



ANNUAL STATEMENT

For the Year Ended December 31, 2017
of the Condition and Affairs of the

JAMES RIVER INSURANCE COMPANY

NAIC Group Code.....3494, 3494
(Current Period) (Prior Period)
Organized under the Laws of OH
Incorporated/Organized..... June 30, 1987
Statutory Home Office
Main Administrative Office
Mail Address
Primary Location of Books and Records
Internet Web Site Address
Statutory Statement Contact

NAIC Company Code..... 12203
State of Domicile or Port of Entry OH
Commenced Business..... September 11, 1987
52 EAST GAY STREET..... COLUMBUS OH US 43215
(Street and Number) (City or Town, State, Country and Zip Code)
6641 WEST BROAD STREET, SUITE 300..... RICHMOND VA US..... 23230 (804) 289-2700
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)
P.O. BOX 27648..... RICHMOND VA US 23261
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)
6641 WEST BROAD STREET, SUITE 300..... RICHMOND VA US 23230 (804) 289-2700
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)
www.jamesriverins.com
PATRICIA AILEEN SELLS
(Name)
Patricia.Sells@jamesriverins.com
(E-Mail Address)
(804) 289-2711
(Area Code) (Telephone Number) (Extension)
(804) 420-1059
(Fax Number)

OFFICERS

Name	Title	Name	Title
1. RICHARD JOHN SCHMITZER	President	2. SARAH CASEY DORAN	Chairman of the Board
3. PAMELA LLULL KNOWLES	Secretary	4. JOHN GORDON CLARKE	SVP Marketing

OTHER

DIRECTORS OR TRUSTEES

RICHARD JOHN SCHMITZER JOHN GORDON CLARKE SARAH CASEY DORAN RICHARD HAMILTON SEWARD

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

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

(Signature)	(Signature)	(Signature)
RICHARD JOHN SCHMITZER	JOHN GORDON CLARKE	PAMELA LLULL KNOWLES
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	SVP Marketing	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This _____ day of _____ 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

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	6,697,968	2.2	6,697,968	0	6,697,968	2.2
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	0	0.0	0	0	0	0.0
1.22 Issued by U.S. government sponsored agencies.....	0	0.0	0	0	0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	0	0.0	0	0	0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	0	0.0	0	0	0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	0	0.0	0	0	0	0.0
1.43 Revenue and assessment obligations.....	12,538,068	4.1	12,538,068	0	12,538,068	4.1
1.44 Industrial development and similar obligations.....	14,181,210	4.7	14,181,210	0	14,181,210	4.7
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	0	0.0	0	0	0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	1,908,238	0.6	1,908,238	0	1,908,238	0.6
1.513 All other.....	0	0.0	0	0	0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	0	0.0	0	0	0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....	0	0.0	0	0	0	0.0
1.523 All other.....	1,837,905	0.6	1,837,905	0	1,837,905	0.6
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	107,052,348	35.3	107,052,348	0	107,052,348	35.3
2.2 Unaffiliated non-U.S. securities (including Canada).....	7,892,672	2.6	7,892,672	0	7,892,672	2.6
2.3 Affiliated securities.....	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	5,181,819	1.7	5,181,819	0	5,181,819	1.7
3.2 Preferred stocks:						
3.21 Affiliated.....	0	0.0	0	0	0	0.0
3.22 Unaffiliated.....	45,799,602	15.1	45,799,602	0	45,799,602	15.1
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	0	0.0	0	0	0	0.0
3.32 Unaffiliated.....	6,361,989	2.1	6,361,989	0	6,361,989	2.1
3.4 Other equity securities:						
3.41 Affiliated.....	17,318,839	5.7	17,318,839	0	17,318,839	5.7
3.42 Unaffiliated.....	734,100	0.2	734,100	0	734,100	0.2
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....	0	0.0	0	0	0	0.0
3.52 Unaffiliated.....	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....	0	0.0	0	0	0	0.0
4.2 Agricultural.....	0	0.0	0	0	0	0.0
4.3 Single family residential properties.....	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties.....	0	0.0	0	0	0	0.0
4.5 Commercial loans.....	0	0.0	0	0	0	0.0
4.6 Mezzanine real estate loans.....	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	0	0.0	0	0	0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
6. Contract loans.....	0	0.0	0	0	0	0.0
7. Derivatives.....	0	0.0	0	0	0	0.0
8. Receivables for securities.....	0	0.0	0	0	0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	0	0.0	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	52,475,793	17.3	52,475,793	0	52,475,793	17.3
11. Other invested assets.....	23,364,793	7.7	23,364,793	0	23,364,793	7.7
12. Total invested assets.....	303,345,344	100.0	303,345,344	0	303,345,344	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		21,243,227
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	1,000,000	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	635,000	1,635,000
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	0	
3.2	Totals, Part 3, Column 12.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	486,566	
5.2	Totals, Part 3, Column 9.....	0	486,566
6.	Total gain (loss) on disposals, Part 3, Column 19.....		0
7.	Deduct amounts received on disposals, Part 3, Column 16.....		0
8.	Deduct amortization of premium and depreciation.....		0
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	0	
9.2	Totals, Part 3, Column 14.....	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	0	
10.2	Totals, Part 3, Column 11.....	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		23,364,793
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		23,364,793

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		229,901,715
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		112,699,342
3.	Accrual of discount.....		1,270,896
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(452,549)	
4.2	Part 2, Section 1, Column 15.....	2,247,424	
4.3	Part 2, Section 2, Column 13.....	1,580,824	
4.4	Part 4, Column 11.....	848,500	4,224,199
5.	Total gain (loss) on disposals, Part 4, Column 19.....		977,987
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		119,155,608
7.	Deduct amortization of premium.....		288,105
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.....	1,200,433	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	925,233	
9.4	Part 4, Column 13.....	0	2,125,666
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		227,504,760
11.	Deduct total nonadmitted amounts.....		0
12.	Statement value at end of current period (Line 10 minus Line 11).....		227,504,760

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	6,697,968	6,626,029	6,707,627	6,725,000
	2. Canada.....	0	0	0	0
	3. Other Countries.....	0	0	0	0
	4. Totals.....	6,697,968	6,626,029	6,707,627	6,725,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	0	0	0	0
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.....	28,627,515	32,149,542	28,576,957	28,655,115
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (Unaffiliated)	8. United States.....	108,890,254	110,097,642	109,516,802	110,421,073
	9. Canada.....	1,082,914	1,383,837	1,061,716	1,507,324
	10. Other Countries.....	6,809,758	6,993,833	6,784,608	8,504,194
	11. Totals.....	116,782,926	118,475,312	117,363,126	120,432,591
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	152,108,409	157,250,883	152,647,710	155,812,706
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	43,960,708	46,445,989	40,425,725	
	15. Canada.....	0	0	0	
	16. Other Countries.....	1,838,894	1,838,894	1,698,934	
	17. Totals.....	45,799,602	48,284,883	42,124,659	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	45,799,602	48,284,883	42,124,659	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	9,643,932	9,643,932	9,679,497	
	21. Canada.....	0	0	0	
	22. Other Countries.....	2,633,977	2,633,977	2,498,367	
	23. Totals.....	12,277,909	12,277,909	12,177,864	
Parent, Subsidiaries and Affiliates	24. Totals.....	17,318,839	17,318,839	15,000,000	
	25. Total Common Stocks.....	29,596,748	29,596,748	27,177,864	
	26. Total Stocks.....	75,396,350	77,881,631	69,302,523	
	27. Total Bonds and Stocks.....	227,504,759	235,132,514	221,950,233	

SCHEDULE D - PART 1A - SECTION 1

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

SI05

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	497,952	6,697,968	.0	.0	.0	.XXX.	7,195,920	3.4	18,585,210	.9.1	7,195,920	.0
1.2 NAIC 2.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
1.3 NAIC 3.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
1.4 NAIC 4.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
1.5 NAIC 5.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
1.6 NAIC 6.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
1.7 Totals.....	497,952	6,697,968	.0	.0	.0	.XXX.	7,195,920	3.4	18,585,210	.9.1	7,195,920	.0
2. All Other Governments												
2.1 NAIC 1.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
2.2 NAIC 2.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
2.3 NAIC 3.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
2.4 NAIC 4.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
2.5 NAIC 5.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
2.6 NAIC 6.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
2.7 Totals.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
3.2 NAIC 2.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
3.3 NAIC 3.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
3.4 NAIC 4.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
3.5 NAIC 5.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
3.6 NAIC 6.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
3.7 Totals.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	1,193,585	.0.6	.0	.0
4.2 NAIC 2.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
4.3 NAIC 3.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
4.4 NAIC 4.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
4.5 NAIC 5.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
4.6 NAIC 6.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
4.7 Totals.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	1,193,585	.0.6	.0	.0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	1,071,257	4,858,682	4,546,679	8,570,172	4,536,608	.XXX.	23,583,398	11.1	29,698,111	14.5	23,583,399	.0
5.2 NAIC 2.....	.0	.0	.0	3,096,302	1,947,816	.XXX.	5,044,118	2.4	3,078,615	1.5	5,044,118	.0
5.3 NAIC 3.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
5.4 NAIC 4.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
5.5 NAIC 5.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
5.6 NAIC 6.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
5.7 Totals.....	1,071,257	4,858,682	4,546,679	11,666,474	6,484,424	.XXX.	28,627,516	13.5	32,776,726	16.0	28,627,517	.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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	59,337,500	0	1,837,905	0	0	XXX.....	61,175,405	28.9	49,343,187	24.1	61,175,405	0
6.2 NAIC 2.....	0	7,021,096	11,510,970	0	0	XXX.....	18,532,066	8.7	14,537,956	7.1	18,532,066	0
6.3 NAIC 3.....	0	0	2,663,640	0	0	XXX.....	2,663,640	1.3	4,855,791	2.4	0	2,663,640
6.4 NAIC 4.....	0	26,813,008	42,985,255	0	0	XXX.....	69,798,263	32.9	64,163,083	31.3	0	69,798,263
6.5 NAIC 5.....	1,140,503	3,888,526	9,393,486	0	0	XXX.....	14,422,515	6.8	8,054,496	3.9	0	14,422,515
6.6 NAIC 6.....	0	0	0	0	0	XXX.....	0	0.0	1,867,960	0.9	0	0
6.7 Totals.....	60,478,003	37,722,630	68,391,256	0	0	XXX.....	166,591,889	78.6	142,822,473	69.7	79,707,471	86,884,418
7. Hybrid Securities												
7.1 NAIC 1.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
7.2 NAIC 2.....	7,016,082	2,512,455	0	0	0	XXX.....	9,528,537	4.5	9,579,903	4.7	9,528,537	0
7.3 NAIC 3.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
7.4 NAIC 4.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
7.5 NAIC 5.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
7.6 NAIC 6.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
7.7 Totals.....	7,016,082	2,512,455	0	0	0	XXX.....	9,528,537	4.5	9,579,903	4.7	9,528,537	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8.2 NAIC 2.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8.3 NAIC 3.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8.4 NAIC 4.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8.5 NAIC 5.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8.6 NAIC 6.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8.7 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
9.2 NAIC 2.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
9.3 NAIC 3.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
9.4 NAIC 4.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
9.5 NAIC 5.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
9.6 NAIC 6.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
9.7 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 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).....60,906,709	11,556,650	6,384,584	8,570,172	4,536,608	0	91,954,723	43.4	XXX.....	XXX.....	91,954,724	0
10.2 NAIC 2.....	(d).....7,016,082	9,533,551	11,510,970	3,096,302	1,947,816	0	33,104,721	15.6	XXX.....	XXX.....	33,104,721	0
10.3 NAIC 3.....	(d).....0	0	2,663,640	0	0	0	2,663,640	1.3	XXX.....	XXX.....	0	2,663,640
10.4 NAIC 4.....	(d).....0	26,813,008	42,985,255	0	0	0	69,798,263	32.9	XXX.....	XXX.....	0	69,798,263
10.5 NAIC 5.....	(d).....1,140,503	3,888,526	9,393,486	0	0	0	(c).....14,422,515	6.8	XXX.....	XXX.....	0	14,422,515
10.6 NAIC 6.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
10.7 Totals.....	69,063,294	51,791,735	72,937,935	11,666,474	6,484,424	0	(b).....211,943,862	100.0	XXX.....	XXX.....	125,059,445	86,884,418
10.8 Line 10.7 as a % of Col. 7.....	32.6	24.4	34.4	5.5	3.1	0.0	100.0	XXX.....	XXX.....	XXX.....	59.0	41.0
11. Total Bonds Prior Year												
11.1 NAIC 1.....	48,867,569	25,698,299	9,136,128	7,615,313	7,502,784	0	XXX.....	XXX.....	98,820,093	48.2	94,151,230	4,668,863
11.2 NAIC 2.....	0	10,582,445	13,535,414	3,078,615	0	0	XXX.....	XXX.....	27,196,474	13.3	27,196,473	0
11.3 NAIC 3.....	0	0	4,855,791	0	0	0	XXX.....	XXX.....	4,855,791	2.4	0	4,855,791
11.4 NAIC 4.....	1,661,314	34,567,164	27,934,605	0	0	0	XXX.....	XXX.....	64,163,083	31.3	0	64,163,082
11.5 NAIC 5.....	610,124	4,923,700	2,520,672	0	0	0	XXX.....	XXX.....	(c).....8,054,496	3.9	0	8,054,495
11.6 NAIC 6.....	1,228,360	639,600	0	0	0	0	XXX.....	XXX.....	(c).....1,867,960	0.9	0	1,867,960
11.7 Totals.....	52,367,367	76,411,208	57,982,610	10,693,928	7,502,784	0	XXX.....	XXX.....	(b).....204,957,897	100.0	121,347,703	83,610,191
11.8 Line 11.7 as a % of Col. 9.....	25.6	37.3	28.3	5.2	3.7	0.0	XXX.....	XXX.....	100.0	XXX.....	59.2	40.8
12. Total Publicly Traded Bonds												
12.1 NAIC 1.....	60,906,709	11,556,650	6,384,584	8,570,172	4,536,608	0	91,954,723	43.4	94,151,230	45.9	91,954,723	XXX.....
12.2 NAIC 2.....	7,016,082	9,533,551	11,510,970	3,096,302	1,947,816	0	33,104,721	15.6	27,196,473	13.3	33,104,721	XXX.....
12.3 NAIC 3.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX.....
12.4 NAIC 4.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX.....
12.5 NAIC 5.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX.....
12.6 NAIC 6.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX.....
12.7 Totals.....	67,922,791	21,090,201	17,895,554	11,666,474	6,484,424	0	125,059,444	59.0	121,347,703	59.2	125,059,444	XXX.....
12.8 Line 12.7 as a % of Col. 7.....	54.3	16.9	14.3	9.3	5.2	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10.....	32.0	10.0	8.4	5.5	3.1	0.0	59.0	XXX.....	XXX.....	XXX.....	59.0	XXX.....
13. Total Privately Placed Bonds												
13.1 NAIC 1.....	0	0	0	0	0	0	0	0.0	4,668,863	2.3	XXX.....	0
13.2 NAIC 2.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
13.3 NAIC 3.....	0	0	2,663,640	0	0	0	2,663,640	1.3	4,855,791	2.4	XXX.....	2,663,640
13.4 NAIC 4.....	0	26,813,008	42,985,255	0	0	0	69,798,263	32.9	64,163,082	31.3	XXX.....	69,798,263
13.5 NAIC 5.....	1,140,503	3,888,526	9,393,486	0	0	0	14,422,515	6.8	8,054,495	3.9	XXX.....	14,422,515
13.6 NAIC 6.....	0	0	0	0	0	0	0	0.0	1,867,960	0.9	XXX.....	0
13.7 Totals.....	1,140,503	30,701,534	55,042,381	0	0	0	86,884,418	41.0	83,610,191	40.8	XXX.....	86,884,418
13.8 Line 13.7 as a % of Col. 7.....	1.3	35.3	63.4	0.0	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10.....	0.5	14.5	26.0	0.0	0.0	0.0	41.0	XXX.....	XXX.....	XXX.....	XXX.....	41.0

(a) Includes \$.....319,240 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....2,774,292 current year, \$.....6,864,971 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....59,835,452; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

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Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.1	Issuer Obligations.....	497,952	6,697,968	0	0	0	XXX	7,195,920	3.4	18,585,210	9.1	7,195,920	0
1.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5	Totals.....	497,952	6,697,968	0	0	0	XXX	7,195,920	3.4	18,585,210	9.1	7,195,920	0
2.	All Other Governments												
2.1	Issuer Obligations.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.1	Issuer Obligations.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations.....	0	0	0	0	0	XXX	0	0.0	1,193,585	0.6	0	0
4.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5	Totals.....	0	0	0	0	0	XXX	0	0.0	1,193,585	0.6	0	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations.....	735,889	4,047,261	4,091,961	11,397,162	6,447,005	XXX	26,719,278	12.6	29,310,003	14.3	26,719,278	0
5.2	Residential Mortgage-Backed Securities.....	335,369	811,421	454,718	269,311	37,419	XXX	1,908,238	0.9	3,466,723	1.7	1,908,238	0
5.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5	Totals.....	1,071,258	4,858,682	4,546,679	11,666,473	6,484,424	XXX	28,627,516	13.5	32,776,726	16.0	28,627,516	0
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	Issuer Obligations.....	60,478,003	37,722,630	66,553,351	0	0	XXX	164,753,984	77.7	129,191,232	63.0	77,869,566	86,884,418
6.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.3	Commercial Mortgage-Backed Securities.....	0	0	1,837,905	0	0	XXX	1,837,905	0.9	2,379,212	1.2	1,837,905	0
6.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	11,252,027	5.5	0	0
6.5	Totals.....	60,478,003	37,722,630	68,391,256	0	0	XXX	166,591,889	78.6	142,822,471	69.7	79,707,471	86,884,418
7.	Hybrid Securities												
7.1	Issuer Obligations.....	7,016,082	2,512,455	0	0	0	XXX	9,528,537	4.5	9,579,903	4.7	9,528,537	0
7.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5	Totals.....	7,016,082	2,512,455	0	0	0	XXX	9,528,537	4.5	9,579,903	4.7	9,528,537	0
8.	Parent, Subsidiaries and Affiliates												
8.1	Issuer Obligations.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
9.2 Bond Mutual Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
9.3 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations.....	68,727,926	50,980,314	70,645,312	11,397,162	6,447,005	XXX.....	208,197,719	98.2	XXX.....	XXX.....	121,313,301	86,884,418
10.2 Residential Mortgage-Backed Securities.....	335,369	811,421	454,718	269,311	37,419	XXX.....	1,908,238	0.9	XXX.....	XXX.....	1,908,238	0
10.3 Commercial Mortgage-Backed Securities.....	0	0	1,837,905	0	0	XXX.....	1,837,905	0.9	XXX.....	XXX.....	1,837,905	0
10.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
10.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0
10.6 Totals.....	69,063,295	51,791,735	72,937,935	11,666,473	6,484,424	0	211,943,862	100.0	XXX.....	XXX.....	125,059,444	86,884,418
10.7 Line 10.6 as a % of Col. 7.....	32.6	24.4	34.4	5.5	3.1	0.0	100.0	XXX.....	XXX.....	XXX.....	59.0	41.0
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	50,387,339	63,106,267	56,676,633	10,264,451	7,425,243	XXX.....	XXX.....	XXX.....	187,859,933	91.7	107,569,689	80,290,243
11.2 Residential Mortgage-Backed Securities.....	632,692	1,580,215	746,798	429,477	77,541	XXX.....	XXX.....	XXX.....	3,466,723	1.7	3,466,723	0
11.3 Commercial Mortgage-Backed Securities.....	0	1,820,034	559,178	0	0	XXX.....	XXX.....	XXX.....	2,379,212	1.2	559,178	1,820,034
11.4 Other Loan-Backed and Structured Securities.....	1,347,336	9,904,692	0	0	0	XXX.....	XXX.....	XXX.....	11,252,028	5.5	9,752,113	1,499,914
11.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	XXX.....	XXX.....	0	0.0	0	0
11.6 Totals.....	52,367,367	76,411,208	57,982,609	10,693,928	7,502,784	0	XXX.....	XXX.....	204,957,896	100.0	121,347,703	83,610,191
11.7 Line 11.6 as a % of Col. 9.....	25.6	37.3	28.3	5.2	3.7	0.0	XXX.....	XXX.....	100.0	XXX.....	59.2	40.8
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....	67,587,422	20,278,781	15,602,931	11,397,162	6,447,005	XXX.....	121,313,301	57.2	107,569,689	52.5	121,313,301	XXX.....
12.2 Residential Mortgage-Backed Securities.....	335,369	811,421	454,718	269,311	37,419	XXX.....	1,908,238	0.9	3,466,723	1.7	1,908,238	XXX.....
12.3 Commercial Mortgage-Backed Securities.....	0	0	1,837,905	0	0	XXX.....	1,837,905	0.9	559,178	0.3	1,837,905	XXX.....
12.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX.....	0	0.0	9,752,113	4.8	0	XXX.....
12.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	XXX.....
12.6 Totals.....	67,922,791	21,090,202	17,895,554	11,666,473	6,484,424	0	125,059,444	59.0	121,347,703	59.2	125,059,444	XXX.....
12.7 Line 12.6 as a % of Col. 7.....	54.3	16.9	14.3	9.3	5.2	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	32.0	10.0	8.4	5.5	3.1	0.0	59.0	XXX.....	XXX.....	XXX.....	59.0	XXX.....
13. Total Privately Placed Bonds												
13.1 Issuer Obligations.....	1,140,503	30,701,534	55,042,381	0	0	XXX.....	86,884,418	41.0	80,290,243	39.2	XXX.....	86,884,418
13.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	XXX.....	0
13.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX.....	0	0.0	1,820,034	0.9	XXX.....	0
13.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX.....	0	0.0	1,499,914	0.7	XXX.....	0
13.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	XXX.....	0
13.6 Totals.....	1,140,503	30,701,534	55,042,381	0	0	0	86,884,418	41.0	83,610,191	40.8	XXX.....	86,884,418
13.7 Line 13.6 as a % of Col. 7.....	1.3	35.3	63.4	0.0	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	0.5	14.5	26.0	0.0	0.0	0.0	41.0	XXX.....	XXX.....	XXX.....	XXX.....	41.0

