.600	1.355	JD	487	5,840	04/28/2016	06/01/2018
69353R-EV-6	PNC BANK NA			2	1FE	499,495	99.8170	499,085	500,000	499,799		168			1.950	1.985	MS	3,169	9,750	03/01/2016	03/04/2019
69371R-M5-2	PACCAR FINANCIAL CORP				1FE	249,488	99.7920	249,480	250,000	249,929		186			1.400	1.476	MN	418	3,500	08/10/2015	05/18/2018
708062-AA-2	PENNANTPARK INVESTMENT CORP			1	2FE	1,225,097	101.1460	1,233,981	1,220,000	1,222,205		(1,193)			4.500	4.391	AO	13,725	54,900	11/14/2014	10/01/2019
709599-AU-8	PENSKE TRUCK LEASING CO LP			1,2	2FE	1,195,188	101.4850	1,217,820	1,200,000	1,197,735		842			3.200	3.278	JJ	17,707	38,400	07/16/2015	07/15/2020
713448-CR-7	PEPSICO INC			1	1FE	249,750	99.9160	249,790	250,000	249,969		93			1.250	1.288	AO	530	3,125	08/21/2015	04/30/2018
713448-DC-9	PEPSICO INC			1,2	1FE	1,498,380	99.8440	1,497,660	1,500,000	1,499,384		213			2.150	2.165	AO	6,898	32,250	10/08/2015	10/14/2020
71429M-AB-1	PERRIGO FINANCE UNLIMITED CO		C	1,2	2FE	407,664	102.5760	410,304	400,000	406,574		(683)			4.375	4.131	MS	5,153	17,500	05/04/2016	03/15/2026
717081-DU-4	PFIZER INC			1	1FE	2,177,515	99.2020	2,162,604	2,180,000	2,178,810		823			1.450	1.489	JD	2,459	31,610	05/31/2016	06/03/2019
72650R-BG-6	PLAINS ALL AMERICAN PIPELINE LP			1,2	2FE	246,238	99.4190	248,548	250,000	248,237		864			2.600	2.974	JD	289	6,500	08/25/2015	12/15/2019
742718-EQ-8	PROCTER & GAMBLE CO			1	1FE	997,000	97.5640	975,640	1,000,000	997,277		277			1.700	1.774	MN	2,739	8,500	08/08/2017	11/03/2021
747525-AG-8	QUALCOMM INC			1	1FE	249,300	99.8390	249,598	250,000	249,902		257			1.400	1.504	MN	399	3,500	08/21/2015	05/18/2018
761713-BF-2	REYNOLDS AMERICAN INC		C	1	2FE	897,057	104.4690	908,880	870,000	888,101		(3,703)			4.000	3.491	JD	1,837	34,800	07/07/2015	06/12/2022
771196-BA-9	ROCHE HOLDINGS INC		C	1,2	1FE	960,317	100.1710	951,625	950,000	954,652		(2,728)			2.250	1.949	MS	5,403	21,375	11/25/2015	09/30/2019
78008S-7D-2	ROYAL BANK OF CANADA				1FE	2,086,470	100.1460	2,052,993	2,050,000	2,059,439		(16,368)			2.200	1.387	JJ	19,293	45,100	04/29/2016	07/27/2018
78012K-KU-0	ROYAL BANK OF CANADA				1FE	374,580	100.2870	376,076	375,000	374,738		82			2.500	2.524	JJ	4,219	9,375	01/11/2016	01/19/2021
78409V-AJ-3	S&P GLOBAL INC			1,2	2FE	369,563	101.8530	376,856	370,000	369,856		52			3.300	3.316	FA	4,647	12,210	08/13/2015	08/14/2020
806213-AA-2	SCENTRE GROUP TRUST 1		C	1,2	1FE	2,897,499	99.7740	2,903,423	2,910,000	2,902,871		3,587			2.375	2.507	MN	10,751	69,113	11/25/2015	11/05/2019
811065-AB-7	SCRIPPS NETWORKS INTERACTIVE INC			1,2	2FE	328,829	100.0720	330,238	330,000	329,610		200			2.750	2.815	MN	1,160	9,075	11/17/2014	11/15/2019
822582-AX-0	SHELL INTERNATIONAL FINANCE BV		C	1	1FE	314,715	103.8160	311,448	300,000	311,633		(1,898)			3.400	2.652	FA	3,938	10,200	05/05/2016	08/12/2023
83051G-AE-8	SKANDINAVISKA ENSKILDA BANKEN AB		C		1FE	2,070,174	100.3930	2,037,978	2,030,000	2,055,894		(8,637)			2.625	2.165	MN	6,513	53,288	04/27/2016	11/17/2020
832696-AH-1	J M SMUCKER CO			1	2FE	726,565	100.6480	704,536	700,000	719,741		(4,427)			3.000	2.292	MS	6,183	21,000	06/08/2016	03/15/2022
842400-GF-4	SOUTHERN CALIFORNIA EDISON CO			1	1FE	662,143	99.0230	655,674	662,143	662,144		0			1.845	1.845	FA	5,090	13,506	01/13/2015	02/01/2022
865622-BT-0	SUMITOMO MITSUI BANKING CORP		C		1FE	1,998,660	99.9840	1,999,680	2,000,000	1,999,930		123			1.950	1.956	JJ	17,117	39,000	07/14/2015	07/23/2018
86960B-AC-6	SVENSKA HANDELSBANKEN AB		C		1FE	1,306,108	99.9720	1,309,633	1,310,000	1,309,775		1,024			1.625	1.704	MS	5,913	21,288	05/07/2014	03/21/2018
86960B-AJ-1	SVENSKA HANDELSBANKEN AB (PUBL)		C		1FE	1,528,501	100.0960	1,531,469	1,530,000	1,529,499		174			2.400	2.412	AO	9,180	36,720	09/25/2015	10/01/2020
882508-AV-6	TEXAS INSTRUMENTS INC			1	1FE	248,125	99.7550	249,388	250,000	249,769		692			1.000	1.281	MN	417	2,500	08/10/2015	05/01/2018
88579Y-AQ-4	3M CO			1	1FE	249,708	99.5730	248,933	250,000	249,844		58			2.000	2.025	FA	2,000	5,000	08/10/2015	08/07/2020
89114Q-BG-2	TORONTO-DOMINION BANK				1FE	2,181,286	99.0380	2,163,980	2,185,000	2,182,531		723			2.125	2.161	AO	10,834	46,431	03/31/2016	04/07/2021
89236T-CP-8	TOYOTA MOTOR CREDIT CORP		C		1FE	1,548,683	99.8310	1,547,381	1,550,000	1,549,823		329			1.550	1.572	JJ	11,212	24,025	07/08/2015	07/13/2018
90345W-AD-6	US AIRWAYS GROUP INC			1	1FE	448,219	106.1500	454,210	427,894	445,214		(1,773)			4.625	3.760	JD	1,539	20,458	07/07/2015	12/03/2026
91324P-CB-6	UNITEDHEALTH GROUP INC			1	1FE	246,188	99.4500	248,625	250,000	248,699		1,059			1.625	2.066	MS	1,196	4,063	08/07/2015	03/15/2019
91529Y-AM-8	UNUM GROUP			1,2	2FE	399,128	100.6880	402,752	400,000	399,401		168			3.000	3.047	MN	1,533	12,000	05/04/2016	05/15/2021
92276M-BA-2	VENTAS REALTY LP			1,2	2FE	204,465	99.9940	204,988	205,000	204,989		90			2.000	2.045	FA	1,549	4,100	12/06/2012	02/15/2018
92343V-CN-2	VERIZON COMMUNICATIONS INC			1,2	2FE	897,363	101.1070	909,963	900,000	898,356		399			3.000	3.051	MN	4,500	27,000	07/07/2015	11/01/2021
