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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2017
OF THE CONDITION AND AFFAIRS OF THE

United Ohio Insurance Company

NAIC Group Code 0963 (Current) 0963 (Prior) NAIC Company Code 13072 Employer's ID Number 34-1008736

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

Country of Domicile United States of America

Incorporated/Organized 12/01/1966 Commenced Business 03/01/1967

Statutory Home Office 1725 Hopley Avenue (Street and Number), Bucyrus , OH, US 44820-0111 (City or Town, State, Country and Zip Code)

Main Administrative Office 1725 Hopley Avenue (Street and Number)
Bucyrus , OH, US 44820-0111 (City or Town, State, Country and Zip Code), 419-562-3011 (Area Code) (Telephone Number)

Mail Address 1725 Hopley Avenue (Street and Number or P.O. Box), Bucyrus , OH, US 44820-0111 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1725 Hopley Avenue (Street and Number)
Bucyrus , OH, US 44820-0111 (City or Town, State, Country and Zip Code), 419-562-3011 (Area Code) (Telephone Number)

Internet Website Address www.omig.com

Statutory Statement Contact Charles Elmer Easum Mr. (Name), 419-563-0810 (Area Code) (Telephone Number)
ceasum@omig.com (E-mail Address), 877-753-0580 (FAX Number)

OFFICERS

President Mark Clarence Russell, Mr.
Secretary David Anthony Siebenburgen, Mr.
Treasurer David Gary Hendrix, Mr.

OTHER

Todd Emery Albert, Mr., Vice President Information Systems	Howard Lowell Barber, Mr., Vice President Sales	Michael Alexander Brogan, Mr., Vice President Claims
Chad Philip Combs, Mr., Vice President Personal Lines Underwriting	John Richard DeLucia, Mr. #, Vice President Claims Operations	David Alan Grove, Mr., Vice President Product Management
Gary Thomas Johnson, Mr., Vice President Commercial Lines Underwriting	Susan Elizabeth Kent, Mrs., Vice President Business Analytics	Marcella Slone Smith, Mrs., Vice President Human Resources

DIRECTORS OR TRUSTEES

Karen Riley Haefling, Mrs. #	Albert Michael Heister, Mr.	Susan Porter, Mrs.
John Redon Purse, Mr.	Mark Clarence Russell, Mr.	David Anthony Siebenburgen, Mr.
Randy Lee Walker, Mr.	Thomas Eugene Woolley, Mr.	

State of Ohio
County of Crawford SS:

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

Mark Clarence Russell President and CEO	David Gary Hendrix Treasurer and CFO	Michael Alexander Brogan Assistant Secretary

Subscribed and sworn to before me this
______ day of ______

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities		0.000				0.000
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000				0.000
1.22 Issued by U.S. government sponsored agencies	3,017,618	1.100	3,017,618		3,017,618	1.100
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000				0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	2,514,035	0.916	2,514,035		2,514,035	0.916
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	32,492,244	11.841	32,492,244		32,492,244	11.841
1.43 Revenue and assessment obligations	83,006,649	30.250	83,006,649		83,006,649	30.250
1.44 Industrial development and similar obligations	4,746,204	1.730	4,746,204		4,746,204	1.730
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	1,086,177	0.396	1,086,177		1,086,177	0.396
1.512 Issued or guaranteed by FNMA and FHLMC	27,195,479	9.911	27,195,479		27,195,479	9.911
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	5,052,814	1.841	5,052,814		5,052,814	1.841
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000				0.000
1.523 All other	13,081,590	4.767	13,081,590		13,081,590	4.767
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	64,150,534	23.379	64,150,534		64,150,534	23.379
2.2 Unaffiliated non-U.S. securities (including Canada)	9,149,931	3.335	9,149,931		9,149,931	3.335
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	13,940,630	5.080	13,940,630		13,940,630	5.080
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated	7,575,922	2.761	7,575,922		7,575,922	2.761
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated	145,551	0.053	145,551		145,551	0.053
3.4 Other equity securities:						
3.41 Affiliated		0.000				0.000
3.42 Unaffiliated	654,600	0.239	654,600		654,600	0.239
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans		0.000				0.000
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000				0.000
5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)		0.000				0.000
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities	95,303	0.035	95,303		95,303	0.035
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	6,492,859	2.366	6,492,859		6,492,859	2.366
11. Other invested assets		0.000				0.000
12. Total invested assets	274,398,140	100.000	274,398,140		274,398,140	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		254,473,314
2.	Cost of bonds and stocks acquired, Part 3, Column 7		65,049,311
3.	Accrual of discount		101,601
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	42,250	
	4.2. Part 2, Section 1, Column 15	234,720	
	4.3. Part 2, Section 2, Column 13	2,262,244	
	4.4. Part 4, Column 11	159,081	2,698,295
5.	Total gain (loss) on disposals, Part 4, Column 19		208,717
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		52,835,107
7.	Deduct amortization of premium		1,814,075
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	72,078	72,078
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		267,809,978
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		267,809,978

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	1,176,027	1,202,090	1,180,855	1,147,169
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	1,176,027	1,202,090	1,180,855	1,147,169
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	2,514,035	2,593,798	2,747,832	2,265,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	32,492,244	33,373,316	33,731,503	29,650,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	122,928,913	125,654,505	126,652,332	115,226,158
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	77,232,126	77,766,787	77,412,494	77,138,911
	9. Canada	1,960,276	2,030,950	2,057,503	1,889,434
	10. Other Countries	7,189,654	7,275,307	7,221,422	7,408,233
	11. Totals	86,382,056	87,073,044	86,691,419	86,436,578
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	245,493,275	249,896,753	251,003,941	234,724,905
PREFERRED STOCKS	14. United States	7,575,922	7,808,101	7,557,762	
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals	7,575,922	7,808,101	7,557,762	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	7,575,922	7,808,101	7,557,762	
COMMON STOCKS	20. United States	14,595,230	14,595,230	5,965,985	
Industrial and Miscellaneous	21. Canada				
(unaffiliated)	22. Other Countries	145,551	145,551	130,344	
	23. Totals	14,740,781	14,740,781	6,096,329	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	14,740,781	14,740,781	6,096,329	
	26. Total Stocks	22,316,703	22,548,882	13,654,091	
	27. Total Bonds and Stocks	267,809,978	272,445,635	264,658,032	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	918,815	540,641	260,728	124,814	5,836	XXX	1,850,834	0.8	3,375,181	1.4	1,850,834	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	918,815	540,641	260,728	124,814	5,836	XXX	1,850,834	0.8	3,375,181	1.4	1,850,834	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		1,660,796	853,239			XXX	2,514,035	1.0	4,846,571	2.0	2,514,035	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		1,660,796	853,239			XXX	2,514,035	1.0	4,846,571	2.0	2,514,035	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	2,757,394	8,783,424	18,743,611	1,376,546	831,269	XXX	32,492,244	13.2	26,668,740	11.3	32,492,244	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	2,757,394	8,783,424	18,743,611	1,376,546	831,269	XXX	32,492,244	13.2	26,668,740	11.3	32,492,244	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	12,685,669	48,186,315	46,919,352	10,580,338	3,767,578	XXX	122,139,252	49.6	128,803,036	54.4	122,139,252	
5.2 NAIC 2		789,662				XXX	789,662	0.3			789,662	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	12,685,669	48,975,977	46,919,352	10,580,338	3,767,578	XXX	122,928,914	49.9	128,803,036	54.4	122,928,914	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	4,496,872	39,645,203	16,462,542	57,632		XXX	60,662,249	24.6	49,990,040	21.1	40,860,326	19,801,923
6.2 NAIC 2	499,873	6,122,979	3,587,919			XXX	10,210,771	4.1	8,780,579	3.7	8,175,334	2,035,437
6.3 NAIC 3	746,430	1,952,331	5,680,631			XXX	8,379,392	3.4	6,233,366	2.6	746,430	7,632,962
6.4 NAIC 4		714,216	1,124,129			XXX	1,838,345	0.7	3,270,153	1.4		1,838,345
6.5 NAIC 5	84,231	408,066	31,397			XXX	523,694	0.2	593,425	0.3		523,694
6.6 NAIC 6						XXX			236,742	0.1		
6.7 Totals	5,827,406	48,842,795	26,886,618	57,632		XXX	81,614,451	33.2	69,104,305	29.2	49,782,090	31,832,361
7. Hybrid Securities												
7.1 NAIC 1						XXX			528,870	0.2		
7.2 NAIC 2		1,302,290	1,591,396		500,000	XXX	3,393,686	1.4	2,061,727	0.9	3,393,686	
7.3 NAIC 3			640,134	242,403	491,382	XXX	1,373,919	0.6	1,508,975	0.6	1,373,919	
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals		1,302,290	2,231,530	242,403	991,382	XXX	4,767,605	1.9	4,099,572	1.7	4,767,605	
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 20,858,750	98,816,379	83,239,472	12,139,330	4,604,683		219,658,614	89.2	XXX	XXX	199,856,691	19,801,923
10.2 NAIC 2	(d) 499,873	8,214,931	5,179,315		500,000		14,394,119	5.8	XXX	XXX	12,358,682	2,035,437
10.3 NAIC 3	(d) 746,430	1,952,331	6,320,765	242,403	491,382		9,753,311	4.0	XXX	XXX	2,120,349	7,632,962
10.4 NAIC 4	(d)	714,216	1,124,129				1,838,345	0.7	XXX	XXX		1,838,345
10.5 NAIC 5	(d) 84,231	408,066	31,397				(c) 523,694	0.2	XXX	XXX		523,694
10.6 NAIC 6	(d)						(c)		XXX	XXX		
10.7 Totals	22,189,284	110,105,923	95,895,078	12,381,733	5,596,065		(b) 246,168,083	100.0	XXX	XXX	214,335,722	31,832,361
10.8 Line 10.7 as a % of Col. 7	9.0	44.7	39.0	5.0	2.3		100.0	XXX	XXX	XXX	87.1	12.9
11. Total Bonds Prior Year												
11.1 NAIC 1	25,658,578	95,829,229	77,044,640	11,287,912	4,392,079		XXX	XXX	214,212,438	90.4	202,559,316	11,653,122
11.2 NAIC 2	855,114	6,040,132	3,447,060		500,000		XXX	XXX	10,842,306	4.6	9,062,156	1,780,150
11.3 NAIC 3	251,873	4,082,220	2,945,748		462,500		XXX	XXX	7,742,341	3.3	2,250,658	5,491,683
11.4 NAIC 4		2,513,812	756,341				XXX	XXX	3,270,153	1.4		3,270,153
11.5 NAIC 5		593,425					XXX	XXX	(c) 593,425	0.3		593,425
11.6 NAIC 6		236,742					XXX	XXX	(c) 236,742	0.1		236,742
11.7 Totals	26,765,565	109,295,560	84,193,789	11,287,912	5,354,579		XXX	XXX	(b) 236,897,405	100.0	213,872,130	23,025,275
11.8 Line 11.7 as a % of Col. 9	11.3	46.1	35.5	4.8	2.3		XXX	XXX	100.0	XXX	90.3	9.7
12. Total Publicly Traded Bonds												
12.1 NAIC 1	20,032,185	81,707,418	81,373,075	12,139,330	4,604,683		199,856,691	81.2	202,559,316	85.5	199,856,691	XXX
12.2 NAIC 2	499,873	7,497,605	3,861,205		500,000		12,358,683	5.0	9,062,156	3.8	12,358,683	XXX
12.3 NAIC 3	746,430		640,134	242,403	491,382		2,120,349	0.9	2,250,658	1.0	2,120,349	XXX
12.4 NAIC 4												XXX
12.5 NAIC 5												XXX
12.6 NAIC 6												XXX
12.7 Totals	21,278,488	89,205,023	85,874,414	12,381,733	5,596,065		214,335,723	87.1	213,872,130	90.3	214,335,723	XXX
12.8 Line 12.7 as a % of Col. 7	9.9	41.6	40.1	5.8	2.6		100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	8.6	36.2	34.9	5.0	2.3		87.1	XXX	XXX	XXX	87.1	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	826,565	17,108,961	1,866,397				19,801,923	8.0	11,653,122	4.9	XXX	19,801,923
13.2 NAIC 2		717,326	1,318,110				2,035,436	0.8	1,780,150	0.8	XXX	2,035,436
13.3 NAIC 3		1,952,331	5,680,631				7,632,962	3.1	5,491,683	2.3	XXX	7,632,962
13.4 NAIC 4		714,216	1,124,129				1,838,345	0.7	3,270,153	1.4	XXX	1,838,345
13.5 NAIC 5	84,231	408,066	31,397				523,694	0.2	593,425	0.3	XXX	523,694
13.6 NAIC 6									236,742	0.1	XXX	
13.7 Totals	910,796	20,900,900	10,020,664				31,832,360	12.9	23,025,275	9.7	XXX	31,832,360
13.8 Line 13.7 as a % of Col. 7	2.9	65.7	31.5				100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.4	8.5	4.1				12.9	XXX	XXX	XXX	XXX	12.9

(a) Includes $ 21,018,639 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 674,807 ; NAIC 2 $ .... ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	674,807					XXX	674,807	0.3	1,802,649	0.8	674,807	
1.2 Residential Mortgage-Backed Securities	244,008	540,641	260,728	124,814	5,836	XXX	1,176,027	0.5	1,572,532	0.7	1,176,027	
1.3 Commercial Mortgage-Backed Securities						XXX						
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 Totals	918,815	540,641	260,728	124,814	5,836	XXX	1,850,834	0.8	3,375,181	1.4	1,850,834	
2. All Other Governments												
2.1 Issuer Obligations						XXX						
2.2 Residential Mortgage-Backed Securities						XXX						
2.3 Commercial Mortgage-Backed Securities						XXX						
2.4 Other Loan-Backed and Structured Securities						XXX						
2.5 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations		1,660,796	853,239			XXX	2,514,035	1.0	4,846,571	2.0	2,514,035	
3.2 Residential Mortgage-Backed Securities						XXX						
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities						XXX						
3.5 Totals		1,660,796	853,239			XXX	2,514,035	1.0	4,846,571	2.0	2,514,035	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	2,757,394	8,783,424	18,743,611	1,376,546	831,269	XXX	32,492,244	13.2	26,668,740	11.3	32,492,244	
4.2 Residential Mortgage-Backed Securities						XXX						
4.3 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.5 Totals	2,757,394	8,783,424	18,743,611	1,376,546	831,269	XXX	32,492,244	13.2	26,668,740	11.3	32,492,244	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	7,437,812	35,252,823	39,445,614	5,698,827	2,935,395	XXX	90,770,471	36.9	95,655,313	40.4	90,770,471	
5.2 Residential Mortgage-Backed Securities	4,985,540	12,469,725	7,473,738	4,881,511	832,183	XXX	30,642,697	12.4	31,283,480	13.2	30,642,697	
5.3 Commercial Mortgage-Backed Securities	262,317	1,253,429				XXX	1,515,746	0.6	1,864,243	0.8	1,515,746	
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 Totals	12,685,669	48,975,977	46,919,352	10,580,338	3,767,578	XXX	122,928,914	49.9	128,803,036	54.4	122,928,914	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	1,330,534	25,861,426	16,633,484			XXX	43,825,444	17.8	42,226,907	17.8	28,193,011	15,632,433
6.2 Residential Mortgage-Backed Securities				57,632		XXX	57,632	0.0	75,468	0.0	57,632	
6.3 Commercial Mortgage-Backed Securities	270,358	4,366,864	8,386,737			XXX	13,023,959	5.3	8,446,881	3.6	13,023,959	
6.4 Other Loan-Backed and Structured Securities	4,226,514	18,614,505	1,866,397			XXX	24,707,416	10.0	18,355,049	7.7	8,507,488	16,199,928
6.5 Totals	5,827,406	48,842,795	26,886,618	57,632		XXX	81,614,451	33.2	69,104,305	29.2	49,782,090	31,832,361
7. Hybrid Securities												
7.1 Issuer Obligations		1,302,290	2,231,530	242,403	991,382	XXX	4,767,605	1.9	4,099,572	1.7	4,767,605	
7.2 Residential Mortgage-Backed Securities						XXX						
7.3 Commercial Mortgage-Backed Securities						XXX						
7.4 Other Loan-Backed and Structured Securities						XXX						
7.5 Totals		1,302,290	2,231,530	242,403	991,382	XXX	4,767,605	1.9	4,099,572	1.7	4,767,605	
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX						
8.2 Residential Mortgage-Backed Securities						XXX						
8.3 Commercial Mortgage-Backed Securities						XXX						
8.4 Other Loan-Backed and Structured Securities						XXX						
8.5 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.3 Totals	XXX	XXX	XXX	XXX	XXX							
10. Total Bonds Current Year												
10.1 Issuer Obligations	12,200,547	72,860,759	77,907,478	7,317,776	4,758,046	XXX	175,044,606	71.1	XXX	XXX	159,412,173	15,632,433
10.2 Residential Mortgage-Backed Securities	5,229,548	13,010,366	7,734,466	5,063,957	838,019	XXX	31,876,356	12.9	XXX	XXX	31,876,356	
10.3 Commercial Mortgage-Backed Securities	532,675	5,620,293	8,386,737			XXX	14,539,705	5.9	XXX	XXX	14,539,705	
10.4 Other Loan-Backed and Structured Securities	4,226,514	18,614,505	1,866,397			XXX	24,707,416	10.0	XXX	XXX	8,507,488	16,199,928
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10.6 Totals	22,189,284	110,105,923	95,895,078	12,381,733	5,596,065		246,168,083	100.0	XXX	XXX	214,335,722	31,832,361
10.7 Line 10.6 as a % of Col. 7	9.0	44.7	39.0	5.0	2.3		100.0	XXX	XXX	XXX	87.1	12.9
11. Total Bonds Prior Year												
11.1 Issuer Obligations	15,451,586	78,452,516	69,820,659	6,956,048	4,618,943	XXX	XXX	XXX	175,299,752	74.0	161,274,338	14,025,414
11.2 Residential Mortgage-Backed Securities	6,190,925	13,880,245	7,792,810	4,331,864	735,636	XXX	XXX	XXX	32,931,480	13.9	32,931,480	
11.3 Commercial Mortgage-Backed Securities	495,464	5,040,610	4,775,050			XXX	XXX	XXX	10,311,124	4.4	10,311,124	
11.4 Other Loan-Backed and Structured Securities	4,627,590	11,922,189	1,805,270			XXX	XXX	XXX	18,355,049	7.7	9,355,188	8,999,861
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
11.6 Totals	26,765,565	109,295,560	84,193,789	11,287,912	5,354,579		XXX	XXX	236,897,405	100.0	213,872,130	23,025,275
11.7 Line 11.6 as a % of Col. 9	11.3	46.1	35.5	4.8	2.3		XXX	XXX	100.0	XXX	90.3	9.7
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	12,116,315	65,466,826	69,753,211	7,317,776	4,758,046	XXX	159,412,174	64.8	161,274,338	68.1	159,412,174	XXX
12.2 Residential Mortgage-Backed Securities	5,229,548	13,010,366	7,734,466	5,063,957	838,019	XXX	31,876,356	12.9	32,931,480	13.9	31,876,356	XXX
12.3 Commercial Mortgage-Backed Securities	532,675	5,620,293	8,386,737			XXX	14,539,705	5.9	10,311,124	4.4	14,539,705	XXX
12.4 Other Loan-Backed and Structured Securities	3,399,950	5,107,538				XXX	8,507,488	3.5	9,355,188	3.9	8,507,488	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
12.6 Totals	21,278,488	89,205,023	85,874,414	12,381,733	5,596,065		214,335,723	87.1	213,872,130	90.3	214,335,723	XXX
12.7 Line 12.6 as a % of Col. 7	9.9	41.6	40.1	5.8	2.6		100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	8.6	36.2	34.9	5.0	2.3		87.1	XXX	XXX	XXX	87.1	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	84,232	7,393,933	8,154,267			XXX	15,632,432	6.4	14,025,414	5.9	XXX	15,632,432
13.2 Residential Mortgage-Backed Securities						XXX					XXX	
13.3 Commercial Mortgage-Backed Securities						XXX					XXX	
13.4 Other Loan-Backed and Structured Securities	826,564	13,506,967	1,866,397			XXX	16,199,928	6.6	8,999,861	3.8	XXX	16,199,928
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
13.6 Totals	910,796	20,900,900	10,020,664				31,832,360	12.9	23,025,275	9.7	XXX	31,832,360
13.7 Line 13.6 as a % of Col. 7	2.9	65.7	31.5				100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.4	8.5	4.1				12.9	XXX	XXX	XXX	XXX	12.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,802,649	1,802,649			
2. Cost of short-term investments acquired	29,307,591	29,307,591			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	31,110,240	31,110,240			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

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

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year				
2. Cost of cash equivalents acquired	10,312,134	674,730	9,637,404	
3. Accrual of discount	77	77		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	8,072,550		8,072,550	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,239,661	674,807	1,564,854	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	2,239,661	674,807	1,564,854	