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	13,158,814	13,158,814	0	0	0
2. Cost of short-term investments acquired.....	497,876	497,876	0	0	0
3. Accrual of discount.....	1,011	1,011	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0	0
5. Total gain (loss) on disposals.....	(232)	(232)	0	0	0
6. Deduct consideration received on disposals.....	13,159,517	13,159,517	0	0	0
7. Deduct amortization of premium.....	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	497,952	497,952	0	0	0
11. Deduct total nonadmitted amounts.....	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	497,952	497,952	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

\$15

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	43,472,501	31,372,500	12,100,001	0
2. Cost of cash equivalents acquired.....	6,963,732,187	6,934,280,000	29,452,187	0
3. Accrual of discount.....	0	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0
5. Total gain (loss) on disposals.....	0	0	0	0
6. Deduct consideration received on disposals.....	6,938,003,561	6,906,315,000	31,688,561	0
7. Deduct amortization of premium.....	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	69,201,126	59,337,500	9,863,626	0
11. Deduct total nonadmitted amounts.....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	69,201,126	59,337,500	9,863,626	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC 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
Any Other Class of Assets - Unaffiliated																			
	Eagle Point Partners LP.....	.....	Greenwich.....	CT.....	Eagle Point Credit Management LLC.....	.....	09/01/2015	1	15,000,000	17,926,054	17,926,054	468,521	0	0	0	0	0	0	0.000
	AG Direct LLP.....	.....	Wilmington.....	DE.....	AG Direct Lending Fund GP, LLC.....	.....	06/04/2015	1	4,375,000	4,438,739	4,438,739	18,045	0	0	0	0	0	625,000	0.000
	Anders Capital LLC.....	.....	Schulenburg.....	TX.....	Anders Capital LLC.....	.....	11/27/2017	1	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	5,000,000	0.000
4299999. Total - Any Other Class of Asset - Unaffiliated.....									20,375,000	23,364,793	23,364,793	486,566	0	0	0	0	0	5,625,000	XXX
4499999. Subtotal - Unaffiliated.....									20,375,000	23,364,793	23,364,793	486,566	0	0	0	0	0	5,625,000	XXX
4699999. Totals.....									20,375,000	23,364,793	23,364,793	486,566	0	0	0	0	0	5,625,000	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Any Other Class of Assets - Unaffiliated										
	AG Direct LLP.....	.....	.....	AG Direct Lending Fund GP, LLC.....	06/04/2015.	0	0	635,000	0	0.000
	Anders Capital LLC.....	.....	.....	Anders Capital LLC.....	11/27/2017.	0	1,000,000	0	0	0.000
4299999. Total - Any Other Class of Assets - Unaffiliated.....							1,000,000	635,000	0	XXX
4499999. Subtotal - Unaffiliated.....							1,000,000	635,000	0	XXX
4699999. Totals.....							1,000,000	635,000	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	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
Any Other Class of Assets - Unaffiliated																			
	Eagle Point Partners LP.....		.....	Capital distribution.....	09/01/2015.	10/27/2017.	0	0	0	0	0	0	0	0	0	0	0	0	1,380,457
	AG Direct LLP.....		.....	Capital distribution.....	06/04/2015.	10/31/2017.	0	0	0	0	0	0	0	0	0	0	0	0	370,719
42999999. Total - Any Other Class of Assets - Unaffiliated.....							0	0	0	0	0	0	0	0	0	0	0	0	1,751,176
44999999. Subtotal - Unaffiliated.....							0	0	0	0	0	0	0	0	0	0	0	0	1,751,176
46999999. Totals.....							0	0	0	0	0	0	0	0	0	0	0	0	1,751,176

SCHEDULE D - PART 1

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

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value		Par Value	Book/Adjusted Carrying Value													Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																							
912828	2S	8	US TREASURY N/B.....	.....	..	.....	1	246,788	97.527	243,818	250,000	246,953	0	165	0	0	1.625	1.890	FA.....	1,380	0	09/27/2017.	08/31/2022.
912828	2S	8	US TREASURY N/B.....	SD..	..	.....	1	1,974,304	97.527	1,950,540	2,000,000	1,975,622	0	1,318	0	0	1.625	1.890	FA.....	11,043	0	09/27/2017.	08/31/2022.
912828	L6	5	UNITED STATES TREASURY NOTE.....	SD..	..	.....	1	904,187	98.475	886,284	900,000	902,337	0	(832)	0	0	1.375	1.270	MS.....	5,224	10,313	10/02/2015.	09/30/2020.
912828	M8	0	UNITED STATES TREASURY NOTE.....	.....	..	.....	1	287,747	99.088	287,358	290,000	287,763	0	17	0	0	2.000	2.160	MN.....	510	0	12/15/2017.	11/30/2022.
912828	M8	0	UNITED STATES TREASURY NOTE.....	SD..	..	.....	1	1,895,159	99.088	1,892,600	1,910,000	1,895,270	0	111	0	0	2.000	2.160	MN.....	3,358	0	12/15/2017.	11/30/2022.
912828	N4	8	UNITED STATES TREASURY NOTE.....	SD..	..	.....	1	1,399,443	99.304	1,365,430	1,375,000	1,390,023	0	(4,876)	0	0	1.750	1.370	JD.....	12,098	25,065	01/20/2016.	12/31/2020.
912828	TW	0	UNITED STATES TREASURY NOTE.....	.....	..	.....	1	0	0.000	0	0	0	0	0	0	0	0.750	0.000	AO.....	7,125	0	11/15/2012.	10/31/2017.
0199999.	U.S. Government - Issuer Obligations.....			.....	.....	.....	.....	6,707,628	XXX	6,626,030	6,725,000	6,697,968	0	(4,097)	0	0	XXX	XXX	XXX	40,738	35,378	XXX	XXX
0599999.	U.S. Government.....			.....	.....	.....	.....	6,707,628	XXX	6,626,030	6,725,000	6,697,968	0	(4,097)	0	0	XXX	XXX	XXX	40,738	35,378	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																							
10741M	BL	7	BREVARD CNTY FL LOCAL OPTIONAL.....	.....	..	.....	2	1,139,030	118.826	1,188,260	1,000,000	1,126,093	0	(12,550)	0	0	5.000	3.300	FA.....	20,833	30,694	11/30/2016.	08/01/2027.
13033F	ZZ	2	CALIFORNIA ST HLTH FACS FING A.....	.....	..	.....	2	1,292,325	102.251	1,533,765	1,500,000	1,477,842	0	158,716	0	0	5.000	7.480	FA.....	28,333	75,000	04/05/2011.	08/15/2038.
130685	2D	1	CALIFORNIA ST PUBLIC WKS BRD L.....	.....	..	.....	2	2,079,760	112.190	2,243,800	2,000,000	2,038,268	0	(8,003)	0	0	5.000	4.500	AO.....	25,000	100,000	03/23/2012.	04/01/2028.
134041	FC	1	CAMPBELL & KENTON CNTYS KY SAN.....	.....	..	.....	1	678,047	101.443	679,668	670,000	670,661	0	(1,098)	0	0	4.375	4.200	FA.....	12,214	29,313	04/30/2010.	08/01/2018.
19648A	DH	5	COLORADO ST HLTH FACS AUTH REV.....	.....	..	.....	2	1,941,160	100.261	2,005,220	2,000,000	1,947,816	0	1,130	0	0	5.000	5.190	MS.....	33,333	100,000	05/18/2011.	09/01/2041.
386545	LN	5	GRAND VLY MI ST UNIV REVENUE.....	.....	..	.....	2	293,523	117.740	294,350	250,000	293,105	0	(417)	0	0	5.000	2.290	JD.....	903	0	11/16/2017.	12/01/2027.
531127	AC	2	LIBERTY DEV CORP NY REVENUE.....	.....	..	.....	1	3,382,995	131.102	4,588,605	3,500,000	3,401,628	0	3,208	0	0	5.250	5.500	AO.....	45,938	183,750	04/05/2011.	10/01/2035.
544445	BT	5	LOS ANGELES CA DEPT OF ARPTS A.....	.....	..	.....	2	572,890	119.399	596,995	500,000	566,379	0	(6,511)	0	0	5.000	3.180	MN.....	3,194	20,556	01/06/2017.	05/15/2029.
575579	RS	8	MASSACHUSETTS ST BAY TRANSPRTN.....	.....	..	.....	2	69,294	101.748	66,136	65,000	65,227	0	(441)	0	0	5.000	4.280	JJ.....	1,625	3,250	08/02/2006.	07/01/2020.
57586E	NK	3	MASSACHUSETTS ST HLTH & EDUCTN.....	.....	..	.....	2	2,003,920	104.260	2,085,200	2,000,000	2,000,857	0	(537)	0	0	5.000	4.970	JJ.....	50,000	100,000	06/28/2011.	07/01/2039.
584521	EF	1	MED CENTER GA HOSP AUTH.....	.....	..	.....	2	1,318,275	107.402	1,611,030	1,500,000	1,333,470	0	2,668	0	0	5.000	5.830	FA.....	31,250	75,000	05/24/2011.	08/01/2045.
603827	ZH	2	MINNEAPOLIS-SAINT PAUL MN META.....	.....	..	.....	1	283,573	115.498	288,745	250,000	279,308	0	(4,264)	0	0	5.000	2.850	JJ.....	6,250	6,632	01/10/2017.	01/01/2024.
677561	FV	9	OHIO ST HOSP FAC REVENUE.....	.....	..	.....	2	2,068,340	103.963	2,079,280	2,000,000	2,010,604	0	(10,098)	0	0	5.500	4.950	JJ.....	55,000	110,000	06/21/2011.	01/01/2039.
76221U	DA	1	RHODE ISLAND ST INFRASTRUCTURE.....	.....	..	.....	2	562,945	108.662	543,310	500,000	553,258	0	(6,161)	0	0	4.000	2.480	AO.....	5,000	20,000	05/13/2016.	10/01/2032.
79560Q	DC	9	SALT LAKE CITY UT SALES TAX RE.....	.....	..	.....	2	717,210	119.884	719,304	600,000	712,093	0	(5,117)	0	0	5.000	2.670	FA.....	14,167	0	06/23/2017.	02/01/2036.
79575E	AR	9	SALT VERDE AZ FINANCIAL CORP S.....	.....	..	.....	1	2,995,510	122.277	4,279,695	3,500,000	3,096,302	0	17,687	0	0	5.000	6.250	JD.....	14,583	175,000	04/05/2011.	12/01/2032.
87638Q	FT	1	TARRANT CNTY TX CULTURAL EDU F.....	.....	..	.....	2	2,020,940	109.832	2,196,640	2,000,000	2,008,993	0	(2,063)	0	0	5.000	4.870	MN.....	12,778	100,000	06/08/2011.	11/15/2030.
919112	DT	6	VALDOSTA & LOWNDES CNTY GA HOS.....	.....	..	.....	2	2,672,950	108.794	2,719,875	2,500,000	2,575,649	0	(18,301)	0	0	5.000	4.120	AO.....	31,250	125,000	02/17/2012.	10/01/2041.
930876	CW	5	WAKE CNTY NC LIMITED OBLIG.....	.....	..	.....	2	571,110	110.978	554,890	500,000	561,724	0	(6,123)	0	0	4.000	2.450	JD.....	1,667	20,000	05/10/2016.	12/01/2032.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....			.....	.....	.....	.....	26,663,797	XXX	30,274,768	26,835,000	26,719,277	0	101,725	0	0	XXX	XXX	XXX	393,318	1,274,195	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																							
31294K	ZF	5	FEDERAL HOME LN MTG CORP #E01642.....	.....	..	.....	1	23,091	100.844	23,400	23,204	23,148	0	60	0	0	5.000	5.070	MON...	97	1,160	06/21/2004.	05/01/2019.
31294K	ZT	5	FEDERAL HOME LN MTG CORP #E01654.....	.....	..	.....	1	11,430	100.902	11,588	11,484	11,457	0	27	0	0	5.000	5.060	MON...	48	574	06/09/2004.	06/01/2019.
3138ET	DZ	6	FEDERAL NATIONAL MTG ASSOC #AL8219.....	.....	..	.....	1	211,865	104.855	207,073	197,485	210,535	0	(3,691)	0	0	4.000	2.390	MON...	658	8,538	04/28/2016.	02/01/2046.
3140E8	LU	0	FEDERAL NATIONAL MTG ASSOC #BA3938.....	.....	..	.....	1	1,247,996	102.850	1,222,089	1,188,214	1,244,786	0	(11,436)	0	0	3.500	2.470	MON...	3,466	41,588	04/29/2016.	01/01/2046.
31418B	3T	1	FEDERAL NATIONAL MTG ASSOC #MA2609.....	.....	..	.....	1	418,778	102.725	410,624	399,728	418,312	0	(2,709)	0	0	3.500	2.570	MON...	1,166	13,991	05/31/2016.	05/01/2046.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities.....			.....	.....	.....	.....	1,913,160	XXX	1,874,774	1,820,115	1,908,238	0	(17,749)	0	0	XXX	XXX	XXX	5,435	65,851	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations.....			.....	.....	.....	.....	28,576,957	XXX	32,149,542	28,655,115	28,627,515	0	83,976	0	0	XXX	XXX	XXX	398,753	1,340,046	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
00076V	AQ	3	ABG INTERMEDIATE HOLDINGS 2 TL B.....	.....	..	.....	2	277,407	100.375	279,847	278,801	278,801	0	1,394	0	0	5.193	4.640	MJSD.	121	3,101	09/26/2017.	09/27/2024.
00187U	AB	4	AP EXHAUST ACQUISITION LLC TL.....	.....	..	.....	2	821,096	98.563	825,814	837,854	825,814	(6,409)	11,185	0	0	6.409	6.620	FMAN.	7,757	25,714	05/09/2017.	05/10/2024.
00215K	AB	2	ASP CHROMAFLO INTERMEDIATE HOLD TL 2L.....	.....	..	.....	2	354,354	99.500	357,404	359,200	357,404	(1,796)	4,768	0	0	9.569	9.390	MON...	286	32,276	03/23/2017.	11/18/2024.