92553P-AY-8	VIACOM INC			1,2	2FE	247,323	99.8370	249,593	250,000	248,751		612			2.750	3.015	JD	306	6,875	08/17/2015	12/15/2019
92857W-BE-9	VODAFONE GROUP PLC		C	1	2FE	248,125	99.9250	249,813	250,000	249,898		760			1.500	1.809	FA	1,375	3,750	08/21/2015	02/19/2018
94974B-GF-1	WELLS FARGO & CO				1FE	248,750	99.7750	249,438	250,000	249,405		277			2.150	2.268	JJ	2,255	5,375	08/07/2015	01/30/2020
94988J-5A-1	WELLS FARGO BANK NA				1FE	2,045,306	99.9800	2,029,594	2,030,000	2,030,511		(8,926)			1.650	1.206	JJ	14,794	33,495	04/27/2016	01/22/2018
95000U-2B-8	WELLS FARGO & CO				1FE	995,500	99.4490	994,490	1,000,000	995,529		29			2.625	2.730	JJ	11,448		12/20/2017	07/22/2022
98956P-AK-8	ZIMMER HOLDINGS INC			1,2	2FE	249,008	100.0420	250,105	250,000	249,505		211			2.700	2.791	AO	1,688	6,750	08/14/2015	04/01/2020
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						116,231,442	XXX	116,143,435	115,752,037	115,967,750	8,155	(140,517)	0	0	XXX	XXX	XXX	769,804	2,749,158	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
03063N-AK-3	ACRE 10ART B - CMBS			4	1FM	996,117	107.6400	968,760	900,000	963,002		(19,515)			6.031	3.604	MON	3,015	54,278	04/08/2016	01/14/2029
20047T-AA-7	COMM 14TWC A - CMBS			4	1FM	498,750	100.0920	500,460	500,000	500,000		135			2.310	5.381	MON	610	9,545	07/28/2015	02/13/2032
36193A-AA-6	GSMS 13KING A - CMBS			4	1FM	1,672,208	100.4670	1,647,833	1,640,174	1,652,376		(7,710)			2.706	2.277	MON	3,699	44,554	07/27/2015	12/10/2027
44422P-AL-6	HBCT 15HBS CFL - CMBS			4	1FM	863,775	99.7860	878,117	880,000	880,000		7,992			3.930	4.064	MON	2,594	31,858	05/05/2016	08/07/2034
46636V-AM-8	JPMCC 11C5 B - CMBS			4	1FM	684,188	107.3640	644,184	600,000	660,250		(23,938)			5.408	2.557	MON	2,704	32,896	07/13/2016	08/17/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	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
46636V-AP-1	JPMCC 11C5 C - CMBS			4	1FM	165,938	106.3880	159,582	150,000	161,250		(2,885)			5.408	3.294	MON	676	8,224	05/05/2016	08/17/2046
3499999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						4,880,975	XXX	4,798,936	4,670,174	4,816,878	0	(45,920)	0	0	XXX	XXX	XXX	13,297	181,354	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00162L-CE-5	ALM 16R A2R - CDO		C	4	1FE	620,000	99.9150	619,473	620,000	620,000					2.959	2.965	JAJO	3,974	4,551	06/20/2017	07/16/2027
03065D-AE-7	AMCAR 163 B - ABS			4	1FE	99,974	99.3310	99,331	100,000	99,998		1			1.800	1.808	MON	115	1,800	08/02/2016	10/08/2021
04015G-AM-1	ARES 34R BR - CDO			4	1FE	500,000	100.3570	501,785	500,000	500,000					2.878	2.888	JAJO	2,518	3,553	07/25/2017	07/29/2026
05377R-BB-9	AESOP 123 A - ABS			4	1FE	308,086	100.0000	300,000	300,000	300,296		(1,333)			2.100	1.378	MON	193	6,711	12/07/2012	03/20/2019
05377R-BV-5	AESOP 142 A - ABS			4	1FE	550,043	99.9840	549,912	550,000	550,001		4			2.500	2.513	MON	420	13,750	04/12/2016	02/22/2021
05377R-CD-4	AESOP 161 A - ABS			4	1FE	599,964	100.6120	603,672	600,000	599,984		10			2.990	3.010	MON	548	17,940	03/22/2016	06/20/2022
126802-CQ-8	CABMT 132 A1 - ABS			4	1FE	949,900	100.1980	951,881	950,000	950,051		(73)			2.170	2.171	MON	916	20,615	08/07/2013	08/16/2021
14313W-AC-6	CARMX 151 A3 - ABS			4	1FE	472,999	99.8600	472,452	473,115	472,874		61			1.380	1.534	MON	290	7,151	02/19/2015	11/15/2019
15137K-AB-5	CECLO 24 A2 - CDO			4	1FE	1,000,000	99.9220	999,220	1,000,000	1,000,000					3.559	3.570	JAJO	7,613	33,275	08/07/2015	10/15/2026
22534M-AE-0	CAALT 162 C - ABS			4	1FE	1,384,643	101.9290	1,411,717	1,385,000	1,384,818		112			4.290	4.292	MON	2,641	59,417	05/04/2016	11/15/2024
23076R-AC-5	CPARK 1 B - CDO		D	4	1FE	627,949	99.9740	629,836	630,000	629,214		72			3.463	3.501	JAJO	4,423	20,400	07/23/2015	07/20/2026
29372E-BS-6	EFF 162 A2 - ABS			4	1FE	640,584	99.8010	639,351	640,626	640,628		1			1.740	1.746	MON	341	11,464	07/12/2016	02/22/2022
34530M-AA-7	FORDO 14REV1 A - ABS			4	1FE	549,863	100.2020	551,111	550,000	550,041		(25)			2.260	2.265	MON	552	12,430	05/08/2014	11/15/2025
361886-AL-8	GFORT 161 A1 - ABS			4	1FE	1,299,742	99.7010	1,296,113	1,300,000	1,299,880		93			1.960	1.975	MON	1,132	25,480	05/24/2016	05/17/2021
42806D-AU-3	HERTZ 162 A - ABS			4	1FE	199,954	99.6880	199,376	200,000	199,973		9			2.950	2.972	MON	98	5,900	02/04/2016	03/25/2022
55314Q-AE-7	MMAF 12A A5 - ABS			4	1FE	545,413	99.9680	535,982	536,153	537,939		(630)			1.980	1.076	MON	619	11,114	12/02/2013	06/10/2032
55819B-AN-0	MDPK 18R BR - CDO		D	4	1FE	999,778	101.1380	1,011,380	1,000,000	999,723		(55)			2.962	3.070	JAJO	5,596		09/29/2017	10/21/2030
65474V-AL-5	NMOTR 16A A2 - ABS			4	1FE	589,916	99.1550	585,015	590,000	589,948		25			1.540	1.570	MON	404	9,086	07/12/2016	06/15/2021
68268B-AA-7	OMFIT 142 A - ABS			4	1FE	8,723	100.0170	8,699	8,698	8,698		369			2.470		MON	8	(8,523)	08/12/2015	09/18/2024
687847-AC-7	OSCAR 141 A3 - ABS		D	4	1FE	98,466	99.9020	98,393	98,490	98,494		(3)			1.720	1.688	MON	75	1,995	09/19/2014	04/15/2019
80285C-AH-4	SDART 162 C - ABS			4	1FE	799,823	100.3180	802,544	800,000	799,933		78			2.660	2.680	MON	946	21,280	05/03/2016	11/15/2021