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3620AU-TE-4	GOVERNMENT NATL MTG ASSOC #740449				1FE	361,465	104.7790	364,063	347,458	359,017		(4,496)			4.000	3.130	MON	1,158	13,898	10/25/2010	11/15/2040
3620AW-TA-8	GOVERNMENT NATL MTG ASSOC #742245				1FE	238,805	104.7790	250,179	238,768	238,768					4.000	3.960	MON	796	9,551	12/21/2010	01/15/2041
3620C6-YU-3	GOVERNMENT NATL MTG ASSOC #750523				1FE	297,635	104.7790	299,774	286,101	295,815		(3,674)			4.000	3.040	MON	954	11,444	10/25/2010	11/15/2040
36230P-M6-4	GOVERNMENT NATL MTG ASSOC #754881				1FE	75,465	104.7790	76,891	73,384	75,465		(1,058)			4.000	2.920	MON	245	2,935	11/22/2010	12/15/2040
36230P-NJ-5	GOVERNMENT NATL MTG ASSOC #754893				1FE	117,113	104.7790	119,326	113,884	117,113		(1,744)			4.000	2.890	MON	380	4,555	11/22/2010	12/15/2040
38374T-LA-0	GOVERNMENT NATIONAL MORTGAGE A 09 15 NK			2	1FE	33,056	102.8550	33,090	32,171	32,533		(523)			4.500	3.190	MON	120	1,448	03/24/2010	12/20/2038
38376T-BF-8	GOVERNMENT NATIONAL MORTGAGE A 10 12 DA			2	1FE	57,316	106.0710	58,767	55,403	57,316		(525)			4.500	3.400	MON	207	2,494	03/30/2010	01/16/2040
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,180,855	XXX	1,202,090	1,147,169	1,176,027		(12,020)			XXX	XXX	XXX	3,860	46,325	XXX	XXX
0599999. Total - U.S. Government Bonds						1,180,855	XXX	1,202,090	1,147,169	1,176,027		(12,020)			XXX	XXX	XXX	3,860	46,325	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
546415-E2-2	LOUISIANA ST			2	1FE	895,778	113.2470	849,353	750,000	819,810		(14,078)			5.000	2.820	FA	15,625	37,500	03/22/2012	08/01/2024
57582P-B3-3	MASSACHUSETTS ST			2	1FE	828,861	111.6880	725,972	650,000	728,855		(20,223)			5.000	1.650	AO	8,125	32,500	11/15/2012	10/01/2022
57582P-B3-3	MASSACHUSETTS ST	SD		2	1FE	127,517	111.6880	111,688	100,000	112,132		(3,111)			5.000	1.650	AO	1,250	5,000	11/15/2012	10/01/2022
70914P-VU-3	PENNSYLVANIA ST			2	1FE	895,676	118.5330	906,785	765,000	853,238		(12,206)			5.000	3.010	JD	1,700	38,250	05/14/2014	06/15/2029
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						2,747,832	XXX	2,593,798	2,265,000	2,514,035		(49,618)			XXX	XXX	XXX	26,700	113,250	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						2,747,832	XXX	2,593,798	2,265,000	2,514,035		(49,618)			XXX	XXX	XXX	26,700	113,250	XXX	XXX
006449-ES-7	ADAMS CO 12 FIVE STAR SCHS			2	1FE	592,940	114.3750	571,875	500,000	540,903		(9,648)			5.000	2.800	JD	1,111	25,000	03/26/2012	12/15/2024
011415-QT-6	ALAMO TX CMNTY CLG DIST			2	1FE	550,625	108.2960	541,480	500,000	542,539		(5,347)			4.000	2.670	FA	7,556	22,944	05/25/2016	02/15/2034
052396-3S-5	AUSTIN TX			2	1FE	299,233	117.5220	293,805	250,000	284,535		(4,665)			5.000	2.720	MS	4,167	12,500	09/18/2014	09/01/2028
071365-N4-8	BATTLE CREEK MI			2	1FE	1,489,218	101.1470	1,411,001	1,395,000	1,398,740		(10,953)			5.000	4.170	MN	11,625	69,750	02/08/2008	05/01/2021
071365-P2-0	BATTLE CREEK MI			2	1FE	645,862	101.1540	611,982	605,000	606,622		(4,750)			5.000	4.170	MN	5,042	30,250	02/08/2008	05/01/2021
088281-FR-6	BEXAR CNTY TX			2	1FE	1,115,140	104.8970	1,048,970	1,000,000	1,024,092		(15,905)			5.000	3.290	JD	2,222	50,000	09/20/2011	06/15/2026
101565-D4-8	BOULDER LARIMER & WELD CNTYS C			2	1FE	613,070	118.9740	594,870	500,000	580,362		(10,466)			5.000	2.470	JD	1,111	25,000	10/08/2014	12/15/2026
164555-CD-4	CHERRY CREEK CO SCH DIST #5			2	1FE	667,383	134.7680	680,578	505,000	666,191		(1,192)			6.000	2.370	JD	7,323		11/29/2017	12/15/2028
178882-LX-2	CLACKAMAS & WASHINGTON CNTYS O				1FE	2,447,080	119.0280	2,380,560	2,000,000	2,322,128		(45,782)			5.000	2.300	JD	4,444	100,000	03/11/2015	06/15/2024
196686-AQ-2	COLORADO SPRINGS CO SCH DIST #				1FE	1,122,880	109.9890	1,099,890	1,000,000	1,031,273		(9,900)			5.250	4.100	JD	4,375	52,500	08/25/2006	12/01/2020
232760-7V-4	CYPRESS-FAIRBANKS TX INDEP SCH			2	1FE	296,633	118.8130	297,033	250,000	285,279		(4,418)			5.000	2.800	FA	4,722	12,500	05/12/2015	02/15/2028
249174-QV-8	DENVER CITY & CNTY CO SCH DIST			2	1FE	313,760	112.9240	282,310	250,000	279,116		(7,095)			5.000	1.900	JD	1,042	12,500	11/30/2012	12/01/2025
266705-K2-7	DURHAM CNTY NC			2	1FE	296,250	118.3630	295,908	250,000	280,861		(4,454)			5.000	2.830	AO	3,125	12,500	05/15/2014	04/01/2030
280785-QG-4	EDINBURG TX CONSOL INDEP SCH D			2	1FE	859,860	100.4280	753,210	750,000	752,032		(16,443)			5.250	3.000	FA	14,875	39,375	10/22/2010	02/15/2024
296804-C3-9	ESSEX CNTY NJ				1FE	1,393,013	112.2550	1,403,188	1,250,000	1,392,842		(170)			4.000	2.130	FA	417		12/21/2017	08/01/2024
346766-RQ-3	FORT BEND CNTY TX			2	1FE	301,603	118.5130	296,283	250,000	288,986		(4,889)			5.000	2.600	MS	4,167	12,500	04/15/2015	03/01/2027
366155-E7-0	GARLAND TX INDEP SCH DIST			2	1FE	296,950	120.3210	300,803	250,000	285,793		(4,488)			5.000	2.770	FA	4,722	12,500	05/20/2015	02/15/2027
384721-FZ-4	GRAHAM TX INDEP SCH DIST	SD			1FE	277,799	109.9840	247,464	225,000	247,190		(6,858)			5.000	1.740	FA	4,250	11,250	05/21/2013	02/15/2021
388640-R9-7	GRAPEVINE-COLLEYVILLE TX INDEP			2	1FE	290,753	111.3270	278,318	250,000	267,565		(4,532)			5.000	2.940	FA	4,722	12,500	06/21/2012	08/15/2026
442403-MC-2	HOUSTON TX INDEP SCH DIST			2	1FE	599,205	122.3750	611,875	500,000	593,724		(5,481)			5.000	2.670	FA	9,444	5,694	05/11/2017	02/15/2030
447025-UV-7	HUNTSVILLE AL			2	1FE	317,548	119.8420	299,605	250,000	308,262		(6,378)			5.000	1.950	MN	2,083	12,500	07/12/2016	05/01/2033
453722-NM-8	INDEPENDENCE MO SCH DIST			2	1FE	1,712,590	125.0750	1,719,781	1,375,000	1,697,088		(15,502)			5.500	2.600	MS	38,023		06/14/2017	03/01/2034
453722-NQ-9	INDEPENDENCE MO SCH DIST			2	1FE	924,758	124.4240	933,180	750,000	916,785		(7,972)			5.500	2.730	MS	20,740		06/14/2017	03/01/2037
495188-NE-0	KING CNTY WA SCH DIST #409 TAH			2	1FE	270,935	116.2820	290,705	250,000	263,511		(1,989)			5.000	3.960	JD	1,042	12,500	12/10/2013	12/01/2030
495260-E6-4	KING CNTY WA SCH DIST #414 LAK			2	1FE	430,029	112.3620	415,739	370,000	422,422		(5,624)			4.000	2.150	JD	1,233	14,800	08/10/2016	12/01/2029
540261-KV-5	LODI CA UNIF SCH DIST			2	1FE	590,075	121.0800	605,400	500,000	585,434		(4,641)			5.000	2.940	FA	10,417	4,653	05/11/2017	08/01/2032
586145-C8-5	MEMPHIS TN			2	1FE	592,471	118.9740	612,716	515,000	566,207		(7,284)			5.000	3.230	AO	6,438	25,750	03/13/2014	04/01/2026
613681-U8-6	MONTGOMERY CNTY TX			2	1FE	298,785	117.1480	292,870	250,000	283,225		(4,898)			5.000	2.640	MS	4,167	12,500	09/17/2014	03/01/2027
64084F-JS-1	NESHAMINY PA SCH DIST			2	1FE	386,031	110.1780	402,150	365,000	380,027		(2,307)			4.000	3.220	MN	2,433	14,600	04/23/2015	11/01/2028
64084F-KB-6	NESHAMINY PA SCH DIST			2	1FE	287,695	115.5300	288,825	250,000	276,854		(4,157)			5.000	2.980	MN	2,083	12,500	04/23/2015	11/01/2029
64966H-MX-5	NEW YORK NY			1	1FE	322,827	110.4480	331,347	300,000	312,447		(1,893)			4.769	3.950	AO	3,577	14,307	12/09/2011	10/01/2023
64966J-Z4-1	NEW YORK NY			2	1FE	308,910	114.3890	285,973	250,000	279,841		(5,876)			5.000	2.330	AO	3,125	12,500	10/18/2012	10/01/2023
655867-SP-5	NORFOLK VA			2	1FE	299,530	119.7040	299,260	250,000	283,165		(4,531)			5.000	2.780	FA	5,208	12,500	03/19/2014	08/01/2025
66702R-CN-0	NORTHSIDE TX INDEP SCH DIST			2	1FE	322,740	111.3920	306,328	275,000	295,198		(5,222)			5.000	2.850	FA	5,194	13,750	04/26/2012	08/15/2028
702333-Z6-5	PASADENA TX INDEP SCH DIST			2	1FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					1.400	1.400	MON		1,522	10/12/2017	02/01/2035
707546-RD-1	PENN MANOR PA SCH DIST			2	1FE	477,266	106.4550	479,048	450,000	469,135		(3,193)			4.000	3.140	JD	1,500	18,000	05/07/2015	06/01/2027
727199-KE-0	PLANO TX INDEP SCH DIST			2	1FE	890,000	103.3360	919,690	890,000	890,000					5.060	5.060	FA	17,013	45,034	10/29/2009	02/15/2022