SCHEDULE D - PART 1

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

E10.1

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00215K	AE	6	ASP CHROMAFLO INTERMEDIATE HOLD TL B1.....	.....	..	..	2	4FE	165,060	...100.375	166,512	165,890	165,890	0	820	0	0	5.569	5.180	MON...	77	8,605	11/03/2016.	11/20/2023.
00215N	AB	6	ATS (GREENLIGHT MERGER CORP) TL 2L.....	.....	..	..	2	5FE	350,697	...100.000	354,700	354,700	354,700	(468)	4,471	0	0	10.106	9.880	MJSD..	498	17,983	07/06/2017.	05/30/2025.
00215N	AD	2	ATS (GREENLIGHT MERGER CORP) TL B.....	.....	..	..	2	4FE	593,000	...100.500	601,985	598,990	598,990	0	5,990	0	0	6.123	5.750	MJSD..	0	17,250	05/25/2017.	05/31/2024.
00215P	AC	9	ASP MCS ACQUISITION TL B.....	.....	..	..	2	4FE	517,684	...100.250	521,586	520,286	520,286	0	2,601	0	0	6.251	5.910	MON...	1,084	17,618	05/12/2017.	05/20/2024.
00709L	AB	3	ADMI CORP TL B.....	.....	..	..	2	4FE	365,947	...100.813	368,922	365,947	365,947	0	0	0	0	5.130	5.130	JAJO..	3,233	11,990	03/06/2017.	04/29/2022.
00769E	AS	9	ADVANTAGE SALES & MARKETING TL B.....	.....	..	..	2	4FE	992,511	...97.344	985,867	1,012,766	985,867	(11,813)	5,260	0	0	4.627	5.130	JAJO..	8,202	9,681	08/01/2017.	07/23/2021.
00769E	AW	0	ADVANTAGE SALES & MARKETING TL B.....	.....	..	..	2	4FE	999,316	...97.344	1,002,860	1,030,223	1,002,860	(7,661)	11,313	0	0	4.630	5.260	JAJO..	8,215	22,146	04/26/2017.	07/23/2021.
00912Y	AL	6	AIR METHODS (ASP AMC MERGER) TL.....	.....	..	..	2	4FE	1,277,194	...99.781	1,281,316	1,284,129	1,281,316	(2,812)	7,008	0	0	5.193	4.770	MJSD..	556	40,926	06/13/2017.	04/22/2024.
01860Y	AJ	1	ALLIANCE HEALTHCARE SERVICES TL.....	.....	..	..	2	4FE	1,889,712	...100.750	1,923,116	1,908,800	1,902,544	0	12,832	0	0	5.880	6.000	JAJO..	19,330	304	10/20/2017.	10/24/2023.
02153L	AA	2	ALTERRA FINANCE LLC.....	.....	..	..	1	2FE	1,005,670	...108.552	1,085,520	1,000,000	1,001,919	0	(623)	0	0	6.250	6.170	MS.....	15,799	62,500	09/27/2010.	09/30/2020.
03211R	AB	5	AMPLIFY SNACK BRANDS TL.....	.....	..	..	2	4FE	267,275	...100.150	268,554	268,152	268,276	(83)	1,085	0	0	7.070	6.890	MON...	1,475	5,471	08/24/2017.	09/02/2023.
03834W	AK	1	APTEAN INC 2L.....	.....	..	..	2	5FE	1,140,039	...100.167	1,159,333	1,157,400	1,157,400	0	17,361	0	0	11.200	10.920	MJSD..	1,080	123,143	12/15/2016.	12/20/2023.
03976G	AB	4	ARDEN GROUP INC TL.....	.....	..	..	2	4Z	1,048,802	...96.250	1,019,668	1,059,396	1,019,668	(39,727)	6,550	0	0	5.819	5.530	MON...	0	57,633	02/14/2014.	02/19/2020.
05349U	AX	0	AVAYA INC TL B.....	.....	..	..	2	4FE	916,146	...98.292	909,594	925,400	909,594	(6,615)	63	0	0	6.120	6.380	FMAN..	8,339	0	11/09/2017.	11/09/2024.
05543C	AC	0	BOBS DISCOUNT FURNITURE TL.....	.....	..	..	2	4FE	1,594,450	...98.375	1,600,551	1,626,990	1,600,551	(26,439)	10,180	0	0	6.319	6.000	MON...	857	96,977	02/07/2014.	02/12/2021.
05543Y	AB	4	BBB INDUSTRIES US HOLDIN TL B.....	.....	..	..	2	4FE	1,566,667	...101.063	1,601,653	1,584,806	1,575,066	0	5,147	0	0	6.069	6.320	MON...	802	90,892	03/02/2017.	11/03/2021.
10524M	AN	7	BRAND ENERGY TL.....	.....	..	..	2	4FE	1,190,137	...100.325	1,206,066	1,202,159	1,202,159	0	12,022	0	0	5.612	5.490	JAJO..	13,119	23,909	06/16/2017.	06/21/2024.
12543B	AH	7	CH HOLD (CALIBER COLLISION) TL.....	.....	..	..	2	4FE	212,361	...100.563	214,046	212,847	212,847	0	488	0	0	4.569	4.560	MON...	81	7,948	07/28/2017.	02/01/2024.
14076C	AG	8	CARAUSTAR INDUSTRIES INC TL.....	.....	..	..	2	4FE	612,105	...100.229	615,045	613,639	613,639	0	1,538	0	0	7.193	6.750	MJSD..	368	36,021	03/09/2017.	03/14/2022.
20038G	AB	4	COMFORT HOLDING (INNOCOR) TL.....	.....	..	..	2	5FE	1,066,094	...90.188	971,201	1,076,863	971,201	(105,662)	10,796	0	0	6.181	6.100	MON...	3,883	53,081	02/02/2017.	02/05/2024.
20038G	AE	8	COMFORT HOLDING (INNOCOR) TL 2L.....	.....	..	..	2	5FE	455,232	...80.917	383,708	474,200	383,708	(80,142)	8,619	0	0	11.431	12.040	MON...	3,162	42,545	02/02/2017.	02/03/2025.
21038K	AE	7	CONSTELLIS HOLDINGS LLC TL.....	.....	..	..	2	4FE	1,285,315	...101.000	1,311,281	1,298,298	1,298,298	0	12,983	0	0	6.693	6.390	MJSD..	724	55,654	04/18/2017.	04/21/2024.
21038K	AG	2	CONSTELLIS HOLDINGS LLC TL 2L.....	.....	..	..	2	5FE	1,355,557	...99.875	1,374,480	1,376,200	1,374,480	(1,720)	20,643	0	0	10.693	10.540	MJSD..	1,226	96,610	04/18/2017.	04/21/2025.
21248P	AS	1	CONVERGEONE HOLDINGS CORP TL B.....	.....	..	..	2	4FE	490,851	...100.083	495,954	495,543	495,030	0	4,181	0	0	6.090	6.050	MJSD..	251	15,039	07/26/2017.	06/20/2024.
22051U	AM	7	VERTIV INTERMEDIATE TL B.....	.....	..	..	2	4FE	726,970	...99.833	748,202	749,453	748,044	0	3,171	0	0	5.567	5.670	MON...	3,118	47,770	09/30/2016.	11/30/2023.
24228H	AG	3	DEALER TIRE LLC TL B.....	.....	..	..	2	4FE	821,359	...101.375	841,063	829,655	821,673	0	386	0	0	5.000	5.320	MJSD..	346	48,583	12/17/2014.	12/22/2021.
24701P	AC	0	DELIVER BUYER INC TL.....	.....	..	..	2	4FE	657,619	...100.875	670,074	664,262	664,262	0	6,647	0	0	6.478	6.440	FMAN..	3,825	23,638	04/28/2017.	05/01/2024.
26443J	AH	1	DUKE FINANCE LLC TL.....	.....	..	..	2	4Z	440,793	...100.563	447,752	445,245	440,793	0	12	0	0	5.943	6.360	MJSD..	221	22,295	02/15/2017.	02/21/2024.
26926N	AJ	4	EVO PAYMENTS INTERNATIONAL TL.....	.....	..	..	2	4FE	803,255	...100.656	816,691	811,369	803,255	0	(10)	0	0	5.570	6.290	MON...	502	48,555	12/08/2016.	12/22/2023.
28501K	AK	6	ELECTRICAL COMPONENTS INTL TL B.....	.....	..	..	2	4FE	634,430	...100.625	640,812	636,832	636,832	0	2,344	0	0	6.443	5.960	MJSD..	342	31,202	01/20/2017.	05/28/2021.
31850F	AT	9	FIRST AMERICAN PAYMENT SYSTEM TL.....	.....	..	..	2	4FE	1,244,941	...100.250	1,260,660	1,257,516	1,257,516	0	13,022	0	0	7.141	7.020	MON...	6,486	77,489	01/03/2017.	01/05/2024.
34960T	AC	7	FORTERRA FINANCE TL.....	.....	..	..	2	4FE	1,073,298	...93.313	1,050,404	1,125,679	1,033,972	(48,122)	9,037	0	0	4.569	5.010	MON...	429	26,207	08/10/2017.	10/25/2023.
35640F	AF	5	FREEDOM MORTGAGE CORP TL B.....	.....	..	..	2	4FE	75,772	...101.250	77,494	76,538	76,538	0	767	0	0	6.956	8.950	FA.....	1,937	3,939	02/17/2017.	02/23/2022.
360271	AJ	9	FULTON FINANCIAL CORP.....	.....	..	..	2	2FE	2,492,700	...103.877	2,596,925	2,500,000	2,494,445	0	675	0	0	4.500	4.530	MN.....	14,375	112,500	06/08/2015.	11/15/2024.
37956K	AB	7	GLOBAL APPLIANCE INC (SHARK NINJA) TL B.....	.....	..	..	2	4FE	1,011,324	...101.000	1,031,755	1,021,540	1,021,540	0	10,215	0	0	5.570	5.240	MON...	474	10,910	10/05/2017.	09/29/2024.
40420L	AE	1	HOUGHTON INTL.....	.....	..	..	2	5FE	519,104	...100.000	532,994	532,994	527,623	0	7,073	0	0	10.069	10.570	MON...	447	52,718	05/12/2016.	12/21/2020.
40426B	AC	1	HENRY CO LLC TL B.....	.....	..	..	2	4FE	744,993	...100.750	754,353	748,737	748,737	0	3,552	0	0	6.069	5.690	MON...	379	42,625	09/30/2016.	10/05/2023.
42329D	AC	1	ASP MWI MERGER SUB INC (HELIX) TL.....	.....	..	..	2	4FE	1,031,220	...100.938	1,046,124	1,036,403	1,036,403	0	5,182	0	0	5.693	4.130	MJSD..	492	11,361	09/28/2017.	09/30/2024.
43455J	AQ	1	HOFFMASTER GROUP INC TL.....	.....	..	..	2	4FE	113,086	...100.708	115,037	114,228	114,228	0	1,134	0	0	6.193	5.740	MJSD..	59	7,343	11/09/2016.	11/21/2023.
43455J	AS	7	HOFFMASTER GROUP INC 2L.....	.....	..	..	2	5FE	663,727	...100.750	692,959	687,800	686,135	0	22,408	0	0	11.193	11.340	MJSD..	642	74,141	11/09/2016.	11/21/2024.
44325H	AB	4	VIVID SEATS (HOYA MIDCO LLC) TL B.....	.....	..	..	2	4FE	1,317,375	...99.917	1,326,228	1,327,330	1,326,228	(1,102)	9,955	0	0	5.569	5.190	MON...	616	33,122	06/27/2017.	06/30/2024.
460933	AL	8	INTERNATIONAL WIRE GROUP.....	.....	..	..	1	5FE	334,112	...92.000	319,240	347,000	319,240	(9,059)	2,119	0	0	10.750	11.750	FA.....	15,543	37,821	07/12/2016.	08/01/2021.
47117F	AG	2	JASON INC TL.....	.....	..	..	2	4FE	1,141,938	...97.500	1,130,822	1,159,817	1,130,822	87,357	11,335	0	0	6.193	5.950	MJSD..	599	69,691	12/01/2015.	06/30/2021.

SCHEDULE D - PART 1

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

E10.2

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	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
CUSIP Identification																						
47117F AK 3	JASON INC TL 2L.....	.....	..	..	2	5FE	456,199	90.000	449,949	499,944	449,949	96,592	15,899	0	0	9.693	11.070	MJSD.	404	46,476	07/31/2015.	06/30/2022.
47214D AC 8	JAZZ ACQUISITION (WENCOR) TL.....	.....	..	..	2	4FE	1,422,538	97.150	1,421,786	1,463,496	1,421,786	(32,560)	32,068	0	0	5.193	5.430	MJSD.	633	51,844	04/28/2017.	06/19/2021.
48234K AC 6	K&N PARENT INC TL.....	.....	..	..	2	4FE	824,264	99.250	826,346	832,590	826,346	(6,244)	8,091	0	0	6.319	6.030	MON...	438	57,084	10/19/2016.	10/20/2023.
49387T AR 7	KIK CUSTOM PRODUCTS INC TL B.....	.....	..	..	2	4FE	215,985	100.600	221,266	219,946	219,919	0	5,062	0	0	6.174	6.100	MJSD.	189	12,405	10/21/2015.	08/26/2022.
49460Y BF 1	KINETIC CONCEPTS INC TL B.....	.....	..	..	2	4FE	857,362	99.475	857,146	861,670	857,146	(4,524)	4,308	0	0	4.943	4.540	MJSD.	355	34,076	01/31/2017.	02/02/2024.
50226B AD 0	LSF9 ATLANTIS HOLDINGS LLC TL.....	.....	..	..	2	4FE	536,248	100.125	542,341	541,664	541,664	0	5,421	0	0	7.567	7.360	MON...	3,433	22,091	04/21/2017.	05/01/2023.
53226D AD 0	LIGHTHOUSE NETWORK LLC TL.....	.....	..	..	2	4FE	1,303,152	100.188	1,312,162	1,309,700	1,309,700	0	6,549	0	0	6.069	6.060	MON...	662	4,895	11/20/2017.	11/29/2024.
53226G AE 1	LIGHTSTONE GENERATION LLC TL B.....	.....	..	..	2	3FE	274,455	100.365	281,063	280,041	280,041	0	5,635	0	0	6.069	6.010	MON...	142	18,345	03/22/2017.	01/30/2024.
53226G AF 8	LIGHTSTONE GENERATION LLC TL C.....	.....	..	..	2	3FE	16,853	100.365	17,260	17,197	17,197	0	344	0	0	6.069	6.010	MON...	9	1,168	12/15/2016.	01/30/2024.
55303B AC 7	MH SUB I LLC TL 2L.....	.....	..	..	2	5FE	858,726	100.125	868,484	867,400	867,400	0	8,674	0	0	9.088	7.770	MJSD.	3,723	17,851	08/16/2017.	09/15/2025.
60646C AC 1	MISTER CAR WASH HOLDINGS INC TL B.....	.....	..	..	2	4FE	2,153,650	100.208	2,171,669	2,167,162	2,153,630	0	(3,134)	0	0	5.130	5.490	JAJO..	19,147	108,481	03/27/2017.	08/20/2021.
60945L AS 4	MONITRONICS INTERNATIONAL INC TL B2.....	.....	..	..	2	4FE	928,762	99.000	931,937	941,351	931,937	(9,414)	12,002	0	0	7.193	6.990	MJSD.	564	65,265	10/13/2016.	09/30/2022.
62871N AG 0	NAB HOLDINGS LLC TL B.....	.....	..	..	2	4FE	505,386	100.188	508,881	507,926	507,926	0	2,540	0	0	4.819	4.640	MON...	204	13,151	06/19/2017.	07/01/2024.
62924D AB 0	NMSC HOLDINGS INC TL B.....	.....	..	..	2	4FE	1,501,223	97.500	1,478,212	1,516,115	1,478,212	(37,903)	13,876	0	0	6.693	6.350	MJSD.	846	94,951	06/28/2016.	04/19/2023.
64200P AB 4	NEW ARCLIN US HOLDING TL.....	.....	..	..	2	4FE	495,497	100.750	501,722	497,987	497,987	0	2,496	0	0	5.943	5.790	MJSD.	247	23,408	02/09/2017.	02/14/2024.
64887R AB 0	NEW TRIDENT HOLDCORP INC TL B.....	.....	..	..	2	5FE	204,003	79.500	230,046	289,366	204,003	0	0	39,192	0	7.443	6.500	MJSD.	179	25,337	08/12/2013.	07/31/2019.
67U54B AC 0	OAK PARENT INC TL.....	.....	..	..	2	4FE	640,541	94.500	611,426	647,011	611,426	(35,586)	6,381	0	0	6.069	5.780	MON...	327	37,574	10/26/2016.	10/26/2023.
68162R AC 5	WEST CORP (OLYMPUS) TL.....	.....	..	..	2	3FE	958,958	100.208	970,659	968,644	968,644	0	9,686	0	0	5.567	4.220	MON...	0	6,768	10/03/2017.	10/10/2024.
68245J AB 6	ONEBEACON US HOLDINGS IN.....	.....	..	..	1	2FE	3,027,510	103.077	3,092,310	3,000,000	3,014,898	0	(2,690)	0	0	4.600	4.480	MN.....	19,933	138,000	11/07/2012.	11/09/2022.
68347R AC 3	OPAL ACQUISITION INC TL B.....	.....	..	..	2	4FE	1,888,800	93.583	1,784,511	1,906,876	1,784,511	(39,980)	12,980	0	0	5.693	5.260	MJSD.	905	98,715	12/11/2013.	11/27/2020.
69361C AJ 0	PSC INDUSTRIAL OUTSOURCING LP TL B.....	.....	..	..	2	4FE	1,960,497	101.250	2,005,054	1,980,300	1,980,300	0	19,803	0	0	5.709	5.490	MON...	5,967	16,309	10/05/2017.	10/11/2024.
70583G AQ 5	PELICAN PRODUCTS INC TL B.....	.....	..	..	2	4Z	1,260,765	100.375	1,351,519	1,346,470	1,310,100	0	37,184	0	0	5.943	7.260	MJSD.	667	74,116	05/10/2016.	04/10/2020.
71677H AG 0	PETSMART INC TL B.....	.....	..	..	2	5FE	1,020,117	79.719	820,613	1,029,382	820,613	(208,769)	9,276	0	0	4.570	4.250	MON...	0	37,819	02/01/2017.	03/11/2022.
72108P AL 8	PIKE CORP TL B.....	.....	..	..	2	4FE	404,586	101.333	409,979	404,586	404,586	0	0	0	0	5.070	5.070	MON...	171	5,763	09/13/2017.	09/20/2024.
73172N AB 4	POLYCONCEPT NORTH AMERICA HOLDILNGS TL B.....	.....	..	..	2	4FE	224,269	100.563	224,969	223,710	224,269	0	(3)	0	0	6.319	6.270	MON...	118	7,518	06/06/2017.	08/16/2023.
73931D AG 7	POWER PRODUCTS LLC TL 1L.....	.....	..	..	2	4FE	1,752,879	100.938	1,778,212	1,761,688	1,752,879	0	(13)	0	0	5.362	5.780	JAJO..	19,157	67,762	01/31/2017.	12/20/2022.
74274L AC 1	PRIORITY PAYMENT SYSTEMS TL.....	.....	..	..	2	4FE	813,050	100.000	829,643	829,643	829,643	0	16,673	0	0	7.570	7.540	MON...	523	57,899	12/28/2016.	01/03/2023.
749607 AC 1	RLI CORP.....	.....	..	..	1	2FE	5,026,350	104.252	5,212,620	5,000,000	5,016,525	0	(2,463)	0	0	4.875	4.800	MS.....	71,771	243,750	09/26/2013.	09/15/2023.
74966F AJ 2	JDA SOFTWARE GROUP INC TL.....	.....	..	..	2	4FE	140,573	100.375	141,809	141,280	140,899	0	259	0	0	4.569	4.670	MON...	54	6,239	09/22/2016.	10/12/2023.
75187P AC 5	RAMUNDSEN HOLDINGS LLC TL 1L.....	.....	..	..	2	4FE	536,233	100.833	543,417	538,928	538,928	0	2,701	0	0	5.943	5.520	MJSD.	267	26,914	01/20/2017.	02/01/2024.
76100L AH 5	RESEARCH NOW GROUP INC TL.....	.....	..	..	2	4FE	454,385	95.333	455,978	478,300	454,419	0	34	0	0	7.157	8.210	MJSD.	1,141	0	12/08/2017.	12/20/2024.
77051U AB 5	ROBERTSHAW HOLDINGS CORP TL.....	.....	..	..	2	4FE	932,598	100.667	945,912	939,645	939,645	0	7,047	0	0	6.125	5.700	MON...	480	20,339	08/04/2017.	08/10/2024.
78411E AC 2	SPECIALTYCARE INC TL.....	.....	..	..	2	4FE	100,495	100.125	101,126	101,000	101,000	0	505	0	0	5.730	5.420	MJSD.	498	1,312	08/18/2017.	09/01/2023.
81733H AB 2	SEQUA CORP TL B.....	.....	..	..	2	4FE	571,937	100.563	578,048	574,812	571,937	0	7	0	0	6.548	6.820	MJSD.	2,091	26,257	04/26/2017.	11/28/2021.
82379W AM 2	SHERIDAN INVEST PARTNERS I TL B2.....	.....	..	..	2	5FE	82,139	82.500	82,139	99,563	82,139	8,753	764	11,368	0	5.010	7.310	MJSD.	360	4,986	03/06/2015.	10/01/2019.
82379W AN 0	SHERIDAN INVESTMENT PARTNERS DEF PMT.....	.....	..	..	4	5Z	3,075	61.875	3,075	4,970	3,075	1,827	0	1,895	0	0.000	0.000	JAJO..	0	0	12/06/2016.	10/01/2019.
82382F AH 5	SHERIDAN PROD PTNR I-A TL B2.....	.....	..	..	2	5FE	11,004	82.500	11,004	13,338	11,004	1,171	102	1,522	0	5.010	7.310	MJSD.	48	666	03/06/2015.	10/01/2019.
82382F AJ 1	SHERIDAN PRODUCTION PARTNERS DEF PMT.....	.....	..	..	4	5Z	407	61.875	407	659	407	242	0	251	0	0.000	0.000	JAJO..	0	0	12/06/2016.	10/19/2019.
82382G AH 3	SHERIDAN PROD PTNR I-M TL B2.....	.....	..	..	2	5FE	6,608	82.500	6,608	8,009	6,608	705	61	915	0	5.010	7.300	MJSD.	29	402	03/06/2015.	10/01/2019.
82382G AJ 9	SHERIDAN PRODUCTION PARTNERS DEF PMT.....	.....	..	..	4	5Z	249	61.875	249	402	249	148	0	153	0	0.000	0.000	JAJO..	0	0	12/06/2016.	10/01/2019.
83547U AG 4	SONNEBORN US LLC TL.....	.....	..	..	..	4FE	195,835	100.375	197,062	196,326	196,326	0	493	0	0	5.319	4.940	MON...	87	9,688	12/09/2014.	12/10/2020.
83547U AH 2	SONNEBORN BV LLC TL.....	.....	..	..	..	4FE	34,559	100.375	34,776	34,646	34,646	0	87	0	0	5.319	4.940	MON...	15	1,710	12/09/2014.	12/10/2020.