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						12,845,819	XXX	12,867,244	12,832,082	12,832,491	0	(1,282)	0	0	XXX	XXX	XXX	33,423	279,389	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						133,958,237	XXX	133,809,614	133,254,293	133,617,119	8,155	(187,718)	0	0	XXX	XXX	XXX	816,524	3,209,901	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						204,422,586	XXX	201,404,864	198,457,037	201,285,007	7,507	(1,174,898)	0	0	XXX	XXX	XXX	1,474,581	5,330,985	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						8,280,650	XXX	8,292,375	8,326,629	8,287,175	0	1,769	0	0	XXX	XXX	XXX	15,773	192,037	XXX	XXX
7999999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						4,880,975	XXX	4,798,936	4,670,174	4,816,878	0	(45,920)	0	0	XXX	XXX	XXX	13,297	181,354	XXX	XXX
8099999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						14,388,553	XXX	14,400,670	14,271,115	14,351,891	0	(12,427)	0	0	XXX	XXX	XXX	43,661	324,089	XXX	XXX
8399999 Subtotals - Total Bonds						231,972,764	XXX	228,896,845	225,724,954	228,740,952	7,507	(1,231,476)	0	0	XXX	XXX	XXX	1,547,313	6,028,465	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All **PREFERRED STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number Of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change In B./A.C.V. (15+16-17)	Total Foreign Exchange Change In B./A.C.V.	NAIC Desig-nation	Date Acquired
8999999 Total Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX

NONE

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
Parent, Subsidiaries, and Affiliates																	
42252@-10-5	HEALTH PLAN REAL ESTATE HOLDINGS, INC			60.000	6,570,797	109,513.290	6,570,797	6,000,000				146,036		146,036		Y	12/01/2013
9199999 - Parent, Subsidiaries and Affiliates					6,570,797	XXX	6,570,797	6,000,000	0	0	0	146,036	0	146,036	0	XXX	XXX
9799999 Total Common Stocks					6,570,797	XXX	6,570,797	6,000,000	0	0	0	146,036	0	146,036	0	XXX	XXX
9899999 Total Preferred and Common Stocks					6,570,797	XXX	6,570,797	6,000,000	0	0	0	146,036	0	146,036	0	XXX	XXX

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

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. Governments								
912828-LY-4	UNITED STATES TREASURY		12/07/2017	CITIGROUP GLOBAL MARKETS INC.	XXX	412,016	400,000	858
0599999 - Bonds - U.S. Governments						412,016	400,000	858
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
575567-VF-6	MASSACHUSETTS BAY TRANSN AUTH MASS		12/18/2017	WELLS FARGO SECURITIES LLC	XXX	1,900,000	1,900,000	5,026
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						1,900,000	1,900,000	5,026
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
57583U-B4-9	MASSACHUSETTS ST DEV FIN AGY REV		12/15/2017	U.S. BANK/MUNICIPAL	XXX	300,000	300,000	105
613520-LD-5	MONTGOMERY CNTY OHIO HOSP REV		12/12/2017	BARCLAYS CAPITAL INC FIXED INC	XXX	1,000,000	1,000,000	270
644614-VP-1	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV		12/11/2017	JP MORGAN SECS INC., - FIXED INCOME	XXX	300,000	300,000	73
645771-D4-5	NEW JERSEY BLDG AUTH ST BLDG REV		05/24/2017	Unknown	XXX	21,070	20,000	442
645771-E4-4	NEW JERSEY BLDG AUTH ST BLDG REV		05/24/2017	Unknown	XXX	321,317	305,000	6,735
64972F-6R-2	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		12/15/2017	U.S. BANK/MUNICIPAL	XXX	2,200,000	2,200,000	
64972G-CM-4	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		12/21/2017	JP MORGAN SECS INC., - FIXED INCOME	XXX	100,000	100,000	20
717903-F2-9	PHILADELPHIA PA HOSPS & HIGHER ED FACS A		12/26/2017	JP MORGAN SECS INC., - FIXED INCOME	XXX	100,000	100,000	79
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						4,342,387	4,325,000	7,725
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00162L-CE-5	ALM 16R A2R - CDO	C	07/01/2017	VARIOUS	XXX	620,000	620,000	
037833-CC-2	APPLE INC		11/07/2017	Not Provided	XXX	981,000	1,000,000	4,090
04015G-AM-1	ARES XXXIV CLO LTD. - CDO		07/25/2017	Morgan Stanley	XXX	500,000	500,000	
458140-AW-0	INTEL CORP		04/11/2017	Not Provided	XXX	494,000	500,000	3,494
46636V-AM-8	JPMCC 11C5 B - CMBS		01/01/2017	Adjustment	XXX			53
478160-BS-2	JOHNSON & JOHNSON		03/16/2017	Not Provided	XXX	246,490	250,000	229
55819B-AN-0	MDPK 18R BR - CDO	C	10/01/2017	MITSUBISHI UFJ SECURITIES	XXX	999,778	1,000,000	222
594918-BP-8	MICROSOFT CORP		04/11/2017	Not Provided	XXX	245,250	250,000	743
742718-EQ-8	PROCTER & GAMBLE CO		08/08/2017	Not Provided	XXX	997,000	1,000,000	4,628
95000U-2B-8	WELLS FARGO & CO		12/20/2017	Not Provided	XXX	995,500	1,000,000	10,792
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,079,018	6,120,000	24,251
8399997 - Bonds - Subtotals - Bonds - Part 3						12,733,420	12,745,000	37,861
8399998 - Bonds - Summary item from Part 5 for Bonds						44,100,000	44,100,000	13,489
8399999 - Bonds - Subtotals - Bonds						56,833,420	56,845,000	51,350
9999999 Totals						56,833,420	XXX	51,350

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (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. Governments																				