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
729654-RY-1	PLYMOUTH MA			2	1FE	280,600	113.7720	284,430	250,000	273,228		(2,840)			4.000	2.600	MN	1,667	10,000	05/01/2015	05/01/2026
729654-RZ-8	PLYMOUTH MA			2	1FE	277,118	112.1970	280,493	250,000	270,621		(2,506)			4.000	2.750	MN	1,667	10,000	05/01/2015	05/01/2027
735371-NU-6	PORT OF SEATTLE WA			2	1FE	271,833	110.7640	276,910	250,000	265,986		(2,236)			4.000	2.900	JD	833	10,000	04/15/2015	06/01/2029
767121-DL-7	RIO HONDO CA CMNTY CLG DIST			2	1FE	245,988	109.3830	273,458	250,000	262,062		12,062			0.000	3.300	FA			01/20/2016	08/01/2042
774285-6H-8	ROCKWALL TX INDEP SCH DIST			2	1FE	429,056	108.5700	417,995	385,000	399,826		(5,315)			5.000	3.450	FA	7,272	19,250	12/08/2011	02/15/2029
774285-6T-2	ROCKWALL TX INDEP SCH DIST			2	1FE	1,799,804	108.1950	1,747,349	1,615,000	1,677,194		(22,293)			5.000	3.450	FA	30,506	80,750	12/08/2011	02/15/2029
783244-ET-9	RUTHERFORD CNTY TENN			2	1FE	570,546	119.8450	569,264	475,000	547,484		(8,949)			5.000	2.670	AO	5,938	23,750	04/30/2015	04/01/2028
795676-LS-2	SALT LAKE CNTY UT			2	1FE	1,582,323	103.7400	1,639,108	1,580,000	1,580,459		(298)			4.750	4.720	JD	3,336	75,050	09/23/2009	12/15/2022
797508-FX-1	SAN DIEGUITO CA UNION HIGH SCH	SD		2	1FE	269,628	109.3550	273,388	250,000	265,115		(1,743)			4.000	3.090	FA	4,167	10,000	04/16/2015	08/01/2031
815626-NM-4	SEDGWICK CNTY KS UNIF SCH DIST				1FE	1,388,174	110.7770	1,384,712	1,250,000	1,387,985		(190)			4.000	1.960	AO	417		12/15/2017	10/01/2023
817207-RP-0	SENECA VLY PA SCH DIST			2	1FE	265,809	109.6670	274,167	250,000	262,047		(1,471)			4.000	3.240	MS	3,333	10,000	04/14/2015	03/01/2029
850000-6C-9	SPRING TX INDEP SCH DIST			2	1FE	606,670	120.9670	604,834	500,000	602,442		(4,228)			5.000	2.350	FA	11,528		08/03/2017	08/15/2028
937440-DJ-1	WASHINGTON CLACKAMAS & YAMHILL				1FE	305,404	120.8990	302,247	250,000	292,456		(5,123)			5.000	2.490	JD	556	12,500	05/06/2015	06/15/2025
938395-RP-7	WASHINGTON & CLACKAMAS CNTYS O			2	1FE	670,955	121.1120	696,393	575,000	664,992		(5,964)			5.000	3.070	JD	1,277	20,045	03/09/2017	06/15/2031
938429-F4-4	WASHINGTON CNTY OR SCH DIST #4			2	1FE	292,164	110.5040	276,259	250,000	270,766		(4,410)			4.000	2.040	JD	443	10,000	11/28/2012	06/15/2024
98816P-BV-3	YSLETA TX INDEP SCH DIST			2	1FE	573,984	117.6570	588,289	500,000	569,207		(4,778)			5.000	3.150	FA	9,443	13,404	04/18/2017	08/15/2047
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						33,731,503	XXX	33,373,316	29,650,000	32,492,244		(319,185)			XXX	XXX	XXX	307,121	1,051,428	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						33,731,503	XXX	33,373,316	29,650,000	32,492,244		(319,185)			XXX	XXX	XXX	307,121	1,051,428	XXX	XXX
010268-AZ-3	ALABAMA FEDERAL AID HIGHWAY FI			2	1FE	1,471,563	119.7020	1,496,275	1,250,000	1,459,251		(12,312)			5.000	2.810	MS	20,833	31,250	05/25/2017	09/01/2035
017357-B9-4	ALLEGHENY CNTY PA SAN AUTH			2	1FE	282,213	108.8270	272,068	250,000	278,521		(2,814)			4.000	2.560	JD	833	10,000	08/17/2016	12/01/2033
04048R-NU-6	ARIZONA BRD OF RGTS ST UNIV SY			2	1FE	290,540	118.4900	296,225	250,000	282,819		(3,843)			5.000	3.030	JJ	6,250	12,500	12/02/2015	07/01/2035
04048R-UE-4	ARIZONA BRD OF RGTS ST UNIV SY			2	1FE	377,373	113.6170	357,894	315,000	344,815		(6,143)			5.000	2.740	JJ	7,875	15,750	05/03/2012	07/01/2024
04048R-UU-8	ARIZONA BRD OF RGTS ST UNIV SY			2	1FE	1,120,139	113.6170	1,062,319	935,000	1,023,499		(18,233)			5.000	2.740	JJ	23,375	46,750	05/03/2012	07/01/2024
04780M-SH-3	ATLANTA GA ARPT REVENUE			2	1FE	276,613	111.5840	278,960	250,000	262,175		(2,776)			5.000	3.670	JJ	6,250	12,500	04/19/2012	01/01/2025
04780T-CG-7	ATLANTA GA ARPT PASSENGER FAC				1FE	561,655	100.0000	500,000	500,000	500,000		(9,483)			5.000	3.050	JJ	12,500	25,000	11/05/2010	01/01/2018
047870-MZ-0	ATLANTA GA WTR & WSTWTR REVENU			2	1FE	578,770	117.8870	589,435	500,000	559,456		(7,097)			5.000	3.160	MN	4,167	25,000	02/26/2015	11/01/2031
047870-NA-4	ATLANTA GA WTR & WSTWTR REVENU			2	1FE	1,153,790	117.5180	1,175,190	1,000,000	1,116,141		(13,841)			5.000	3.200	MN	8,333	50,000	03/03/2015	11/01/2032
052398-EJ-9	AUSTIN TX ARPT SYS REVENUE			2	1FE	578,535	115.6060	578,030	500,000	573,033		(5,502)			5.000	2.660	MN	3,194	12,500	05/31/2017	11/15/2029
052414-LW-7	AUSTIN TX ELEC UTILITY SYS REV			2	1FE	283,995	110.5350	276,338	250,000	262,462		(4,082)			5.000	3.170	MN	1,597	12,500	04/25/2012	11/15/2029
059231-G6-1	BALTIMORE MD REVENUE			2	1FE	292,413	120.2220	300,555	250,000	289,585		(2,827)			5.000	2.980	JJ	6,250	3,021	03/07/2017	07/01/2030
117569-HC-0	BRYAN TX ELEC SYS REVENUE			2	1FE	312,168	118.7230	296,808	250,000	304,205		(5,742)			5.000	2.190	JJ	6,250	11,146	07/13/2016	07/01/2030
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL			2	1FE	134,107	98.5190	132,123	134,107	134,107					2.900	2.900	MON	324	3,889	04/24/2013	02/01/2042
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL			2	1FE	530,565	100.6650	536,104	532,562	530,681		418			2.900	2.970	MON	1,287	15,444	04/24/2013	02/01/2042
15504R-GA-1	CENTRL PUGET SOUND WA REGL TRA			2	1FE	599,860	120.1900	600,950	500,000	581,081		(9,183)			5.000	2.690	MN	4,167	25,000	12/01/2015	11/01/2031
15504R-GE-3	CENTRL PUGET SOUND WA REGL TRA			2	1FE	877,230	118.9210	891,915	750,000	869,324		(7,906)			5.000	2.730	MN	6,250	18,750	05/25/2017	11/01/2035
161036-HH-4	CHARLOTTE NC ARPT REVENUE			2	1FE	408,228	108.6530	434,612	400,000	402,394		(874)			5.500	5.240	JJ	11,000	22,000	01/13/2010	07/01/2023
162393-DQ-2	CHATTANOOGA TN ELEC REVENUE			2	1FE	1,762,288	100.5830	1,609,328	1,600,000	1,603,799		(22,463)			5.000	3.550	MS	26,667	80,000	01/13/2010	09/01/2022
177475-BQ-2	CITRUS CNTY FL WTR & WSTWTR RE			2	1FE	288,693	109.1740	272,935	250,000	283,709		(3,442)			4.000	2.290	AO	2,500	10,000	07/13/2016	10/01/2032
19668Q-DD-4	COLORADO ST BLDG EXCELLENT SCH			2	1FE	1,139,510	107.8390	1,078,400	1,000,000	1,077,564		(33,750)			6.242	2.590	MS	18,379	62,420	02/18/2016	03/15/2030
19668Q-FE-0	COLORADO ST BLDG EXCELLENT SCH			2	1FE	356,275	109.8720	357,084	325,000	337,045		(3,474)			5.000	3.760	MS	4,785	16,250	11/30/2011	03/15/2026
196707-JW-4	COLORADO ST BRD OF GOVERNORS U			2	1FE	290,212	112.9000	299,185	265,000	278,708		(2,995)			5.000	3.650	MS	4,417	13,250	12/04/2013	03/01/2027
196707-QT-3	COLORADO ST BRD OF GOVERNORS U			2	1FE	550,930	115.6910	578,455	500,000	530,752		(5,312)			5.000	3.680	MS	8,333	25,000	12/18/2013	03/01/2027
198504-VM-1	COLUMBIA SC WTRWKS & SWR SYS			2	1FE	278,225	115.6390	289,098	250,000	266,831		(2,972)			5.000	3.540	FA	5,208	12,500	12/05/2013	02/01/2027
20281P-JN-3	CMWLTH FING AUTH PA			2	1FE	278,300	116.3010	290,753	250,000	271,741		(2,510)			5.000	3.650	JD	1,042	12,500	04/10/2015	06/01/2032
20281P-JP-8	CMWLTH FING AUTH PA			2	1FE	277,408	116.0080	290,020	250,000	271,065		(2,428)			5.000	3.690	JD	1,042	12,500	04/10/2015	06/01/2033
207758-KF-9	CONNECTICUT ST SPL TAX OBLIG R			1	1FE	400,000	111.6020	446,412	400,000	400,000					5.305	5.300	JD	1,768	21,220	10/29/2009	12/01/2023
207758-KF-9	CONNECTICUT ST SPL TAX OBLIG R	SD		1	1FE	500,000	111.6020	558,015	500,000	500,000					5.305	5.300	JD	2,210	26,525	10/29/2009	12/01/2023
207758-SD-6	CONNECTICUT ST SPL TAX OBLIG R			2	1FE	301,950	115.1830	287,957	250,000	286,493		(4,952)			5.000	2.600	MS	4,167	12,500	10/02/2014	09/01/2026
20775B-VN-3	CONNECTICUT ST HSG FIN AUTH HS			2	1FE	1,100,000	100.0000	1,100,000	1,100,000	1,100,000					1.400	1.400	MN	1,630		12/26/2017	05/15/2035
20775Y-CA-2	CONNECTICUT ST REVOLVING FUNDG			2	1FE	598,590	119.7730	598,865	500,000	574,440		(9,296)			5.000	2.700	MS	8,333	25,000	04/23/2015	03/01/2029
235036-XF-2	DALLAS-FORT WORTH TX INTERNATI			2	1FE	940,475	111.3120	918,324	825,000	876,012		(12,300)			5.000	3.270	MN	6,875	41,250	05/01/2012	11/01/2026
235241-PK-6	DALLAS TX AREA RAPID TRANSIT S			2	1FE	287,643	118.9810	297,453	250,000	278,376		(3,617)			5.000	3.160	JD	1,042	12,500	05/12/2015	12/01/2032
23542J-AY-1	DALLAS TX WTRWKS & SWR SYS REV			2	1FE	317,363	118.2050	295,513	250,000	308,557		(6,048)			5.000	2.060	AO	3,125	12,500	07/12/2016	10/01/2035
249182-FF-8	DENVER CITY & CNTY CO ARPT REV			2	1FE	260,483	112.8040	282,010	250,000	256,236		(1,124)			5.000	4.420	MN	1,597	12,500	12/11/2013	11/15/2027
249182-GF-7	DENVER CITY & CNTY CO ARPT REV			2	1FE	1,857,853	109.1800	1,910,650	1,750,000	1,827,956		(14,646)			4.000	3.010	MN	8,944	70,000	12/01/2015	11/15/2031
254845-KC-3	DIST OF COLUMBIA WTR & SWR AUT			2	1FE	750,000	100.0000	750,000	750,000	750,000					1.380	1.380	MON		5,854	09/28/2016	10/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29270C-G6-6	ENERGY N W WA ELEC REVENUE			2	1FE	1,192,170	122.3330	1,223,330	1,000,000	1,147,860		(17,486)			5.000	2.800	JJ	25,000	50,000	05/26/2015	07/01/2027
3137EA-BP-3	FREDDIE MAC	0			1FE	2,002,875	101.4490	1,775,375	1,750,000	1,767,670		(38,564)			4.875	2.600	JD	4,266	85,313	06/14/2011	06/13/2018
3137EA-DN-6	FREDDIE MAC	0			1FE	1,241,593	99.9830	1,249,788	1,250,000	1,249,947		1,715			0.750	0.880	JJ	4,401	9,375	01/15/2013	01/12/2018
349515-XJ-0	FORT WORTH TX WTR & SWR REVENU			2	1FE	606,885	121.6210	608,105	500,000	601,811		(5,074)			5.000	2.490	FA	9,444	3,333	05/23/2017	02/15/2030
349515-XL-5	FORT WORTH TX WTR & SWR REVENU			2	1FE	851,013	120.6280	856,459	710,000	844,366		(6,647)			5.000	2.650	FA	13,411	4,733	05/23/2017	02/15/2032
359900-3A-3	FULTON CNTY GA DEV AUTH			2	1FE	587,665	113.5760	567,880	500,000	540,979		(8,738)			5.000	2.970	MN	4,167	25,000	03/30/2012	11/01/2025
414005-QD-3	HARRIS CNTY TX			2	1FE	295,673	112.8820	282,205	250,000	277,927		(5,643)			5.000	2.430	FA	4,722	12,500	10/03/2014	08/15/2026
442435-4B-6	HOUSTON TX UTILITY SYS REVENUE			2	1FE	580,770	117.9780	589,895	500,000	553,936		(7,540)			5.000	3.120	MN	3,194	25,000	03/13/2014	05/15/2025
45203H-2A-9	ILLINOIS ST FIN AUTH REVENUE				1FE	302,970	126.9160	317,290	250,000	294,464		(3,382)			5.000	3.070	JD	1,042	12,500	05/13/2015	12/01/2028
454624-S4-0	INDIANA ST BOND BANK REVENUE				1FE	1,257,950	101.1780	1,264,725	1,250,000	1,250,673		(1,118)			4.302	4.200	FA	22,406	53,775	07/28/2010	08/01/2018
45470R-DS-2	INDIANA ST FIN AUTH HIGHWAY RE			2	1FE	602,505	121.0230	605,115	500,000	599,929		(2,576)			5.000	2.680	JD	7,361		08/24/2017	06/01/2035
454898-QY-6	INDIANA ST MUNI PWR AGY			1	1FE	302,993	123.6970	309,245	250,000	299,120		(1,474)			5.594	4.160	JJ	6,993	13,985	04/01/2015	01/01/2042
48507T-FP-3	KANSAS CITY MO SANTN SWR SYS R			2	1FE	275,118	109.7050	274,263	250,000	270,263		(2,594)			4.000	2.720	JJ	5,000	10,000	01/28/2016	01/01/2030
48507T-FR-9	KANSAS CITY MO SANTN SWR SYS R			2	1FE	271,003	108.7010	271,753	250,000	266,971		(2,155)			4.000	2.920	JJ	5,000	10,000	01/28/2016	01/01/2032
48507T-FS-7	KANSAS CITY MO SANTN SWR SYS R			2	1FE	269,985	108.3020	270,755	250,000	266,156		(2,048)			4.000	2.970	JJ	5,000	10,000	01/28/2016	01/01/2033
49151E-8R-7	KENTUCKY ST PROPERTY & BLDGS C			2	1FE	558,545	110.9690	554,845	500,000	529,889		(7,750)			5.000	3.220	FA	10,417	25,000	02/12/2014	08/01/2025
516391-BN-8	LANSING MICH BRD WTR & LT UTIL				1FE	773,544	113.2660	719,239	635,000	706,437		(14,880)			5.000	2.350	JJ	15,875	31,750	03/27/2013	07/01/2022
516391-BS-7	LANSING MICH BRD WTR & LT UTIL			2	1FE	325,688	113.9440	313,346	275,000	304,151		(4,822)			5.000	2.900	JJ	6,875	13,750	03/27/2013	07/01/2026
546540-MN-2	LOUISIANA ST UNIV & AGRIC & ME			2	1FE	297,865	117.7860	294,465	250,000	283,417		(4,636)			5.000	2.740	JJ	6,250	12,500	09/25/2014	07/01/2026
546589-RS-3	LOUISVILLE & JEFFERSON CNTY KY			2	1FE	467,963	111.6990	474,725	425,000	443,665		(4,399)			5.000	3.770	MN	2,715	21,250	12/06/2011	05/15/2028
574300-JJ-9	MARYLAND ST TRANSPRTN AUTH TRA			2	1FE	794,703	105.1010	735,707	700,000	717,072		(10,922)			5.000	3.310	JJ	17,500	35,000	01/13/2010	07/01/2020
57586E-A5-0	MASSACHUSETTS ST HLTH & EDUCTN			2	1FE	577,470	115.1010	575,505	500,000	538,437		(7,372)			5.000	3.240	AO	6,250	25,000	03/29/2012	10/01/2024
576051-RF-5	MASSACHUSETTS ST WTR RESOURCES			2	1FE	764,179	122.0700	781,248	640,000	757,572		(6,607)			5.000	2.800	FA	13,333	6,489	05/05/2017	08/01/2032
592030-D9-8	MET GOVT NASHVILLE & DAVIDSONC			2	1FE	287,440	119.9890	299,973	250,000	283,199		(3,969)			5.000	2.980	MN	1,597	12,500	12/01/2016	05/15/2028
592030-E2-2	MET GOVT NASHVILLE & DAVIDSONC			2	1FE	301,993	119.0710	297,678	250,000	289,648		(4,816)			5.000	2.620	MN	1,597	12,500	04/22/2015	05/15/2029
592030-L2-4	MET GOVT NASHVILLE & DAVIDSON			2	1	909,208	110.4750	883,800	800,000	842,794		(11,809)			5.000	3.310	MN	5,111	40,000	11/18/2011	05/15/2026
592030-L7-3	MET GOVT NASHVILLE & DAVIDSON			2	1FE	511,430	110.3020	496,359	450,000	474,071		(6,642)			5.000	3.310	MN	2,875	22,500	11/18/2011	05/15/2026
592098-M3-8	MET GOVT NASHVILLE & DAVIDSONC			2	1FE	273,850	114.8680	287,170	250,000	264,763		(2,371)			5.000	3.800	JJ	6,250	12,500	12/05/2013	07/01/2029
592481-FM-2	MET SAINT LOUIS MO SWR DIST WS			2	1FE	453,843	116.4390	471,578	405,000	434,705		(4,987)			5.000	3.480	MN	3,375	20,250	12/06/2013	05/01/2027