SCHEDULE D - PART 1

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

E10.3

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- nation	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
86737R	AD	1	SUNGARD AVAIL SERV CAP TL B.....	.....	..	..	2	4FE	1,828,136	91.750	1,695,136	1,847,560	1,695,136	(152,424)	19,424	0	0	8.569	6.920	MON...	1,319	72,354	07/17/2017.	09/30/2021.
87239P	AC	8	TXU/TCEH DIP TL C.....	.....	..	..	2	3FE	44,919	100.500	45,599	45,372	45,372	0	414	0	0	4.064	4.110	MON...	160	2,226	07/27/2016.	08/04/2023.
87239P	AD	6	TXU/TCEH DIP TL B.....	.....	..	..	2	3FE	253,475	100.500	257,315	256,035	256,035	0	2,444	0	0	4.069	4.110	MON...	87	12,168	07/27/2016.	08/04/2023.
87256F	AB	0	TKC HOLDINGS INC TL 1L.....	.....	..	..	2	4FE	855,207	100.656	865,143	859,505	859,505	0	4,307	0	0	5.672	4.990	MJSD.	2,844	42,018	01/31/2017.	02/01/2023.
88065V	AC	2	TENSAR CORP LLC TL.....	.....	..	..	2	4FE	963,089	97.000	949,673	979,045	949,586	55,167	10,774	0	0	6.443	6.260	MJSD.	526	56,450	10/18/2017.	07/09/2021.
89214P	BD	0	TOWNEBANK/PORTSMOUTH VA.....	.....	..	..	2	2FE	4,000,000	101.865	4,074,620	4,000,000	4,000,000	0	0	0	0	4.500	4.500	JJ.....	82,000	0	07/12/2017.	07/30/2027.
89677U	AB	4	BIOPLAN USA INC TL B.....	.....	..	..	2	4FE	553,154	97.583	637,549	653,340	589,137	0	32,984	0	0	6.319	9.530	MON...	344	36,704	11/14/2017.	09/23/2021.
89778P	AB	3	TRUCK HERO INC TL.....	.....	..	..	2	4FE	1,388,921	99.969	1,402,515	1,402,950	1,402,515	(435)	14,037	0	0	5.642	5.400	MJSD.	2,419	41,976	05/16/2017.	04/22/2024.
89778P	AE	7	TRUCK HERO INC TL 2L.....	.....	..	..	2	5FE	462,950	100.250	471,175	470,000	470,000	0	7,050	0	0	9.892	9.650	MJSD.	1,421	25,436	05/16/2017.	04/21/2025.
90116E	AB	7	TWEDDLE GROUP INC TL B.....	.....	..	..	2	4FE	566,048	97.750	564,604	577,600	564,604	(8,557)	7,151	0	0	7.380	7.650	JAJO.	7,341	41,816	10/20/2016.	10/24/2022.
90472V	AJ	0	UNIFRAX I LLC TL B.....	.....	..	..	2	4FE	388,968	101.000	393,842	389,943	389,943	0	975	0	0	5.193	5.000	MJSD.	169	13,736	03/31/2017.	04/04/2024.
90472V	AM	3	UNIFRAX I LLC 2L.....	.....	..	..	2	5FE	955,200	101.250	972,000	960,000	955,200	0	0	0	0	8.833	9.040	MJSD.	707	0	11/03/2017.	11/07/2025.
90980N	AG	9	UNITED CENTRAL INDUSTRIAL TL B.....	.....	..	..	2	5FE	1,175,488	93.917	1,140,503	1,214,374	1,140,503	168,950	3,094	0	0	8.820	8.610	MON...	893	105,712	04/04/2014.	10/09/2018.
91822U	AF	5	VC GB HOLDINGS INC TL 2L.....	.....	..	..	2	5FE	709,909	100.625	725,225	720,720	720,720	0	10,909	0	0	9.569	9.400	MON...	575	54,836	02/23/2017.	02/28/2025.
92484P	AC	0	STARFISH-V MERGER SUB INC TL B.....	.....	..	..	2	4FE	1,575,118	97.500	1,551,626	1,591,412	1,551,626	(39,785)	16,293	0	0	6.693	6.280	MJSD.	888	31,550	09/29/2017.	08/16/2024.
92672U	AB	3	VIEWPOINT INC TL.....	.....	..	..	2	4FE	364,351	100.250	367,098	366,182	366,182	0	1,831	0	0	5.943	5.400	MJSD.	181	8,908	07/18/2017.	07/19/2024.
92850Q	AB	6	LONESTAR GENERATION LLC TL B.....	.....	..	..	2	4FE	863,340	98.625	860,070	872,061	860,070	35,032	931	0	0	5.819	5.540	MON...	423	52,111	02/14/2014.	02/22/2021.
948627	AW	4	WEIGHT WATCHERS INTERNATIONAL TL B.....	.....	..	..	2	4FE	1,692,950	100.417	1,734,704	1,727,500	1,709,649	0	16,699	0	0	6.450	6.670	JAJO.	9,866	0	11/20/2017.	11/29/2024.
97417A	AB	6	WINK HOLDCO INC TL.....	.....	..	..	2	4FE	634,410	100.438	638,786	636,000	634,447	0	37	0	0	4.490	4.590	MJSD.	2,459	0	11/02/2017.	12/02/2024.
97654Q	AE	7	WIRECO WORLDGROUP INC TL.....	.....	..	..	2	5FE	1,084,186	100.625	1,101,982	1,095,138	1,095,138	0	10,526	0	0	6.978	6.910	FMAN.	6,794	67,729	07/21/2016.	09/29/2023.
97654Y	AB	6	WIREPATH HOME SYSTEMS LLC TL.....	.....	..	..	2	4FE	650,195	101.125	660,814	653,462	653,462	0	3,267	0	0	6.873	6.420	MJSD.	374	14,433	07/31/2017.	08/05/2024.
98411K	AB	8	XEROX BUSINESS SERVICES LLC TL B.....	.....	..	..	2	3FE	478,754	100.625	481,746	478,754	478,754	0	0	0	0	4.569	4.560	MON...	0	5,266	09/14/2017.	12/07/2023.
99B022	67	3	EXPRO FINSERVICES SARL DD.....	.....	..	..	..	4FE	159,624	100.000	162,882	162,882	159,698	0	3,081	0	0	8.000	9.550	MJSD.	507	0	12/20/2017.	06/18/2019.
BL2386	28	4	INTERNAP CORP TL.....	.....	..	..	2	4FE	537,767	100.875	550,734	545,957	545,957	0	8,196	0	0	8.560	8.470	MON...	3,061	29,724	04/03/2017.	04/06/2022.
BL2484	61	8	APRO LLC TL B.....	.....	..	..	2	4FE	207,520	100.438	209,476	208,563	208,563	0	1,033	0	0	5.350	5.150	FMAN.	1,612	2,428	08/01/2017.	08/08/2024.
BL2493	49	4	BIG RIVER STEEL LLC TL B.....	.....	..	..	2	4FE	893,710	100.750	909,508	902,738	902,738	0	9,027	0	0	6.693	6.280	MJSD.	504	19,313	08/15/2017.	08/23/2023.
BL2560	69	8	IPAYMENT INC TL B.....	.....	..	..	2	4FE	608,513	100.750	619,269	614,660	608,513	0	4	0	0	6.618	7.460	FMAN.	5,085	26,137	04/06/2017.	04/11/2023.
P6981X	AB	6	MRO HOLDINGS INC TL.....	.....	..	..	2	4FE	726,363	100.750	739,203	733,700	733,700	0	7,337	0	0	6.943	6.770	MJSD.	425	7,893	10/20/2017.	10/25/2023.
C2088H	AB	6	CAN AM CONSTRUCTION INC/CANADA TL B.....	.....	..	A	2	4FE	512,881	100.500	531,387	528,743	528,743	0	15,881	0	0	7.069	7.130	MON...	311	17,203	06/29/2017.	07/01/2024.
C7030J	AB	0	OSUM PRODUCTION CORP TL B.....	.....	..	A	2	5FE	312,829	84.000	611,108	727,510	312,829	0	0	0	0	7.193	6.840	MJSD.	436	51,012	07/30/2014.	07/31/2020.
C8177P	AC	5	SANDVINE CORP TL B.....	.....	..	A	2	4FE	236,007	96.125	241,342	251,071	241,342	(757)	6,115	0	0	7.319	8.320	MJSD.	153	4,588	08/23/2017.	09/21/2022.
00110#	AC	7	AES PUERTO RICO.....	.....	..	D	4	6Z	0	0.000	0	403,417	0	0	0	342,905	0	1.467	0.000	FMAN.	526	13,430	04/25/2012.	02/23/2018.
00215K	AF	3	ASP CHROMAFLO DUTCH I BV TL B2.....	.....	..	D	..	4FE	214,631	100.375	216,519	215,710	215,710	0	1,066	0	0	5.569	5.180	MON...	100	11,190	11/03/2016.	11/20/2023.
614810	AB	5	MONTPELIER RE HOLDINGS L.....	.....	..	D	1	2FE	3,008,010	105.253	3,157,620	3,000,000	3,004,280	0	(788)	0	0	4.700	4.660	AO.....	29,767	141,000	10/02/2012.	10/15/2022.
99B021	24	6	AES PUERTO RICO.....	.....	..	D	4	6Z	0	0.000	0	403,417	0	0	0	342,905	0	1.467	0.000	FMAN.	526	12,445	04/25/2012.	02/23/2018.
BL2465	21	1	ARCHROMA FINANCE SARL TL B2.....	.....	..	D	2	4FE	816,937	100.208	822,750	821,042	821,042	0	4,105	0	0	5.602	4.390	AO.....	11,627	1,730	07/11/2017.	08/12/2024.
L2968E	AB	8	ENDO LUXEMBOURG TL B.....	.....	..	D	2	3FE	614,509	100.500	620,684	617,597	617,597	0	3,088	0	0	5.875	5.470	MON...	302	22,614	04/12/2017.	04/29/2024.
L3434L	AC	4	EVERGREEN SKILLS LUX SARL TL.....	.....	..	D	2	4FE	979,735	96.071	1,025,473	1,067,412	1,000,343	18,075	30,519	0	0	6.319	7.820	MON...	562	74,262	05/05/2016.	04/28/2021.
L3462M	AB	9	EXPRO FINSERVICES SARL TL B.....	.....	..	D	2	5FE	1,150,786	58.250	1,150,786	1,975,599	1,150,786	0	0	459,327	0	6.230	6.220	MJSD.	10,600	106,291	08/12/2014.	09/02/2021.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....								105,730,007	XXX	106,960,033	109,182,591	105,416,485	(452,549)	778,215	1,200,433	0	XXX	XXX	XXX	495,035	4,470,950	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																								
125039	AF	4	CD COMMERCIAL MORTGAGE TRUST 17-CD6 A5.....	.....	..	..	2	1FM	1,287,418	102.929	1,286,613	1,250,000	1,287,128	0	(290)	0	0	3.456	3.080	MON...	3,600	3,600	11/13/2017.	11/13/2050.
46640N	AE	8	JPMBB COMMERCIAL MORTGAGE SECU 13-C15 A5.....	.....	..	..	2	1FM	561,328	106.613	533,065	500,000	550,778	0	(8,400)	0	0	4.131	2.200	MON...	1,721	20,655	09/22/2016.	11/15/2045.

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
					F	r			e																Rate Used to Obtain Fair Value	Fair 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
CUSIP Identification	Description				Code	n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value											
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....								1,848,746	XXX	1,819,678	1,750,000	1,837,906	0	(8,690)	0	0	XXX	XXX	XXX	5,321	24,255	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....								107,578,753	XXX	108,779,711	110,932,591	107,254,391	(452,549)	769,525	1,200,433	0	XXX	XXX	XXX	500,356	4,495,205	XXX	XXX
Hybrid Securities - Issuer Obligations																								
46625H	HA	1	JPMORGAN CHASE & CO.....			2	2FE	7,262,500	101.375	7,096,250	7,000,000	7,016,082	0	(46,712)	0	0	7.900	7.180	AO	93,703	553,000	08/24/2011.	12/29/2049.	
59156R	BP	2	METLIFE INC.....			2	2FE	2,521,875	103.974	2,599,350	2,500,000	2,512,455	0	(4,654)	0	0	5.250	5.030	JD	5,833	131,250	11/23/2015.	12/29/2049.	
4299999	Hybrid Securities - Issuer Obligations.....								9,784,375	XXX	9,695,600	9,500,000	9,528,537	0	(51,366)	0	0	XXX	XXX	XXX	99,536	684,250	XXX	XXX
4899999	Total - Hybrid Securities.....								9,784,375	XXX	9,695,600	9,500,000	9,528,537	0	(51,366)	0	0	XXX	XXX	XXX	99,536	684,250	XXX	XXX
Totals																								
7799999	Total - Issuer Obligations.....								148,885,807	XXX	153,556,431	152,242,591	148,362,267	(452,549)	824,477	1,200,433	0	XXX	XXX	XXX	1,028,627	6,464,773	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities.....								1,913,160	XXX	1,874,774	1,820,115	1,908,238	0	(17,749)	0	0	XXX	XXX	XXX	5,435	65,851	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities.....								1,848,746	XXX	1,819,678	1,750,000	1,837,906	0	(8,690)	0	0	XXX	XXX	XXX	5,321	24,255	XXX	XXX
8399999	Grand Total - Bonds.....								152,647,713	XXX	157,250,883	155,812,706	152,108,411	(452,549)	798,038	1,200,433	0	XXX	XXX	XXX	1,039,383	6,554,879	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	F or ei gn	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired													
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																																								
054937	20	6	BB&T CORPORATION 5.85%.....	.....	...	.....	23,000.000	.....	25.00	.....	0.000	.....	585,580	.....	25.460	.....	585,580	.....	584,920	.....	0	.....	33,638	.....	0	.....	21,448	.....	0	.....	21,448	.....	0	.....	P2LFE	03/19/2015.				
054937	80	0	BB&T CORPORATION 5.20%.....	.....	...	.....	120,000.000	.....	25.00	.....	0.000	.....	3,019,200	.....	25.160	.....	3,019,200	.....	3,003,600	.....	0	.....	156,000	.....	0	.....	283,200	.....	0	.....	283,200	.....	0	.....	P2LFE	05/07/2013.				
054937	87	5	BB&T CORPORATION 5.625%.....	.....	...	.....	22,500.000	.....	25.00	.....	0.000	.....	607,500	.....	27.000	.....	607,500	.....	612,450	.....	0	.....	31,641	.....	0	.....	60,975	.....	0	.....	60,975	.....	0	.....	P2LFE	07/21/2016.				
060505	68	2	BANK OF AMERICA CORP 7.25%.....	.....	...	.....	8,000.000	.....	1,000.00	.....	1,007.440	.....	8,059,520	.....	1,319.000	.....	10,552,000	.....	8,059,520	.....	145,000	.....	580,000	.....	0	.....	0	.....	0	.....	0	.....	0	.....	P3LFE	06/02/2011.				
084423	40	9	BERKLEY (WR) CORPORATION 5.625 04/3.....	.....	...	.....	80,000.000	.....	25.00	.....	0.000	.....	2,024,800	.....	25.220	.....	2,017,600	.....	2,024,800	.....	0	.....	112,500	.....	0	.....	0	.....	0	.....	0	.....	0	.....	RP2LFE	05/07/2013.				
481246	70	0	JPMORGAN CHASE & CO.....	.....	...	.....	3,500.000	.....	25.00	.....	0.000	.....	94,675	.....	27.050	.....	94,675	.....	90,195	.....	0	.....	5,513	.....	0	.....	3,815	.....	0	.....	3,815	.....	0	.....	P2LFE	03/20/2015.				
48127X	54	2	JPMORGAN CHASE & CO 6.1%.....	.....	...	.....	17,500.000	.....	25.00	.....	0.000	.....	471,975	.....	26.970	.....	471,975	.....	471,625	.....	0	.....	0	.....	0	.....	350	.....	0	.....	350	.....	0	.....	P2LFE	11/02/2017.				
665859	87	2	NORTHERN TRUST CORP 5.85%.....	.....	...	.....	119,000.000	.....	25.00	.....	0.000	.....	3,124,940	.....	26.260	.....	3,124,940	.....	3,139,890	.....	43,509	.....	174,038	.....	0	.....	142,800	.....	0	.....	142,800	.....	0	.....	P2LFE	12/01/2015.				
693475	83	2	PNC FINANCIAL SERVICES 5.375%.....	.....	...	.....	23,200.000	.....	25.00	.....	0.000	.....	588,120	.....	25.350	.....	588,120	.....	568,168	.....	0	.....	31,175	.....	0	.....	40,136	.....	0	.....	40,136	.....	0	.....	P2LFE	03/13/2015.				
78409G	20	6	SCE TRUST IV 5.375%.....	.....	...	.....	95,000.000	.....	25.00	.....	0.000	.....	2,451,000	.....	25.800	.....	2,451,000	.....	2,460,500	.....	0	.....	127,656	.....	0	.....	106,400	.....	0	.....	106,400	.....	0	.....	P2LFE	11/23/2015.				
857477	88	9	STATE STREET CORP 6.00%.....	.....	...	.....	130,000.000	.....	25.00	.....	0.000	.....	3,439,800	.....	26.460	.....	3,439,800	.....	3,378,705	.....	0	.....	195,000	.....	0	.....	150,800	.....	0	.....	150,800	.....	0	.....	P2LFE	12/07/2015.				
902973	79	1	US BANCORP 5.15%.....	.....	...	.....	5,950.000	.....	25.00	.....	0.000	.....	150,416	.....	25.280	.....	150,416	.....	147,917	.....	1,915	.....	7,661	.....	0	.....	6,129	.....	0	.....	6,129	.....	0	.....	P2LFE	03/25/2015.				
902973	83	3	US BANCORP 6.5%.....	.....	...	.....	140,000.000	.....	25.00	.....	0.000	.....	3,950,800	.....	28.220	.....	3,950,800	.....	3,621,800	.....	56,875	.....	227,500	.....	0	.....	(9,800)	.....	0	.....	(9,800)	.....	0	.....	P2LFE	02/16/2012.				
949746	80	4	WELLS FARGO & COMPANY 7.5%.....	.....	...	.....	11,750.000	.....	1,000.00	.....	0.000	.....	15,392,383	.....	1,309.990	.....	15,392,383	.....	12,261,635	.....	0	.....	881,250	.....	0	.....	1,409,883	.....	0	.....	1,409,883	.....	0	.....	P2LFE	06/01/2011.				
G0450A	20	4	ARCH CAPITAL GROUP LTD.....	.....	D	.....	30,624.000	.....	25.00	.....	0.000	.....	765,294	.....	24.990	.....	765,294	.....	780,534	.....	12,920	.....	52,396	.....	0	.....	(5,512)	.....	0	.....	(5,512)	.....	0	.....	P2LFE	04/04/2012.				
G68603	13	6	PARTNERRE LTD 6.5%.....	.....	D	.....	40,000.000	.....	25.00	.....	0.000	.....	1,073,600	.....	26.840	.....	1,073,600	.....	918,400	.....	0	.....	65,000	.....	0	.....	36,800	.....	0	.....	36,800	.....	0	.....	P2LFE	05/02/2016.				
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....													45,799,603	XXX		48,284,883		42,124,659		260,219		2,680,968		0		2,247,424		0		2,247,424		0		2,247,424		0		XXX	XXX
8999999.	Total - Preferred Stocks.....													45,799,603	XXX		48,284,883		42,124,659		260,219		2,680,968		0		2,247,424		0		2,247,424		0		2,247,424		0		XXX	XXX

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description			Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																			
04010L	10	3	ARES CAPITAL CORP.....	.....	...	.....136,600.000	2,147,352	15.720	2,147,352	2,458,817	0	207,632	0	(105,182)	0	(105,182)	0	L	03/27/2013.
092533	10	8	BLACKROCK KELSO CAPITAL CORP.....	.....	...	.....245,900.000	1,531,957	6.230	1,531,957	1,531,957	44,262	184,425	0	745,726	925,233	(179,507)	0	L	04/01/2013.
31337#	10	5	FEDERAL HOME LOAN BANK OF CINCINNATI.....	.....	...	.....7,341.000	734,100	100.000	734,100	734,100	0	36,688	0	0	0	0	0	A	08/14/2008.
38173M	10	2	GOLUB CAPITAL BDC INC.....	.....	...	.....147,400.000	2,682,680	18.200	2,682,680	2,452,191	0	200,464	0	(28,006)	0	(28,006)	0	L	04/10/2013.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....						7,096,089	XXX	7,096,089	7,177,065	44,262	629,209	0	612,538	925,233	(312,695)	0	XXX	XXX	
Common Stocks - Parent, Subsidiaries and Affiliates																			
47036*	10	9	JAMES RIVER CASUALTY COMPANY.....	.....	...	.....10,000,000.000	17,318,839	1.732	17,318,839	15,000,000	0	0	0	787,266	0	787,266	0	.....	08/26/2009.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....						17,318,839	XXX	17,318,839	15,000,000	0	0	0	787,266	0	787,266	0	XXX	XXX	
Common Stocks - Mutual Funds																			
46625H	36	5	JPMORGAN ALERIAN MLP INDEX.....	.....	...	.....92,750.000	2,547,843	27.470	2,547,843	2,502,432	0	43,973	0	45,410	0	45,410	0	L	10/27/2017.
902641	64	6	ETRACS ALERIAN INFRASTRUCTUR.....	.....	C	108,887.000	2,633,977	24.190	2,633,977	2,498,367	0	0	0	135,610	0	135,610	0	L	11/28/2017.
9299999. Total - Common Stocks - Mutual Funds.....						5,181,820	XXX	5,181,820	5,000,799	0	43,973	0	181,020	0	181,020	0	XXX	XXX	
9799999. Total - Common Stock.....						29,596,748	XXX	29,596,748	27,177,864	44,262	673,182	0	1,580,824	925,233	655,591	0	XXX	XXX	
9899999. Total Common and Preferred Stock.....						75,396,351	XXX	77,881,631	69,302,523	304,481	3,354,150	0	3,828,248	925,233	2,903,015	0	XXX	XXX	