912828-TW-0	UNITED STATES TREASURY		11/01/2017	Maturity @ 100.0		400,000	400,000	400,094	400,036		(36)		(36)		400,000			0	3,000	10/31/2017
0599999 - Bonds - U.S. Governments						400,000	400,000	400,094	400,036	0	(36)	0	(36)	0	400,000	0	0	0	3,000	XXX
Bonds - All Other Governments																				
50065W-AC-0	KOREA NATIONAL OIL CORP	C	04/03/2017	Maturity @ 100.0		900,000	900,000	938,781	902,236		(2,236)		(2,236)		900,000			0	14,063	04/03/2017
1099999 - Bonds - All Other Governments						900,000	900,000	938,781	902,236	0	(2,236)	0	(2,236)	0	900,000	0	0	0	14,063	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
13063B-D6-6	CALIFORNIA ST		09/01/2017	Maturity @ 100.0		640,000	640,000	757,254	656,245		(16,245)		(16,245)		640,000			0	32,000	09/01/2017
452152-CR-0	ILLINOIS ST		06/01/2017	JP MORGAN SECS INC., - FIXED INCOME		1,251,297	1,210,000	1,346,633	1,273,076		(11,645)		(11,645)		1,261,431		(10,134)	(10,134)	53,106	01/01/2019
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,891,297	1,850,000	2,103,888	1,929,321	0	(27,890)	0	(27,890)	0	1,901,431	0	(10,134)	(10,134)	85,106	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
248775-2D-9	DENTON CNTY TEX		07/15/2017	Maturity @ 100.0		440,000	440,000	450,111	442,912		(2,912)		(2,912)		440,000			0	8,800	07/15/2017
248775-X7-8	DENTON CNTY TEX		07/15/2017	Maturity @ 100.0		215,000	215,000	219,941	216,423		(1,423)		(1,423)		215,000			0	4,300	07/15/2017
67070X-80-4	NUVEEN DIVD-AMT		05/25/2017	Call @ 100.0		2,000,000	2,000,000	1,996,000	1,998,524		779		779		1,999,302		698	698	14,151	10/01/2017
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						2,655,000	2,655,000	2,666,052	2,657,858	0	(3,556)	0	(3,556)	0	2,654,302	0	698	698	27,251	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
01757L-FE-1	ALLEN CNTY OHIO HOSP FACS REV		01/17/2017	PERSHING LLC		749,250	750,000	750,000	750,000				0		750,000		(750)	(750)	1,442	11/01/2035
160853-MR-5	CHARLOTTE-MECKLENBURG HOSP AUTH N C HEAL		01/17/2017	Call @ 100.0		100,000	100,000	100,000	100,000				0		100,000			0	72	01/15/2038
20775C-AY-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		11/15/2017	Maturity @ 100.0		500,000	500,000	500,000	500,000				0		500,000			0	5,500	11/15/2017
3137EA-DH-9	FREDDIE MAC		04/11/2017	Not Provided		749,741	750,000	757,544	750,880		(492)		(492)		750,388		(647)	(647)	2,146	06/29/2017
3138W9-J5-0	FN AS0283 - RMBS		12/01/2017	Paydown		590,321	590,321	588,476	588,597		1,724		1,724		590,321			0	5,194	08/01/2028
3138W9-RN-2	FN AS0492 - RMBS		12/01/2017	Paydown		377,797	377,797	375,258	375,539		2,258		2,258		377,797			0	4,323	09/01/2028
3138X6-M2-8	FN AU6676 - RMBS		12/01/2017	Paydown		326,590	326,590	324,396	324,655		1,935		1,935		326,590			0	3,787	09/01/2028
3138XD-SE-1	FN AV2316 - RMBS		12/01/2017	Paydown		152,419	152,419	151,062	151,232		1,187		1,187		152,419			0	1,512	12/01/2028
31418A-WC-8	FN MA1542 - RMBS		12/01/2017	Paydown		140,075	140,075	139,287	139,359		716		716		140,075			0	1,277	08/01/2028
38122N-XK-3	GOLDEN ST TOB SECURITIZATION CORP CALIF		06/01/2017	Maturity @ 100.0		530,000	530,000	613,740	538,559		(8,559)		(8,559)		530,000			0	13,250	06/01/2017
392274-VT-0	GREATER ORLANDO AVIATION AUTH ORLANDO FL		10/01/2017	Call @ 100.0		1,645,000	1,645,000	1,775,761	1,698,138		(53,138)		(53,138)		1,645,000			0	82,250	10/01/2022
45506D-GZ-2	INDIANA ST FIN AUTH REV		03/01/2017	Call @ 100.0		965,000	965,000	1,012,565	965,000				0		965,000			0	28,012	01/01/2019
498622-HC-6	KLICKITAT CNTY WASH PUB UTIL DIST NO 001		12/01/2017	Maturity @ 100.0		270,000	270,000	270,184	270,222		(222)		(222)		270,000			0	4,798	12/01/2017
546398-Y9-3	LOUISIANA PUB FACS AUTH REV		06/01/2017	Maturity @ 100.0		315,000	315,000	318,163	315,811		(811)		(811)		315,000			0	3,150	06/01/2017
56052F-BT-1	MAINE ST HSG AUTH MTG PUR		11/03/2017	Call @ 100.0		270,000	270,000	270,000	270,000				0		270,000			0	3,132	11/15/2017
57419R-VT-9	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		03/01/2017	Maturity @ 100.0		650,000	650,000	650,000	650,000				0		650,000			0	3,575	03/01/2017
593344-AS-3	MIAMI-DADE CNTY FLA HSG FIN AUTH MULTIFA		04/01/2017	Maturity @ 100.0		315,000	315,000	315,000	315,000				0		315,000			0	1,339	04/01/2017
610208-BY-5	MONONGALIA CNTY W VA BLDG COMMN HOSP REV		07/01/2017	Maturity @ 100.0		490,000	490,000	514,975	496,623		(6,623)		(6,623)		490,000			0	19,600	07/01/2017
613520-LD-5	MONTGOMERY CNTY OHIO HOSP REV		04/18/2017	BARCLAYS CAPITAL INC FIXED INC		100,000	100,000	100,000	100,000				0		100,000			0	238	11/15/2045
645771-VX-1	NEW JERSEY BLDG AUTH ST BLDG REV		05/24/2017	Unknown		342,387	325,000	386,773	346,701		(4,314)		(4,314)		342,387			0	7,177	12/15/2018
64577B-BB-9	NEW JERSEY ECONOMIC DEV AUTH REV		01/13/2017	Call @ 100.0		1,000,000	1,000,000	986,250	999,795		205		205		1,000,000			0	1,473	02/01/2017
647110-FG-5	NEW MEXICO EDL ASSISTANCE FNDTN - ABS		12/01/2017	Paydown		96,194	96,194	95,772	95,988		207		207		96,194			0	1,005	01/02/2025