59259N-3J-0	MET TRANSPRTN AUTH NY DEDICATE			2	1FE	316,975	118.7450	296,863	250,000	308,403		(5,930)			5.000	2.100	MN	1,597	12,500	07/13/2016	11/15/2035
59259N-7W-7	MET TRANSPRTN AUTH NY DEDICATE			2	1FE	612,685	124.4290	622,145	500,000	606,797		(5,888)			5.000	2.540	MN	3,194	12,361	05/11/2017	11/15/2028
59259N-7Z-0	MET TRANSPRTN AUTH NY DEDICATE			2	1FE	597,915	123.7890	618,945	500,000	592,873		(5,042)			5.000	2.830	MN	3,194	12,361	05/11/2017	11/15/2031
59259N-8A-4	MET TRANSPRTN AUTH NY DEDICATE			2	1FE	594,415	122.1880	610,940	500,000	589,571		(4,844)			5.000	2.900	MN	3,194	12,361	05/11/2017	11/15/2032
59259Y-PR-4	MET TRANSPRTN AUTH NY REVENUE			2	1FE	288,345	114.4820	286,205	250,000	269,302		(3,631)			5.000	3.260	MN	2,083	12,500	05/04/2012	11/01/2026
59259Y-PS-2	MET TRANSPRTN AUTH NY REVENUE			2	1FE	286,670	114.2330	285,583	250,000	268,491		(3,472)			5.000	3.330	MN	2,083	12,500	05/04/2012	11/01/2027
592646-4E-0	MET WASHINGTON DC ARPTS AUTH A			2	1FE	263,443	112.5990	281,498	250,000	257,878		(1,467)			5.000	4.260	AO	3,125	12,500	12/10/2013	10/01/2027
592646-5B-5	MET WASHINGTON DC ARPTS AUTH A				1FE	290,563	115.4370	288,593	250,000	279,159		(4,615)			5.000	2.790	AO	3,125	12,500	06/17/2015	10/01/2023
592646-6S-7	MET WASHINGTON DC ARPTS AUTH A			2	1FE	288,528	116.3670	290,920	250,000	278,726		(3,771)			5.000	3.100	AO	3,125	12,500	04/28/2015	10/01/2028
59333P-B5-6	MIAMI-DADE CNTY FL AVIATION RE				1FE	299,473	113.3650	283,415	250,000	275,575		(4,984)			5.000	2.690	AO	3,125	12,500	12/03/2012	10/01/2022
594615-BX-3	MICHIGAN ST BLDG AUTH REVENUE			2	1FE	578,685	116.4260	582,130	500,000	575,735		(2,950)			5.000	2.820	AO	5,278	12,500	08/23/2017	04/15/2038
60416Q-FW-9	MINNESOTA ST HSG FIN AGY HOMEO			2	1FE	580,724	96.9310	562,901	580,724	580,724					2.700	2.700	MON	1,307	15,680	04/10/2013	09/01/2041
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEO			2	1FE	1,870,987	100.8550	1,886,984	1,870,987	1,870,987					2.875	2.870	MON	4,483	53,791	10/15/2014	11/01/2044
60636W-NW-1	MISSOURI ST HIGHWAYS & TRANSIT			1	1FE	528,465	100.8670	504,340	500,000	501,577		(4,661)			4.443	3.430	MN	3,703	22,215	11/03/2011	05/01/2018
613349-2F-5	MONTGOMERY CNTY MD HSG OPPORTU			2	1FE	1,004,732	104.4530	976,636	935,000	978,040		(14,914)			4.000	2.350	JJ	18,700	37,400	05/31/2013	01/01/2031
626207-XT-6	MUNI ELEC AUTH OF GEORGIA				1FE	764,372	105.9770	741,846	700,000	714,945		(7,052)			5.000	3.880	JJ	17,500	35,000	12/14/2009	01/01/2020
631060-CC-2	NARRAGANSETT BAY RI COMMISSION			2	1FE	290,883	116.1870	290,468	250,000	282,713		(4,098)			5.000	2.940	FA	5,208	12,500	12/17/2015	02/01/2033
644614-2R-9	NEW HAMPSHIRE ST HLTH & EDU FA			2	1FE	293,880	119.0200	297,550	250,000	283,703		(3,955)			5.000	2.980	JJ	6,250	12,500	04/29/2015	07/01/2028
644614-2S-7	NEW HAMPSHIRE ST HLTH & EDU FA			2	1FE	291,500	118.5650	296,413	250,000	281,912		(3,728)			5.000	3.080	JJ	6,250	12,500	04/29/2015	07/01/2029
646136-F3-0	NEW JERSEY ST TRANSPRTN TRUST			2	2FE	833,573	109.0000	817,500	750,000	789,662		(7,993)			5.250	3.940	JD	1,750	39,375	12/07/2011	06/15/2025
64971M-4H-2	NEW YORK CITY NY TRANSITIONAL			1	1FE	251,240	104.7790	261,947	250,000	250,374		(135)			4.137	4.070	FA	4,309	10,343	09/09/2010	08/01/2020
64971Q-JE-4	NEW YORK CITY NY TRANSITIONALF			2	1FE	835,163	111.9010	783,307	700,000	758,246		(14,238)			5.000	2.700	MN	5,833	35,000	03/27/2012	11/01/2023
64971W-TV-2	NEW YORK CITY NY TRANSITIONAL			2	1FE	291,595	117.9700	294,925	250,000	281,334		(3,912)			5.000	3.020	FA	5,208	12,500	04/21/2015	02/01/2033
649883-B8-7	NEW YORK ST MTGE AGY HOMEOWNER				1FE	750,000	102.0480	765,360	750,000	750,000					2.750	2.750	AO	5,156	20,625	10/09/2014	04/01/2022
649883-C2-9	NEW YORK ST MTGE AGY HOMEOWNER				1FE	840,000	103.2370	867,191	840,000	840,000					3.000	3.000	AO	6,300	25,200	10/09/2014	04/01/2023
649883-C3-7	NEW YORK ST MTGE AGY HOMEOWNER				1FE	545,000	103.7820	565,612	545,000	545,000					3.050	3.050	AO	4,156	16,623	10/09/2014	10/01/2023
649883-C5-2	NEW YORK ST MTGE AGY HOMEOWNER			2	1FE	750,000	103.9510	779,633	750,000	750,000					3.150	3.150	AO	5,906	23,625	10/09/2014	10/01/2024
649883-YC-3	NEW YORK ST MTGE AGY HOMEOWNER				1FE	250,000	101.9270	254,818	250,000	250,000					2.750	2.750	AO	1,719	6,875	02/13/2014	04/01/2020

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE United Ohio Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64990B-FJ-7	NEW YORK ST DORM AUTH REVENUES			2	1FE	294,818	117.9610	294,905	250,000	284,267		(4,026)			5.000	2.940	JJ	6,250	12,500	04/10/2015	07/01/2032
64990C-3X-7	NEW YORK ST DORM AUTH REVENUES			2	1FE	249,226	111.8040	251,559	225,000	235,326		(2,524)			5.000	3.670	AO	2,813	11,250	11/17/2011	10/01/2023
64990C-4A-6	NEW YORK ST DORM AUTH REVENUES			2	1FE	309,122	111.8040	307,461	275,000	289,787		(3,634)			5.000	3.450	AO	3,438	13,750	03/21/2012	10/01/2023
64990C-WB-3	NEW YORK ST DORM AUTH REVENUES			2	1FE	605,410	123.6430	618,215	500,000	600,393		(5,017)			5.000	2.640	AO	14,097		05/11/2017	10/01/2028
64990E-CH-8	NEW YORK ST DORM AUTH ST PERSO			2	1FE	468,972	115.3450	461,380	400,000	441,816		(7,779)			5.000	2.730	JD	889	20,000	05/14/2014	12/15/2026
64990E-CK-1	NEW YORK ST DORM AUTH ST PERSO			2	1FE	570,335	114.9350	574,680	500,000	542,610		(7,832)			5.000	3.130	JD	1,111	25,000	04/16/2014	12/15/2028
64990E-DG-9	NEW YORK ST DORM AUTH ST PERSO			2	1FE	562,525	115.1910	575,955	500,000	537,852		(6,916)			5.000	3.330	JD	1,111	25,000	04/02/2014	12/15/2027
64990E-N5-2	NEW YORK ST DORM AUTH ST PERSO				1	50,100	109.8780	43,951	40,000	43,960		(1,224)			5.000	1.720	FA	756	2,000	10/12/2012	02/15/2021
64990H-ML-1	NEW YORK ST DORM AUTH REVENUES			2	1FE	590,585	113.2420	577,539	510,000	554,987		(9,534)			5.000	2.840	MN	3,258	25,500	02/06/2014	05/15/2023
650035-MG-0	NEW YORK ST URBAN DEV CORP REV			2	1FE	500,000	100.0000	500,000	500,000	500,000					1.460	1.460	MON	333	406	11/27/2017	03/15/2033
650035-ZA-9	NEW YORK ST URBAN DEV CORP REV			2	1FE	293,304	115.3310	294,094	255,000	278,764		(4,152)			5.000	3.050	MS	3,754	12,750	05/06/2014	03/15/2028
656009-KW-6	NORFOLK VA WTR REVENUE			2	1FE	312,835	122.0040	305,010	250,000	298,238		(5,505)			5.250	2.520	MN	2,188	13,125	04/02/2015	11/01/2028
65825P-DY-3	NORTH CAROLINA ST CAPITAL IMPT			2	1FE	1,938,248	110.6680	1,936,690	1,750,000	1,824,014		(20,530)			5.000	3.640	MN	14,583	87,500	11/28/2011	05/01/2028
658290-AK-0	NORTH CAROLINA ST LTD OBLIG			2	1FE	313,733	112.0980	280,245	250,000	278,590		(7,126)			5.000	1.890	MN	2,083	12,500	11/13/2012	11/01/2023
678514-BA-7	OKLAHOMA ST CAPITAL IMPT AUTH			2	1FE	2,000,000	104.9120	2,098,240	2,000,000	2,000,000					4.242	4.240	JJ	42,420	84,840	08/25/2010	07/01/2021
682001-CR-1	OMAHA NE PUBLIC PWR DIST ELECR			2	1FE	297,918	117.9440	294,860	250,000	284,789		(4,771)			5.000	2.680	FA	5,208	12,500	03/03/2015	02/01/2028
682001-EA-6	OMAHA NE PUBLIC PWR DIST ELECR			2	1FE	292,425	116.8050	292,013	250,000	281,255		(4,251)			5.000	2.900	FA	5,208	12,500	04/16/2015	02/01/2032
68607D-NB-7	OREGON ST DEPT OF TRANSPRTN HI			1	1FE	268,244	107.5590	285,034	265,000	266,310		(303)			4.733	4.590	MN	1,603	12,542	06/25/2010	11/15/2021
68607D-SF-3	OREGON ST DEPT OF TRANSPRTN HI			2	1FE	303,983	119.3690	298,423	250,000	289,917		(5,270)			5.000	2.460	MN	1,597	12,500	04/07/2015	11/15/2028
686432-AQ-8	ORLANDO FL CONTRACT TOURIST DE			2	1FE	282,583	120.5700	301,425	250,000	271,991		(3,032)			5.250	3.680	MN	2,188	13,125	03/28/2014	11/01/2030
686507-GC-2	ORLANDO FL UTILITIES COMMISSIO			2	1FE	605,830	118.9550	594,775	500,000	579,878		(9,903)			5.000	2.570	AO	6,250	25,000	04/07/2015	10/01/2028
708796-E9-4	PENNSYLVANIA ST HSG FIN AGY SF			2	1FE	765,000	102.5900	784,814	765,000	765,000					3.000	3.000	AO	5,738	22,950	11/16/2012	04/01/2022
708796-G2-7	PENNSYLVANIA ST HSG FIN AGY SF				1FE	1,250,000	101.5090	1,268,863	1,250,000	1,250,000					2.650	2.650	AO	8,281	33,125	11/16/2012	10/01/2020
70917S-S8-7	PENNSYLVANIA ST HGR EDUCTNL FA			2	1FE	568,095	115.9450	579,725	500,000	567,789		(306)			5.000	3.340	FA	1,250		11/29/2017	08/15/2047
709223-7M-7	PENNSYLVANIA ST TURNPIKE COMMI			2	1FE	349,851	116.9450	350,835	300,000	332,849		(4,927)			5.500	3.430	JD	1,375	16,500	05/20/2014	12/01/2032
709223-7P-0	PENNSYLVANIA ST TURNPIKE COMMI			2	1FE	547,250	111.7910	614,851	550,000	547,493		62			5.000	5.030	JD	2,292	27,500	12/09/2013	12/01/2043
709223-D8-1	PENNSYLVANIA ST TURNPIKE COMMI				1FE	308,715	108.9740	272,437	250,000	272,034		(7,283)			5.000	1.880	JD	1,042	12,500	10/02/2012	12/01/2020
709223-X5-5	PENNSYLVANIA ST TURNPIKE COMMI			2	1FE	571,860	112.5150	562,575	500,000	532,128		(7,576)			5.000	3.230	JD	2,083	25,000	05/03/2012	12/01/2028
709224-CN-7	PENNSYLVANIA ST TURNPIKE COMMI			2	1FE	432,988	116.6730	466,692	400,000	422,984		(2,828)			5.000	4.030	JD	1,667	20,000	03/26/2014	12/01/2031
709224-KW-8	PENNSYLVANIA ST TURNPIKE COMMI			2	1FE	284,495	115.7420	289,357	250,000	278,468		(3,092)			5.000	3.350	JD	1,042	12,500	01/05/2016	12/01/2040
71883R-JT-1	PHOENIX AZ CIVIC IMPT CORP WTR			2	1FE	849,780	105.1070	788,303	750,000	769,285		(12,351)			5.000	3.230	JJ	18,750	37,500	10/20/2010	07/01/2024
71884A-YU-7	PHOENIX AZ CIVIC IMPT CORP EXC			2	1FE	299,700	119.2560	298,140	250,000	288,074		(4,514)			5.000	2.730	JJ	6,250	12,500	04/22/2015	07/01/2028
73358W-AG-9	PORT AUTH OF NEW YORK & NEW JE				1FE	269,193	105.8170	264,543	250,000	254,553		(2,233)			5.309	4.300	JD	1,106	13,273	06/24/2010	12/01/2019
73358W-UU-6	PORT AUTH OF NEW YORK & NEW JE			2	1FE	583,835	116.5980	582,990	500,000	559,694		(7,806)			5.000	3.040	AO	5,278	25,000	10/08/2014	10/15/2027
73358W-VW-1	PORT AUTH OF NEW YORK & NEW JE			2	1FE	285,035	115.1230	287,808	250,000	276,796		(3,176)			5.000	3.330	MN	2,083	12,500	04/28/2015	05/01/2031
735352-QE-9	PORT SAINT LUCIE FL UTILITY RE			2	1FE	281,825	108.2090	270,523	250,000	278,024		(2,855)			4.000	2.550	MS	3,333	10,028	08/11/2016	09/01/2030
735352-QG-4	PORT SAINT LUCIE FL UTILITY RE			2	1FE	279,485	107.2590	268,148	250,000	275,979		(2,634)			4.000	2.650	MS	3,333	10,028	08/11/2016	09/01/2032
746189-QV-4	PURDUE UNIV IN UNIV REVENUES			1	1FE	1,219,820	120.3410	1,203,410	1,000,000	1,214,029		(5,791)			5.334	3.530	JJ	26,670	26,670	06/02/2017	07/01/2035
756872-GJ-0	RED RIVER TX EDU FING COPR EDU			2	1FE	275,955	106.8920	267,230	250,000	257,675		(3,291)			5.000	3.540	MS	3,681	12,500	12/05/2011	03/15/2026
786005-YM-4	SACRAMENTO CA MUNI UTILITY DIS			2	1FE	81,448	111.4520	72,444	65,000	72,134		(1,887)			5.000	1.850	FA	1,228	3,250	11/13/2012	08/15/2022
786005-YX-0	SACRAMENTO CA MUNI UTILITY DIS			2	1FE	231,814	111.9750	207,154	185,000	205,306		(5,372)			5.000	1.850	FA	3,494	9,250	11/13/2012	08/15/2022
786009-CC-2	SACRAMENTO CA MUNI UTILITY DIS			2	1FE	300,185	121.9650	304,913	250,000	288,620		(4,585)			5.000	2.710	JJ	6,250	12,500	04/23/2015	07/01/2028
794665-FN-4	SALES TAX ASSET RECEIVABLE COR			2	1FE	304,503	120.2740	300,685	250,000	288,461		(5,133)			5.000	2.520	AO	2,639	12,500	09/24/2014	10/15/2026
802629-AV-7	SANTA ROSA CA REGL RESOURCES			1	1FE	500,000	98.9040	494,520	500,000	500,000					2.000	2.000	FA	3,528		07/28/2017	08/01/2020
802629-AY-1	SANTA ROSA CA REGL RESOURCES			1	1FE	500,000	99.0650	495,325	500,000	500,000					2.625	2.620	FA	4,630		07/28/2017	08/01/2023
812631-JZ-3	SEATTLE WA DRAIN & WSTWTR REVE			2	1FE	302,703	113.2830	283,208	250,000	274,262		(5,455)			5.000	2.530	MS	4,167	12,500	06/21/2012	09/01/2024
812631-KE-8	SEATTLE WA DRAIN & WSTWTR REVE			2	1FE	292,403	114.0220	285,055	250,000	269,738		(4,388)			5.000	2.970	MS	4,167	12,500	06/21/2012	09/01/2029
812643-QM-9	SEATTLE WA MUNI LIGHT & PWR RE			2	1FE	166,130	109.6640	148,046	135,000	147,389		(3,864)			5.000	1.920	FA	2,813	6,750	12/12/2012	02/01/2023
812643-QS-6	SEATTLE WA MUNI LIGHT & PWR RE			2	1FE	141,518	109.6640	126,114	115,000	125,554		(3,292)			5.000	1.920	FA	2,396	5,750	12/12/2012	02/01/2023
83712T-DA-6	SOUTH CAROLINA ST HSG FIN & DE			2	1FE	250,000	99.4690	248,673	250,000	250,000					2.950	2.950	MON	615	7,375	04/12/2013	01/01/2041
837227-P5-0	SOUTH CENTRAL CT REGL WTR AUTH			2	1FE	570,580	112.8730	564,365	500,000	534,757		(6,906)			5.000	3.350	FA	10,417	25,000	04/26/2012	08/01/2031
837227-P6-8	SOUTH CENTRAL CT REGL WTR AUTH			2	1FE	284,365	112.6390	281,598	250,000	266,940		(3,362)			5.000	3.390	FA	5,208	12,500	04/26/2012	08/01/2032
837542-FQ-7	SOUTH DAKOTA ST BRD OF RGTS HS			2	1FE	291,420	116.1990	290,498	250,000	279,211		(3,840)			5.000	3.070	AO	3,125	12,500	08/22/2014	04/01/2029
83756C-FR-1	SOUTH DAKOTA HSG DEV AUTH			2	1FE	161,052	105.2760	157,914	150,000	157,273		(2,142)			4.000	2.390	MN	1,000	6,081	04/08/2014	11/01/2044
880558-HN-4	TENNESSEE ST SCH BOND AUTH			2	1FE	303,210	120.8220	302,055	250,000	291,114		(4,663)			5.000	2.660	MN	2,083	12,500	04/09/2015	11/01/2029
882117-2L-7	TEXAS ST A & M UNIV PERM UNIV			2	1FE	307,445	121.2440	303,110	250,000	293,746		(5,205)			5.250	2.660	JJ	6,563	13,125	04/14/2015	07/01/2031
88278P-TQ-7	TEXAS ST UNIV SYS FING REVENUE			2	1FE	288,848	116.4820	291,205	250,000	276,163		(3,764)			5.000	3.130	MS	3,681	12,500	06/05/2014	03/15/2029