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

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government										
912828	2S	8	US TREASURY N/B.....		09/27/2017.....	BARCLAYS CAPITAL.....		2,221,092	2,250,000	2,828
912828	M8	0	UNITED STATES TREASURY NOTE.....		12/15/2017.....	NOMURA SECURITIES INTL.....		2,182,906	2,200,000	2,176
0599999			Total - Bonds - U.S. Government.....					4,403,998	4,450,000	5,004
Bonds - U.S. Special Revenue and Special Assessment										
386545	LN	5	GRAND VLY MI ST UNIV REVENUE.....		11/16/2017.....	BANK OF AMERICA.....		293,523	250,000	0
544445	BT	5	LOS ANGELES CA DEPT OF ARPTS A.....		01/06/2017.....	RBC DAIN RAUSCHER INCORPORATED.....		572,890	500,000	0
603827	ZH	2	MINNEAPOLIS-SAINT PAUL MN META.....		01/10/2017.....	FTN FINANCIAL SECURITIES CORP.....		283,573	250,000	799
79560Q	DC	9	SALT LAKE CITY UT SALES TAX RE.....		06/23/2017.....	WELLS FARGO FINANCIAL.....		717,210	600,000	0
3199999			Total - Bonds - U.S. Special Revenue and Special Assessments.....					1,867,196	1,600,000	799
Bonds - Industrial and Miscellaneous										
00076V	AQ	3	ABG INTERMEDIATE HOLDINGS 2 TL B.....		09/26/2017.....	BANK OF AMERICA.....		1,059,576	1,064,900	0
00187U	AB	4	AP EXHAUST ACQUISITION LLC TL.....		05/09/2017.....	JEFFERIES & COMPANY INC.....		851,914	869,300	0
00215K	AB	2	ASP CHROMAFLO INTERMEDIATE HOLD TL 2L.....		03/23/2017.....	MORGAN STANLEY & CO.....		36,100	36,100	0
00215N	AB	6	ATS (GREENLIGHT MERGER CORP) TL 2L.....		07/06/2017.....	BANK OF AMERICA.....		350,697	354,700	0
00215N	AD	2	ATS (GREENLIGHT MERGER CORP) TL B.....		05/25/2017.....	BANK OF AMERICA.....		595,980	602,000	0
00215P	AC	9	ASP MCS ACQUISITION TL B.....		05/12/2017.....	GOLDMAN SACHS.....		520,286	522,900	0
00709L	AB	3	ADMI CORP TL B.....		03/06/2017.....	ROYAL BANK OF CANADA.....		369,700	369,700	0
00769E	AS	9	ADVANTAGE SALES & MARKETING TL B.....		08/01/2017.....	BARCLAYS CAPITAL.....		997,640	1,018,000	0
00769E	AW	0	ADVANTAGE SALES & MARKETING TL B.....		04/26/2017.....	BANK OF AMERICA.....		1,004,338	1,035,400	0
00912Y	AL	6	AIR METHODS (ASP AMC MERGER) TL.....		06/13/2017.....	VARIOUS.....		1,578,650	1,587,100	0
01860Y	AJ	1	ALLIANCE HEALTHCARE SERVICES TL.....		10/20/2017.....	JP MORGAN SECURITIES INC.....		1,889,712	1,908,800	0
03211R	AB	5	AMPLIFY SNACK BRANDS TL.....		08/24/2017.....	VARIOUS.....		268,838	269,719	0
03765V	AH	3	PRIME SECURITY SERVICES BOR TL.....		12/13/2016.....	BARCLAYS CAPITAL.....		1,120,452	1,120,452	0
03834W	AG	0	APTEAN HOLDINGS INC TL B.....		12/15/2016.....	MORGAN STANLEY & CO.....		972,972	982,800	0
03834W	AK	1	APTEAN INC 2L.....		12/15/2016.....	MORGAN STANLEY & CO.....		1,140,039	1,157,400	0
05349U	AX	0	AVAYA INC TL B.....		11/09/2017.....	GOLDMAN SACHS.....		916,146	925,400	0
05543Y	AB	4	BBB INDUSTRIES US HOLDIN TL B.....		03/02/2017.....	NOMURA SECURITIES INTL.....		579,556	580,500	0
10524M	AN	7	BRAND ENERGY TL.....		06/16/2017.....	GOLDMAN SACHS.....		1,661,220	1,678,000	0
125039	AF	4	CD COMMERCIAL MORTGAGE TRUST 17-CD6 A5.....		11/13/2017.....	DEUTSCHE BANK.....		1,287,418	1,250,000	3,480
12543B	AH	7	CH HOLD (CALIBER COLLISION) TL.....		07/28/2017.....	VARIOUS.....		549,025	550,356	0
14076C	AG	8	CARAUSTAR INDUSTRIES INC TL.....		03/09/2017.....	CREDIT SUISSE FIRST BOSTON.....		1,017,450	1,020,000	0
20038G	AB	4	COMFORT HOLDING (INNOCOR) TL.....		02/02/2017.....	MORGAN STANLEY & CO.....		1,161,270	1,173,000	0
20038G	AE	8	COMFORT HOLDING (INNOCOR) TL 2L.....		02/02/2017.....	BANK OF AMERICA.....		455,232	474,200	0
21038K	AE	7	CONSTELLIS HOLDINGS LLC TL.....		04/18/2017.....	CREDIT SUISSE FIRST BOSTON.....		1,291,774	1,304,822	0
21038K	AG	2	CONSTELLIS HOLDINGS LLC TL 2L.....		04/18/2017.....	CREDIT SUISSE FIRST BOSTON.....		1,355,557	1,376,200	0
21248P	AS	1	CONVERGEONE HOLDINGS CORP TL B.....		07/26/2017.....	VARIOUS.....		493,318	498,033	0
24701P	AC	0	DELIVER BUYER INC TL.....		04/28/2017.....	ROYAL BANK OF CANADA.....		660,924	667,600	0
26443J	AH	1	DUKE FINANCE LLC TL.....		02/15/2017.....	CREDIT SUISSE FIRST BOSTON.....		447,480	452,000	0
26926N	AJ	4	EVO PAYMENTS INTERNATIONAL TL.....		12/08/2016.....	SUNTRUST CAPITAL MARKETS.....		971,190	981,000	0
28501K	AK	6	ELECTRICAL COMPONENTS INTL TL B.....		01/20/2017.....	BANK OF AMERICA.....		85,851	86,500	0
31850F	AT	9	FIRST AMERICAN PAYMENT SYSTEM TL.....		01/03/2017.....	GOLDMAN SACHS.....		1,364,319	1,378,100	0
34960T	AC	7	FORTERRA FINANCE TL.....		08/10/2017.....	VARIOUS.....		1,080,555	1,133,200	0
35640F	AF	5	FREEDOM MORTGAGE CORP TL B.....		02/17/2017.....	BARCLAYS CAPITAL.....		77,220	78,000	0
37956K	AB	7	GLOBAL APPLIANCE INC (SHARK NINJA) TL B.....		10/05/2017.....	JP MORGAN SECURITIES INC.....		1,013,859	1,024,100	0
42329D	AC	1	ASP MWI MERGER SUB INC (HELIX) TL.....		09/28/2017.....	ROYAL BANK OF CANADA.....		1,033,805	1,039,000	0
44325H	AB	4	VIVID SEATS (HOYA MIDCO LLC) TL B.....		06/27/2017.....	BARCLAYS CAPITAL.....		1,323,995	1,334,000	0

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
45676F	AH	7	INFORMATION RESOURCES INC TL B.....	12/20/2016.....	MORGAN STANLEY & CO.....		1,762,145	1,771,000	0
47214D	AC	8	JAZZ ACQUISITION (WENCOR) TL.....	04/28/2017.....	CREDIT SUISSE FIRST BOSTON.....		1,435,809	1,477,149	0
49460Y	BF	1	KINETIC CONCEPTS INC TL B.....	01/31/2017.....	MORGAN STANLEY & CO.....		861,670	866,000	0
50076W	AM	5	KRATON POLYMERS LLC TL B.....	12/13/2016.....	DEUTSCHE BANK.....		438,900	438,900	0
50226B	AD	0	LSF9 ATLANTIS HOLDINGS LLC TL.....	04/21/2017.....	CREDIT SUISSE FIRST BOSTON.....		710,402	717,577	0
53226D	AD	0	LIGHTHOUSE NETWORK LLC TL.....	11/20/2017.....	CREDIT SUISSE FIRST BOSTON.....		1,303,152	1,309,700	0
53226G	AE	1	LIGHTSTONE GENERATION LLC TL B.....	03/22/2017.....	VARIOUS.....		1,109,895	1,132,530	0
53226G	AF	8	LIGHTSTONE GENERATION LLC TL C.....	12/15/2016.....	MORGAN STANLEY & CO.....		102,450	104,541	0
55303B	AC	7	MH SUB I LLC TL 2L.....	08/16/2017.....	ROYAL BANK OF CANADA.....		858,726	867,400	0
60646C	AC	1	MISTER CAR WASH HOLDINGS INC TL B.....	03/27/2017.....	VARIOUS.....		368,457	368,457	0
62871N	AG	0	NAB HOLDINGS LLC TL B.....	06/19/2017.....	CREDIT SUISSE FIRST BOSTON.....		851,223	855,500	0
64200P	AB	4	NEW ARCLIN US HOLDING TL.....	02/09/2017.....	CREDIT SUISSE FIRST BOSTON.....		497,987	500,489	0
68162R	AC	5	WEST CORP (OLYMPUS) TL.....	10/03/2017.....	CREDIT SUISSE FIRST BOSTON.....		958,958	968,644	0
69361C	AJ	0	PSC INDUSTRIAL OUTSOURCING LP TL B.....	10/05/2017.....	GOLDMAN SACHS.....		1,960,497	1,980,300	0
71677H	AG	0	PETSMART INC TL B.....	02/01/2017.....	VARIOUS.....		1,027,964	1,037,300	0
72108P	AL	8	PIKE CORP TL B.....	09/13/2017.....	MORGAN STANLEY & CO.....		1,031,100	1,031,100	0
73172N	AB	4	POLYCONCEPT NORTH AMERICA HOLDILNGS TL B.....	06/06/2017.....	GOLDMAN SACHS.....		225,964	225,400	0
73931D	AG	7	POWER PRODUCTS LLC TL 1L.....	01/31/2017.....	MORGAN STANLEY & CO.....		1,766,125	1,775,000	0
74274L	AC	1	PRIORITY PAYMENT SYSTEMS TL.....	12/28/2016.....	SUNTRUST CAPITAL MARKETS.....		821,262	838,023	0
75187P	AC	5	RAMUNDSEN HOLDINGS LLC TL 1L.....	01/20/2017.....	MORGAN STANLEY & CO.....		540,285	543,000	0
76100L	AH	5	RESEARCH NOW GROUP INC TL.....	12/08/2017.....	GOLDMAN SACHS.....		454,385	478,300	0
77051U	AB	5	ROBERTSHAW HOLDINGS CORP TL.....	08/04/2017.....	JP MORGAN SECURITIES INC.....		934,935	942,000	0
78411E	AC	2	SPECIALTYCARE INC TL.....	08/18/2017.....	ANTARES CAPITAL LP.....		100,495	101,000	0
81733H	AB	2	SEQUA CORP TL B.....	04/26/2017.....	BARCLAYS CAPITAL.....		826,248	830,400	0
86737R	AD	1	SUNGARD AVAIL SERV CAP TL B.....	07/17/2017.....	JP MORGAN SECURITIES INC.....		1,828,136	1,847,560	0
87256F	AB	0	TKC HOLDINGS INC TL 1L.....	01/31/2017.....	MORGAN STANLEY & CO.....		861,670	866,000	0
88065V	AC	2	TENSAR CORP LLC TL.....	10/18/2017.....	UBS WARBURG.....		46,866	49,074	0
89214P	BD	0	TOWNEBANK/PORTSMOUTH VA.....	07/12/2017.....	SANDLER ONEILL.....		4,000,000	4,000,000	0
89677U	AB	4	BIOPLAN USA INC TL B.....	11/14/2017.....	UBS WARBURG.....		35,523	37,100	0
89778P	AB	3	TRUCK HERO INC TL.....	05/16/2017.....	JEFFERIES & COMPANY INC.....		1,395,900	1,410,000	0
89778P	AE	7	TRUCK HERO INC TL 2L.....	05/16/2017.....	JEFFERIES & COMPANY INC.....		462,950	470,000	0
90472V	AJ	0	UNIFRAX I LLC TL B.....	03/31/2017.....	GOLDMAN SACHS.....		390,920	391,900	0
90472V	AM	3	UNIFRAX I LLC 2L.....	11/03/2017.....	GOLDMAN SACHS.....		955,200	960,000	0
91822U	AF	5	VC GB HOLDINGS INC TL 2L.....	02/23/2017.....	DEUTSCHE BANK.....		915,065	929,000	0
92484P	AC	0	STARFISH-V MERGER SUB INC TL B.....	09/29/2017.....	BANK OF AMERICA.....		1,579,066	1,595,400	0
92672U	AB	3	VIEWPOINT INC TL.....	07/18/2017.....	CREDIT SUISSE FIRST BOSTON.....		365,265	367,100	0
948627	AW	4	WEIGHT WATCHERS INTERNATIONAL TL B.....	11/20/2017.....	JP MORGAN SECURITIES INC.....		1,881,012	1,919,400	0
97417A	AB	6	WINK HOLDCO INC TL.....	11/02/2017.....	GOLDMAN SACHS.....		634,410	636,000	0
97654Y	AB	6	WIREPATH HOME SYSTEMS LLC TL.....	07/31/2017.....	UBS WARBURG.....		651,825	655,100	0
98411K	AB	8	XEROX BUSINESS SERVICES LLC TL B.....	09/14/2017.....	CITIGROUP GLOBAL MARKETS.....		1,088,263	1,088,263	0
99B022	67	3	EXPRO FINSERVICES SARL DD.....	12/20/2017.....	HSBC SECURITIES USA INC.....		306,969	313,234	0
BL2386	28	4	INTERNAP CORP TL.....	04/03/2017.....	JEFFERIES & COMPANY INC.....		540,470	548,700	0
BL2484	61	8	APRO LLC TL B.....	08/01/2017.....	JP MORGAN SECURITIES INC.....		211,935	213,000	0
BL2493	49	4	BIG RIVER STEEL LLC TL B.....	08/15/2017.....	GOLDMAN SACHS.....		895,950	905,000	0
BL2560	69	8	IPAYMENT INC TL B.....	04/06/2017.....	JP MORGAN SECURITIES INC.....		610,038	616,200	0
P6981X	AB	6	MRO HOLDINGS INC TL.....	10/20/2017.....	CREDIT SUISSE FIRST BOSTON.....		726,363	733,700	0

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
C2088H AB 6	CAN AM CONSTRUCTION INC/CANADA TL B.....		A.....	06/29/2017.....	MORGAN STANLEY & CO.....		601,400	620,000	0
C8177P AC 5	SANDVINE CORP TL B.....		A.....	08/23/2017.....	JP MORGAN SECURITIES INC.....		236,598	251,700	0
BL2465 21 1	ARCHROMA FINANCE SARL TL B2.....		D.....	07/11/2017.....	BANK OF AMERICA.....		818,985	823,100	0
L2968E AB 8	ENDO LUXEMBOURG TL B.....		D.....	04/12/2017.....	JP MORGAN SECURITIES INC.....		778,289	782,200	0
3899999. Total - Bonds - Industrial and Miscellaneous.....							75,352,160	76,091,723	3,480
8399997. Total - Bonds - Part 3.....							81,623,354	82,141,723	9,283
8399998. Total - Bonds - Summary Item from Part 5.....							25,603,564	25,381,233	16,482
8399999. Total - Bonds.....							107,226,918	107,522,956	25,765
Preferred Stocks - Industrial and Miscellaneous									
48127X 54 2	JPMORGAN CHASE & CO 6.1%.....			11/02/2017.....	WELLS FARGO FINANCIAL.....	17,500,000	471,625	0.00	0
8499999. Total - Preferred Stocks - Industrial and Miscellaneous.....							471,625	XXX	0
8999997. Total - Preferred Stocks - Part 3.....							471,625	XXX	0
8999999. Total - Preferred Stocks.....							471,625	XXX	0
Common Stocks - Mutual Funds									
46625H 36 5	JPMORGAN ALERIAN MLP INDEX.....			10/27/2017.....	STIFEL-HANIFEN DIVIS.....	92,750,000	2,502,432	XXX	0
902641 64 6	ETRACS ALERIAN INFRASTRUCTUR.....		C.....	11/28/2017.....	WEEDEN & CO.....	108,887,000	2,498,367	XXX	0
9299999. Total - Common Stocks - Mutual Funds.....							5,000,799	XXX	0
9799997. Total - Common Stocks - Part 3.....							5,000,799	XXX	0
9799999. Total - Common Stocks.....							5,000,799	XXX	0
9899999. Total - Preferred and Common Stocks.....							5,472,424	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks.....							112,699,342	XXX	25,765