709193-LQ-7	PENNSYLVANIA ST INDL DEV AUTH REV		07/01/2017	Maturity @ 100.0		1,010,000	1,010,000	1,106,809	1,030,649		(20,649)		(20,649)		1,010,000			0	50,500	07/01/2017
968254-AZ-5	WILKES-BARRE PA FIN AUTH UNIV REV		11/01/2017	Maturity @ 100.0		300,000	300,000	299,835	299,934		66		66		300,000			0	5,322	11/01/2017
97689Q-BH-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		03/01/2017	Maturity @ 100.0		700,000	700,000	700,000	700,000				0		700,000			0	3,675	03/01/2017
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						12,684,774	12,668,396	13,101,848	12,772,682	0	(86,511)	0	(86,511)	0	12,686,171	0	(1,397)	(1,397)	253,748	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00162L-AL-1	ALM 16 A2 - CDO	C	07/17/2017	Paydown		620,000	620,000	620,000	620,000				0		620,000			0	15,139	07/15/2027
00182E-AT-6	ANZ NEW ZEALAND (INTL) LTD (LONDON BRANC	C	04/27/2017	Maturity @ 100.0		510,000	510,000	510,000	510,000				0		510,000			0	3,818	04/27/2017
00440E-AJ-6	CHUBB INA HOLDINGS INC	C	02/15/2017	Maturity @ 100.0		980,000	980,000	1,101,589	985,470		(5,470)		(5,470)		980,000			0	27,930	02/15/2017
00509D-AC-1	ACTS RETIREMENT-LIFE COMMUNITIES INC		11/16/2017	Maturity @ 100.0		100,000	100,000	100,000	100,000				0		100,000			0	1,851	11/15/2017
02154W-AA-7	TAX 1 NT - ABS		10/01/2017	Paydown		230,534	230,534	230,534	230,535		(1)		(1)		230,534			0	1,922	02/15/2021
023135-AH-9	AMAZON.COM INC		11/29/2017	Maturity @ 100.0		250,000	250,000	249,570	249,827		173		173		250,000			0	3,000	11/29/2017
0258M0-DD-8	AMERICAN EXPRESS CREDIT CORP		03/24/2017	Maturity @ 100.0		1,000,000	1,000,000	1,018,660	1,000,925		(925)		(925)		1,000,000			0	11,875	03/24/2017
03523T-BN-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	07/15/2017	Maturity @ 100.0		1,570,000	1,570,000	1,574,546	1,570,719		(719)		(719)		1,570,000			0	21,588	07/15/2017

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					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	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 (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
035242-AC-0	ANHEUSER-BUSCH INBEV FINANCE INC	C	11/10/2017	Call @ 100.0		250,000	250,000	250,000	250,000				0		250,000			0	4,106	01/17/2018
04015G-AC-3	ARES 34 B - CDO		07/31/2017	VARIOUS		500,000	500,000	500,000	500,000				0		500,000			0	12,255	07/29/2026
05253J-AA-9	AUSTRALIA AND NEW ZEALAND BANKING GROUP	C	10/06/2017	Maturity @ 100.0		630,000	630,000	627,304	629,611		389		389		630,000			0	11,813	10/06/2017
05377R-BB-9	AESOP 123 A - ABS		12/20/2017	Paydown		300,000	300,000	308,086	301,628		(1,628)		(1,628)		300,000			0	5,364	03/20/2019
064159-BE-5	BANK OF NOVA SCOTIA		12/18/2017	Maturity @ 100.0		1,860,000	1,860,000	1,863,106	1,861,783		(1,783)		(1,783)		1,860,000			0	25,575	12/18/2017
064255-BA-9	BANK OF TOKYO MITSUBISHI UFJ LTD	C	09/08/2017	Maturity @ 100.0		2,900,000	2,900,000	2,883,847	2,896,003		3,997		3,997		2,900,000			0	42,050	09/08/2017
120568-AV-2	BUNGE LIMITED FINANCE CORP		06/15/2017	Maturity @ 100.0		1,070,000	1,070,000	1,121,531	1,075,353		(5,353)		(5,353)		1,070,000			0	17,120	06/15/2017
12505N-AB-0	CCG 141 A2 - ABS		08/01/2017	Paydown		151,135	151,135	151,122	151,147		(11)		(11)		151,135			0	681	11/15/2021
12650K-AG-8	CSMC 15SAND B - CMBS		07/01/2017	Paydown		1,200,000	1,200,000	1,200,000	1,200,000				0		1,200,000			0	15,838	08/15/2030
126802-CE-5	CABMT 122 A1 - ABS		07/01/2017	Paydown		970,000	970,000	976,858	970,888		(888)		(888)		970,000			0	7,032	06/15/2020
14042E-3Z-1	CAPITAL ONE NA		08/07/2017	Call @ 100.0		250,000	250,000	249,075	249,694		271		271		249,964		36	36	3,438	09/05/2017
14149Y-AX-6	CARDINAL HEALTH INC		07/03/2017	Call @ 100.0		250,000	250,000	250,000	250,000				0		250,000			0	4,014	03/15/2018
14313W-AC-6	CARMX 151 A3 - ABS		12/15/2017	Paydown		933,891	933,891	933,662	933,294		597		597		933,891			0	6,073	11/15/2019
151020-AT-1	CELGENE CORP		12/11/2017	Call @ 100.0		865,000	865,000	878,122	874,439		(5,461)		(5,461)		868,978		(3,978)	(3,978)	26,413	08/15/2018
166764-AA-8	CHEVRON CORP		12/05/2017	Maturity @ 100.0		250,000	250,000	249,755	249,902		98		98		250,000			0	2,760	12/05/2017
20826F-AL-0	CONOCOPHILLIPS CO		08/01/2017	Call @ 100.0		250,000	250,000	250,000	250,000				0		250,000			0	3,019	05/15/2018
23329P-AA-8	DNB BANK ASA	C	04/03/2017	Maturity @ 100.0		1,900,000	1,900,000	2,026,559	1,907,653		(7,653)		(7,653)		1,900,000			0	30,400	04/03/2017
25152R-WY-5	DEUTSCHE BANK AG (LONDON BRANCH)	C	05/30/2017	Maturity @ 100.0		250,000	250,000	249,313	249,840		160		160		250,000			0	1,688	05/30/2017
25243Y-AR-0	DIAGEO CAPITAL PLC	C	05/11/2017	Maturity @ 100.0		1,170,000	1,170,000	1,184,075	1,172,754		(2,754)		(2,754)		1,170,000			0	8,775	05/11/2017
278062-AB-0	EATON CORP	C	11/02/2017	Maturity @ 100.0		250,000	250,000	249,945	249,980		20		20		250,000			0	3,750	11/02/2017
29372E-BS-6	EFF 162 A2 - ABS		12/20/2017	Paydown		254,374	254,374	254,357	254,374		0		0		254,374			0	2,863	02/22/2022