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88278P-TR-5	TEXAS ST UNIV SYS FING REVENUE			2	1FE	287,043	116.1040	290,260	250,000	274,978		(3,584)			5.000	3.210	MS	3,681	12,500	06/05/2014	03/15/2030
89546R-LG-7	TRI-CNTY OR MET TRANSPRTN DIST			2	1FE	573,870	117.6720	588,360	500,000	567,661		(6,209)			5.000	3.010	MS	8,333	12,500	03/08/2017	09/01/2032
89602N-7L-2	TRIBOROUGH NY BRIDGE & TUNNELA			2	1FE	579,930	121.5030	607,520	500,000	574,534		(5,396)			5.000	3.150	MN	3,194	20,556	03/09/2017	11/15/2032
89602N-ZJ-6	TRIBOROUGH NY BRIDGE & TUNNEL			2	1FE	571,119	114.4430	572,215	500,000	542,648		(7,991)			5.000	3.100	MN	3,194	25,000	04/09/2014	11/15/2027
900680-BB-4	TUSCALOOSA CNTY AL BRD OF EDU			2	1FE	583,064	117.8760	589,380	500,000	578,955		(4,110)			5.000	3.000	FA	10,417	3,194	05/25/2017	02/01/2034
913366-EL-0	UNIV OF CALIFORNIA CA RGTS MED			1	1FE	294,249	112.2550	280,639	250,000	283,740		(5,759)			5.435	2.710	MN	1,736	13,587	02/23/2016	05/15/2023
914440-QD-7	UNIV OF MASSACHUSETTS MA BLDGA			2	1FE	304,014	120.6770	301,692	250,000	291,496		(4,710)			5.000	2.640	MN	2,083	12,500	04/08/2015	11/01/2029
914641-X6-7	UNIV OF NEBRASKA NE			2	1FE	312,229	114.1280	285,319	250,000	280,464		(6,382)			5.000	2.140	JJ	6,250	12,500	10/16/2012	07/01/2023
914716-WV-3	UNIV OF NORTH CAROLINA NC AT C			2	1FE	580,439	113.1970	565,984	500,000	537,548		(8,146)			5.000	3.100	AO	6,250	25,000	05/02/2012	04/01/2030
914729-NL-8	UNIV OF N TEXAS TX			2	1FE	406,795	113.6680	392,154	345,000	374,004		(6,264)			5.000	2.900	AO	3,642	17,250	05/10/2012	04/15/2027
914729-NM-6	UNIV OF N TEXAS TX			2	1FE	292,904	113.4050	283,512	250,000	270,178		(4,349)			5.000	2.980	AO	2,639	12,500	05/10/2012	04/15/2028
914729-NN-4	UNIV OF N TEXAS TX			2	1FE	291,044	112.2100	280,524	250,000	269,343		(4,160)			5.000	3.060	AO	2,639	12,500	05/10/2012	04/15/2029
91476P-LA-4	UNIV OK REVENUES			2	1FE	275,017	113.5850	283,962	250,000	264,728		(2,966)			5.000	3.570	JJ	6,250	12,500	04/04/2014	07/01/2031
914857-DZ-7	UNIV OF SOUTH CAROLINA SC HGRE			2	1FE	641,733	121.4050	637,375	525,000	638,496		(3,238)			5.000	2.400	MN	4,375	3,426	09/08/2017	05/01/2031
91802R-AJ-8	UTILITY DEBT SECURITIZATION AU			2	1FE	1,090,299	117.4220	1,174,229	1,000,000	1,058,239		(8,534)			5.000	3.890	JD	2,222	50,000	12/12/2013	12/15/2030
91802R-AK-5	UTILITY DEBT SECURITIZATION AU			2	1FE	294,429	117.1780	292,944	250,000	281,729		(4,852)			5.000	2.680	JD	556	12,500	04/22/2015	12/15/2031
927781-5B-6	VIRGINIA ST CLG BLDG AUTH EDUC			2	1FE	299,927	117.8260	294,564	250,000	282,815		(4,909)			5.000	2.640	FA	5,208	12,500	05/16/2014	02/01/2027
927781-TH-7	VIRGINIA ST CLG BLDG AUTH EDUC			2	1FE	559,419	104.9820	524,909	500,000	516,658		(7,628)			4.750	3.080	FA	9,896	23,750	12/08/2011	02/01/2021
92778V-BL-1	VIRGINIA ST CLG BLDG AUTH EDUC			2	1FE	1,493,250	119.8510	1,498,150	1,250,000	1,432,410		(23,055)			5.000	2.720	FA	26,042	62,500	04/15/2015	02/01/2031
92818G-JK-0	VIRGINIA ST RESOURCES AUTH INF				1FE	275,000	109.9310	302,309	275,000	275,000					4.970	4.970	MN	2,278	13,667	11/06/2009	11/01/2024
92858Q-AM-4	VOCATIONAL REGION 8 MID-COAST			2	1FE	580,028	113.0520	582,217	515,000	578,145		(1,884)			4.000	2.570	MN	6,924		08/15/2017	11/01/2029
930876-BU-0	WAKE CNTY NC LIMITED OBLIG			2	1FE	831,535	106.6480	778,529	730,000	753,112		(10,993)			5.000	3.350	JJ	18,250	36,500	12/10/2009	01/01/2021
940839-CF-8	WASHOE CNTY NV HIGHWAY REVENUE			2	1FE	526,909	103.0840	515,419	500,000	505,499		(4,876)			5.000	3.950	FA	10,417	25,000	03/27/2013	02/01/2043
95308R-FD-6	W HARRIS CNTY TX REGL WTR AUTH				1FE	283,497	106.4770	266,192	250,000	263,838		(4,497)			4.000	2.050	JD	445	10,000	05/22/2013	12/15/2020
97710B-RH-7	WISCONSIN ST HLTH & EDUCTNL FA			2	1FE	274,427	106.5140	266,284	250,001	259,534		(4,608)			5.000	3.000	AO	3,125	12,500	08/21/2014	10/01/2033
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						94,307,527	XXX	93,851,969	84,318,381	90,770,470		(951,043)			XXX	XXX	XXX	1,035,529	3,377,980	XXX	XXX
3128H4-HM-4	FEDERAL HOME LN MTG CORP #E96536				1FE	959	100.1690	947	945	945		(1)			5.000	4.520	MON	4	47	07/28/2003	03/01/2018
3128H7-CE-0	FEDERAL HOME LN MTG CORP #E99069				1FE	3,276	100.3420	3,263	3,252	3,252					4.500	4.270	MON	12	146	03/03/2004	09/01/2018
3128H7-X8-0	FEDERAL HOME LN MTG CORP #E99703				1FE	12,753	100.4490	12,615	12,559	12,559		(23)			5.000	4.560	MON	52	628	11/24/2003	10/01/2018
3128M9-LU-4	FEDERAL HOME LN MTG CORP #G07239				1FE	222,861	100.3200	216,701	216,009	222,509		(248)			3.000	2.550	MON	540	6,480	02/28/2013	12/01/2042
3128MA-BS-7	FEDERAL HOME LN MTG CORP #G07849				1FE	701,746	103.3380	697,073	674,554	701,746		(2,704)			3.500	2.880	MON	1,967	23,609	10/21/2014	05/01/2044
3128MJ-RJ-1	FEDERAL HOME LN MTG CORP #G08488				1FE	280,543	103.2050	283,252	274,453	280,543		(842)			3.500	3.080	MON	800	9,606	04/03/2012	04/01/2042
3128MJ-RT-9	FEDERAL HOME LN MTG CORP #G08497				1FE	232,827	100.5880	229,009	227,669	232,827		(527)			3.000	2.610	MON	569	6,830	06/26/2012	06/01/2042
3128MJ-RV-4	FEDERAL HOME LN MTG CORP #G08499				1FE	258,045	100.5880	253,813	252,328	258,045		(235)			3.000	2.640	MON	631	7,570	06/26/2012	07/01/2042
3128MM-AS-2	FEDERAL HOME LN MTG CORP #G18016				1FE	30,281	101.1310	30,041	29,705	29,775		(114)			5.000	4.460	MON	124	1,485	12/10/2004	10/01/2019
3128MM-LD-3	FEDERAL HOME LN MTG CORP #G18323	0			1FE	97,510	102.2990	96,905	94,727	96,913		(856)			4.500	3.350	MON	355	4,263	09/08/2009	09/01/2024
3128PP-5E-9	FEDERAL HOME LN MTG CORP #J10845				1FE	75,863	102.0300	75,297	73,798	75,347		(698)			4.500	3.370	MON	277	3,321	09/15/2009	10/01/2024
3128PQ-PY-1	FEDERAL HOME LN MTG CORP #J11339	0			1FE	333,378	102.3110	326,690	319,308	328,104		(3,342)			4.500	3.230	MON	1,197	14,369	12/07/2009	12/01/2024
31292S-AN-0	FEDERAL HOME LN MTG CORP #C09013				1FE	954,653	100.5880	919,196	913,817	949,376		(1,793)			3.000	2.380	MON	2,285	27,415	10/19/2012	09/01/2042
31292S-AQ-3	FEDERAL HOME LN MTG CORP #C09015				1FE	941,941	100.6600	907,600	901,649	936,821		(1,872)			3.000	2.370	MON	2,254	27,049	10/19/2012	10/01/2042
31292S-AR-1	FEDERAL HOME LN MTG CORP #C09016				1FE	649,096	103.0570	629,777	611,094	645,881		(5,105)			3.500	2.470	MON	1,782	21,388	09/18/2012	10/01/2042
31294K-Q6-5	FEDERAL HOME LN MTG CORP #E01377				1FE	2,438	100.2140	2,426	2,420	2,420					4.500	4.270	MON	9	109	03/03/2004	05/01/2018
31294K-UM-5	FEDERAL HOME LN MTG CORP #E01488				1FE	16,532	100.5080	16,363	16,280	16,280		(32)			5.000	4.550	MON	68	814	11/24/2003	10/01/2018
31294K-UP-8	FEDERAL HOME LN MTG CORP #E01490				1FE	14,135	100.5070	14,035	13,964	13,964		(17)			5.000	4.630	MON	58	698	11/04/2003	11/01/2018
31294K-ZT-5	FEDERAL HOME LN MTG CORP #E01654				1FE	20,094	100.9020	20,278	20,097	20,093		3			5.000	4.950	MON	84	1,005	05/27/2004	06/01/2019
312962-4L-4	FEDERAL HOME LN MTG CORP #B10827				1FE	2,999	100.4310	2,990	2,977	2,977					4.500	4.270	MON	11	134	03/03/2004	11/01/2018
312962-7K-3	FEDERAL HOME LN MTG CORP #B10898				1FE	17,172	100.6240	17,016	16,911	16,911		(31)			5.000	4.590	MON	70	846	11/24/2003	11/01/2018
312967-6K-3	FEDERAL HOME LN MTG CORP #B15374				1FE	19,522	100.9060	19,544	19,368	19,368		(13)			5.000	4.760	MON	81	968	07/06/2004	07/01/2019
312968-W6-3	FEDERAL HOME LN MTG CORP #B16069				1FE	8,660	100.8460	8,607	8,534	8,541		(22)			5.000	4.550	MON	36	427	08/11/2004	08/01/2019
312969-6D-5	FEDERAL HOME LN MTG CORP #B17168				1FE	4,799	101.9900	4,802	4,708	4,721		(58)			5.000	4.390	MON	20	235	12/10/2004	11/01/2019
31306X-2A-0	FEDERAL HOME LN MTG CORP #J20769	0			1FE	947,422	100.8570	910,857	903,113	933,787		(6,703)			2.500	1.520	MON	1,881	22,578	10/11/2012	10/01/2027
3132GS-GM-5	FEDERAL HOME LN MTG CORP #Q07104				1FE	300,322	103.2050	303,223	293,803	300,322		(490)			3.500	3.100	MON	857	10,283	04/03/2012	04/01/2042
3132GS-K8-1	FEDERAL HOME LN MTG CORP #Q07219				1FE	292,937	103.2050	295,766	286,579	292,937		(822)			3.500	3.060	MON	836	10,030	04/03/2012	04/01/2042
3132GT-RG-4	FEDERAL HOME LN MTG CORP #Q08287				1FE	317,688	100.5880	312,479	310,650	316,743		150			3.000	2.680	MON	777	9,319	06/26/2012	05/01/2042
3132GU-Z3-1	FEDERAL HOME LN MTG CORP #Q09462				1FE	385,781	100.5880	379,455	377,234	383,255		(143)			3.000	2.700	MON	943	11,317	06/26/2012	07/01/2042
3132HM-2H-3	FEDERAL HOME LN MTG CORP #Q11676				1FE	490,279	102.7360	474,204	461,575	490,279		(5,145)			3.500	2.280	MON	1,346	16,155	09/18/2012	10/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132MA-NN-7	FEDERAL HOME LN MTG CORP #Q29697				1FE	1,201,180	103.1970	1,193,345	1,156,370	1,199,464		(6,376)			3.500	2.820	MON	3,373	40,473	12/02/2014	11/01/2044
3132QL-6N-8	FEDERAL HOME LN MTG CORP #Q30876				1FE	442,990	103.2050	435,225	421,707	442,069		(2,217)			3.500	2.690	MON	1,230	14,760	01/09/2015	01/01/2045
3132QU-3B-7	FEDERAL HOME LN MTG CORP #Q37993				1FE	820,602	104.9530	808,569	770,405	814,464		(10,063)			4.000	2.570	MON	2,568	30,816	01/19/2016	12/01/2045
3136AC-V5-7	FANNIE MAE 13 15 GP				1FE	283,680	102.2240	271,732	265,820	281,182		(3,329)			3.500	1.990	MON	775	9,304	01/21/2015	03/25/2042
3136AD-EF-2	FANNIE MAE 13 36 AG				1FE	564,360	101.3210	560,264	552,955	560,682		(1,499)			3.000	2.490	MON	1,382	16,589	08/07/2014	12/25/2036
3136AK-DG-5	FANNIE MAE 14 36 QB				1FE	1,465,373	101.6700	1,455,948	1,432,033	1,459,647		(3,199)			3.000	2.450	MON	3,580	42,961	09/25/2014	09/25/2033
31371K-2R-1	FEDERAL NATIONAL MTG ASSOC #254684				1FE	628	100.0980	612	612	612		(1)			5.000	4.170	MON	3	31	02/25/2004	03/01/2018
31371L-JW-0	FEDERAL NATIONAL MTG ASSOC #255077				1FE	12,789	100.5430	12,605	12,537	12,537		(40)			5.000	4.370	MON	52	627	10/15/2004	01/01/2019
31376K-LZ-7	FEDERAL NATIONAL MTG ASSOC #357744				1FE	13,865	101.8100	14,294	14,040	13,965		71			4.500	4.730	MON	53	632	09/07/2005	04/01/2020
3137BA-FZ-0	FREDDIE MAC 4323 VA			2	1FE	619,198	105.1380	603,662	574,162	603,378		(8,256)			4.000	2.550	MON	1,914	22,966	06/18/2014	03/15/2027
3137BB-N9-7	FREDDIE MAC 4358 DA			2	1FE	134,646	101.4600	133,626	131,703	133,924		(559)			3.000	2.420	MON	329	3,951	08/11/2014	06/15/2040
3137BD-ZX-7	FREDDIE MAC 4387 KG			2	1FE	261,439	100.3250	248,394	247,589	251,228		(8,289)			4.000	0.430	MON	825	9,904	09/25/2014	02/15/2039
3138EK-JA-4	FEDERAL NATIONAL MTG ASSOC #AL2956				1FE	381,628	99.9480	363,754	363,943	376,114		(2,668)			2.500	1.540	MON	758	9,099	12/13/2012	01/01/2028
3138EM-EQ-0	FEDERAL NATIONAL MTG ASSOC #AL4642				1FE	165,299	102.3270	161,958	158,275	164,276		(2,014)			3.000	1.740	MON	396	4,748	09/17/2015	11/01/2027
3138EN-2N-8	FEDERAL NATIONAL MTG ASSOC #AL6180				1FE	800,287	105.5530	786,941	745,536	797,941		(6,290)			4.000	0.680	MON	2,485	29,821	12/17/2014	01/01/2045
3138EN-2N-8	FEDERAL NATIONAL MTG ASSOC #AL6180	0			1FE	2,306,953	105.5530	2,268,482	2,149,126	2,300,191		(18,138)			4.000	1.970	MON	7,164	85,965	12/17/2014	01/01/2045
3138EN-EB-1	FEDERAL NATIONAL MTG ASSOC #AL5529				1FE	1,618,596	105.3330	1,590,838	1,510,281	1,607,898		(23,605)			4.000	2.370	MON	5,034	60,411	01/29/2016	06/01/2044
3138EN-MF-3	FEDERAL NATIONAL MTG ASSOC #AL5757				1FE	1,117,048	103.1960	1,111,257	1,076,835	1,113,084		(4,573)			3.500	2.880	MON	3,141	37,689	10/23/2014	09/01/2044
3138EP-WS-9	FEDERAL NATIONAL MTG ASSOC #AL6956				1FE	608,116	103.3380	604,341	584,814	607,286		(2,413)			3.500	2.900	MON	1,706	20,469	08/10/2015	06/01/2045
3138ER-2D-1	FEDERAL NATIONAL MTG ASSOC #AL9771				1FE	2,986,657	104.9670	2,969,370	2,828,860	2,974,416		(20,820)			4.000	2.830	MON	9,430	94,295	01/26/2017	02/01/2047
3138M9-PE-5	FEDERAL NATIONAL MTG ASSOC #AP5820				1FE	1,070,604	100.0420	1,017,330	1,016,899	1,054,589		(5,514)			3.000	2.250	MON	2,542	30,507	11/07/2012	11/01/2042
3138W1-GD-3	FEDERAL NATIONAL MTG ASSOC #AR3795				1FE	541,283	100.1040	526,308	525,757	539,355		93			3.000	2.630	MON	1,314	15,773	02/21/2013	02/01/2043
3138W4-M2-4	FEDERAL NATIONAL MTG ASSOC #AR6676				1FE	2,015,879	100.3820	1,951,619	1,944,187	2,007,940		(5,756)			3.000	2.480	MON	4,860	58,326	02/28/2013	02/01/2043
3138WB-XQ-3	FEDERAL NATIONAL MTG ASSOC #AS2486				1FE	322,394	105.9790	319,879	301,831	322,394		(3,370)			4.000	2.790	MON	1,006	12,073	11/13/2014	05/01/2044
3138YW-H4-2	FEDERAL NATIONAL MTG ASSOC #AZ4750				1FE	815,389	103.0620	802,734	778,879	813,686		(4,687)			3.500	2.730	MON	2,272	27,261	10/06/2015	10/01/2045
31398S-CH-4	FANNIE MAE 10 122 AC				1FE	160,220	102.2850	156,568	153,069	157,178		(1,588)			3.500	2.340	MON	446	5,357	11/22/2010	08/25/2022
31400E-QQ-6	FEDERAL NATIONAL MTG ASSOC #685463				1FE	2,799	100.0980	2,774	2,771	2,771					5.000	4.650	MON	12	139	09/08/2003	03/01/2018
31400G-XK-6	FEDERAL NATIONAL MTG ASSOC #687482				1FE	1,622	100.1540	1,605	1,603	1,603					5.000	4.560	MON	7	80	07/29/2003	05/01/2018
31402C-ZC-9	FEDERAL NATIONAL MTG ASSOC #725339				1FE	10,089	100.4940	10,050	10,000	10,000					5.000	4.670	MON	42	500	04/27/2004	04/01/2019
31402D-MZ-0	FEDERAL NATIONAL MTG ASSOC #725876				1FE	17,026	100.7910	16,910	16,777	16,777		(33)			5.000	4.520	MON	70	839	01/10/2005	10/01/2019
3140GS-PD-8	FEDERAL NATIONAL MTG ASSOC #BH4019				1FE	1,555,199	104.7050	1,550,837	1,481,142	1,555,199					4.000	2.930	MON	4,937		11/27/2017	09/01/2047
31416R-AJ-2	FEDERAL NATIONAL MTG ASSOC #AA7208	0			1FE	185,098	104.0750	190,706	183,238	184,164		(442)			4.000	3.650	MON	611	7,330	05/04/2009	06/01/2024
31417S-CT-5	FEDERAL NATIONAL MTG ASSOC #AC5481	0			1FE	204,261	104.7050	204,633	195,438	201,971		(2,594)			4.500	2.880	MON	733	8,795	12/07/2009	11/01/2024
31417U-V5-1	FEDERAL NATIONAL MTG ASSOC #AC7835	0			1FE	251,084	104.7050	251,467	240,167	247,338		(1,923)			4.500	3.100	MON	901	10,807	12/10/2009	12/01/2024
31417U-WF-8	FEDERAL NATIONAL MTG ASSOC #AC7845	0			1FE	219,173	104.7050	219,508	209,642	216,133		(2,007)			4.500	3.050	MON	786	9,434	12/10/2009	01/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						30,813,966	XXX	30,282,369	29,403,083	30,642,697		(183,782)			XXX	XXX	XXX	86,663	961,856	XXX	XXX
3137B3-6H-6	FHLMC MULTIFAMILY STRUCTURED P K029 A1			2	1FE	1,334,176	101.1930	1,323,635	1,308,031	1,319,083		(4,916)			2.839	2.410	MON	3,095	37,134	07/11/2013	10/25/2022
3137B9-BZ-7	FHLMC MULTIFAMILY STRUCTURED P KF03 A			2	1FE	196,663	99.9330	196,532	196,663	196,663					1.711	1.730	MON	65	2,701	04/08/2014	01/25/2021
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						1,530,839	XXX	1,520,167	1,504,694	1,515,746		(4,916)			XXX	XXX	XXX	3,160	39,835	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						126,652,332	XXX	125,654,505	115,226,158	122,928,913		(1,139,741)			XXX	XXX	XXX	1,125,352	4,379,671	XXX	XXX
002824-AZ-3	ABBOTT LABORATORIES			1	2FE	989,400	99.1720	991,730	1,000,000	994,884		2,239			2.000	2.230	MS	5,889	20,000	07/01/2015	03/15/2020
00404D-AE-3	ACADIA HEALTHCARE CO INC TL B2			2	3FE	24,054	100.5000	24,296	24,175	24,175		121			4.141	4.000	MON	72	897	02/04/2016	02/16/2023
01310T-AU-3	ALBERTSONS LLC TL B6			2	3FE	172,374	97.8330	168,638	172,374	168,638	(3,735)				4.462	4.720	FMAN	748	6,923	10/07/2013	06/22/2023
01860Y-AJ-1	ALLIANCE HEALTHCARE SERVICES TL			2	4FE	173,250	100.7500	176,313	175,000	175,000		1,750			5.880	5.770	JAJO	1,772	112	10/20/2017	10/24/2023
01973J-AH-2	ALLISON TRANSMISSION INC TL B3			2	3FE	136,516	100.6940	137,463	136,516	136,516					3.570	3.570	MON	41	4,434	09/16/2016	09/23/2022
02154U-AF-0	ALTICE US FINANCE I CORP			2	3FE	249,989	99.5210	246,940	248,128	246,940	(1,189)	(1,860)			3.819	1.720	MON	26	10,474	11/18/2016	07/28/2025
02406M-AP-2	AMERICAN AXLE & MANUFACTURING TL B			2	3FE	246,558	100.3130	247,021	246,250	246,558		(5)			3.620	3.290	JAJO	1,684	4,393	05/10/2017	04/06/2024
02474R-AE-3	AMERICAN BUILDERS & CONTRACTO TL B			2	4FE	49,625	100.3560	49,802	49,625	49,625					4.069	4.060	MON	6	1,834	09/23/2016	10/31/2023
03765V-AH-3	PRIME SECURITY SERVICES BOR TL			2	3FE	247,198	100.6670	249,159	247,508	247,217		21			4.319	4.400	MON	30	11,011	06/28/2016	05/02/2022
037833-CC-2	APPLE INC			1	1FE	499,305	97.1520	485,760	500,000	499,495		136			1.550	1.570	FA	3,165	7,750	07/28/2016	08/04/2021
03852J-AD-3	ARAMARK SERVICES INC TL B			2	3FE	203,533	100.5310	202,588	201,518	202,588	(945)	(483)			3.569	2.920	MON	20	4,296	03/10/2017	03/28/2024
06406H-DF-3	BANK OF NY MELLON CORP			2	1FE	499,675	100.3720	501,860	500,000	499,806		64			2.450	2.460	MN	1,157	12,250	11/19/2015	11/27/2020
07177M-AG-8	BAXALTA INC			1	2FE	249,848	99.9750	249,940	250,000	249,975		51			2.000	2.020	JD	125	5,000	06/18/2015	06/22/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
08579J-AT-9	BERRY PLASTICS GROUP INC TL F			2	3FE	74,023	100.3500	74,655	74,395	74,395		412			3.819	3.730	MON	8	2,762	09/17/2015	10/01/2022
10330J-AU-2	BOYD GAMING CORP TL B			2	3FE	231,320	100.5000	232,477	231,320	231,320					3.980	3.980	MON	26	6,043	03/09/2017	09/15/2023
12513V-AC-0	CEC ENTERTAINMENT INC TL B			2	4FE	119,711	93.5710	112,578	120,313	112,578	(7,648)	517			4.819	4.190	MON	32	5,049	02/14/2014	02/12/2021
12543K-AN-4	CHS/COMMUNITY HEALTH SYS IN TL H			2	4FE	149,914	95.2980	142,865	149,914	142,865	(2,052)				4.478	4.150	FMAN	597	6,460	05/14/2015	01/27/2021
126650-CJ-7	CVS HEALTH CORP			1	2FE	749,445	100.4160	753,120	750,000	749,707		109			2.800	2.810	JJ	9,392	21,000	07/13/2015	07/20/2020
12769L-AB-5	CAESARS RESORT COLLECTION LLC TL			2	3FE	45,885	100.3930	46,181	46,000	46,000		115			4.336	2.830	JAJO	55	61	10/02/2017	12/23/2024
13134M-BE-2	CALPINE CORP TL B5			2	3FE	121,266	99.8030	121,635	121,875	121,635	(240)				4.200	3.920	MJSD	14	4,849	05/22/2015	01/15/2024
15018L-AJ-0	CEDAR FAIR LP TL B			2	3FE	239,859	101.2500	241,649	238,666	239,859		499			3.819	3.260	MON	25	8,187	10/31/2013	04/13/2024
15670B-AB-8	CENTURYLINK INC TL B			2	3FE	59,700	96.3440	57,806	60,000	57,806	(2,194)	300			4.319	2.860	MON	22	912	05/19/2017	01/31/2025
16117L-BS-7	CHARTER COMMUNICATIONS OPERATING TL B			2	3FE	245,197	100.0360	245,592	245,503	245,197					3.522	3.590	JAJO			12/14/2017	04/15/2025
172967-KV-2	CITIGROUP INC				2FE	999,300	98.9080	989,090	1,000,000	999,490		135			2.350	2.360	FA	9,726	23,500	07/26/2016	08/02/2021
191098-AK-8	COCA COLA BOTTL CO CONSL			1	2FE	499,875	100.7570	503,785	500,000	499,898		11			3.800	3.800	MN	1,900	19,000	11/20/2015	11/25/2025
20337E-AN-1	COMMSCOPE INC TL B			2	3FE	204,383	100.4580	203,035	202,109	203,035	(1,348)	(500)			3.380	2.860	JAJO	1,177	3,274	04/19/2017	12/29/2022
20826F-AJ-5	CONOCOPHILLIPS COMPANY			1	1FE	913,930	99.7750	997,750	1,000,000	949,810		19,645			2.200	4.450	MN	2,811	22,000	02/17/2016	05/15/2020
21676T-AC-9	CS INTERMEDIATE HOLDCO 2 LL TL B			2	3FE	66,983	100.5000	67,657	67,320	67,320		243			3.943	3.680	MJSD	7	2,459	03/28/2014	11/02/2023
224044-BW-6	COX COMMUNICATIONS INC			1	2FE	456,095	100.1960	500,980	500,000	467,840		5,636			3.250	4.720	JD	722	16,250	11/06/2015	12/15/2022
224044-CG-0	COX COMMUNICATIONS INC			1	2FE	748,733	97.7240	732,930	750,000	748,875		110			3.350	3.370	MS	7,398	25,265	09/08/2016	09/15/2026
23726R-AM-7	DARLING INGREDIENTS INC TL B			2	3FE	216,831	100.8330	217,530	215,733	216,604		(319)			3.570	3.460	MON	64	7,780	06/22/2016	12/18/2024
24702N-AZ-3	DELL INTERNATIONAL TL			2	2FE	67,825	99.9210	68,112	68,166	68,124		213			3.570	3.620	MON	7	2,578	09/07/2016	09/07/2023
25179M-AV-5	DEVON ENERGY CORPORATION			1	2FE	499,775	116.7660	583,835	500,000	499,811		18			5.850	5.850	JD	1,300	29,250	12/10/2015	12/15/2025
25365E-AM-7	DIEBOLD INC TL B			2	3FE	30,337	99.8130	30,586	30,643	30,586	(57)	302			4.187	4.190	MON	82	1,428	04/05/2016	11/06/2023
268648-AP-7	EMC CORP			1	3FE	749,573	99.5240	746,430	750,000	746,430	4,659	88			1.875	1.880	JD	1,172	14,063	06/03/2013	06/01/2018
278642-AS-2	EBAY INC			1	2FE	499,775	99.0250	495,125	500,000	499,810		35			2.750	2.750	JJ	7,830		05/30/2017	01/30/2023
28470Y-AB-3	ELDORADO RESORTS INC TL B			2	3FE	65,983	100.0000	65,983	65,983	65,983					3.750	3.750	MON	137	1,733	03/16/2017	04/17/2024
29273R-AQ-2	ENERGY TRANSFER PARTNERS			1	2FE	1,010,460	106.7630	1,067,630	1,000,000	1,006,979		(1,599)			5.200	4.990	FA	21,667	52,000	10/28/2015	02/01/2022
32007U-BX-6	FIRST DATA CORP TL			2	3FE	166,700	100.0180	166,522	166,492	166,522	(178)	127			3.802	3.320	MON	88	6,630	07/21/2015	04/26/2024
35906E-AJ-9	FRONTIER COMMUNICATIONS CORP TL B			2	3FE	108,903	95.7500	104,798	109,450	104,798	(4,652)	547			5.320	4.640	MON	16	2,930	06/01/2017	06/15/2024
36249Y-AN-0	CANYON (GTCR) VALOR COS INC TL B			2	4FE	59,700	101.0420	60,474	59,850	59,850		150			5.943	4.350	MJSD	10	1,311	08/04/2017	06/16/2023
37252K-AN-2	GEO GROUP TL B			2	3FE	49,377	100.0420	49,646	49,625	49,625		249			3.950	3.450	MJSD	5	1,217	03/16/2017	03/22/2024
375558-BB-8	GILEAD SCIENCES INC			1	1FE	748,650	100.8880	756,660	750,000	749,251		268			2.550	2.580	MS	6,375	19,125	09/09/2015	09/01/2020
38141E-A6-6	GOLDMAN SACHS GROUP INC				1FE	266,760	108.1210	270,303	250,000	255,212		(1,946)			6.000	5.080	JD	667	15,000	02/17/2011	06/15/2020
38141G-RD-8	GOLDMAN SACHS GROUP INC				1FE	1,023,370	103.3030	1,033,030	1,000,000	1,017,177		(3,076)			3.625	3.250	JJ	16,010	36,250	12/08/2015	01/22/2023
410346-AR-1	HANESBRANDS INC TL B			2	2FE	249,375	100.3130	250,783	250,000	249,381		6			3.227	3.310	MON	381		12/13/2017	12/15/2024
42206J-AR-3	HD SUPPLY INC TL			2	3FE	156,230	100.5210	157,833	157,015	156,796		137			3.943	3.970	MJSD	17	6,374	12/10/2015	08/13/2021
43289D-AE-3	HILTON WORLDWIDE FINANCE LLC TL B2				3FE	134,412	100.4620	134,864	134,244	134,412		18			3.552	2.870	MON	66	4,358	10/08/2013	10/25/2023
437076-BN-1	HOME DEPOT INC			1	1FE	494,520	93.6250	468,125	500,000	495,163		498			2.125	2.240	MS	3,128	10,625	09/06/2016	09/15/2026
44043V-AH-1	HORIZON PHARMA INC TL B			2	3FE	146,276	100.3440	147,517	147,011	146,276	402	(696)			4.750	5.060	MON	272	8,420	04/29/2015	03/29/2024
44969C-BF-6	QUINTILES IMS INC TL B			2	3FE	250,609	100.3570	249,632	248,744	249,632	(978)	(9)			3.693	3.220	MJSD	26	1,293	09/25/2017	03/07/2024
46625H-HZ-6	JPMORGAN CHASE & CO				1FE	260,090	106.7660	266,917	250,000	253,952		(1,076)			4.625	4.110	MN	1,638	11,562	08/18/2011	05/10/2021
46625H-RS-1	JPMORGAN CHASE & CO			1	1FE	1,948,420	99.9460	1,998,920	2,000,000	1,952,399		3,979			3.200	3.520	JD	2,844	64,000	03/01/2017	06/15/2026
50077L-AG-1	KRAFT HEINZ FOODS CO			1	2FE	249,500	99.9970	249,993	250,000	249,897		201			2.000	2.080	JJ	2,486	5,000	06/23/2015	07/02/2018
52729K-AN-6	LEVEL 3 FINANCING INC TL B			2	2FE	159,600	100.0000	160,000	160,000	160,000		400			3.695	3.340	FMAN	657	3,543	02/23/2017	02/22/2024
552662-AU-2	MCC IOWA LLC TL M			2	3FE	247,392	100.1000	246,408	246,161	246,408	(963)	45			3.490	3.360	MON	24	9,778	09/15/2016	01/15/2025
55303K-AC-7	MGM GROWTH PROPERTIES TL B			2	3FE	253,993	100.3390	254,464	253,605	254,116		122			3.819	3.470	MON	27	3,119	10/05/2017	04/25/2023
57629W-BU-3	MASSMUTUAL GLOBAL FUNDIN				1FE	251,420	100.2020	250,505	250,000	250,493		(378)			2.350	2.190	AO	1,338	5,875	06/25/2015	04/09/2019
58013M-FB-5	MCDONALDS CORP			1	2FE	771,308	102.8420	771,315	750,000	770,290		(1,018)			3.500	3.140	MS	8,750	12,542	06/15/2017	03/01/2027
58063V-AH-6	MCGRAW-HILL GLOBAL EDUCATION TL			2	4FE	73,506	99.6670	73,629	73,875	73,629	(246)	341			5.569	5.190	MON	11	3,832	05/04/2016	05/04/2022
594088-AM-8	MICHAELS STORES INC TL B1			2	3FE	200,385	99.9640	200,563	200,636	200,563	(72)				4.319	3.760	MON	24	8,995	11/30/2015	01/30/2023
59511F-AB-0	MICRON TECHNOLOGY INC TL B			2	2FE	251,522	100.8430	250,202	248,111	249,486		(2,057)			3.390	3.280	JAJO	1,449	3,778	05/10/2017	04/26/2022
61747W-AF-6	MORGAN STANLEY			1	1FE	260,728	108.9730	272,433	250,000	254,034		(1,185)			5.750	5.170	JJ	6,229	14,375	07/06/2011	01/25/2021
61747Y-DW-2	MORGAN STANLEY				1FE	749,190	100.4500	753,382	750,000	749,623		175			2.650	2.670	JJ	8,502	19,875	06/30/2015	01/27/2020
62471H-AB-8	PANDA LIBERTY LLC TL B1			2	3FE	251,814	91.2500	223,903	245,373	223,903	(19,378)	2,471			8.193	7.110	MJSD	56	19,089	11/19/2013	08/21/2020
655044-AK-1	NOBLE ENERGY INC			1	2FE	391,104	102.7180	398,546	388,000	389,213		(856)			5.625	5.370	MN	3,638	21,825	09/01/2015	05/01/2021
70213H-AB-4	PARTNERS HEALTHCARE SYST			1	1FE	500,000	101.9590	509,795	500,000	500,000					3.443	3.440	JJ	8,608	17,215	12/09/2011	07/01/2021
70213H-AB-4	PARTNERS HEALTHCARE SYST	SD		1	1FE	1,000,000	101.9590	1,019,590	1,000,000	1,000,000					3.443	3.440	JJ	17,215	34,430	12/09/2011	07/01/2021
70454B-AS-8	PEABODY ENERGY CORP TL EXIT			2	4FE	23,357	101.2810	23,775	23,474	23,357		53			5.069	5.760	MON	3	1,081	02/08/2017	03/31/2022
72584D-AD-6	YUM! BRANDS INC TL B			2	3FE	251,563	100.5210	251,303	250,000	251,303	(260)				3.490	3.190	MON			12/15/2017	06/16/2023