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																						
912828	N4	8	UNITED STATES TREASURY NOTE.....	..	11/28/2017.	BANK OF AMERICA.....		124,589	125,000	127,222	126,809	0	(402)	0	(402)	0	126,407	0	(1,817)	(1,817)	2,082	12/31/2020.
912828	P9	5	UNITED STATES TREASURY NOTE.....	..	08/23/2017.	HSBC SECURITIES USA INC.....		995,778	1,000,000	999,066	999,307	0	200	0	200	0	999,508	0	(3,730)	(3,730)	9,402	03/15/2019.
912828	TW	0	UNITED STATES TREASURY NOTE.....	..	10/31/2017.	VARIOUS.....		2,000,000	2,000,000	2,013,054	2,002,210	0	(2,210)	0	(2,210)	0	2,000,000	0	0	0	7,875	10/31/2017.
0599999.	Total - Bonds - U.S. Government.....							3,120,367	3,125,000	3,139,342	3,128,326	0	(2,412)	0	(2,412)	0	3,125,915	0	(5,547)	(5,547)	19,359	XXX
Bonds - U.S. Political Subdivisions of States																						
154686	KS	7	CENTRL OH SOL WST AUTH.....	..	08/23/2017.	MESIROW FINANCIAL INC.....		1,233,950	1,000,000	1,194,270	1,193,585	0	(14,815)	0	(14,815)	0	1,178,770	0	55,180	55,180	34,444	12/01/2024.
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....							1,233,950	1,000,000	1,194,270	1,193,585	0	(14,815)	0	(14,815)	0	1,178,770	0	55,180	55,180	34,444	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
040654	UJ	2	ARIZONA ST TRANSPRTN BRD HIGHW.....	..	07/17/2017.	MORGAN STANLEY & CO.....		1,111,230	1,000,000	1,114,230	1,111,666	0	(17,031)	0	(17,031)	0	1,094,635	0	16,595	16,595	52,361	07/01/2020.
31294K	ZF	5	FEDERAL HOME LN MTG CORP #E01642.....	..	12/01/2017.	PAYDOWN.....		32,910	32,910	32,751	32,877	0	34	0	34	0	32,910	0	0	0	815	05/01/2019.
31294K	ZT	5	FEDERAL HOME LN MTG CORP #E01654.....	..	12/01/2017.	PAYDOWN.....		14,810	14,810	14,741	14,796	0	14	0	14	0	14,810	0	0	0	368	06/01/2019.
3138ET	DZ	6	FEDERAL NATIONAL MTG ASSOC #AL8219.....	..	12/13/2017.	VARIOUS.....		1,207,417	1,161,286	1,245,842	1,238,527	0	(11,941)	0	(11,941)	0	1,226,586	0	(19,168)	(19,168)	44,202	02/01/2046.
3140E8	LU	0	FEDERAL NATIONAL MTG ASSOC #BA3938.....	..	12/01/2017.	PAYDOWN.....		192,397	192,397	202,076	192,966	0	(569)	0	(569)	0	192,397	0	0	0	3,610	01/01/2046.
31418B	3T	1	FEDERAL NATIONAL MTG ASSOC #MA2609.....	..	12/01/2017.	PAYDOWN.....		61,395	61,395	64,321	61,572	0	(177)	0	(177)	0	61,395	0	0	0	1,152	05/01/2046.
407287	LX	7	HAMILTON CNTY OH SALES TAX.....	..	08/23/2017.	RAYMOND JAMES.....		1,185,370	1,000,000	1,151,650	1,149,738	0	(15,694)	0	(15,694)	0	1,134,044	0	51,326	51,326	37,083	12/01/2022.
54466H	DP	8	LOS ANGELES CNTY CA MET TRANSP.....	..	08/23/2017.	RH INVESTMENT CORP.....		1,248,180	1,000,000	1,175,730	1,174,648	0	(10,748)	0	(10,748)	0	1,163,900	0	84,280	84,280	37,222	06/01/2028.
604146	AJ	9	MINNESOTA ST GEN FUND REVENUE.....	..	07/17/2017.	WELLS FARGO FINANCIAL.....		1,132,660	1,000,000	1,125,960	1,123,592	0	(15,673)	0	(15,673)	0	1,107,918	0	24,742	24,742	44,028	03/01/2021.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							6,186,369	5,462,798	6,127,301	6,100,382	0	(71,785)	0	(71,785)	0	6,028,595	0	157,775	157,775	220,841	XXX
Bonds - Industrial and Miscellaneous																						
00076V	AQ	3	ABG INTERMEDIATE HOLDINGS 2 TL B.....	..	12/29/2017.	VARIOUS.....		792,971	786,099	782,168	0	0	18	0	18	0	782,186	0	10,785	10,785	(223)	09/27/2024.
00187U	AB	4	AP EXHAUST ACQUISITION LLC TL.....	..	11/29/2017.	VARIOUS.....		31,108	31,447	30,818	0	0	389	0	389	0	31,266	0	(158)	(158)	930	05/10/2024.
00214V	AD	5	ASP MSG ACQUISITION CO INC(MILK SPEC) TL.....	..	03/10/2017.	CREDIT SUISSE FIRST BOSTON.....		532,511	526,363	521,099	521,293	0	96	0	96	0	521,389	0	11,121	11,121	5,919	08/16/2023.
00215K	AE	6	ASP CHROMAFLO INTERMEDIATE HOLD TL B1.....	..	12/29/2017.	SINK FUND PAYMENT.....		1,676	1,676	1,667	1,671	0	5	0	5	0	1,676	0	0	0	54	11/20/2023.
00215N	AD	2	ATS (GREENLIGHT MERGER CORP) TL B.....	..	12/29/2017.	SINK FUND PAYMENT.....		3,010	3,010	2,980	0	0	30	0	30	0	3,010	0	0	0	72	05/31/2024.
00215P	AC	9	ASP MCS ACQUISITION TL B.....	..	12/29/2017.	SINK FUND PAYMENT.....		2,615	2,615	2,601	0	0	13	0	13	0	2,615	0	0	0	55	05/20/2024.
004403	AF	8	ACE CASH EXPRESS INC.....	..	05/04/2017.	DIRECT.....		2,195,408	2,278,000	2,247,995	1,867,960	386,848	2,472	0	389,320	0	2,257,280	0	(61,872)	(61,872)	169,029	02/01/2019.
00709L	AB	3	ADMI CORP TL B.....	..	12/29/2017.	SINK FUND PAYMENT.....		3,753	3,753	3,753	0	0	0	0	0	0	3,753	0	0	0	56	04/29/2022.
00769E	AS	9	ADVANTAGE SALES & MARKETING TL B.....	..	12/29/2017.	SINK FUND PAYMENT.....		5,234	5,234	5,129	0	0	13	0	13	0	5,234	0	0	0	40	07/23/2021.
00769E	AW	0	ADVANTAGE SALES & MARKETING TL B.....	..	12/29/2017.	SINK FUND PAYMENT.....		5,177	5,177	5,022	0	0	48	0	48	0	5,177	0	0	0	81	07/23/2021.
00912Y	AL	6	AIR METHODS (ASP AMC MERGER) TL.....	..	12/06/2017.	VARIOUS.....		302,617	302,971	301,457	0	0	1,441	0	1,441	0	302,971	0	(354)	(354)	5,377	04/22/2024.
03211R	AB	5	AMPLIFY SNACK BRANDS TL.....	..	12/29/2017.	SINK FUND PAYMENT.....		1,567	1,567	1,563	0	0	3	0	3	0	1,567	0	0	0	18	09/02/2023.
03759D	AB	4	APEX TOOL GROUP LLC TL B.....	..	11/09/2017.	VARIOUS.....		1,978,131	1,998,897	1,971,929	1,978,545	4,665	5,334	0	9,999	0	1,988,543	0	(10,412)	(10,412)	56,277	01/31/2020.
03765V	AH	3	PRIME SECURITY SERVICES BOR TL.....	..	04/26/2017.	VARIOUS.....		1,132,407	1,120,452	1,120,452	1,120,452	0	0	0	0	0	1,120,452	0	11,955	11,955	16,246	05/02/2022.
03834W	AG	0	APTEAN HOLDINGS INC TL B.....	..	06/30/2017.	SINK FUND PAYMENT.....		982,800	982,800	972,972	972,972	0	9,828	0	9,828	0	982,800	0	0	0	28,569	12/20/2022.
03976G	AB	4	ARDEN GROUP INC TL.....	..	12/29/2017.	SINK FUND PAYMENT.....		11,007	11,007	10,897	10,968	0	39	0	39	0	11,007	0	0	0	371	02/19/2020.
04765B	AG	7	ATKORE INTERNATIONAL INC TL.....	..	02/10/2017.	VARIOUS.....		1,582,845	1,571,062	1,559,237	1,561,968	0	(2,730)	0	(2,730)	0	1,559,237	0	23,608	23,608	10,891	12/22/2023.
05543C	AC	0	BOBS DISCOUNT FURNITURE TL.....	..	12/29/2017.	VARIOUS.....		113,148	114,360	112,073	113,691	0	669	0	669	0	114,360	0	(1,213)	(1,213)	3,956	02/12/2021.
05543Y	AB	4	BBB INDUSTRIES US HOLDIN TL B.....	..	12/29/2017.	SINK FUND PAYMENT.....		84,351	84,351	83,386	55,054	0	(20)	0	(20)	0	84,351	0	0	0	3,979	11/03/2021.
05745P	AD	5	BAKERCORP INTERNATIONAL INC TL B.....	..	01/31/2017.	VARIOUS.....		653,700	677,409	660,474	641,845	23,830	405	0	24,235	0	666,079	0	(12,380)	(12,380)	7,878	02/07/2020.
10524M	AN	7	BRAND ENERGY TL.....	..	12/29/2017.	VARIOUS.....		479,281	475,841	471,083	0	0	4,198	0	4,198	0	475,281	0	4,000	4,000	1,538	06/21/2024.
12543B	AH	7	CH HOLD (CALIBER COLLISION) TL.....	..	12/29/2017.	VARIOUS.....		339,188	337,508	336,664	0	0	2	0	2	0	336,668	0	2,520	2,520	2,789	02/01/2024.

SCHEDULE D - PART 4

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

E14.1

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						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
12670U	AB	3		12/08/2016	VARIOUS.....		1,309,350	1,290,000	1,283,550	1,283,697	0	46	0	46	0	1,283,743	0	25,607	25,607	5,706	11/08/2023.
12768Q	AF	6		06/02/2017	VARIOUS.....		1,937,246	1,925,244	1,935,963	1,929,847	0	(268)	0	(268)	0	1,929,579	0	7,667	7,667	45,376	05/08/2021.
13748V	AD	3		12/01/2017	SINK FUND PAYMENT.....		131,257	131,257	130,601	130,667	0	590	0	590	0	131,257	0	0	0	6,916	06/15/2023.
14041N	FD	8		07/17/2017	DEUTSCHE BANK.....		507,012	500,000	502,891	502,712	0	(322)	0	(322)	0	502,390	0	4,622	4,622	4,575	02/15/2024.
14041N	FG	1		10/27/2017	WELLS FARGO FINANCIAL.....		1,226,172	1,250,000	1,249,629	1,249,655	0	60	0	60	0	1,249,715	0	(23,543)	(23,543)	18,156	06/17/2024.
14041N	FJ	5		07/13/2017	HSBC SECURITIES USA INC.....		5,030,156	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	30,156	30,156	27,911	09/16/2024.
14076C	AB	9		03/14/2017	SINK FUND PAYMENT.....		687,994	687,994	689,479	688,948	0	(954)	0	(954)	0	687,994	0	0	0	11,314	05/01/2019.
14076C	AE	3		03/14/2017	SINK FUND PAYMENT.....		795,734	795,734	771,304	779,335	0	16,399	0	16,399	0	795,734	0	0	0	13,085	05/01/2019.
14076C	AG	8		12/29/2017	VARIOUS.....		408,814	406,361	405,345	0	0	632	0	632	0	405,981	0	2,833	2,833	9,265	03/14/2022.
161571	HE	7		10/27/2017	WELLS FARGO FINANCIAL.....		1,232,617	1,250,000	1,249,791	1,249,813	0	43	0	43	0	1,249,856	0	(17,239)	(17,239)	16,297	07/15/2022.
16308T	AB	7		12/14/2017	SINK FUND PAYMENT.....						0		0				0				
							846,542	846,542	838,735	840,889	0	5,653	0	5,653	0	846,542	0	0	0	53,081	06/22/2022.
20038G	AB	4		12/29/2017	VARIOUS.....		96,138	96,138	95,176	95,176	0	76	0	76	0	95,280	0	858	858	1,830	02/05/2024.
21038K	AE	7		12/29/2017	SINK FUND PAYMENT.....		6,524	6,524	6,459	6,459	0	65	0	65	0	6,524	0	0	0	227	04/21/2024.
21248P	AS	1		12/29/2017	SINK FUND PAYMENT.....		2,490	2,490	2,467	2,467	0	22	0	22	0	2,490	0	0	0	56	06/20/2024.
22051U	AM	7		11/01/2017	VARIOUS.....		607,716	605,547	587,380	610,127	0	(14,990)	0	(14,990)	0	595,137	0	12,579	12,579	23,198	11/30/2023.
23248R	AB	0		11/30/2017	SINK FUND PAYMENT.....		190,800	190,800	188,892	188,920	0	1,880	0	1,880	0	190,800	0	0	0	12,341	11/29/2024.
24228H	AG	3		12/29/2017	SINK FUND PAYMENT.....		8,380	8,380	8,297	8,368	0	12	0	12	0	8,380	0	0	0	322	12/22/2021.
24521T	AB	2		02/21/2017	PRIOR PERIOD INCOME.....		0	0	0	0	0	0	0	0	0	0	0	0	0	783	02/18/2021.
24701P	AC	0		12/29/2017	SINK FUND PAYMENT.....		3,338	3,338	3,305	3,305	0	29	0	29	0	3,338	0	0	0	83	05/01/2024.
26443J	AH	1		12/29/2017	SINK FUND PAYMENT.....		6,755	6,755	6,687	6,687	0	55	0	55	0	6,755	0	0	0	215	02/21/2024.
26926N	AJ	4		12/28/2017	VARIOUS.....		171,062	169,631	167,935	167,925	0	72	0	72	0	167,996	0	3,066	3,066	3,159	12/22/2023.
26929C	AC	0		12/01/2017	SINK FUND PAYMENT.....		1,020,187	1,020,187	1,000,935	995,153	7,543	17,491	0	25,034	0	1,020,187	0	0	0	55,095	11/02/2020.
28501K	AK	6		12/29/2017	SINK FUND PAYMENT.....		6,558	6,558	6,533	6,561	0	20	0	20	0	6,558	0	0	0	245	05/28/2021.
29089C	AG	1		04/26/2017	VARIOUS.....		625,173	623,614	614,260	621,861	1,752	0	0	1,752	0	623,614	0	1,559	1,559	19,219	08/01/2022.
31850F	AJ	1		01/06/2017	VARIOUS.....		505,902	505,902	504,001	502,942	1,354	1,606	0	2,960	0	505,902	0	0	0	566	10/12/2018.
31850F	AT	9		12/06/2017	SINK FUND PAYMENT.....		120,584	120,584	119,378	119,378	0	759	0	759	0	120,584	0	0	0	3,324	01/05/2024.
33974U	AF	3		08/23/2017	VARIOUS.....		1,323,472	1,320,191	1,313,590	1,314,119	0	6,073	0	6,073	0	1,320,191	0	3,281	3,281	31,532	09/30/2023.
34960T	AC	7		12/29/2017	VARIOUS.....		1,458,523	1,444,121	1,436,673	1,429,417	0	23	0	23	0	1,436,938	0	21,585	21,585	2,694	10/25/2023.
35640F	AF	5		12/29/2017	SINK FUND PAYMENT.....		1,463	1,463	1,448	1,448	0	13	0	13	0	1,463	0	0	0	49	02/23/2022.
36150K	AF	4		02/28/2017	SINK FUND PAYMENT.....		271,237	271,237	268,525	268,665	0	2,572	0	2,572	0	271,237	0	0	0	2,712	06/10/2022.
36190S	AA	0		07/17/2017	VARIOUS.....		1,821,000	1,819,720	1,821,426	1,820,034	0	(151)	0	(151)	0	1,819,883	0	1,117	1,117	19,844	02/15/2027.
37956K	AB	7		12/29/2017	SINK FUND PAYMENT.....		2,560	2,560	2,535	2,535	0	26	0	26	0	2,560	0	0	0	27	09/29/2024.
39479U	AE	3		07/20/2017	VARIOUS.....		1,619,700	1,619,700	1,595,405	1,595,602	0	12,925	0	12,925	0	1,608,527	0	11,173	11,173	68,552	12/01/2023.
40426B	AC	1		12/29/2017	SINK FUND PAYMENT.....		7,563	7,563	7,525	7,543	0	20	0	20	0	7,563	0	0	0	267	10/05/2023.
41165C	AF	5		11/30/2017	VARIOUS.....		1,323,414	1,323,000	1,309,770	1,310,213	0	11,422	0	11,422	0	1,321,635	0	1,778	1,778	79,240	10/13/2023.
42329D	AC	1		12/29/2017	SINK FUND PAYMENT.....		2,598	2,598	2,585	2,585	0	13	0	13	0	2,598	0	0	0	28	09/30/2024.
43455J	AQ	1		12/29/2017	VARIOUS.....		535,705	528,472	523,187	523,255	0	1,239	0	1,239	0	524,494	0	11,211	11,211	8,928	11/21/2023.
44325H	AB	4		12/29/2017	SINK FUND PAYMENT.....		6,670	6,670	6,620	6,620	0	50	0	50	0	6,670	0	0	0	122	06/30/2024.
45676F	AH	7		02/15/2017	VARIOUS.....		1,788,710	1,771,000	1,762,145	1,762,145	0	0	0	0	0	1,762,145	0	26,565	26,565	8,259	01/18/2024.
45690D	AH	4		09/29/2017	VARIOUS.....		537,182	530,565	527,912	527,912	0	1,405	0	1,405	0	529,317	0	7,865	7,865	11,928	05/27/2022.
47117F	AG	2		12/29/2017	VARIOUS.....		304,050	308,683	305,490	274,835	31,754	2,093	0	33,847	0	308,683	0	(4,633)	(4,633)	12,844	06/30/2021.

SCHEDULE D - PART 4

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

E14.2

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
														Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion								Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	
47117F AK 3	JASON INC TL 2L.....		F o r e i g n	04/10/2017.	SINK FUND PAYMENT.....		56	56	51	42	14	1	0	15	0	56	0	0	0	1	06/30/2022.	
47214D AC 8	JAZZ ACQUISITION (WENCOR) TL.....			12/29/2017.	SINK FUND PAYMENT.....		13,653	13,653	13,271	0	0	123	0	123	0	13,653	0	0	0	260	06/19/2021.	
47579S AS 9	JELD-WEN INC TL.....			02/07/2017.	VARIOUS.....		656,962	648,851	647,229	647,317	0	384	0	384	0	647,700	0	9,261	9,261	3,341	07/01/2022.	
48234K AC 6	K&N PARENT INC TL.....			12/29/2017.	SINK FUND PAYMENT.....		8,410	8,410	8,326	8,368	0	42	0	42	0	8,410	0	0	0	386	10/20/2023.	
49387T AR 7	KIK CUSTOM PRODUCTS INC TL B.....			09/05/2017.	VARIOUS.....		1,473,290	1,463,149	1,427,167	1,433,295	0	6,762	0	6,762	0	1,440,058	0	33,233	33,233	6,400	08/26/2022.	
49460Y BF 1	KINETIC CONCEPTS INC TL B.....			12/29/2017.	SINK FUND PAYMENT.....		4,330	4,330	4,308	0	0	22	0	22	0	4,330	0	0	0	146	02/02/2024.	
50076W AM 5	KRATON POLYMERS LLC TL B.....			02/27/2017.	VARIOUS.....		1,359,118	1,342,900	1,207,300	1,222,533	0	(8,435)	0	(8,435)	0	1,214,098	0	145,020	145,020	6,494	01/06/2022.	
50105J AM 9	KRONOS INC/MA TL B.....			05/08/2017.	VARIOUS.....		65,964	65,800	65,471	65,485	0	85	0	85	0	65,570	0	394	394	42,876	11/01/2023.	
50116P AD 2	KUBOTA CREDIT OWNER TRUST 14 1A A4.....			08/23/2017.	VARIOUS.....		1,500,649	1,500,000	1,499,716	1,499,914	0	54	0	54	0	1,499,968	0	681	681	17,130	07/15/2020.	
50226B AD 0	LSF9 ATLANTIS HOLDINGS LLC TL.....			12/29/2017.	VARIOUS.....		175,913	175,913	174,154	0	0	1,755	0	1,755	0	175,913	0	0	0	7,086	05/01/2023.	
51509M AP 5	LANDSLIDE HOLDINGS INC TL.....			01/20/2017.	SINK FUND PAYMENT.....		903,491	903,491	894,456	894,786	0	8,705	0	8,705	0	903,491	0	0	0	3,175	09/27/2022.	
51509M AQ 3	LANDSLIDE HOLDINGS INC 2L.....			01/20/2017.	SINK FUND PAYMENT.....		590,800	590,800	578,984	579,252	0	11,548	0	11,548	0	590,800	0	0	0	15,402	09/27/2023.	
52706Y AH 6	LESLIES POOLMART INC TL B.....			01/27/2017.	VARIOUS.....		223,999	223,440	222,323	222,362	0	12	0	12	0	222,374	0	1,625	1,625	1,367	08/16/2023.	
53226G AE 1	LIGHTSTONE GENERATION LLC TL B.....			12/29/2017.	VARIOUS.....		857,253	852,489	835,440	834,514	0	171	0	171	0	835,660	0	21,594	21,594	20,768	01/30/2024.	
53226G AF 8	LIGHTSTONE GENERATION LLC TL C.....			05/03/2017.	VARIOUS.....		86,961	87,344	85,597	85,597	0	15	0	15	0	85,612	0	1,349	1,349	1,916	01/30/2024.	
55328H AE 1	MULTIPLAN INC TL B.....			06/12/2017.	SINK FUND PAYMENT.....		139,550	139,550	138,853	138,873	0	677	0	677	0	139,550	0	0	0	3,111	06/07/2023.	
60646C AC 1	MISTER CAR WASH HOLDINGS INC TL B.....			12/29/2017.	SINK FUND PAYMENT.....		22,445	22,445	22,298	19,657	0	(26)	0	(26)	0	22,445	0	0	0	689	08/20/2021.	
60945L AS 4	MONITRONICS INTERNATIONAL INC TL B2.....			12/29/2017.	VARIOUS.....		173,555	173,555	170,967	171,143	0	1,477	0	1,477	0	172,621	0	934	934	5,846	09/30/2022.	
62871N AG 0	NAB HOLDINGS LLC TL B.....			12/29/2017.	VARIOUS.....		350,672	347,574	345,837	0	0	1,738	0	1,738	0	347,574	0	3,098	3,098	2,541	07/01/2024.	
64072U AE 2	CSC HOLDINGS LLC TL B.....			01/17/2017.	PRIOR PERIOD INCOME.....		0	0	0	0	0	0	0	0	0	0	0	0	0	1,730	07/17/2025.	
64200P AB 4	NEW ARCLIN US HOLDING TL.....			12/29/2017.	SINK FUND PAYMENT.....		2,502	2,502	2,490	0	0	6	0	6	0	2,502	0	0	0	100	02/14/2024.	
64887R AB 0	NEW TRIDENT HOLDCORP INC TL B.....			12/29/2017.	SINK FUND PAYMENT.....		3,329	3,329	2,669	2,669	0	0	0	0	0	2,669	0	660	660	202	07/31/2019.	
65474V AL 5	NISSAN MASTER OWNER TRUST RECE 16-A A2			12/13/2017.	VARIOUS.....		743,809	750,000	749,893	749,964	0	32	0	32	0	749,996	0	(6,187)	(6,187)	11,208	06/15/2021.	
67U54B AC 0	OAK PARENT INC TL.....			12/29/2017.	SINK FUND PAYMENT.....		15,781	15,781	15,623	15,711	0	69	0	69	0	15,781	0	0	0	352	10/26/2023.	
68347R AC 3	OPAL ACQUISITION INC TL B.....			12/29/2017.	SINK FUND PAYMENT.....		15,330	15,330	15,184	14,583	662	84	0	746	0	15,330	0	0	0	583	11/27/2020.	
70583G AQ 5	PELICAN PRODUCTS INC TL B.....		12/29/2017.	SINK FUND PAYMENT.....		13,989	13,989	13,099	13,781	0	208	0	208	0	13,989	0	0	0	476	04/10/2020.		
71677H AG 0	PETSMART INC TL B.....		10/31/2017.	SINK FUND PAYMENT.....		7,918	7,918	7,847	0	0	60	0	60	0	7,918	0	0	0	135	03/11/2022.		
72108P AB 0	PIKE CORP TL.....		03/10/2017.	VARIOUS.....		707,161	707,161	700,090	701,652	0	5,509	0	5,509	0	707,161	0	0	0	11,726	12/22/2021.		
72108P AL 8	PIKE CORP TL B.....		12/29/2017.	VARIOUS.....		634,333	626,514	626,514	0	0	0	0	0	0	626,514	0	7,819	7,819	14	09/20/2024.		
73172N AB 4	POLYCONCEPT NORTH AMERICA HOLDILNGS TL B		12/29/2017.	SINK FUND PAYMENT.....		1,690	1,690	1,695	0	0	(1)	0	(1)	0	1,690	0	0	0	31	08/16/2023.		
73931D AG 7	POWER PRODUCTS LLC TL 1L.....		11/30/2017.	SINK FUND PAYMENT.....		13,313	13,313	13,246	0	0	80	0	80	0	13,313	0	0	0	329	12/20/2022.		
74274L AC 1	PRIORITY PAYMENT SYSTEMS TL.....		12/29/2017.	SINK FUND PAYMENT.....		8,380	8,380	8,213	8,293	0	87	0	87	0	8,380	0	0	0	355	01/03/2023.		
74966F AF 0	RP CROWN PARENT LLC.....		03/31/2017.	PRIOR PERIOD INCOME.....		0	0	0	0	0	0	0	0	0	0	0	0	0	2,310	12/21/2018.		
74966F AJ 2	JDA SOFTWARE GROUP INC TL.....		12/29/2017.	VARIOUS.....		523,235	518,720	516,127	516,393	0	103	0	103	0	516,495	0	6,740	6,740	5,918	10/12/2023.		
75187P AC 5	RAMUNDSEN HOLDINGS LLC TL 1L.....		12/29/2017.	SINK FUND PAYMENT.....		4,073	4,073	4,052	0	0	14	0	14	0	4,073	0	0	0	146	02/01/2024.		
77051U AB 5	ROBERTSHAW HOLDINGS CORP TL.....		12/29/2017.	SINK FUND PAYMENT.....		2,355	2,355	2,337	0	0	18	0	18	0	2,355	0	0	0	51	08/10/2024.		
78028Y AF 6	ROYAL HOLDINGS INC TL.....		02/15/2017.	SINK FUND PAYMENT.....		1,103	1,103	1,098	1,099	0	5	0	5	0	1,103	0	0	0	6	06/20/2022.		
81732L AL 2	SEQUA CORP TL B.....		12/06/2016.	VARIOUS.....		656,485	698,034	610,124	610,124	0	0	0	0	0	610,124	0	46,361	46,361	10,300	06/19/2017.		
81733H AB 2	SEQUA CORP TL B.....		12/29/2017.	VARIOUS.....		257,168	255,589	254,311	0	0	1,271	0	1,271	0	255,589	0	1,579	1,579	3,938	11/28/2021.		
82379W AM 2	SHERIDAN INVEST PARTNERS I TL B2.....		12/29/2017.	VARIOUS.....		26,246	29,601	25,765	24,895	2,310	87	0	2,397	0	27,292	0	(1,046)	(1,046)	30	10/01/2019.		