30217A-AA-1	EXPERIAN FINANCE PLC	C	06/15/2017	Maturity @ 100.0		1,475,000	1,475,000	1,514,448	1,479,080		(4,080)		(4,080)		1,475,000			0	17,516	06/15/2017
30256B-AA-1	FNH 141 A - ABS	C	05/01/2017	Paydown		459,698	459,698	459,698	459,698		(1)		(1)		459,698			0	496	12/10/2022
36160B-AB-1	ENGIE SA	C	10/10/2017	Maturity @ 100.0		1,715,000	1,715,000	1,717,214	1,715,413		(413)		(413)		1,715,000			0	27,869	10/10/2017
36193A-AA-6	GSMS 13KING A - CMBS		12/01/2017	Paydown		77,264	77,264	78,773	78,202		(938)		(938)		77,264		0	0	966	12/10/2027
45685E-AE-6	VOYA FINANCIAL INC		08/11/2017	Call @ 100.0		908,000	908,000	940,443	918,487		(5,678)		(5,678)		912,809		(4,809)	(4,809)	13,166	02/15/2018
46636V-AM-8	JPMCC 11C5 B - CMBS		05/01/2017	Adjustment					676,673		7,514		7,514					0		08/17/2046
48126E-AA-5	JPMORGAN CHASE & CO		08/15/2017	Maturity @ 100.0		1,870,000	1,870,000	1,885,727	1,879,442		(9,442)		(9,442)		1,870,000			0	37,400	08/15/2017
5006EP-AD-3	KOREA EAST-WEST POWER CO LTD	C	10/01/2017	VARIOUS		612,035	610,000	606,261	608,626		530		530		609,156		2,879	2,879	13,476	11/27/2018
50187V-AD-3	LRF 131 A4 - ABS		05/01/2017	Paydown		28,709	28,709	28,708	28,706		2		2		28,709			0	47	09/15/2021
55314Q-AE-7	MMAF 12A A5 - ABS		12/10/2017	Paydown		383,847	383,847	390,475	385,576		(1,729)		(1,729)		383,847		0	0	4,698	06/10/2032
55610A-AD-5	MEFT 14A B - ABS		11/20/2017	Paydown		100,000	100,000	99,129	99,509		491		491		100,000			0	1,822	07/20/2021
55819B-AE-0	MDPK 18 B1 - CDO	C	10/24/2017	Paydown		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	32,588	10/20/2026
581557-BB-0	MCKESSON CORP		03/10/2017	Maturity @ 100.0		250,000	250,000	249,770	249,972		28		28		250,000			0	1,615	03/10/2017
617446-C2-3	MORGAN STANLEY		01/09/2017	Maturity @ 100.0		550,000	550,000	607,811	550,479		(479)		(479)		550,000			0	14,988	01/09/2017
63938P-AR-0	NAVMT 151 A - ABS		07/01/2017	Call @ 100.0		1,800,000	1,800,000	1,800,000	1,800,000				0		1,800,000			0	20,675	06/25/2020
64952W-BW-2	NEW YORK LIFE GLOBAL FUNDING		12/15/2017	Maturity @ 100.0		2,320,000	2,320,000	2,317,355	2,319,300		700		700		2,320,000			0	33,640	12/15/2017
68268B-AA-7	OMFIT 142 A - ABS		12/18/2017	Paydown		428,578	428,578	429,816	429,053		(854)		(854)		428,578		0	0	13,983	09/18/2024
687847-AC-7	OSCAR 141 A3 - ABS	D	12/15/2017	Paydown		580,350	580,350	580,208	580,390		(40)		(40)		580,350			0	4,773	04/15/2019
69340F-AA-8	PFS 141 A - ABS		10/01/2017	Paydown		85,628	85,628	85,623	85,644		(16)		(16)		85,628		0	0	706	05/15/2029
780099-CG-0	ROYAL BANK OF SCOTLAND GROUP PLC	C	03/31/2017	Maturity @ 100.0		1,530,000	1,530,000	1,543,112	1,531,233		(1,233)		(1,233)		1,530,000			0	14,344	03/31/2017
78447U-AF-7	SMAT 132US A4A - ABS	D	04/17/2017	Paydown		385,269	385,269	385,255	385,288		(18)		(18)		385,269		0	0	1,331	02/14/2019
81783T-AA-7	SEVEN AND SEVEN LTD		12/01/2017	VARIOUS		131,296	132,000	132,000	132,000				0		132,000		(704)	(704)	3,178	09/11/2019
842400-GF-4	SOUTHERN CALIFORNIA EDISON CO		09/01/2017	Paydown		147,143	147,143	147,143	147,143		0		0		147,143			0	747	02/01/2022
842587-CK-1	SOUTHERN CO		08/15/2017	Maturity @ 100.0		250,000	250,000	249,410	249,814		186		186		250,000			0	3,250	08/15/2017
85771P-AT-9	STATOIL ASA	C	11/09/2017	Maturity @ 100.0		250,000	250,000	250,000	250,000				0		250,000			0	3,125	11/09/2017
89153V-AC-3	TOTAL CAPITAL INTERNATIONAL SA	C	06/28/2017	Maturity @ 100.0		1,600,000	1,600,000	1,607,264	1,603,284		(3,284)		(3,284)		1,600,000			0	12,400	06/28/2017
892725-AC-6	TRFIG 141 A - ABS	C	11/01/2017	Paydown		1,560,000	1,560,000	1,560,000	1,560,000				0		1,560,000			0	25,748	04/16/2018
90345W-AD-6	US AIRWAYS GROUP INC		12/03/2017	Paydown		30,085	30,085	31,514	31,428		(1,342)		(1,342)		30,085			0	359	12/03/2026
92343V-BF-0	VERIZON COMMUNICATIONS INC		06/30/2017	Call @ 100.0		250,000	250,000	249,678	249,877		73		73		249,950		50	50	1,833	11/01/2017
959802-AR-0	WESTERN UNION CO		12/10/2017	Maturity @ 100.0		355,000	355,000	355,834	355,169		(169)		(169)		355,000			0	10,206	12/10/2017
961214-CK-7	WESTPAC BANKING CORP	C	12/01/2017	Maturity @ 100.0		1,925,000	1,925,000	1,928,410	1,927,516		(2,516)		(2,516)		1,925,000			0	28,875	12/01/2017
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						44,772,834	44,771,503	45,292,694	45,512,817	0	(49,649)	0	(49,649)	0	44,779,360	0	(6,526)	(6,526)	667,968	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						63,303,905	63,244,899	64,503,357	64,174,950	0	(169,877)	0	(169,877)	0	63,321,265	0	(17,360)	(17,360)	1,051,135	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						44,100,000	44,100,000	44,100,000		0	0	0	0	0	44,100,000	0	0	0	87,718	XXX
8399999 - Bonds - Subtotals - Bonds						107,403,905	107,344,899	108,603,357	64,174,950	0	(169,877)	0	(169,877)	0	107,421,265	0	(17,360)	(17,360)	1,138,852	XXX
Common Stocks - Mutual Funds																				
000000-00-0	BANK SWEEP		05/01/2017	Adjustment									0					0	(1)	XXX
9299999 - Common Stocks - Mutual Funds						0	XXX	0	0	0	0	0	0	0	0	0	0	0	(1)	XXX