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
73179Y-AG-2	POLYONE CORP TL B			2	3FE	255,334	100.4580	254,815	253,653	254,635	(894)	193			3.490	3.140	MON	344	2,620	10/05/2017	11/11/2022
73744G-AJ-1	POST HOLDINGS INC TL B			2	3FE	21,835	100.3040	21,957	21,890	21,890		55			3.820	3.450	MON	2	417	05/17/2017	05/24/2024
74153W-CG-2	PRICOA GLOBAL FUNDING 1				1FE	1,000,000	100.3420	1,003,420	1,000,000	1,000,000					2.550	2.550	MN	2,621	25,500	11/17/2015	11/24/2020
744448-CC-3	PUBLIC SERVICE COLORADO			1	1FE	515,480	103.9320	519,660	500,000	502,675		(1,785)			5.125	4.720	JD	2,135	25,625	06/25/2009	06/01/2019
74456Q-BR-6	PUBLIC SERVICE ELECTRIC			1	1FE	249,178	94.0640	235,160	250,000	249,274		75			2.250	2.280	MS	1,656	5,656	09/07/2016	09/15/2026
747525-AR-4	QUALCOMM INC			1	1FE	998,390	97.5410	975,410	1,000,000	998,580		190			2.600	2.620	JJ	15,528		05/19/2017	01/30/2023
75875J-AJ-1	REGAL CINEMAS CORP TL B			2	3FE	249,989	100.0130	248,160	248,128	248,160	(1,809)	(24)			3.569	3.420	MON	25	6,840	02/14/2017	04/01/2022
76009W-AR-1	RENT-A-CENTER INC TL B			2	4FE	37,582	99.7500	37,676	37,771	37,676	1,794	532			4.570	4.040	MON	5	1,587	03/14/2014	03/19/2021
76168J-AN-6	RBS GLOBAL INC			2	3FE	101,795	100.3750	102,949	102,564	101,795		768			3.802	4.100	MON	54	4,081	10/07/2013	08/21/2024
80875A-AN-1	SCIENTIFIC GAMES INTERNATIONAL TL B4			2	4FE	173,690	100.7500	175,872	174,563	174,563		873			4.672	3.370	FMAN	725	2,153	08/14/2017	08/14/2024
816194-AV-6	SELECT MEDICAL CORP TL B			2	3FE	172,819	100.8750	175,207	173,688	173,688		871			4.850	4.760	JAJO	2,036	4,693	03/06/2017	03/01/2021
829229-AQ-6	SINCLAIR TELEVISION GROUP INC TL B2			2	3FE	242,873	99.9060	243,558	243,788	243,558	(229)	594			3.820	3.210	MON	26	8,826	09/16/2015	01/03/2024
84762N-BK-6	SPECTRUM BRANDS INC TL B			2	3FE	100,862	100.4690	101,457	100,983	100,983					3.623	3.620	MJSD	10	2,487	05/09/2017	06/23/2022
85208E-AB-6	SPRINT COMMUNICATIONS TL B			2	3FE	148,875	99.9250	148,763	148,875	148,763	(112)				4.125	3.600	MON	17	4,875	02/01/2017	02/02/2024
86737R-AD-1	SUNGARD AVAIL SERV CAP TL B			2	4FE	86,975	91.7500	80,201	87,412	80,201	(4,496)	272			8.569	6.220	MON	62	7,084	03/26/2014	09/30/2021
86853T-AR-4	SUPERVALU INC TL B			2	3FE	101,998	97.6250	99,731	102,157	99,731	(2,426)	160			5.069	4.580	MON	14	2,563	06/22/2017	06/08/2024
89213G-AE-0	TOWN SPORTS INTERNATIONA TL B			2	5FE	231,680	93.4380	214,866	229,955	214,866	28,342	821			5.069	4.450	MON	97	10,766	11/19/2013	11/15/2020
89364M-BJ-2	TRANSDIGM INC TL G			2	3FE	249,372	100.4170	249,787	248,750	249,372		(3)			4.693	4.160	MJSD	32	3,609	08/21/2017	08/22/2024
89604B-AT-5	TRIBUNE MEDIA CO TL B			2	3FE	9,478	100.0420	9,505	9,501	9,501		71			4.569	4.070	MON	1	508	11/21/2013	12/27/2020
89604B-AU-2	TRIBUNE MEDIA CO TL C			2	3FE	118,125	100.0630	118,496	118,421	118,421		296			4.569	3.990	MON	15	4,762	11/21/2013	01/26/2024
903203-BT-3	UPC FINANCING PARTNERSHIP TERM AR 1L			2	3FE	59,925	99.9170	59,950	60,000	59,950	(50)	75			3.977	3.800	MON	113	287	10/13/2017	01/15/2026
90343T-AS-2	US TELEPACIFIC CORP TL			2	4FE	240,398	95.5000	229,580	240,398	229,580	(10,267)				6.693	6.060	MJSD	45	19,788	10/09/2013	05/02/2023
911312-BJ-4	UNITED PARCEL SERVICE				1FE	1,000,000	100.0190	1,000,192	1,000,000	1,000,000					2.144	2.140	JAJO			11/09/2017	04/01/2023
91159H-HN-3	US BANCORP			2	1FE	496,340	94.1520	470,760	500,000	496,814		331			2.375	2.450	JJ	5,245	11,875	07/19/2016	07/22/2026
92532Y-AB-5	VERSUM MATERIALS INC TL B			2	3FE	251,206	100.4750	248,669	247,494	248,669	(2,537)	(28)			3.693	3.440	MJSD	25	7,960	01/31/2017	09/29/2023
92929L-AR-9	WMG ACQUISITION CORP TL B			2	4FE	187,432	100.0160	186,762	186,732	186,762	(670)	700			3.641	3.600	MON	491	7,341	10/29/2013	11/01/2023
931142-CZ-4	WAL-MART STORES INC				1FE	500,510	103.0240	515,120	500,000	500,161		(54)			3.250	3.230	AO	2,979	16,250	10/20/2010	10/25/2020
931427-AF-5	WALGREENS BOOTS ALLIANCE			1	2FE	517,895	101.6690	508,345	500,000	515,762		(2,133)			3.300	2.400	MN	1,971	8,250	06/15/2017	11/18/2021
949746-SA-0	WELLS FARGO & COMPANY				1FE	742,283	98.3240	737,437	750,000	743,335		1,053			2.100	2.360	JJ	6,781	7,875	05/24/2017	07/26/2021
94974B-EV-8	WELLS FARGO & COMPANY				1FE	345,748	106.2690	371,945	350,000	348,395		447			4.600	4.750	AO	4,025	16,100	03/31/2011	04/01/2021
95810D-AN-1	WESTERN DIGITAL CORP TL B				2FE	91,730	100.3250	94,874	94,567	91,730		27			3.569	4.530	MON	28	3,751	03/30/2016	04/29/2023
976656-CD-8	WISC ELEC POWER			1	1FE	1,257,543	101.4100	1,267,625	1,250,000	1,254,640		(1,263)			2.950	2.830	MS	10,858	36,875	08/17/2015	09/15/2021
98919M-AP-0	ZAYO GROUP LLC TL B2			2	3FE	53,488	100.3050	53,786	53,622	53,622		188			3.802	3.590	MON	28	1,675	01/19/2017	01/19/2024
98920U-AH-7	ZEBRA TECHNOLOGIES CORP TL B			2	3FE	55,265	100.3810	55,895	55,683	55,265		126			3.370	4.060	JAJO	349	1,811	09/30/2014	10/27/2021
D8545J-AG-4	UNITYMEDIA FINANCE LLC TL D			2	3FE	109,450	99.7220	109,694	110,000	109,450					2.250	2.350	JAJO			10/20/2017	01/20/2026
G9368P-AY-0	VIRGIN MEDIA BRISTOL LLC TL K			2	3FE	89,775	99.9380	89,944	90,000	89,944	(56)	225			3.977	3.830	MON	169	234	11/10/2017	01/15/2026
893526-8Y-2	TRANS-CANADA PIPELINES		A	1	1FE	855,675	104.8830	786,623	750,000	764,155		(12,932)			7.125	5.230	JJ	24,641	53,438	06/16/2009	01/15/2019
BL2567-24-8	LIONS GATE ENTERTAINMENT TL B		A	2	3FE	21,092	100.0310	21,204	21,198	21,092		26			3.819	4.160	MON	7	914	10/13/2016	12/08/2023
C5400E-AD-3	MACDONALD DETTWILER TL B		A	2	3FE	49,750	100.4290	50,215	50,000	49,760		10			4.100	4.230	JAJO	501	134	07/07/2017	10/04/2024
C9413P-AU-7	VALEANT PHARMACEUTICALS TL BF1		A	2	3FE	68,236	101.3520	69,158	68,236	68,236	209				4.940	4.940	MON	197	4,506	02/06/2014	04/01/2022
05565Q-CX-4	BP CAPITAL MARKETS PLC		D	1	1FE	500,000	100.2420	501,215	500,000	500,000					2.315	2.310	FA	4,437	11,575	02/10/2015	02/13/2020
21688A-AF-9	RABOBANK NEDERLAND NY		D		1FE	249,440	100.4570	251,143	250,000	249,650		109			2.500	2.540	JJ	2,813	6,250	01/11/2016	01/19/2021
22546Q-AN-7	CREDIT SUISSE NEW YORK		D		1FE	1,008,020	100.0960	1,000,960	1,000,000	1,003,644		(2,526)			2.300	2.030	MN	2,108	23,000	03/29/2016	05/28/2019
25152R-2X-0	DEUTSCHE BANK AG		D		2FE	749,390	100.5870	754,410	750,000	749,619		118			3.125	3.140	JJ	10,938	23,438	01/08/2016	01/13/2021
44328M-AC-8	HSBC BANK PLC		D		1FE	477,745	104.2390	521,200	500,000	492,852		2,514			4.125	4.710	FA	7,964	20,625	02/17/2011	08/12/2020
44328M-AK-0	HSBC BANK PLC		D		1FE	423,631	106.3250	425,304	400,000	408,651		(2,617)			4.750	3.980	JJ	8,550	19,000	08/22/2011	01/19/2021
72812N-AD-8	PLAYA HOTELS & RESORTS NV TL B		D	2	4FE	248,127	100.3960	249,735	248,750	248,750		622			4.620	4.260	MJSD	830	5,263	04/07/2017	04/29/2024
81172U-AB-1	SEADRILL OPERATING LP TL B		D	2	5FE	237,600	80.5000	193,200	240,000	193,200	27,999	1,768			4.693	4.270	MJSD	31	10,177	02/14/2014	02/21/2021
822582-BP-6	SHELL INTERNATIONAL FIN		D	1	1FE	1,474,350	99.9730	1,499,595	1,500,000	1,484,001		5,321			2.250	2.640	MN	4,781	33,750	02/29/2016	11/10/2020
902674-XJ-4	UBS AG LONDON		D	2	1FE	1,450,000	100.1360	1,451,984	1,450,000	1,450,000					1.958	1.950	MJSD	2,525		11/27/2017	12/01/2020
L2968E-AB-8	ENDO LUXEMBOURG TL B		D	2	3FE	49,500	100.5000	49,999	49,750	49,750		249			5.875	5.470	MON	8	1,804	04/24/2017	04/29/2024
L7307N-AD-3	PACIFIC DRILLING SA TL B		D	2	5FE	84,230	39.7000	95,270	239,974	84,232					4.875	4.370	MJSD	877	8,422	10/07/2013	06/03/2018
N0306W-AG-0	AMAYA HOLDINGS BV TL		D	2	4FE	237,812	100.5000	249,896	248,653	243,910		4,703			5.193	5.690	MJSD	36	12,393	02/02/2016	08/01/2021
Y2112N-AB-9	DRILLSHIP KITHIRA OWNERS INC TERM EXIT		D	2	5FE	31,572	100.9380	31,396	31,105	31,396	(127)	(48)			8.000	7.830	MJSD	6	677	09/22/2017	09/20/2024
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						44,038,765	XXX	44,276,091	44,188,961	43,825,444	(6,403)	26,464			XXX	XXX	XXX	301,228	1,238,814	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
79548K-UV-8	SALOMON BROTHERS MORTGAGE 97 HUD1 B3			2	1FM		5.2860	2,474	46,799						6.204	0.000	MON	243	2,805	04/09/2001	12/25/2030
86358R-XZ-5	STRUCTURED ASSET SECURITIES 02 AL1 A3			2	1AM	57,632	98.2280	60,758	61,854	57,632		1,266			3.450	5.030	MON	178	2,133	04/24/2002	02/25/2032
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						57,632	XXX	63,232	108,653	57,632		1,266			XXX	XXX	XXX	421	4,938	XXX	XXX
06054M-AB-9	BANC OF AMERICA COMM MOR 16-UB10 A2			2	1FM	1,029,995	100.1400	1,001,400	1,000,000	1,020,234		(6,267)			2.723	2.040	MON	2,269	27,230	05/20/2016	07/15/2049
12515H-BB-0	CD COMMERCIAL MORTGAGE TRUST 17-CD5 AS			2	1FM	772,464	102.0840	765,630	750,000	771,704		(760)			3.684	3.310	MON	2,303	9,210	07/24/2017	08/15/2050
12592L-BH-4	COMM MORTGAGE TRUST 14 CR20 A3			2	1FM	2,019,931	102.0640	2,041,280	2,000,000	2,013,659		(2,056)			3.326	3.190	MON	5,543	66,520	10/22/2014	11/10/2047
12592X-AZ-9	COMM MORTGAGE TRUST 15 CR22 A2			2	1FM	1,549,922	100.9900	1,514,865	1,500,000	1,526,586		(13,986)			2.856	1.880	MON	3,570	42,840	04/20/2016	03/10/2048
12626L-AE-2	COMM MORTGAGE TRUST 13 CR11 A4			2	1FM	787,383	107.0650	802,988	750,000	773,321		(3,778)			4.258	3.620	MON	2,661	31,935	01/24/2014	08/10/2050
465968-AD-7	JP MORGAN CHASE COMMERCIAL MOR 17-JP7 A4			2	1FM	1,005,156	100.5730	1,005,740	1,000,000	1,005,113		(43)			3.194	3.110	MON	2,662		11/30/2017	09/15/2050
61766C-AA-7	MORGAN STANLEY CAPITAL I TR 16 UBS9 A1			2	1FM	1,088,942	98.9480	1,077,507	1,088,964	1,088,942		4			1.711	1.680	MON	1,553	18,632	02/19/2016	03/15/2049
90276E-AH-0	UBS COMMERCIAL MORTGAGE TRUST 17-C1 AS			2	1FM	2,059,990	101.4470	2,028,960	2,000,000	2,057,015		(2,975)			3.724	3.350	MON	6,207	37,240	05/31/2017	06/15/2050
92890N-AU-3	WF-RBS COMMERCIAL MORTGAGE TR 12 C10 A3			2	1FM	1,002,578	100.3770	1,003,780	1,000,000	1,001,460		(490)			2.875	2.810	MON	2,396	28,750	08/26/2015	12/15/2045
92939F-AT-6	WF-RBS COMMERCIAL MORTGAGE TR 14 C21 A4			2	1FM	757,481	102.7670	770,760	750,000	754,856		(806)			3.410	3.270	MON	2,131	25,575	07/18/2014	08/15/2047
95000M-BP-5	WELLS FARGO COMMERCIAL MORTGAG 16-C36 A4			2	1FM	1,011,485	99.7370	997,370	1,000,000	1,011,069		(415)			3.065	2.900	MON	2,554	10,217	08/23/2017	11/15/2059
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						13,085,327	XXX	13,010,280	12,838,964	13,023,959		(31,572)			XXX	XXX	XXX	33,849	298,149	XXX	XXX
02007L-AD-4	ALLY AUTO RECEIVABLES TRUST 16-3 A4			2	1FE	249,955	99.3180	248,295	250,000	249,974		12			1.720	1.720	MON	191	4,300	05/23/2016	04/15/2021
02587A-AG-9	AMERICAN EXPRESS CREDIT ACCT 13 1 A			2	1FE	1,503,926	100.1900	1,502,850	1,500,000	1,500,706		(551)			1.897	1.810	MON	1,344	22,190	12/06/2013	02/16/2021
05618L-AF-3	BABSON CLO LTD 14-IIA AR			2	1FE	2,750,000	100.7920	2,771,780	2,750,000	2,750,000					2.503	2.530	JAJO	14,533	35,224	03/10/2017	10/17/2026
087634-AU-5	BETONY CLO LTD 15-1A AR			2	1FE	3,000,000	100.5150	3,015,450	3,000,000	3,000,000					2.709	2.740	JAJO	17,605	65,236	11/17/2016	04/15/2027
14314M-AD-5	CARMAX AUTO OWNER TRUST 16 2 A4			2	1FE	249,917	98.8300	247,075	250,000	249,950		20			1.680	1.680	MON	187	4,200	04/12/2016	09/15/2021
17305E-FM-2	CITIBANK CREDIT CARD ISSUANCE 14 A1 A1			2	1FE	1,249,373	101.7470	1,271,842	1,250,000	1,249,710		90			2.880	2.880	JJ	16,000	36,000	01/17/2014	01/23/2023
254683-BP-9	DISCOVER CARD EXECUTION NOTE 15 A2 A			2	1FE	511,777	99.4070	497,040	500,000	507,182		(3,073)			1.900	1.260	MON	422	9,500	06/28/2016	10/17/2022
26249E-AN-5	DRYDEN SENIOR LOAN FUND 14-31A AR			2	1FE	250,000	100.3000	250,750	250,000	250,000					2.433	2.460	JAJO	1,268	2,937	03/22/2017	04/18/2026
26250J-AS-9	DRYDEN SENIOR LOAN FUND 12-25A ARR			2	1FE	2,000,000	99.9490	1,998,980	2,000,000	2,000,000					2.259	2.280	JAJO	9,664		09/27/2017	10/15/2027
36318W-AE-0	GALAXY CLO LTD 13-15A AR			2	1FE	1,200,000	100.4530	1,205,436	1,200,000	1,200,000					2.559	2.590	JAJO	6,569		10/03/2017	10/15/2030
55818H-AU-2	MADISON PARK FUNDING LTD 12-10A AR			2	1FE	2,000,000	101.4730	2,029,460	2,000,000	2,000,000					2.812	2.850	JAJO	11,407	50,697	10/21/2016	01/20/2029
65478V-AE-7	NISSAN AUTO RECEIVABLES OWNER 16 B A4			2	1FE	1,249,998	98.6030	1,232,550	1,250,000	1,249,999		1			1.540	1.540	MON	856	19,250	04/18/2016	10/17/2022
67106J-AN-0	OHA CREDIT PARTNERS LTD 14-10A AR			2	1FE	3,000,000	100.4950	3,014,850	3,000,000	3,000,000					2.492	2.520	JAJO	15,163	41,906	03/08/2017	07/20/2026
89231U-AE-7	TOYOTA AUTO RECEIVABLES OWNER 16 B A4			2	1FE	249,943	99.0160	247,542	250,000	249,968		15			1.520	1.520	MON	169	3,800	05/02/2016	08/16/2021
89238K-AC-6	TOYOTA AUTO RECEIVABLES OWNER 17-D A2B			2	1FE	3,250,000	99.9710	3,249,058	3,250,000	3,250,000					1.527	1.520	MON	2,344	3,522	11/07/2017	08/17/2020
89473L-AG-9	TREMAN PARK CLO LTD 15-1A AR			2	1FE	1,000,000	100.7730	1,007,730	1,000,000	1,000,000					2.732	2.760	JAJO	5,540	25,208	12/08/2016	04/20/2027
92347X-AA-4	VERIZON OWNER TRUST 16-1A A			2	1FE	999,831	99.3430	993,430	1,000,000	999,927		66			1.420	1.420	MON	433	14,200	07/12/2016	01/20/2021
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						24,714,720	XXX	24,784,118	24,700,000	24,707,416		(3,420)			XXX	XXX	XXX	103,695	338,170	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						81,896,444	XXX	82,133,721	81,836,578	81,614,451	(6,403)	(7,262)			XXX	XXX	XXX	439,193	1,880,071	XXX	XXX
172967-KM-2	CITIGROUP INC			2	3FE	644,100	110.5000	663,000	600,000	640,134	23,740	(3,481)			6.250	5.270	FA	14,167	48,959	01/23/2017	12/29/2049
29278N-AB-9	ENERGY TRANSFER PARTNERS			2	3FE	246,250	96.9610	242,403	250,000	242,403	(3,862)	15			6.625	6.830	FA	2,070		11/15/2017	12/30/2049
369604-BQ-5	GENERAL ELECTRIC CO			2	2FE	529,900	103.0590	515,300	500,000	522,123		(6,746)			5.000	3.460	JD	1,111	25,000	11/01/2016	12/29/2049
46625H-JQ-4	JPMORGAN CHASE & CO			2	2FE	539,350	113.2500	566,250	500,000	534,362		(4,635)			6.750	5.400	FA	14,063	33,750	11/28/2016	01/29/2049
493267-AK-4	KEYCORP			2	3FE	491,250	103.2500	516,250	500,000	491,382	28,776	105			5.000	5.100	MJSD	1,111	24,998	11/03/2016	12/29/2049
59156R-BP-2	METLIFE INC			2	2FE	492,500	103.9740	519,870	500,000	494,663		1,971			5.250	5.720	JD	1,167	26,250	11/21/2016	12/29/2049
693475-AQ-8	PNC FINANCIAL SERVICES			2	2FE	500,000	106.0000	530,000	500,000	500,000					5.000	5.000	MN	4,167	25,000	10/27/2016	12/29/2049
808513-AE-5	CHARLES SCHWAB CORP			2	2FE	288,875	113.0000	282,500	250,000	285,504		(3,371)			7.000	3.250	FA	7,292	8,750	07/26/2017	12/29/2049
290876-AD-3	EMERA INC		A	2	2FE	532,250	112.5000	562,500	500,000	529,473		(2,628)			6.750	5.850	JD	1,500	33,750	12/06/2016	06/15/2076
89356B-AB-4	TRANSCANADA TRUST		A	2	2FE	530,500	108.2500	541,250	500,000	527,561		(2,476)			5.875	5.070	FA	11,097	29,701	10/13/2016	08/15/2076
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						4,794,975	XXX	4,939,323	4,600,000	4,767,605	48,654	(21,246)			XXX	XXX	XXX	57,745	256,158	XXX	XXX
4899999. Total - Hybrid Securities						4,794,975	XXX	4,939,323	4,600,000	4,767,605	48,654	(21,246)			XXX	XXX	XXX	57,745	256,158	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						179,620,602	XXX	179,034,497	165,022,342	174,369,798	42,251	(1,314,628)			XXX	XXX	XXX	1,728,323	6,037,630	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						32,052,453	XXX	31,547,691	30,658,905	31,876,356		(194,536)			XXX	XXX	XXX	90,944	1,013,119	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