SCHEDULE D - PART 4

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

E14.3

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						
												Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
82382F	AH	5	SHERIDAN PROD PTNR I-A TL B2.....	..	12/29/2017.	VARIOUS.....	.....	3,350	3,778	3,288	3,177	295	11	0	306	0	3,483	0	(132)	(132)	4	10/01/2019.
82382G	AH	3	SHERIDAN PROD PTNR I-M TL B2.....	..	12/29/2017.	VARIOUS.....	.....	2,167	2,445	2,128	2,066	191	7	0	198	0	2,254	0	(87)	(87)	2	10/01/2019.
82570J	AE	6	SI ORGANIZATION (VENCORE) TL.....	..	11/27/2017.	VARIOUS.....	.....	722,195	717,744	712,577	713,075	0	3,635	0	3,635	0	716,709	0	5,485	5,485	38,830	11/23/2019.
82982N	AE	9	SITEONE LANDSCAPE SUPPLY HOLD TL B.....	..	10/24/2017.	VARIOUS.....	.....	428,535	423,803	419,565	419,565	0	197	0	197	0	419,762	0	8,773	8,773	20,197	04/29/2022.
83547U	AG	4	SONNEBORN US LLC TL.....	..	12/29/2017.	SINK FUND PAYMENT.....	.....	2,025	2,025	2,020	2,022	0	3	0	3	0	2,025	0	0	0	62	12/10/2020.
83547U	AH	2	SONNEBORN BV LLC TL.....	..	12/29/2017.	SINK FUND PAYMENT.....	.....	357	357	356	357	0	0	0	0	0	357	0	0	0	11	12/10/2020.
86880N	AP	8	SURGERY CENTER HOLDINGS INC TL.....	..	08/31/2017.	VARIOUS.....	.....	1,376,159	1,376,159	1,370,358	1,370,358	0	5,801	0	5,801	0	1,376,159	0	0	0	60,450	11/03/2020.
87239P	AC	8	TXU/TCEH DIP TL C.....	..	12/15/2017.	VARIOUS.....	.....	347,721	345,904	342,445	342,606	0	3,190	0	3,190	0	345,797	0	1,924	1,924	15,307	08/04/2023.
87239P	AD	6	TXU/TCEH DIP TL B.....	..	12/29/2017.	VARIOUS.....	.....	1,467,470	1,459,562	1,444,966	1,445,731	0	8,470	0	8,470	0	1,454,200	0	13,269	13,269	56,720	08/04/2023.
87256F	AB	0	TKC HOLDINGS INC TL 1L.....	..	12/29/2017.	SINK FUND PAYMENT.....	.....	6,495	6,495	6,463	0	0	23	0	23	0	6,495	0	0	0	221	02/01/2023.
87264N	AB	3	TPF II POWER LLC TL B.....	..	08/21/2017.	SINK FUND PAYMENT.....	.....	1,637,419	1,637,419	1,632,770	1,633,127	0	4,292	0	4,292	0	1,631,419	0	0	0	57,837	10/02/2023.
88065V	AC	2	TENSAR CORP LLC TL.....	..	04/06/2017.	SINK FUND PAYMENT.....	.....	38,452	38,452	37,883	34,801	3,385	266	0	3,651	0	38,452	0	0	0	560	07/09/2021.
88354V	AB	4	THERMASYS CORP TL B.....	..	02/15/2017.	VARIOUS.....	.....	1,326,141	1,490,046	1,482,738	1,264,677	221,069	6,997	0	228,066	0	1,492,742	0	(166,602)	(166,602)	30,676	05/03/2019.
89677U	AB	4	BIOPLAN USA INC TL B.....	..	12/29/2017.	VARIOUS.....	.....	390,828	401,391	337,180	349,987	0	836	0	836	0	350,917	0	39,911	39,911	316	09/23/2021.
89778P	AB	3	TRUCK HERO INC TL.....	..	12/29/2017.	SINK FUND PAYMENT.....	.....	7,050	7,050	6,980	0	0	63	0	63	0	7,050	0	0	0	163	04/22/2024.
90116E	AB	7	TWEDDLE GROUP INC TL B.....	..	12/29/2017.	SINK FUND PAYMENT.....	.....	30,400	30,400	29,792	30,206	0	194	0	194	0	30,400	0	0	0	1,354	10/24/2022.
90290P	AH	7	US RENAL CARE INC TL.....	..	01/11/2017.	VARIOUS.....	.....	358,219	376,083	350,698	350,698	0	0	0	0	0	350,698	0	7,522	7,522	1,316	12/30/2022.
90346B	AG	4	US SECURITY ASSOCIATES HOLDIN TL B.....	..	09/01/2017.	VARIOUS.....	.....	1,385,484	1,382,046	1,368,225	1,369,073	0	(779)	0	(779)	0	1,368,295	0	17,189	17,189	51,387	07/14/2023.
90351J	AB	0	UBER TECHNOLOGIES INC TL B.....	..	07/17/2017.	VARIOUS.....	.....	736,155	736,155	721,432	722,067	0	8,794	0	8,794	0	730,861	0	5,294	5,294	22,539	07/13/2023.
90472V	AJ	0	UNIFRAX I LLC TL B.....	..	12/29/2017.	SINK FUND PAYMENT.....	.....	1,957	1,957	1,952	0	0	5	0	5	0	1,957	0	0	0	56	04/04/2024.
90980N	AG	9	UNITED CENTRAL INDUSTRIAL TL B.....	..	12/29/2017.	SINK FUND PAYMENT.....	.....	19,430	19,430	18,808	15,499	3,885	46	0	3,931	0	19,430	0	0	0	852	10/09/2018.
91324P	CU	4	UNITEDHEALTH GROUP INC.....	..	07/17/2017.	WELLS FARGO FINANCIAL.....	.....	2,995,560	3,000,000	2,988,780	2,990,533	0	1,183	0	1,183	0	2,991,716	0	3,844	3,844	53,656	03/15/2021.
91822U	AF	5	VC GB HOLDINGS INC TL 2L.....	..	11/07/2017.	VARIOUS.....	.....	206,881	208,280	205,156	0	0	2,654	0	2,654	0	207,908	0	(1,027)	(1,027)	9,180	02/28/2025.
92208G	AC	5	VANTAGE SPECIALTIES INC TL.....	..	10/26/2017.	SINK FUND PAYMENT.....	.....	750,641	750,641	745,944	746,241	0	4,399	0	4,399	0	750,641	0	0	0	35,967	02/05/2021.
92484P	AC	0	STARFISH-V MERGER SUB INC TL B.....	..	12/29/2017.	SINK FUND PAYMENT.....	.....	3,989	3,989	3,948	0	0	41	0	41	0	3,989	0	0	0	79	08/16/2024.
92672U	AB	3	VIEWPOINT INC TL.....	..	12/29/2017.	SINK FUND PAYMENT.....	.....	918	918	913	0	0	5	0	5	0	918	0	0	0	22	07/19/2024.
92835E	AB	3	VISKASE COS INC TL B.....	..	01/23/2017.	VARIOUS.....	.....	623,458	649,435	639,694	616,963	25,115	1,096	0	26,211	0	643,174	0	(19,716)	(19,716)	1,895	01/30/2021.
92850Q	AB	6	LONESTAR GENERATION LLC TL B.....	..	11/30/2017.	SINK FUND PAYMENT.....	.....	9,049	9,049	8,959	8,542	488	19	0	507	0	9,049	0	0	0	311	02/22/2021.
92853T	AE	1	VIVID SEATS LLC TL B.....	..	06/30/2017.	SINK FUND PAYMENT.....	.....	583,000	583,000	571,340	571,787	0	11,213	0	11,213	0	583,000	0	0	0	28,023	10/12/2022.
92867R	AD	1	VOLKSWAGEN AUTO LOAN ENHANCED 14 1 A4.....	..	08/23/2017.	VARIOUS.....	.....	999,700	1,000,000	999,911	999,969	0	15	0	15	0	999,984	0	(283)	(283)	9,821	09/21/2020.
948627	AW	4	WEIGHT WATCHERS INTERNATIONAL TL B.....	..	12/04/2017.	JP MORGAN SECURITIES INC.....	.....	190,941	191,900	188,062	0	0	12	0	12	0	188,074	0	2,867	2,867	0	11/29/2024.
97181#	MU	4	WILMINGTON TRUST TERM LOAN.....	..	07/17/2017.	VARIOUS.....	.....	356,181	356,181	327,686	354,016	0	2,165	0	2,165	0	356,181	0	0	0	8,810	07/17/2017.
97246F	AF	3	WILSONART LLC TL.....	..	12/14/2016.	VARIOUS.....	.....	228,602	226,900	226,333	226,333	0	4	0	4	0	226,336	0	2,265	2,265	170	12/19/2023.
97654Q	AE	7	WIRECO WORLDGROUP INC TL.....	..	12/29/2017.	SINK FUND PAYMENT.....	.....	11,090	11,090	10,979	11,039	0	51	0	51	0	11,090	0	0	0	417	09/29/2023.
97654Y	AB	6	WIREPATH HOME SYSTEMS LLC TL.....	..	12/29/2017.	SINK FUND PAYMENT.....	.....	1,638	1,638	1,630	0	0	8	0	8	0	1,638	0	0	0	36	08/05/2024.
98411K	AB	8	XEROX BUSINESS SERVICES LLC TL B.....	..	12/29/2017.	VARIOUS.....	.....	1,695,432	1,690,109	1,666,099	1,056,590	0	24,010	0	24,010	0	1,690,109	0	5,323	5,323	61,204	12/07/2023.
99B022	67	3	EXPRO FINSERVICES SARL DD.....	..	12/20/2017.	SINK FUND PAYMENT.....	.....	150,352	150,352	147,345	0	0	0	0	0	0	150,352	0	0	0	0	06/18/2019.
BL2277	90	5	HARSCO CORP TL B.....	..	11/06/2017.	VARIOUS.....	.....	971,447	961,900	952,281	952,435	0	9,465	0	9,465	0	961,900	0	9,547	9,547	51,600	11/02/2023.
BL2286	89	8	CULLIGAN HOLDING INC TL B.....	..	12/19/2016.	VARIOUS.....	.....	904,735	898,000	893,510	893,510	0	43	0	43	0	893,553	0	11,182	11,182	1,621	12/13/2023.
BL2386	28	4	INTERNAP CORP TL.....	..	12/29/2017.	SINK FUND PAYMENT.....	.....	2,744	2,744	2,702	0	0	35	0	35	0	2,744	0	0	0	120	04/06/2022.
BL2484	61	8	APRO LLC TL B.....	..	12/29/2017.	SINK FUND PAYMENT.....	.....	4,438	4,438	4,415	0	0	32	0	32	0	4,438	0	0	0	52	08/08/2024.

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						
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification																						
BL2493	49	4	BIG RIVER STEEL LLC TL B.....	..	12/29/2017.	SINK FUND PAYMENT.....	.....	.....2,263	2,263	2,240	0	0	23	0	23	0	2,263	0	0	0	48	08/23/2023.
BL2560	69	8	IPAYMENT INC TL B.....	..	10/02/2017.	SINK FUND PAYMENT.....	.....	.....1,541	1,541	1,525	0	0	12	0	12	0	1,541	0	0	0	54	04/11/2023.
BL2284	97	6	CONSTELLATION BRANDS CANADA TL B1.....	A	11/16/2016.	VARIOUS.....	.....	.....116,568	115,700	115,122	115,122	0	2	0	2	0	115,124	0	1,443	1,443	107	12/15/2023.
C2088H	AB	6	CAN AM CONSTRUCTION INC/CANADA TL B.....	A	12/29/2017.	VARIOUS.....	.....	.....90,371	91,257	88,519	0	0	542	0	542	0	89,080	0	1,291	1,291	5	07/01/2024.
C3301D	AC	2	APLP HOLDINGS LP TL.....	A	06/30/2017.	VARIOUS.....	.....	.....652,421	650,110	630,607	644,758	0	(13,162)	0	(13,162)	0	631,596	0	20,826	20,826	14,998	04/13/2023.
C4438B	AC	0	HUSKY INJECTION MOLDING.....	A	11/29/2016.	VARIOUS.....	.....	.....169,811	170,053	169,628	169,962	0	(282)	0	(282)	0	169,680	0	132	132	1,341	06/30/2021.
C7030J	AB	0	OSUM PRODUCTION CORP TL B.....	A	12/29/2017.	VARIOUS.....	.....	.....141,805	167,421	71,991	71,991	0	0	0	0	0	71,991	0	69,814	69,814	8,305	07/31/2020.
C8177P	AC	5	SANDVINE CORP TL B.....	A	12/29/2017.	SINK FUND PAYMENT.....	.....	.....629	629	592	0	0	15	0	15	0	629	0	0	0	12	09/21/2022.
00110#	AC	7	AES PUERTO RICO.....	D	08/25/2017.	SINK FUND PAYMENT.....	.....	.....1,147,653	1,147,653	975,505	975,505	0	0	0	0	0	975,505	0	172,148	172,148	18,751	02/23/2018.
00215K	AF	3	ASP CHROMAFLO DUTCH I BV TL B2.....	D	12/29/2017.	SINK FUND PAYMENT.....	.....	.....2,179	2,179	2,168	2,172	0	7	0	7	0	2,179	0	0	0	70	11/20/2023.
00913R	AB	2	AIR LIQUIDE FINANCE.....	D	12/13/2017.	VARIOUS.....	.....	.....972,165	1,000,000	994,630	994,899	0	970	0	970	0	995,869	0	(23,704)	(23,704)	20,903	09/27/2021.
46645M	AB	1	JSS HOLDINGS LTD TL B.....	D	03/31/2017.	SINK FUND PAYMENT.....	.....	.....921,197	921,197	898,167	902,540	0	18,657	0	18,657	0	921,197	0	0	0	23,264	08/31/2021.
BL2465	21	1	ARCHROMA FINANCE SARL TL B2.....	D	12/29/2017.	SINK FUND PAYMENT.....	.....	.....2,058	2,058	2,047	0	0	10	0	10	0	2,058	0	0	0	4	08/12/2024.
L2465B	AJ	5	DELTA 2 LUX SARL TL B3.....	D	12/08/2016.	VARIOUS.....	.....	.....789,073	779,331	759,923	771,654	0	(8,117)	0	(8,117)	0	763,537	0	25,535	25,535	692	02/01/2024.
L2968E	AB	8	ENDO LUXEMBOURG TL B.....	D	12/29/2017.	VARIOUS.....	.....	.....165,815	164,604	163,780	0	0	823	0	823	0	164,604	0	1,211	1,211	2,996	04/29/2024.
L3434L	AC	4	EVERGREEN SKILLS LUX SARL TL.....	D	06/14/2017.	VARIOUS.....	.....	.....477,212	495,479	489,424	451,760	41,718	1,131	0	42,849	0	494,609	0	(17,397)	(17,397)	18,569	04/28/2021.
L3462M	AB	9	EXPRO FINSERVICES SARL TL B.....	D	09/29/2017.	SINK FUND PAYMENT.....	.....	.....15,275	15,275	12,449	12,449	0	0	0	0	0	12,449	0	2,826	2,826	546	09/02/2021.
L7256G	AD	9	OXEA SARL TL B2.....	D	05/18/2017.	VARIOUS.....	.....	.....1,083,978	1,103,184	1,077,151	1,074,226	12,500	4,248	0	16,748	0	1,090,973	0	(6,995)	(6,995)	31,704	01/15/2020.
L9308U	AJ	9	TRAVELPORT FINANCE LUXEM TL B.....	D	04/26/2017.	VARIOUS.....	.....	.....537,830	533,177	532,299	532,299	0	2	0	2	0	532,301	0	5,529	5,529	11,642	09/02/2021.
3899999.	Total - Bonds - Industrial and Miscellaneous.....							80,236,773	80,490,230	79,237,451	73,135,358	769,378	225,076	0	994,454	0	79,658,740	0	578,029	578,029	1,858,003	XXX
8399997.	Total - Bonds - Part 4.....							90,777,459	90,078,028	89,698,364	83,557,651	769,378	136,064	0	905,442	0	89,992,020	0	785,437	785,437	2,132,647	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....							25,866,634	25,381,233	25,603,564	0	0	48,703	0	48,703	0	25,652,263	0	214,370	214,370	327,973	XXX
8399999.	Total - Bonds.....							116,644,093	115,459,261	115,301,928	83,557,651	769,378	184,767	0	954,145	0	115,644,283	0	999,807	999,807	2,460,620	XXX
Preferred Stocks - Industrial and Miscellaneous																						
78406T	20	1	SCE TRUST I 5.625%.....	..	07/19/2017.	SECURITY CALLED BY ISSUER at 25.000	6,500,000	162,500	25.00	164,710	151,580	13,130	0	0	13,130	0	164,710	0	(2,210)	(2,210)	5,415	XXX
78407R	20	4	SCE TRUST II 5.10%.....	..	11/02/2017.	WELLS FARGO FINANCIAL.....	17,500,000	447,115	25.00	429,625	387,800	41,825	0	0	41,825	0	429,625	0	17,490	17,490	16,734	XXX
G0450A	20	4	ARCH CAPITAL GROUP LTD.....	D	09/25/2017.	VARIOUS.....	76,076,000	1,901,900	25.00	1,939,000	1,914,833	24,167	0	0	24,167	0	1,939,000	0	(37,100)	(37,100)	123,707	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....							2,511,515	XXX	2,533,335	2,454,213	79,122	0	0	79,122	0	2,533,335	0	(21,820)	(21,820)	145,856	XXX
8999997.	Total - Preferred Stocks - Part 4.....							2,511,515	XXX	2,533,335	2,454,213	79,122	0	0	79,122	0	2,533,335	0	(21,820)	(21,820)	145,856	XXX
8999999.	Total - Preferred Stocks.....							2,511,515	XXX	2,533,335	2,454,213	79,122	0	0	79,122	0	2,533,335	0	(21,820)	(21,820)	145,856	XXX
9899999.	Total - Preferred and Common Stocks.....							2,511,515	XXX	2,533,335	2,454,213	79,122	0	0	79,122	0	2,533,335	0	(21,820)	(21,820)	145,856	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....							119,155,608	XXX	117,835,263	86,011,864	848,500	184,767	0	1,033,267	0	118,177,618	0	977,987	977,987	2,606,476	XXX