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	(1)	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	(1)	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	(1)	XXX
9999999 Totals						107,403,905	XXX	108,603,357	64,174,950	0	(169,877)	0	(169,877)	0	107,421,265	0	(17,360)	(17,360)	1,138,852	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 (Stocks)	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 - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
575567-VF-6	MASSACHUSETTS BAY TRANSN AUTH MASS		03/31/2017	WELLS FARGO SECURITIES LLC	04/18/2017	WELLS FARGO SECURITIES LLC	1,500,000	1,500,000	1,500,000	1,500,000				0				0	1,486	858
64966L-CJ-8	NEW YORK N Y		12/01/2017	JP MORGAN SECS INC., - FIXED INCOME	12/06/2017	JP MORGAN SECS INC., - FIXED INCOME	3,200,000	3,200,000	3,200,000	3,200,000				0				0	5,213	500
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)							4,700,000	4,700,000	4,700,000	4,700,000	0	0	0	0	0	0	0	0	6,699	1,358
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
130795-C9-6	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV		09/19/2017	WELLS FARGO SECURITIES LLC	12/06/2017	WELLS FARGO SECURITIES LLC	4,200,000	4,200,000	4,200,000	4,200,000				0				0	8,694	1,233
160853-MR-5	CHARLOTTE-MECKLENBURG HOSP AUTH N C HEAL		04/26/2017	JP MORGAN SECS INC., - FIXED INCOME	10/01/2017	JP MORGAN SECS INC., - FIXED INCOME	700,000	700,000	700,000	700,000				0				0	567	160
368497-EZ-2	GEISINGER AUTH PA HEALTH SYS REV		11/01/2017	U.S. BANK/MUNICIPAL	12/06/2017	U.S. BANK/MUNICIPAL	200,000	200,000	200,000	200,000				0				0	169	
368497-FB-4	GEISINGER AUTH PA HEALTH SYS REV		11/01/2017	BONY/TORONTO DOMINION SECURITI	12/06/2017	BONY/TORONTO DOMINION SECURITI	1,900,000	1,900,000	1,900,000	1,900,000				0				0	9,368	526
45200F-BY-4	ILLINOIS FIN AUTH REV		09/19/2017	WELLS FARGO SECURITIES LLC	12/06/2017	WELLS FARGO SECURITIES LLC	6,000,000	6,000,000	6,000,000	6,000,000				0				0	13,936	2,288
45471A-AS-1	INDIANA FIN AUTH HOSP REV		09/20/2017	WELLS FARGO SECURITIES LLC	12/06/2017	WELLS FARGO SECURITIES LLC	3,500,000	3,500,000	3,500,000	3,500,000				0				0	7,672	1,067
45471A-EB-4	INDIANA FIN AUTH HOSP REV		04/03/2017	WELLS FARGO SECURITIES LLC	04/18/2017	WELLS FARGO SECURITIES LLC	1,400,000	1,400,000	1,400,000	1,400,000				0				0	1,346	868
490580-CW-5	KENT HOSP FIN AUTH MICH REV		09/26/2017	WELLS FARGO SECURITIES LLC	12/06/2017	WELLS FARGO SECURITIES LLC	100,000	100,000	100,000	100,000				0				0	221	44
544495-DY-7	LOS ANGELES CALIF DEPT WTR & PWR REV		04/03/2017	RBC CAPITAL MARKETS	04/18/2017	RBC CAPITAL MARKETS	2,900,000	2,900,000	2,900,000	2,900,000				0				0	2,020	272
57583U-B4-9	MASSACHUSETTS ST DEV FIN AGY REV		09/28/2017	U.S. BANK/MUNICIPAL	12/06/2017	U.S. BANK/MUNICIPAL	400,000	400,000	400,000	400,000				0				0	807	204
606901-LB-0	MISSOURI ST HEALTH & EDL FACS AUTH EDL F		10/23/2017	U.S. BANK/MUNICIPAL	12/06/2017	U.S. BANK/MUNICIPAL	100,000	100,000	100,000	100,000				0				0	156	48
613520-LC-7	MONTGOMERY CNTY OHIO HOSP REV		09/25/2017	BARCLAYS CAPITAL INC FIXED INC	12/06/2017	BARCLAYS CAPITAL INC FIXED INC	700,000	700,000	700,000	700,000				0				0	1,039	178
613520-LD-5	MONTGOMERY CNTY OHIO HOSP REV		05/23/2017	BARCLAYS CAPITAL INC FIXED INC	12/06/2017	BARCLAYS CAPITAL INC FIXED INC	1,000,000	1,000,000	1,000,000	1,000,000				0				0	4,643	411
644614-VP-1	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV		10/16/2017	JP MORGAN SECS INC., - FIXED INCOME	12/06/2017	JP MORGAN SECS INC., - FIXED INCOME	300,000	300,000	300,000	300,000				0				0	493	96
649716-7T-8	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		11/22/2017	JP MORGAN SECS INC., - FIXED INCOME	12/06/2017	JP MORGAN SECS INC., - FIXED INCOME	100,000	100,000	100,000	100,000				0				0	88	52
64972F-6R-2	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		11/27/2017	U.S. BANK/MUNICIPAL	12/08/2017	U.S. BANK/MUNICIPAL	200,000	200,000	200,000	200,000				0				0	112	62
64972F-PP-5	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		02/02/2017	WELLS FARGO SECURITIES LLC	04/18/2017	WELLS FARGO SECURITIES LLC	100,000	100,000	100,000	100,000				0				0	157	27
64972G-CM-4	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		11/16/2017	JP MORGAN SECS INC., - FIXED INCOME	12/06/2017	JP MORGAN SECS INC., - FIXED INCOME	400,000	400,000	400,000	400,000				0				0	545	37
65820H-VF-7	NORTH CAROLINA MED CARE COMMN HOSP REV		06/27/2017	WELLS FARGO SECURITIES LLC	07/03/2017	Not Available	300,000	300,000	300,000	300,000				0				0	210	166
65821D-CS-8	NORTH CAROLINA MED CARE COMMN HEALTH CAR		09/19/2017	WELLS FARGO SECURITIES LLC	12/06/2017	WELLS FARGO SECURITIES LLC	5,200,000	5,200,000	5,200,000	5,200,000				0				0	9,613	1,545
67756A-H9-6	OHIO ST HIGHER EDL FAC COMMN REV		10/25/2017	BARCLAYS CAPITAL INC FIXED INC	12/06/2017	BARCLAYS CAPITAL INC FIXED INC	4,200,000	4,200,000	4,200,000	4,200,000				0				0	6,755	1,291