7999999. Total - Commercial Mortgage-Backed Securities						14,616,166	XXX	14,530,447	14,343,658	14,539,705		(36,488)			XXX	XXX	XXX	37,009	337,984	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						24,714,720	XXX	24,784,118	24,700,000	24,707,416		(3,420)			XXX	XXX	XXX	103,695	338,170	XXX	XXX
8199999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						251,003,941	XXX	249,896,753	234,724,905	245,493,275	42,251	(1,549,072)			XXX	XXX	XXX	1,959,971	7,726,903	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 Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
020002-87-9	ALLSTATE CORP 6.625000%			24,000.000	25.00	0.000	630,000	26.250	630,000	641,400	9,938	38,094		8,200			8,200		P2LFE	01/19/2017
054937-87-5	BB&T CORPORATION 5.625%			24,000.000	25.00	0.000	648,000	27.000	648,000	623,840		33,750		61,360			61,360		P2LFE	01/30/2017
060505-28-6	BANK OF AMERICA CORP 6.2%			4,000.000	25.00	25.350	101,400	27.440	109,760	101,400	1,550	4,650							P3LFE	01/19/2017
060505-34-4	BANK OF AMERICA CORP 6.625%			20,000.000	25.00	26.670	533,400	27.150	543,000	533,400		33,125		19,200			19,200		P3LFE	10/13/2016
14040H-86-5	CAPITAL ONE FINANCIAL CO 5.2%			22,700.000	25.00	21.350	484,645	25.030	568,181	484,645		29,510							P3LFE	12/20/2016
29364D-10-0	ENTERGY ARKANSAS INC 4.875% 09/01/6			20,000.000	25.00	0.000	439,117	25.130	502,600	439,117		24,375							RP1LFE	01/09/2017
38148B-50-4	GOLDMAN SACHS GROUP INC 6.3%			20,000.000	25.00	25.780	515,600	27.840	556,800	515,600		31,500							P3LFE	11/18/2016
45822P-20-4	INTEGRYS ENERGY GROUP 6.00% 08/01/7			20,000.000	25.00	0.000	534,000	28.000	560,000	534,000		30,000							RP2UFE	11/02/2016
61762V-20-0	MORGAN STANLEY 7.125%			20,000.000	25.00	28.960	579,200	28.960	579,200	582,000	8,906	35,625		16,600			16,600		P3LFE	11/02/2016
665859-87-2	NORTHERN TRUST CORP 5.85%			16,000.000	25.00	0.000	420,160	26.260	420,160	410,720	5,850	23,400		19,200			19,200		P2LFE	12/02/2016
78409W-20-1	SCE TRUST V 5.45%			20,000.000	25.00	0.000	528,600	26.430	528,600	568,000		27,250		23,400			23,400		P2LFE	10/27/2016
808513-60-0	CHARLES SCHWAB CORP 5.95%			12,000.000	25.00	0.000	324,000	27.000	324,000	313,040		17,856		21,360			21,360		P2LFE	01/30/2017
857477-88-9	STATE STREET CORP 6.00%			24,000.000	25.00	0.000	635,040	26.460	635,040	634,480		36,000		24,560			24,560		P2LFE	01/19/2017
902973-83-3	US BANCORP 6.5%			20,000.000	25.00	0.000	564,400	28.220	564,400	559,600	8,125	32,500		(1,400)			(1,400)		P2LFE	12/14/2016
94988U-67-2	WELLS FARGO & COMPANY 5.5%			4,000.000	25.00	0.000	102,160	25.540	102,160	94,720		5,500		7,440			7,440		P2LFE	01/19/2017
94988U-73-0	WELLS FARGO & COMPANY 6%			20,000.000	25.00	0.000	536,200	26.810	536,200	521,800		30,000		34,800			34,800		P2LFE	10/28/2016
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							7,575,922	XXX	7,808,101	7,557,762	34,369	433,135		234,720			234,720		XXX	XXX
8999999 - Total Preferred Stocks							7,575,922	XXX	7,808,101	7,557,762	34,369	433,135		234,720			234,720		XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
31337#-10-5	FEDERAL HOME LOAN BANK OF CINCINNATI	O		6,546.000	654,600	100.000	654,600	654,600		32,189						A	04/03/2017
G66964-11-8	OCEAN RIG UDW INC		C	5,431.000	145,551	26.800	145,551	130,344				15,207		15,207		L	09/22/2017
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					800,151	XXX	800,151	784,944		32,189		15,207		15,207		XXX	XXX
464287-10-1	ISHARES S&P100 INDEX FUND			19,500.000	2,313,480	118.640	2,313,480	818,351		41,936		377,130		377,130		L	12/22/2008
464287-20-0	ISHARES S&P 500 INDEX FUND			9,200.000	2,473,420	268.850	2,473,420	1,313,484		43,293		403,512		403,512		L	12/14/2012
78462F-10-3	SPDR S&P 500 ETF TRUST			5,500.000	1,467,730	266.860	1,467,730	781,770	7,432	26,288		238,315		238,315		L	12/14/2012
922908-76-9	VANGUARD US TOTAL STOCK MKT			56,000.000	7,686,000	137.250	7,686,000	2,397,780		131,208		1,228,080		1,228,080		L	12/22/2008
9299999. Subtotal - Mutual Funds					13,940,630	XXX	13,940,630	5,311,385	7,432	242,725		2,247,037		2,247,037		XXX	XXX
9799999 - Total Common Stocks					14,740,781	XXX	14,740,781	6,096,329	7,432	274,914		2,262,244		2,262,244		XXX	XXX
9899999 - Total Preferred and Common Stocks					22,316,703	XXX	22,548,882	13,654,091	41,801	708,049		2,496,964		2,496,964		XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
164555-CD-4	CHERRY CREEK CO SCH DIST #5		11/29/2017	OPPENHEIMER & CO. INC.		667,383	505,000	4,798
296804-C3-9	ESSEX CNTY NJ		12/21/2017	RAYMOND JAMES		1,393,012	1,250,000	
442403-MC-2	HOUSTON TX INDEP SCH DIST		05/11/2017	SALOMON SMITH BARNEY		599,205	500,000	
453722-NM-8	INDEPENDENCE MO SCH DIST		06/14/2017	BAUM (GEORGE K.) & CO		1,712,590	1,375,000	
453722-NQ-9	INDEPENDENCE MO SCH DIST		06/14/2017	BAUM (GEORGE K.) & CO		924,758	750,000	
540261-KV-5	LODI CA UNIF SCH DIST		05/11/2017	STIFEL-HANIFEN DIVIS		590,075	500,000	
702333-Z6-5	PASADENA TX INDEP SCH DIST		10/12/2017	BARCLAYS CAPITAL		1,000,000	1,000,000	279
815626-NM-4	SEDGWICK CNTY KS UNIF SCH DIST		12/15/2017	BAUM (GEORGE K.) & CO		1,388,175	1,250,000	
850000-6C-9	SPRING TX INDEP SCH DIST		08/03/2017	PNC CAPITAL MARKETS		606,670	500,000	1,597
938395-RP-7	WASHINGTON & CLACKAMAS CNTYS O		03/09/2017	US BANCORP PIPER JAFFRAY		670,956	575,000	
98816P-BV-3	YSLETA TX INDEP SCH DIST		04/18/2017	OPPENHEIMER & CO. INC.		573,985	500,000	5,486
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						10,126,809	8,705,000	12,160
010268-AZ-3	ALABAMA FEDERAL AID HIGHWAY FI		05/25/2017	WELLS FARGO FINANCIAL		1,471,563	1,250,000	15,625
052398-EJ-9	AUSTIN TX ARPT SYS REVENUE		05/31/2017	FTN FINANCIAL SECURITIES CORP		578,535	500,000	1,389
059231-G6-1	BALTIMORE MD REVENUE		03/07/2017	US BANCORP PIPER JAFFRAY		292,413	250,000	
15504R-GE-3	CENTRL PUGET SOUND WA REGL TRA		05/25/2017	FIFTH THIRD SECURITIES INC		877,230	750,000	3,125
20775B-VN-3	CONNECTICUT ST HSG FIN AUTH HS		12/26/2017	BARCLAYS CAPITAL		1,100,000	1,100,000	1,315
3138ER-2D-1	FEDERAL NATIONAL MTG ASSOC #AL9771		01/26/2017	SUNTRUST CAPITAL MARKETS		3,162,422	2,995,339	3,994
3140GS-PD-8	FEDERAL NATIONAL MTG ASSOC #BH4019		11/27/2017	WELLS FARGO FINANCIAL		1,555,199	1,481,142	1,975
349515-XJ-0	FORT WORTH TX WTR & SWR REVENU		05/23/2017	MERRILL LYNCH		606,885	500,000	
349515-XL-5	FORT WORTH TX WTR & SWR REVENU		05/23/2017	MERRILL LYNCH		851,013	710,000	
45470R-DS-2	INDIANA ST FIN AUTH HIGHWAY RE		08/24/2017	GOLDMAN SACHS		602,505	500,000	
576051-RF-5	MASSACHUSETTS ST WTR RESOURCES		05/05/2017	BARCLAYS CAPITAL		764,179	640,000	
59259N-7W-7	MET TRANSPRTN AUTH NY DEDICATE		05/11/2017	RAMIREZ & CO INC		612,685	500,000	
59259N-7Z-0	MET TRANSPRTN AUTH NY DEDICATE		05/11/2017	RAMIREZ & CO INC		597,915	500,000	
59259N-8A-4	MET TRANSPRTN AUTH NY DEDICATE		05/11/2017	RAMIREZ & CO INC		594,415	500,000	
594615-BX-3	MICHIGAN ST BLDG AUTH REVENUE		08/23/2017	SIEBERT BRANFORD		578,685	500,000	9,236
64990C-WB-3	NEW YORK ST DORM AUTH REVENUES		05/11/2017	RBC DAIN RAUSCHER INCORPORATED		605,410	500,000	
650035-MG-0	NEW YORK ST URBAN DEV CORP REV		11/27/2017	GOLDMAN SACHS		500,000	500,000	156
70917S-S8-7	PENNSYLVANIA ST HGR EDUCTNL FA		11/29/2017	BANK OF AMERICA		568,095	500,000	
746189-QV-4	PURDUE UNIV IN UNIV REVENUES		06/02/2017	KEY BANC CAPITAL MARKETS		1,219,820	1,000,000	23,114
802629-AV-7	SANTA ROSA CA REGL RESOURCES		07/28/2017	MERRILL LYNCH		500,000	500,000	
802629-AY-1	SANTA ROSA CA REGL RESOURCES		07/28/2017	MERRILL LYNCH		500,000	500,000	
89546R-LG-7	TRI-CNTY OR MET TRANSPRTN DIST		03/08/2017	WEDBUSH MORGAN		573,870	500,000	833
89602N-7L-2	TRIBOROUGH NY BRIDGE & TUNNELA		03/09/2017	JEFFERIES & COMPANY INC.		579,930	500,000	3,819
900680-BB-4	TUSCALOOSA CNTY AL BRD OF EDU		05/25/2017	RAYMOND JAMES		583,065	500,000	
914857-DZ-7	UNIV OF SOUTH CAROLINA SC HGRE		09/08/2017	BARCLAYS CAPITAL		641,734	525,000	
92858Q-AM-4	VOCATIONAL REGION 8 MID-COAST		08/15/2017	MORGAN STANLEY & CO		580,029	515,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						21,097,597	18,716,481	64,581
01860Y-AJ-1	ALLIANCE HEALTHCARE SERVICES TL		10/20/2017	JP MORGAN SECURITIES INC.		173,250	175,000	
02406M-AP-2	AMERICAN AXLE & MANUFACTURING TL B		05/10/2017	JP MORGAN SECURITIES INC.		250,313	250,000	
03852J-AD-3	ARAMARK SERVICES INC TL B		03/10/2017	JP MORGAN SECURITIES INC.		252,500	250,000	
05618L-AF-3	BABSON CLO LTD 14-IIA AR		03/10/2017	BANK OF AMERICA		2,750,000	2,750,000	
10330J-AU-2	BOYD GAMING CORP TL B		03/09/2017	BANK OF AMERICA		250,000	250,000	
12515H-BB-0	CD COMMERCIAL MORTGAGE TRUST 17-CD5 AS		07/24/2017	CITIGROUP GLOBAL MARKETS		772,464	750,000	1,075
12769L-AB-5	CAESARS RESORT COLLECTION LLC TL		10/02/2017	CREDIT SUISSE FIRST BOSTON		45,885	46,000	
15670B-AB-8	CENTURYLINK INC TL B		05/19/2017	BANK OF AMERICA		59,700	60,000	
16117L-BS-7	CHARTER COMMUNICATIONS OPERATING TL B		12/14/2017	BANK OF AMERICA		245,197	245,503	
20337E-AN-1	COMMSCOPE INC TL B		04/19/2017	JP MORGAN SECURITIES INC.		252,813	250,000	
25674D-AJ-2	DOLLAR TREEE TL B3		01/06/2017	JP MORGAN SECURITIES INC.		253,438	250,000	
26249E-AN-5	DRYDEN SENIOR LOAN FUND 14-31A AR		03/22/2017	CITIGROUP GLOBAL MARKETS		250,000	250,000	
26250J-AS-9	DRYDEN SENIOR LOAN FUND 12-25A ARR		09/27/2017	NOMURA SECURITIES INTL		2,000,000	2,000,000	
278642-AS-2	EBAY INC		05/30/2017	CITIGROUP GLOBAL MARKETS		499,775	500,000	
28470Y-AB-3	ELDORADO RESORTS INC TL B		03/16/2017	JP MORGAN SECURITIES INC.		100,000	100,000	
35906E-AJ-9	FRONTIER COMMUNICATIONS CORP TL B		06/01/2017	JP MORGAN SECURITIES INC.		109,450	110,000	
36249Y-AN-0	CANYON (GTCR) VALOR COS INC TL B		08/04/2017	DEUTSCHE BANK		59,850	60,000	
36318W-AE-0	GALAXY CLO LTD 13-15A AR		10/03/2017	GOLDMAN SACHS		1,200,000	1,200,000	
37252K-AN-2	GEO GROUP TL B		03/16/2017	BNP PARIBAS		49,750	50,000	
410346-AR-1	HANESBRANDS INC TL B		12/13/2017	JP MORGAN SECURITIES INC.		249,375	250,000	
44969C-BF-6	QUINTILES IMS INC TL B		09/25/2017	BANK OF AMERICA		251,875	250,000	
465968-AD-7	JP MORGAN CHASE COMMERCIAL MOR 17-JP7 A4		11/30/2017	JP MORGAN SECURITIES INC.		1,005,156	1,000,000	266
46625H-RS-1	JPMORGAN CHASE & CO		03/01/2017	JP MORGAN SECURITIES INC.		1,948,420	2,000,000	14,400
52729K-AN-6	LEVEL 3 FINANCING INC TL B		02/23/2017	BANK OF AMERICA		159,600	160,000	
55303K-AC-7	MGM GROWTH PROPERTIES TL B		10/05/2017	GOLDMAN SACHS		205,513	205,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
58013M-FB-5	MCDONALDS CORP		06/15/2017	US BANCORP		771,308	750,000	7,365
59511F-AB-0	MICRON TECHNOLOGY INC TL B		05/10/2017	MORGAN STANLEY & CO		253,438	250,000	
67106J-AN-0	OHA CREDIT PARTNERS LTD 14-10A AR		03/08/2017	MORGAN STANLEY & CO		3,000,000	3,000,000	
70454B-AS-8	PEABODY ENERGY CORP TL EXIT		02/08/2017	GOLDMAN SACHS		49,750	50,000	
72584D-AD-6	YUM! BRANDS INC TL B		12/15/2017	JP MORGAN SECURITIES INC.		251,563	250,000	
73179Y-AG-2	POLYONE CORP TL B		10/05/2017	CITIGROUP GLOBAL MARKETS		216,881	215,000	
73744G-AJ-1	POST HOLDINGS INC TL B		05/17/2017	CREDIT SUISSE FIRST BOSTON		21,945	22,000	
747525-AR-4	QUALCOMM INC		05/19/2017	GOLDMAN SACHS		998,390	1,000,000	
75875J-AJ-1	REGAL CINEMAS CORP TL B		02/14/2017	CREDIT SUISSE FIRST BOSTON		251,875	250,000	
80875A-AN-1	SCIENTIFIC GAMES INTERNATIONAL TL B4		08/14/2017	BANK OF AMERICA		174,125	175,000	
816194-AV-6	SELECT MEDICAL CORP TL B		03/06/2017	JP MORGAN SECURITIES INC.		174,125	175,000	
84762N-BK-6	SPECTRUM BRANDS INC TL B		05/09/2017	RBC DAIN RAUSCHER INCORPORATED		50,000	50,000	
85208E-AB-6	SPRINT COMMUNICATIONS TL B		02/01/2017	JP MORGAN SECURITIES INC.		150,000	150,000	
86853T-AR-4	SUPERVALU INC TL B		06/22/2017	GOLDMAN SACHS		102,769	102,929	
89238K-AC-6	TOYOTA AUTO RECEIVABLES OWNER 17-D A2B		11/07/2017	JP MORGAN SECURITIES INC.		3,250,000	3,250,000	
89364M-BJ-2	TRANSDIGM INC TL G		08/21/2017	CREDIT SUISSE FIRST BOSTON		250,625	250,000	
90276E-AH-0	UBS COMMERCIAL MORTGAGE TRUST 17-C1 AS		05/31/2017	UBS WARBURG		2,059,990	2,000,000	2,275
903203-BT-3	UPC FINANCING PARTNERSHIP TERM AR 1L		10/13/2017	CREDIT SUISSE FIRST BOSTON		59,925	60,000	
911312-BJ-4	UNITED PARCEL SERVICE		11/09/2017	JP MORGAN SECURITIES INC.		1,000,000	1,000,000	
92532Y-AB-5	VERSUM MATERIALS INC TL B		01/31/2017	CITIGROUP GLOBAL MARKETS		253,750	250,000	
931427-AF-5	WALGREENS BOOTS ALLIANCE		06/15/2017	MITSUBISHI UFJ SECURITIES USA INC		517,895	500,000	1,467
949746-SA-0	WELLS FARGO & COMPANY		05/24/2017	PARIBAS CORPORATION		742,283	750,000	5,425
95000M-BP-5	WELLS FARGO COMMERCIAL MORTGAG 16-C36 A4		08/23/2017	BARCLAYS CAPITAL		1,011,484	1,000,000	2,299
98919M-AP-0	ZAYO GROUP LLC TL B2		01/19/2017	MORGAN STANLEY & CO		74,812	75,000	
D8545J-AG-4	UNITYMEDIA FINANCE LLC TL D		10/20/2017	SCOTIA CAPITAL INC		109,450	110,000	
G9368P-AY-0	VIRGIN MEDIA BRISTOL LLC TL K		11/10/2017	JP MORGAN SECURITIES INC.		89,774	90,000	
C5400E-AD-3	MACDONALD DETTWILER TL B	A	07/07/2017	RBC DAIN RAUSCHER INCORPORATED		49,750	50,000	
72812N-AD-8	PLAYA HOTELS & RESORTS NV TL B	D	04/07/2017	DEUTSCHE BANK		249,374	250,000	
902674-XJ-4	UBS AG LONDON	D	11/27/2017	UBS WARBURG		1,450,000	1,450,000	
L2968E-AB-8	ENDO LUXEMBOURG TL B	D	04/24/2017	JP MORGAN SECURITIES INC.		49,750	50,000	
Y2112N-AB-9	DRILLSHIP KITHIRA OWNERS INC TERM EXIT	D	09/22/2017	REORGANIZATION		31,570	31,106	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						31,110,925	31,017,538	34,572
172967-KM-2	CITIGROUP INC		01/23/2017	DEUTSCHE BANK		105,500	100,000	4,705
29278N-AB-9	ENERGY TRANSFER PARTNERS		11/15/2017	JP MORGAN SECURITIES INC.		246,250	250,000	45
808513-AE-5	CHARLES SCHWAB CORP		07/26/2017	WELLS FARGO FINANCIAL		288,875	250,000	8,750
4899999. Subtotal - Bonds - Hybrid Securities						640,625	600,000	13,500
8399997. Total - Bonds - Part 3						62,975,956	59,039,019	124,813
8399998. Total - Bonds - Part 5						872,934	888,598	1,575
8399999. Total - Bonds						63,848,890	59,927,617	126,388
020002-87-9	ALLSTATE CORP 6.625000%		01/19/2017	WELLS FARGO FINANCIAL	4,000.000	104,400	0.00	
054937-87-5	BB&T CORPORATION 5.625%		01/30/2017	JANNEY MONTGOMERY SCOTT	4,000.000	100,840	0.00	
060505-28-6	BANK OF AMERICA CORP 6.2%		01/19/2017	WELLS FARGO FINANCIAL	4,000.000	101,400	0.00	
29364D-10-0	ENTERGY ARKANSAS INC 4.875% 09/01/66		01/09/2017	JANNEY MONTGOMERY SCOTT	20,000.000	439,117	0.00	
808513-60-0	CHARLES SCHWAB CORP 5.95%		01/30/2017	JANNEY MONTGOMERY SCOTT	4,000.000	102,720	0.00	
857477-88-9	STATE STREET CORP 6.00%		01/19/2017	BANK OF AMERICA	4,000.000	104,480	0.00	
94988U-67-2	WELLS FARGO & COMPANY 5.5%		01/19/2017	WELLS FARGO FINANCIAL	4,000.000	94,720	0.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						1,047,677	XXX	
8999997. Total - Preferred Stocks - Part 3						1,047,677	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						1,047,677	XXX	
31337#-10-5	FEDERAL HOME LOAN BANK OF CINCINNATI		04/03/2017	FEDERAL HOME LOAN BANK	224.000	22,400		
G66964-11-8	OCEAN RIG UDW INC	C	09/22/2017	REORGANIZATION	5,431.000	130,344		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						152,744	XXX	
9799997. Total - Common Stocks - Part 3						152,744	XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						152,744	XXX	
9899999. Total - Preferred and Common Stocks						1,200,421	XXX	
9999999 - Totals						65,049,311	XXX	126,388