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21		
												12	13	14	15	16							
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total 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																							
495033	ED	0		KING CNTY WA SCH DIST #401 HIG.....	..	01/11/2017	MERRILL LYNCH.....	08/23/2017	DA DAVIDSON.....	260,000	312,198	319,462	308,573	0	(3,625)	0	(3,625)	0	0	10,889	10,889	7,656	0
675566	DB	6		OCONEE CNTY GA SCH DIST.....	..	01/10/2017	RAYMOND JAMES.....	07/17/2017	HUTCHINSON SHOCKLEY.....	650,000	724,666	736,645	719,491	0	(5,174)	0	(5,174)	0	0	17,154	17,154	11,556	0
2499999				Total - Bonds - U.S. Political Subdivisions of States.....						910,000	1,036,864	1,056,107	1,028,064	0	(8,799)	0	(8,799)	0	0	28,043	28,043	19,212	0
Bonds - U.S. Special Revenue and Special Assessment																							
249182	CG	9		DENVER CITY & CNTY CO ARPT REV.....	..	01/10/2017	US BANCORP PIPER JAFFRAY.....	07/17/2017	RAMIREZ & CO INC.....	500,000	571,350	574,455	564,120	0	(7,230)	0	(7,230)	0	0	10,335	10,335	17,719	4,229
64990E	DF	1		NEW YORK ST DORM AUTH ST PERSO.....	..	01/04/2017	JP MORGAN SECURITIES INC.....	07/17/2017	HILLTOP SECURITIES.....	500,000	579,880	591,170	573,210	0	(6,670)	0	(6,670)	0	0	17,960	17,960	14,792	1,667
89658H	VF	4		TRINITY RIVER TX AUTH REGL WST.....	..	05/04/2017	MORGAN STANLEY & CO.....	08/23/2017	FIDELITY.....	500,000	598,675	610,385	596,589	0	(2,086)	0	(2,086)	0	0	13,796	13,796	6,111	0
3199999				Total - Bonds - U.S. Special Revenue and Special Assessments.....						1,500,000	1,749,905	1,776,010	1,733,919	0	(15,986)	0	(15,986)	0	0	42,091	42,091	38,622	5,896
Bonds - Industrial and Miscellaneous																							
02034D	AC	1		ALMONDE INC (MISYS) TL B.....	..	04/28/2017	MORGAN STANLEY & CO.....	04/28/2017	VARIOUS.....	517,700	515,112	518,994	515,112	0	0	0	0	0	0	3,883	3,883	25	0
03765V	AH	3		PRIME SECURITY SERVICES BOR TL.....	..	02/08/2017	BARCLAYS CAPITAL.....	04/25/2017	VARIOUS.....	363,500	363,500	367,126	363,500	0	0	0	0	0	0	3,626	3,626	5,015	0
12506K	AD	1		CBS RADIO INC TL B.....	..	03/02/2017	GOLDMAN SACHS.....	11/16/2017	VARIOUS.....	367,000	367,000	368,376	367,000	0	0	0	0	0	0	1,376	1,376	0	0
12543B	AH	7		CH HOLD (CALIBER COLLISION) TL.....	..	01/26/2017	MORGAN STANLEY & CO.....	02/14/2017	VARIOUS.....	53,206	53,073	53,206	53,206	0	133	0	133	0	0	0	0	164	0
13973U	AP	4		CAPITAL AUTOMOTIVE TL B.....	..	03/21/2017	BARCLAYS CAPITAL.....	04/18/2017	VARIOUS.....	501,300	498,794	505,264	498,796	0	2	0	2	0	0	6,469	6,469	923	0
14835J	AL	4		CAST & CREW ENTERTAINMENT SERVICES TL B	..	09/26/2017	ROYAL BANK OF CANADA.....	09/26/2017	VARIOUS.....	519,600	518,301	520,250	518,315	0	14	0	14	0	0	1,934	1,934	545	0
16125T	AC	6		CHARTER NEX US INC TL.....	..	05/12/2017	JEFFERIES & COMPANY INC.....	05/12/2017	VARIOUS.....	826,300	822,169	826,300	822,183	0	14	0	14	0	0	4,117	4,117	1,079	0
19933M	AJ	2		COLUMBUS MCKINNON CORP/NY TL B.....	..	01/20/2017	MORGAN STANLEY & CO.....	04/21/2017	VARIOUS.....	299,700	298,202	301,885	299,700	0	1,499	0	1,499	0	0	2,185	2,185	2,972	0
20902C	AQ	3		CONSOLIDATED CONTAINER CO LLC TL B	..	05/10/2017	BARCLAYS CAPITAL.....	05/10/2017	VARIOUS.....	1,032,900	1,030,318	1,032,900	1,030,329	0	11	0	11	0	0	2,571	2,571	522	0
23752R	AG	7		DASEKE INC DD.....	..	09/29/2017	VARIOUS.....	11/29/2017	SINK FUND PAYMENT.....	796,943	791,978	796,943	796,943	0	4,965	0	4,965	0	0	0	0	6,040	0
23752R	AH	5		DASEKE INC TL.....	..	05/01/2017	CREDIT SUISSE FIRST BOSTON.....	11/29/2017	SINK FUND PAYMENT.....	1,437,476	1,425,063	1,437,477	1,437,477	0	12,413	0	12,413	0	0	0	0	79,021	0
24422E	TL	3		JOHN DEERE CAPITAL CORP.....	..	03/10/2017	MITSUBISHI UFJ SECURITIES USA INC	08/23/2017	GOLDMAN SACHS.....	1,500,000	1,493,385	1,528,185	1,493,987	0	602	0	602	0	0	34,198	34,198	25,175	7,619
26929C	AC	0		EXCELITAS TECHNOLOGIES TL B.....	..	03/10/2017	UBS WARBURG.....	12/01/2017	SINK FUND PAYMENT.....	334,440	334,441	334,441	334,441	0	0	0	0	0	0	0	0	18,061	0
42330E	AB	8		HELIX GEN FUNDING LLC TL B.....	..	03/10/2017	CREDIT SUISSE FIRST BOSTON.....	10/05/2017	VARIOUS.....	577,553	574,666	583,522	577,553	0	2,888	0	2,888	0	0	5,968	5,968	10,284	0
44932H	AC	7		IBM CREDIT CORP.....	..	09/21/2017	MORGAN STANLEY & CO.....	10/27/2017	WELLS FARGO FINANCIAL.....	750,000	743,235	741,090	743,365	0	130	0	130	0	0	(2,275)	(2,275)	2,429	779
50105J	AM	9		KRONOS INC/MA TL B.....	..	05/08/2017	NOMURA SECURITIES INTL.....	05/08/2017	VARIOUS.....	62,300	62,300	62,456	62,300	0	0	0	0	0	0	156	156	88	0
55280F	AG	6		MICRO FOCUS (MIAMI FINANCECO) TL B	..	04/21/2017	JP MORGAN SECURITIES INC.....	08/17/2017	VARIOUS.....	187,378	186,910	187,710	187,184	0	274	0	274	0	0	526	526	947	0
60646C	AC	1		MISTER CAR WASH HOLDINGS INC TL B	..	03/01/2017	JEFFERIES & COMPANY INC.....	03/01/2017	SINK FUND PAYMENT.....	365,713	362,971	365,714	365,714	0	2,743	0	2,743	0	0	0	0	0	0
62936D	AR	1		OLYMPUS PARTNERS (NPC INTERNATIONAL) TL	..	03/30/2017	KOHLBERG KRAVIS ROBERTS & CO....	09/29/2017	VARIOUS.....	130,600	130,437	131,906	130,600	0	163	0	163	0	0	1,306	1,306	2,802	0
69946E	AT	8		PAREXEL (WEST STREET) TL B.....	..	08/11/2017	BANK OF AMERICA.....	08/11/2017	VARIOUS.....	317,000	315,415	318,189	315,417	0	2	0	2	0	0	2,772	2,772	75	0
72108P	AH	7		PIKE CORP TL B.....	..	03/02/2017	MORGAN STANLEY & CO.....	09/20/2017	SINK FUND PAYMENT.....	804,700	800,677	804,700	804,700	0	4,024	0	4,024	0	0	0	0	15,839	0
747525	AR	4		QUALCOMM INC.....	..	05/19/2017	GOLDMAN SACHS.....	08/23/2017	UBS PAINWEBBER.....	500,000	499,195	503,190	499,234	0	39	0	39	0	0	3,956	3,956	3,178	0
75049E	AK	0		RADNET MANAGEMENT TL B1.....	..	08/16/2017	BARCLAYS CAPITAL.....	09/29/2017	VARIOUS.....	416,000	414,960	418,080	416,000	0	1,040	0	1,040	0	0	2,080	2,080	1,787	0
81271E	AB	7		MICRO FOCUS (SEATTLE SPINCO) TL B3	..	04/21/2017	JP MORGAN SECURITIES INC.....	08/17/2017	VARIOUS.....	1,265,412	1,262,249	1,267,653	1,264,098	0	1,849	0	1,849	0	0	3,555	3,555	6,477	0
816194	AV	6		SELECT MEDICAL CORP TL B.....	..	02/13/2017	JP MORGAN SECURITIES INC.....	06/30/2017	VARIOUS.....	499,000	496,505	503,366	496,641	0	136	0	136	0	0	6,725	6,725	7,712	0
85232B	AL	0		SRAM LLC TL B.....	..	03/09/2017	JP MORGAN SECURITIES INC.....	09/19/2017	SINK FUND PAYMENT.....	435,000	432,825	435,000	435,000	0	2,175	0	2,175	0	0	0	0	9,752	0
86880N	AU	7		SURGERY CENTER HOLDINGS TL.....	..	06/20/2017	JEFFERIES & COMPANY INC.....	06/20/2017	JEFFERIES & COMPANY INC.....	533,000	531,668	533,000	531,669	0	2	0	2	0	0	1,331	1,331	0	0

SCHEDULE D - PART 5

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

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total 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
87264N	AB	3	TPF II POWER LLC TL B.....	..	08/17/2017	BANK OF AMERICA.....	11/16/2017	VARIOUS.....	830,912	829,873	839,067	829,893	0	19	0	19	0	0	9,174	9,174	9,628	0
89236T	DV	4	TOYOTA MOTOR CREDIT CORP.....	..	04/11/2017	BANK OF AMERICA.....	07/14/2017	MIZUHO SECURITIES.....	1,000,000	1,000,000	1,002,941	1,000,000	0	0	0	0	0	0	2,941	2,941	3,586	0
90350H	AF	6	US ANESTHESIA PARTNERS INC TL....	..	06/16/2017	GOLDMAN SACHS.....	10/13/2017	VARIOUS.....	1,482,600	1,478,894	1,487,899	1,479,228	0	335	0	335	0	0	8,671	8,671	2,756	0
91822U	AD	0	VC GB HOLDINGS INC TL.....	..	02/23/2017	DEUTSCHE BANK.....	04/25/2017	VARIOUS.....	1,500,000	1,492,500	1,503,750	1,492,500	0	0	0	0	0	0	11,250	11,250	11,083	0
948627	AU	8	WEIGHT WATCHERS TL B2.....	..	06/13/2017	VARIOUS.....	11/29/2017	VARIOUS.....	1,525,000	1,449,034	1,515,814	1,485,970	0	36,936	0	36,936	0	0	29,843	29,843	28,112	0
95000U	2B	8	WELLS FARGO & COMPANY.....	..	08/21/2017	WELLS FARGO FINANCIAL.....	10/27/2017	GOLDMAN SACHS.....	1,000,000	1,003,340	997,330	1,003,225	0	(115)	0	(115)	0	0	(5,895)	(5,895)	7,073	2,188
C3604M	AH	5	GATEWAY CASINOS & ENTERTAINMENT TL B1	A	02/15/2017	MORGAN STANLEY & CO.....	09/29/2017	VARIOUS.....	239,000	237,805	240,793	239,000	0	1,195	0	1,195	0	0	1,793	1,793	6,989	0
3899999.	Total - Bonds - Industrial and Miscellaneous.....								22,971,233	22,816,795	23,034,517	22,890,280	0	73,488	0	73,488	0	0	144,236	144,236	270,139	10,586
8399998.	Total - Bonds.....								25,381,233	25,603,564	25,866,634	25,652,263	0	48,703	0	48,703	0	0	214,370	214,370	327,973	16,482
9999999.	Total - Bonds, Preferred and Common Stocks.....								25,603,564	25,866,634	25,866,634	25,652,263	0	48,703	0	48,703	0	0	214,370	214,370	327,973	16,482

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		
									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	11	12	
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company					Foreign	NAIC Company Code	ID Number							Number of Shares	% of Outstanding
Common Stocks - U.S. Property and Casualty Insurer																
47036*	10	9	James River Casualty Company.....			.....	13685.....	20-8946040.....	2ciB1	NO	0	17,318,839	0	10,000,000.000	100.0	
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer.....											0	17,318,839	0	XXX	XXX	
1899999. Total - Common Stocks.....											0	17,318,839	0	XXX	XXX	
1999999. Total - Preferred and Common Stock.....											0	17,318,839	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: \$.139,265,035.

2. Total amount of intangible assets nonadmitted \$.0.

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SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1		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	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
U.S. Government Bonds - Issuer Obligations																				
TREASURY BILL.....		@.....	..	12/27/2017.	BMO CAPITAL MARKETS.....	04/19/2018.	497,952	0	76	0	0	500,000	497,876	0	0	0.000	1.371	N/A.....	0	0
0199999. U.S. Government Bonds - Issuer Obligations.....							497,952	0	76	0	0	500,000	497,876	0	0	XXX	XXX	XXX	0	0
0599999. Total - U.S. Government Bonds.....							497,952	0	76	0	0	500,000	497,876	0	0	XXX	XXX	XXX	0	0
Total Bonds																				
7799999. Subtotals - Issuer Obligations.....							497,952	0	76	0	0	500,000	497,876	0	0	XXX	XXX	XXX	0	0
8399999. Subtotals - Bonds.....							497,952	0	76	0	0	500,000	497,876	0	0	XXX	XXX	XXX	0	0
9199999. Total - Short-Term Investments.....							497,952	0	76	0	0	XXX.....	497,876	0	0	XXX	XXX	XXX	0	0

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

JAMES RIVER INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Keybank, N.A.....	Clevelend OH.....	0.000	0	0	(21,710,630)	XXX
Federal Home Loan Bank.....	Cincinnati, OH.....	0.000	0	0	292,491	XXX
US Bank.....	Boston, MA.....	0.000	0	0	4,194,853	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(17,223,285)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(17,223,285)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(17,223,285)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	(29,758,340)	4. April.....	(16,115,666)	7. July.....	(17,018,179)	10. October.....	(21,172,733)
2. February.....	(14,224,297)	5. May.....	(12,631,689)	8. August.....	(15,041,947)	11. November.....	(21,513,812)
3. March.....	(8,497,280)	6. June.....	(15,356,032)	9. September.....	(17,010,034)	12. December.....	(17,223,285)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	KEYBANK NATIONAL ASSOCIATION REPO.....		12/29/2017.....	0.001	01/02/2018.....	59,337,500	5	0
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					59,337,500	5	0
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....					59,337,500	5	0
Total Bonds								
7799999.	Subtotals - Issuer Obligations.....					59,337,500	5	0
8399999.	Subtotals - Bonds.....					59,337,500	5	0
Exempt Money Market Mutual Funds as Identified by the SVO								
60934N 50 0	FEDERATED TREASURY OBLIGA-IS.....		12/15/2017.....	0.000		237,659	0	0
94975H 31 2	WELLS FARGO ADV TR PL MM-SVC.....		12/11/2017.....	0.000		9,625,967	0	0
8599999.	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					9,863,626	0	0
8899999.	Total - Cash Equivalents.....					69,201,126	5	0

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....AL				0	0	0	0
2. Alaska.....AK				0	0	0	0
3. Arizona.....AZ				0	0	0	0
4. Arkansas.....AR				0	0	0	0
5. California.....CA				0	0	0	0
6. Colorado.....CO				0	0	0	0
7. Connecticut.....CT				0	0	0	0
8. Delaware.....DE				0	0	0	0
9. District of Columbia.....DC				0	0	0	0
10. Florida.....FL				0	0	0	0
11. Georgia.....GA				0	0	0	0
12. Hawaii.....HI				0	0	0	0
13. Idaho.....ID				0	0	0	0
14. Illinois.....IL				0	0	0	0
15. Indiana.....IN				0	0	0	0
16. Iowa.....IA				0	0	0	0
17. Kansas.....KS				0	0	0	0
18. Kentucky.....KY				0	0	0	0
19. Louisiana.....LA				0	0	0	0
20. Maine.....ME				0	0	0	0
21. Maryland.....MD				0	0	0	0
22. Massachusetts.....MA	B...		COLLATERAL SECURITIES FOR THE MA DOI,Collateral securities for the MA DOI.....	0	0	700,339	688,383
23. Michigan.....MI				0	0	0	0
24. Minnesota.....MN				0	0	0	0
25. Mississippi.....MS				0	0	0	0
26. Missouri.....MO				0	0	0	0
27. Montana.....MT				0	0	0	0
28. Nebraska.....NE				0	0	0	0
29. Nevada.....NV				0	0	0	0
30. New Hampshire.....NH				0	0	0	0
31. New Jersey.....NJ				0	0	0	0
32. New Mexico.....NM	B...		COLLATERAL SECURITIES FOR THE NM DOI.....	0	0	108,659	107,280
33. New York.....NY	B...		COLLATERAL SECURITIES FOR THE NY DOI.....	0	0	2,773,485	2,744,693
34. North Carolina.....NC				0	0	0	0
35. North Dakota.....ND				0	0	0	0
36. Ohio.....OH	B...		COLLATERAL SECURITIES FOR THE OH DOI,COLLATERAL SECURIITES FOR THE	2,580,769	2,554,498	0	0
37. Oklahoma.....OK				0	0	0	0
38. Oregon.....OR				0	0	0	0
39. Pennsylvania.....PA				0	0	0	0
40. Rhode Island.....RI				0	0	0	0
41. South Carolina.....SC				0	0	0	0
42. South Dakota.....SD				0	0	0	0
43. Tennessee.....TN				0	0	0	0
44. Texas.....TX				0	0	0	0
45. Utah.....UT				0	0	0	0
46. Vermont.....VT				0	0	0	0
47. Virginia.....VA				0	0	0	0
48. Washington.....WA				0	0	0	0
49. West Virginia.....WV				0	0	0	0
50. Wisconsin.....WI				0	0	0	0
51. Wyoming.....WY				0	0	0	0
52. American Samoa.....AS				0	0	0	0
53. Guam.....GU				0	0	0	0
54. Puerto Rico.....PR				0	0	0	0
55. US Virgin Islands.....VI				0	0	0	0
56. Northern Mariana Islands.....MP				0	0	0	0
57. Canada.....CAN				0	0	0	0
58. Aggregate Alien and Other.....OT	XXX		XXX	0	0	0	0
59. Total.....	XXX		XXX	2,580,769	2,554,498	3,582,483	3,540,356
DETAILS OF WRITE-INS							
5801.				0	0	0	0
5802.				0	0	0	0
5803.				0	0	0	0
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX		XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX		XXX	0	0	0	0

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