717825-NH-2	PHILADELPHIA PA HOSPS & HIGHER ED FACS A		10/04/2017	JP MORGAN SECS INC., - FIXED INCOME	12/06/2017	JP MORGAN SECS INC., - FIXED INCOME	500,000	500,000	500,000	500,000				0				0	719	30
717903-E8-7	PHILADELPHIA PA HOSPS & HIGHER ED FACS A		11/16/2017	JP MORGAN SECS INC., - FIXED INCOME	12/06/2017	JP MORGAN SECS INC., - FIXED INCOME	400,000	400,000	400,000	400,000				0				0	1,675	195
717903-F2-9	PHILADELPHIA PA HOSPS & HIGHER ED FACS A		04/27/2017	Brown Brothers Harriman & Co.	04/28/2017	JP MORGAN SECS INC., - FIXED INCOME	300,000	300,000	300,000	300,000				0				0	167	160
89602N-2B-9	TRIBOROUGH BRDG & TUNL AUTH N Y REVS		05/25/2017	WELLS FARGO SECURITIES LLC	12/08/2017	WELLS FARGO SECURITIES LLC	3,200,000	3,200,000	3,200,000	3,200,000				0				0	8,406	1,022
914455-MB-3	UNIVERSITY MICH UNIV REVS		10/06/2017	WELLS FARGO SECURITIES LLC	12/06/2017	WELLS FARGO SECURITIES LLC	1,100,000	1,100,000	1,100,000	1,100,000				0				0	1,439	149
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							39,400,000	39,400,000	39,400,000	39,400,000	0	0	0	0	0	0	0	0	81,018	12,131
8399998 - Bonds - Subtotals - Bonds							44,100,000	44,100,000	44,100,000	44,100,000	0	0	0	0	0	0	0	0	87,718	13,489
9999999 Totals								44,100,000	44,100,000	44,100,000	0	0	0	0	0	0	0	0	87,718	13,489

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 - Other Affiliates											
42252@-10-5	HEALTH PLAN REAL ESTATE HLDG, INC.				2ciB3	No	0	6,570,797		60.000	12.6
1799999 - Common Stocks - Other Affiliates							0	6,570,797	0	XXX	XXX
1899999 - Common Stocks - Subtotals - Common Stocks							0	6,570,797	0	XXX	XXX
1999999 Totals - Preferred and Common Stocks							0	6,570,797	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: $
2. Total amount of intangible assets nonadmitted $

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
0399999 Totals - Preferred and Common			0	XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change In Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
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 Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
9199999 Totals						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 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							
Regions Bank	Saint Louis, MO		0.000			0	XXX
CIBC	Chicago, IL		1.100	42,657		20,494,543	XXX
Wells Fargo	San Francisco, CA		1.100	30,716		20,251,799	XXX
0199998 Deposits in 132 depositories that do not exceed the allowable limit in any one depository - Open Depositories		XXX	XXX			30,725,745	XXX
0199999 Totals - Open Depositories		XXX	XXX	73,373	0	71,472,087	XXX
0399999 Total Cash on Deposit		XXX	XXX	73,373	0	71,472,087	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total Cash		XXX	XXX	73,373	0	71,472,087	XXX

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

1. January	1,090,989	4. April	1,467,986	7. July	1,124,915	10. October	26,131,032
2. February	1,164,093	5. May	1,183,794	8. August	21,118,107	11. November	21,177,448
3. March	1,949,269	6. June	1,332,915	9. September	1,126,976	12. December	71,472,087

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Sweep Accounts								
	BANK SWEEP		12/29/2017			229,968		220
8499999 - Sweep Accounts						229,968	0	220
Exempt Money Market Mutual Funds - as Identified by SVO								
	BLKRK LQ:FEDFUND;INSTL		12/01/2017	1.190		464,891	424	773
	DREYFUS GVT CSH MGT;INST		12/29/2017	1.190		96,110		3,882
	FIDELITY IMM:GOVT;INSTL		12/29/2017	1.210		4,055,887		6,719
	GOLDMAN:FS GOVT;INST		12/29/2017	1.210		7,280		6,009
	GOLDMAN:FS TRS O;INST		12/29/2017	1.220		3,015,028		12,926
	WA INST GOVT RSV;I		12/29/2017	1.180		20,048,060		12,323
	FEDERATED GOVT OBL;PRMR		12/29/2017	1.210		29,596		36
	MORG STAN I LQ:TRS;I		12/29/2017	1.200		4,528		997
	MORG STAN I LQ:GV;I		12/29/2017	1.210		10,052,699		10,152
	INVESCO TREASURY;INST		12/29/2017	1.210		14,013,836		6,511
	INVESCO GOV&AGENCY;INST		12/29/2017	1.210		46,103		3,381
	WF GOVT MM FUND-SELECT #3802		12/26/2017			470,978	396	0
8599999 - Exempt Money Market Mutual Funds - as Identified by SVO						52,304,995	820	63,709
All Other Money Market Mutual Funds								
	BLKRK LQ:TEMPFUND;INSTL		08/18/2016	1.420		0		53
	FIDELITY IMM:PRM MM;INST		09/30/2016	1.470		0		
	JPMORGAN:PRIME MM;CAP		09/22/2016	1.440		0		285
	FEDERATED INS MM MG;INST		08/25/2016	1.470		0		
	FEDERATED INS PR OB;INST		08/18/2016	1.450		0		111
	MORG STAN I LQ:PR;I		08/18/2016	1.490		0		453
	INVESCO LIQ ASSET;INST		09/22/2016	1.420		0		209
	WELLS FRGO HERITAGE CL SELECT MMF		09/22/2016	1.480		0		306
8699999 - All Other Money Market Mutual Funds						0	0	1,416
8899999 Total Cash Equivalents						52,534,963	820	65,346

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	0	Pledged for the Ohio Department of Insurance	876,501	875,843		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Other Alien OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	876,501	875,843	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0

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