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
3620AU-TE-4	GOVERNMENT NATL MTG ASSOC #740449		12/01/2017	PAYDOWN		87,775	87,775	91,314	88,041		(266)		(266)		87,775				1,360	11/15/2040
3620AW-TA-8	GOVERNMENT NATL MTG ASSOC #742245		12/01/2017	PAYDOWN		92,031	92,031	92,045	92,031						92,031				1,661	01/15/2041
3620C6-YU-3	GOVERNMENT NATL MTG ASSOC #750523		12/01/2017	PAYDOWN		60,329	60,329	62,761	60,524		(195)		(195)		60,329				1,260	11/15/2040
36230P-M6-4	GOVERNMENT NATL MTG ASSOC #754881		12/01/2017	PAYDOWN		38,133	38,133	39,215	38,157		(24)		(24)		38,133				1,358	12/15/2040
36230P-NJ-5	GOVERNMENT NATL MTG ASSOC #754893		12/01/2017	PAYDOWN		62,844	62,844	64,626	62,882		(38)		(38)		62,844				1,651	12/15/2040
38374T-LA-0	GOVERNMENT NATIONAL MORTGAGE A 09 15 NK		12/01/2017	PAYDOWN		25,468	25,468	26,168	25,618		(150)		(150)		25,468				570	12/20/2038
38376T-BF-8	GOVERNMENT NATIONAL MORTGAGE A 10 12 DA		12/01/2017	PAYDOWN		17,163	17,163	17,755	17,232		(69)		(69)		17,163				437	01/16/2040
0599999. Subtotal - Bonds - U.S. Governments						383,743	383,743	393,884	384,485		(742)		(742)		383,743				8,297	XXX
13063C-3F-5	CALIFORNIA ST		11/01/2017	PREREFUNDED		1,690,000	1,690,000	1,705,413	1,691,634		(1,634)		(1,634)		1,690,000				84,500	11/01/2037
13063C-7B-0	CALIFORNIA ST		11/01/2017	PREREFUNDED		175,000	175,000	176,596	175,169		(169)		(169)		175,000				8,750	11/01/2037
13063C-7E-4	CALIFORNIA ST		11/01/2017	SECURITY CALLED BY ISSUER at 100.000		135,000	135,000	136,231	135,131		(131)		(131)		135,000				6,750	11/01/2037
25476F-SK-5	DIST OF COLUMBIA		08/10/2017	KEY BANC CAPITAL MARKETS		286,453	250,000	281,190	280,984		(4,204)		(4,204)		276,780		9,672	9,672	8,160	06/01/2021
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,286,453	2,250,000	2,299,430	2,282,918		(6,138)		(6,138)		2,276,780		9,672	9,672	108,160	XXX
035519-SY-4	ANN ARBOR MI SCH DIST		06/15/2017	RBC DAIN RAUSCHER INCORPORATED		294,913	275,000	338,729	297,116		(4,389)		(4,389)		292,727		2,185	2,185	8,747	05/01/2019
384721-FZ-4	GRAHAM TX INDEP SCH DIST		08/16/2017	OPPENHEIMER & CO. INC.		311,630	275,000	339,532	310,503		(5,336)		(5,336)		305,168		6,462	6,462	13,979	02/15/2021
438670-QJ-3	HONOLULU CITY & CNTY HI		05/30/2017	DREXEL HAMILTON LLC		1,756,020	1,750,000	1,794,153	1,752,823		(2,353)		(2,353)		1,750,471		5,549	5,549	80,208	07/01/2031
463813-PV-1	IRVING TX INDEP SCH DIST		02/15/2017	PREREFUNDED		625,000	625,000	645,638	625,329		(329)		(329)		625,000				15,625	02/15/2033
495224-V4-6	KING CNTY WA SCH DIST #411 ISS		08/22/2017	FIDELITY		290,638	250,000	316,194	287,042		(4,711)		(4,711)		282,331		8,306	8,306	9,167	12/01/2021
833153-TB-5	SNOHOMISH CNTY WA SCH DIST #15		08/16/2017	MESIROW FINANCIAL INC.		281,385	250,000	312,250	280,518		(4,837)		(4,837)		275,680		5,706	5,706	9,028	12/01/2020
933420-BX-8	WALTON CNTY GA SCH DIST		06/15/2017	JANNEY MONTGOMERY SCOTT		432,587	400,000	483,051	430,789		(5,483)		(5,483)		425,304		7,284	7,284	17,722	08/01/2019
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,992,173	3,825,000	4,229,547	3,984,120		(27,438)		(27,438)		3,956,681		35,492	35,492	154,476	XXX
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL		12/01/2017	SINK FUND PAYMENT		45,557	45,557	45,557	45,557						45,557				642	02/01/2042
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL		12/01/2017	SINK FUND PAYMENT		119,460	119,460	119,012	119,420		40		40		119,460				1,821	02/01/2042
161036-GV-4	CHARLOTTE NC ARPT REVENUE		06/16/2017	OPPENHEIMER & CO. INC.		300,321	300,000	311,046	300,864		(811)		(811)		300,053		268	268	14,542	07/01/2017
20774U-WR-2	CONNECTICUT ST HLTH & EDUCTNL		06/16/2017	SWBC CAPITAL MARKETS GROUP		500,315	500,000	524,395	510,534		(9,890)		(9,890)		500,644		(329)	(329)	24,236	07/01/2017
3128H4-HM-4	FEDERAL HOME LN MTG CORP #E96536		12/01/2017	PAYDOWN		5,116	5,116	5,192	5,120		(3)		(3)		5,116				128	03/01/2018
3128H7-CE-0	FEDERAL HOME LN MTG CORP #E99069		12/01/2017	PAYDOWN		7,429	7,429	7,484	7,429						7,429				174	09/01/2018
3128H7-X8-0	FEDERAL HOME LN MTG CORP #E99703		12/01/2017	PAYDOWN		27,308	27,308	27,730	27,338		(30)		(30)		27,308				722	10/01/2018
3128M9-LU-4	FEDERAL HOME LN MTG CORP #G07239		12/01/2017	PAYDOWN		30,301	30,301	31,262	30,353		(52)		(52)		30,301				501	12/01/2042
3128MA-BS-7	FEDERAL HOME LN MTG CORP #G07849		12/01/2017	PAYDOWN		98,728	98,728	102,708	98,975		(247)		(247)		98,728				1,911	05/01/2044
3128MJ-RJ-1	FEDERAL HOME LN MTG CORP #G08488		12/01/2017	PAYDOWN		40,414	40,414	41,311	40,469		(55)		(55)		40,414				724	04/01/2042
3128MJ-RT-9	FEDERAL HOME LN MTG CORP #G08497		12/01/2017	PAYDOWN		24,381	24,381	24,933	24,406		(25)		(25)		24,381				397	06/01/2042
3128MJ-RV-4	FEDERAL HOME LN MTG CORP #G08499		12/01/2017	PAYDOWN		25,050	25,050	25,617	25,074		(25)		(25)		25,050				385	07/01/2042
3128MM-AS-2	FEDERAL HOME LN MTG CORP #G18016		12/01/2017	PAYDOWN		26,918	26,918	27,440	26,966		(48)		(48)		26,918				707	10/01/2019
3128MM-LD-3	FEDERAL HOME LN MTG CORP #G18323		12/01/2017	PAYDOWN		34,133	34,133	35,135	34,266		(134)		(134)		34,133				749	09/01/2024
3128PP-5E-9	FEDERAL HOME LN MTG CORP #J10845		12/01/2017	PAYDOWN		27,684	27,684	28,459	27,766		(81)		(81)		27,684				392	10/01/2024
3128PQ-PY-1	FEDERAL HOME LN MTG CORP #J11339		12/01/2017	PAYDOWN		108,675	108,675	113,463	109,085		(410)		(410)		108,675				1,430	12/01/2024
31292S-AN-0	FEDERAL HOME LN MTG CORP #C09013		12/01/2017	PAYDOWN		111,042	111,042	116,004	111,266		(225)		(225)		111,042				1,809	09/01/2042
31292S-AQ-3	FEDERAL HOME LN MTG CORP #C09015		12/01/2017	PAYDOWN		108,369	108,369	113,212	108,579		(210)		(210)		108,369				1,759	10/01/2042
31292S-AR-1	FEDERAL HOME LN MTG CORP #C09016		12/01/2017	PAYDOWN		106,069	106,069	112,665	106,437		(368)		(368)		106,069				2,034	10/01/2042
31294K-Q6-5	FEDERAL HOME LN MTG CORP #E01377		12/01/2017	PAYDOWN		8,915	8,915	8,981	8,915						8,915				202	05/01/2018
31294K-UM-5	FEDERAL HOME LN MTG CORP #E01488		12/01/2017	PAYDOWN		33,241	33,241	33,756	33,278		(37)		(37)		33,241				824	10/01/2018
31294K-UP-8	FEDERAL HOME LN MTG CORP #E01490		12/01/2017	PAYDOWN		28,677	28,677	29,027	28,699		(22)		(22)		28,677				717	11/01/2018
31294K-ZT-5	FEDERAL HOME LN MTG CORP #E01654		12/01/2017	PAYDOWN		25,918	25,918	25,913	25,916		1		1		25,918				644	06/01/2019
312962-4L-4	FEDERAL HOME LN MTG CORP #B10827		12/01/2017	PAYDOWN		5,838	5,838	5,881	5,839		(1)		(1)		5,838				130	11/01/2018
312962-7K-3	FEDERAL HOME LN MTG CORP #B10898		12/01/2017	PAYDOWN		40,673	40,673	41,303	40,718		(44)		(44)		40,673				1,088	11/01/2018
312967-6K-3	FEDERAL HOME LN MTG CORP #B15374		12/01/2017	PAYDOWN		18,431	18,431	18,578	18,439		(8)		(8)		18,431				487	07/01/2019
312968-W6-3	FEDERAL HOME LN MTG CORP #B16069		12/01/2017	PAYDOWN		9,741	9,741	9,884	9,754		(13)		(13)		9,741				261	08/01/2019
312969-6D-5	FEDERAL HOME LN MTG CORP #B17168		12/01/2017	PAYDOWN		18,456	18,456	18,813	18,506		(50)		(50)		18,456				575	11/01/2019
31306X-2A-0	FEDERAL HOME LN MTG CORP #J20769		12/01/2017	PAYDOWN		191,100	191,100	200,476	191,863		(763)		(763)		191,100				2,659	10/01/2027
3132GS-GM-5	FEDERAL HOME LN MTG CORP #Q07104		12/01/2017	PAYDOWN		22,762	22,762	23,267	22,777		(15)		(15)		22,762				469	04/01/2042
3132GS-K8-1	FEDERAL HOME LN MTG CORP #Q07219		12/01/2017	PAYDOWN		38,969	38,969	39,834	39,012		(43)		(43)		38,969				617	04/01/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132GT-RG-4	FEDERAL HOME LN MTG CORP #Q08287		12/01/2017	PAYDOWN		21,315	21,315	21,798	21,327		(12)		(12)		21,315				320	05/01/2042
3132GU-Z3-1	FEDERAL HOME LN MTG CORP #Q09462		12/01/2017	PAYDOWN		14,384	14,384	14,710	14,389		(5)		(5)		14,384				230	07/01/2042
3132HM-2H-3	FEDERAL HOME LN MTG CORP #Q11676		12/01/2017	PAYDOWN		97,553	97,553	103,619	97,953		(400)		(400)		97,553				932	10/01/2042
3132MA-NN-7	FEDERAL HOME LN MTG CORP #Q29697		12/01/2017	PAYDOWN		206,000	206,000	213,983	206,463		(462)		(462)		206,000				3,837	11/01/2044
3132QL-6N-8	FEDERAL HOME LN MTG CORP #Q30876		12/01/2017	PAYDOWN		61,531	61,531	64,637	61,676		(145)		(145)		61,531				1,099	01/01/2045
3132QU-3B-7	FEDERAL HOME LN MTG CORP #Q37993		12/01/2017	PAYDOWN		140,872	140,872	150,051	141,731		(860)		(860)		140,872				3,652	12/01/2045
3135G0-ZB-2	FANNIE MAE		04/20/2017	MATURITY		1,000,000	1,000,000	1,001,323	1,000,193		(193)		(193)		1,000,000				3,750	04/20/2017
3136AC-V5-7	FANNIE MAE 13 15 GP		12/01/2017	PAYDOWN		50,564	50,564	53,961	50,883		(319)		(319)		50,564				953	03/25/2042
3136AD-EF-2	FANNIE MAE 13 36 AG		12/01/2017	PAYDOWN		117,538	117,538	119,962	117,755		(217)		(217)		117,538				1,957	12/25/2036
3136AK-DG-5	FANNIE MAE 14 36 QB		12/01/2017	PAYDOWN		275,426	275,426	281,839	275,919		(493)		(493)		275,426				4,308	09/25/2033
31371K-2R-1	FEDERAL NATIONAL MTG ASSOC #254684		12/01/2017	PAYDOWN		7,894	7,894	8,100	7,905		(11)		(11)		7,894				193	03/01/2018
31371L-JW-0	FEDERAL NATIONAL MTG ASSOC #255077		12/01/2017	PAYDOWN		22,278	22,278	22,727	22,315		(37)		(37)		22,278				578	01/01/2019
31376K-LZ-7	FEDERAL NATIONAL MTG ASSOC #357744		12/01/2017	PAYDOWN		15,443	15,443	15,251	15,410		33		33		15,443				383	04/01/2020
3137B3-6H-6	FHLMC MULTIFAMILY STRUCTURED P K029 A1		12/01/2017	PAYDOWN		247,234	247,234	252,176	247,660		(426)		(426)		247,234				3,816	10/25/2022
3137B9-BZ-7	FHLMC MULTIFAMILY STRUCTURED P KF03 A		12/25/2017	PAYDOWN		95,921	95,921	95,921	95,921						95,921				677	01/25/2021
3137BA-FZ-0	FREDDIE MAC 4323 VA		12/01/2017	PAYDOWN		50,537	50,537	54,501	50,833		(297)		(297)		50,537				1,102	03/15/2027
3137BB-N9-7	FREDDIE MAC 4358 DA		12/01/2017	PAYDOWN		30,896	30,896	31,586	30,970		(74)		(74)		30,896				540	06/15/2040
3137BD-ZX-7	FREDDIE MAC 4387 KG		12/01/2017	PAYDOWN		395,005	395,005	417,101	400,234		(5,229)		(5,229)		395,005				6,864	02/15/2039
3138EK-JA-4	FEDERAL NATIONAL MTG ASSOC #AL2956		12/01/2017	PAYDOWN		74,368	74,368	77,982	74,652		(285)		(285)		74,368				1,035	01/01/2028
3138EM-EQ-0	FEDERAL NATIONAL MTG ASSOC #AL4642		12/01/2017	PAYDOWN		35,861	35,861	37,452	36,044		(183)		(183)		35,861				599	11/01/2027
3138EN-2N-8	FEDERAL NATIONAL MTG ASSOC #AL6180		12/01/2017	PAYDOWN		610,760	610,760	655,613	613,409		(2,648)		(2,648)		610,760				14,413	01/01/2045
3138EN-EB-1	FEDERAL NATIONAL MTG ASSOC #AL5529		12/01/2017	PAYDOWN		225,537	225,537	241,712	226,477		(941)		(941)		225,537				5,058	06/01/2044
3138EN-MF-3	FEDERAL NATIONAL MTG ASSOC #AL5757		12/01/2017	PAYDOWN		136,095	136,095	141,177	136,280		(184)		(184)		136,095				2,372	09/01/2044
3138EP-WS-9	FEDERAL NATIONAL MTG ASSOC #AL6956		12/01/2017	PAYDOWN		77,828	77,828	80,929	78,008		(180)		(180)		77,828				1,666	06/01/2045
3138ER-2D-1	FEDERAL NATIONAL MTG ASSOC #AL9771		12/01/2017	PAYDOWN		166,479	166,479	175,765			(708)		(708)		166,479				3,853	02/01/2047
3138M9-PE-5	FEDERAL NATIONAL MTG ASSOC #AP5820		12/01/2017	PAYDOWN		234,744	234,744	247,141	235,412		(668)		(668)		234,744				3,140	11/01/2042
3138W1-GD-3	FEDERAL NATIONAL MTG ASSOC #AR3795		12/01/2017	PAYDOWN		32,569	32,569	33,531	32,592		(23)		(23)		32,569				503	02/01/2043
3138W4-M2-4	FEDERAL NATIONAL MTG ASSOC #AR6676		12/01/2017	PAYDOWN		300,179	300,179	311,248	300,831		(651)		(651)		300,179				5,169	02/01/2043
3138WB-XQ-3	FEDERAL NATIONAL MTG ASSOC #AS2486		12/01/2017	PAYDOWN		53,321	53,321	56,954	53,584		(263)		(263)		53,321				1,123	05/01/2044
3138YW-H4-2	FEDERAL NATIONAL MTG ASSOC #AZ4750		12/01/2017	PAYDOWN		120,240	120,240	125,877	120,542		(302)		(302)		120,240				2,254	10/01/2045
31398S-CH-4	FANNIE MAE 10 122 AC		12/01/2017	PAYDOWN		44,694	44,694	46,782	44,896		(202)		(202)		44,694				804	08/25/2022
31400E-QQ-6	FEDERAL NATIONAL MTG ASSOC #685463		12/01/2017	PAYDOWN		29,884	29,884	30,178	29,884						29,884				733	03/01/2018
31400G-XK-6	FEDERAL NATIONAL MTG ASSOC #687482		12/01/2017	PAYDOWN		3,711	3,711	3,754	3,711						3,711				101	05/01/2018
31402C-ZC-9	FEDERAL NATIONAL MTG ASSOC #725339		12/01/2017	PAYDOWN		21,852	21,852	22,045	21,852						21,852				540	04/01/2019
31402D-MZ-0	FEDERAL NATIONAL MTG ASSOC #725876		12/01/2017	PAYDOWN		22,597	22,597	22,932	22,622		(25)		(25)		22,597				589	10/01/2019
31416R-AJ-2	FEDERAL NATIONAL MTG ASSOC #AA7208		12/01/2017	PAYDOWN		55,239	55,239	55,800	55,296		(57)		(57)		55,239				1,268	06/01/2024
31417S-CT-5	FEDERAL NATIONAL MTG ASSOC #AC5481		12/01/2017	PAYDOWN		68,597	68,598	71,695	68,991		(394)		(394)		68,597				1,494	11/01/2024
31417U-V5-1	FEDERAL NATIONAL MTG ASSOC #AC7835		12/01/2017	PAYDOWN		58,457	58,457	61,115	58,657		(200)		(200)		58,457				1,635	12/01/2024
31417U-WF-8	FEDERAL NATIONAL MTG ASSOC #AC7845		12/01/2017	PAYDOWN		50,496	50,497	52,792	50,687		(191)		(191)		50,496				1,295	01/01/2025
425538-BZ-7	HENNEPIN CNTY MN SALES TAX REV		12/15/2017	SECURITY CALLED BY ISSUER at 100.000		625,000	625,000	653,038	628,423		(3,423)		(3,423)		625,000				31,250	12/15/2021
45129W-JC-5	IDAHO ST HSG & FIN ASSN		06/16/2017	US BANCORP PIPER JAFFRAY		268,875	250,000	301,263	270,266		(3,682)		(3,682)		266,584		2,291	2,291	11,632	07/15/2021
455057-PB-9	INDIANA ST FIN AUTH REVENUE		05/30/2017	SALOMON SMITH BARNEY		1,003,480	1,000,000	1,074,060	1,004,938		(4,143)		(4,143)		1,000,796		2,684	2,684	48,271	07/01/2017
48542K-N4-7	KANSAS ST DEV FIN AUTH REVENUE		03/10/2017	SALOMON SMITH BARNEY		2,704,752	2,700,000	2,688,687	2,693,342		157		157		2,693,499		11,253	11,253	61,500	04/01/2024
56041M-NM-2	MAINE ST GOVTL FACS AUTH		06/06/2017	SUNTRUST CAPITAL MARKETS		263,075	250,000	294,135	264,961		(3,716)		(3,716)		261,245		1,830	1,830	8,611	10/01/2018
58400C-AF-4	MECKLENBURG CNTY NC LTD OBLG		06/16/2017	CABRERA CAPITAL MARKETS		501,520	500,000	500,000	500,000						500,000		1,520	1,520	8,064	02/01/2019
58400C-AG-2	MECKLENBURG CNTY NC LTD OBLG		06/16/2017	OPPENHEIMER & CO. INC.		503,450	500,000	500,000	500,000						500,000		3,450	3,450	9,393	02/01/2020
60416Q-FW-9	MINNESOTA ST HSG FIN AGY HOMEO		12/01/2017	SINK FUND PAYMENT		151,000	151,000	151,000	151,000						151,000				2,061	09/01/2041
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEO		12/01/2017	SINK FUND PAYMENT		310,321	310,321	310,321	310,321						310,321				4,805	11/01/2044
613349-2F-5	MONTGOMERY CNTY MD HSG OPPORTU		07/01/2017	SINK FUND PAYMENT		190,000	190,000	204,170	190,744		(744)		(744)		190,000				5,700	01/01/2031
631663-NA-5	NASSAU CNTY NY INTERIM FIN AUT		06/09/2017	DREXEL HAMILTON LLC		1,002,260	1,000,000	1,000,000	1,000,000						1,000,000		2,260	2,260	10,212	11/15/2018
63967H-AA-9	NEBRASKA INV FIN AUTH		01/30/2017	SETTLEMENTS		3,294											3,294	3,294		11/01/1993
646139-RD-9	NEW JERSEY ST TURNPIKE AUTH		10/27/2017	SECURITY CALLED BY ISSUER at 100.000		500,000	500,000	448,125	459,540		2,451		2,451		461,990		38,010	38,010	5,692	01/01/2030
64990E-R2-5	NEW YORK ST DORM AUTH ST PERSO		08/16/2017	MESIROW FINANCIAL INC.		238,220	210,000	263,023	237,214		(4,091)		(4,091)		233,124		5,096	5,096	10,675	02/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
650035-2A-5	NEW YORK ST URBAN DEV CORP REV		12/15/2017	PREREFUNDED		540,000	540,000	578,777	544,452		(4,452)		(4,452)		540,000				27,000	12/15/2027
650035-D8-8	NEW YORK ST URBAN DEV CORP REV		08/17/2017	FIDELITY		909,040	800,000	893,664	892,212		(13,533)		(13,533)		878,679		30,361	30,361	37,444	03/15/2021
650035-Y6-9	NEW YORK ST URBAN DEV CORP REV		12/15/2017	PREREFUNDED		1,210,000	1,210,000	1,296,890	1,219,975		(9,975)		(9,975)		1,210,000				60,500	12/15/2027
686507-DM-3	ORLANDO FL UTILITIES COMMISSIO		06/06/2017	CABRERA CAPITAL MARKETS		263,338	250,000	295,000	265,322		(3,807)		(3,807)		261,514		1,823	1,823	8,611	10/01/2018
735389-VV-7	PORT OF SEATTLE WA REVENUE		04/01/2017	MATURITY		250,000	250,000	266,988	252,583		(2,583)		(2,583)		250,000				6,250	04/01/2017
735389-VW-5	PORT OF SEATTLE WA REVENUE		06/05/2017	DA DAVIDSON		257,833	250,000	273,833	261,335		(3,934)		(3,934)		257,400		432	432	8,576	04/01/2018
746189-QA-0	PURDUE UNIV IN UNIV REVENUES		06/16/2017	OPPENHEIMER & CO. INC.		400,460	400,000	474,444	405,981		(5,616)		(5,616)		400,366		94	94	19,389	07/01/2017
79642B-E6-6	SAN ANTONIO TX WTR REVENUE		11/01/2017	SECURITY CALLED BY ISSUER at 100.000		250,000	250,000	250,000	250,000						250,000				2,702	05/01/2044
83712T-DA-6	SOUTH CAROLINA ST HSG FIN & DE		09/01/2017	SINK FUND PAYMENT		40,000	40,000	40,000	40,000						40,000				492	01/01/2041
83756C-FR-1	SOUTH DAKOTA HSG DEV AUTH		12/07/2017	SINK FUND PAYMENT		20,000	20,000	21,474	20,134		(134)		(134)		20,000				608	11/01/2044
88283L-ES-1	TEXAS ST TRANSPRTN COMMISSION		03/10/2017	JP MORGAN SECURITIES INC.		1,603,328	1,600,000	1,749,375	1,605,619		(4,558)		(4,558)		1,601,061		2,267	2,267	36,222	04/01/2027
914084-X4-5	UNIV OF ARKANSAS AR UNIV REVEN		11/01/2017	PREREFUNDED		1,000,000	1,000,000	1,027,500	1,002,880		(2,880)		(2,880)		1,000,000				50,000	11/01/2032
91412G-EZ-4	UNIV OF CALIFORNIA CA REVENUES		06/05/2017	SECURITY CALLED BY ISSUER at 100.000		250,000	250,000	250,000	250,000						250,000				1,708	07/01/2041
91412G-FA-8	UNIV OF CALIFORNIA CA REVENUES		06/05/2017	SECURITY CALLED BY ISSUER at 100.000		250,000	250,000	250,000	250,000						250,000				1,708	07/01/2041
914641-X2-6	UNIV OF NEBRASKA NE		06/15/2017	RBC DAIN RAUSCHER INCORPORATED		529,615	500,000	584,460	530,813		(5,701)		(5,701)		525,112		4,503	4,503	19,389	07/01/2019
914692-K2-3	UNIV OF NEW MEXICO NM		03/31/2017	HILLTOP SECURITIES		1,917,497	1,905,000	1,991,010	1,909,576		(2,867)		(2,867)		1,906,708		10,789	10,789	32,808	06/01/2032
95308R-FC-8	W HARRIS CNTY TX REGL WTR AUTH		06/16/2017	STEPHENS & COMPANY		426,536	400,000	454,451	425,576		(3,972)		(3,972)		421,604		4,934	4,934	8,222	12/15/2019
3199999. Subtotal - Bonds - U.S. Special Revenues						25,846,784	25,564,577	26,829,746	25,664,791		(112,024)		(112,024)		25,719,954		126,830	126,830	688,066	XXX
00287Y-AN-9	ABBVIE INC		06/15/2017	CREDIT SUISSE FIRST BOSTON		249,983	250,000	249,745	249,882		40		40		249,922		60	60	2,700	05/14/2018
00404D-AE-3	ACADIA HEALTHCARE CO INC TL B2		12/29/2017	SINK FUND PAYMENT		575	575	572	573		2		2		575				18	02/16/2023
01310T-AU-3	ALBERTSONS LLC TL B6		12/29/2017	SINK FUND PAYMENT		1,300	1,300	1,300	1,300						1,300				33	06/22/2023
01860Y-AE-2	ALLIANCE HEALTHCARE SVCS TL B		10/24/2017	SINK FUND PAYMENT		239,109	239,109	236,718	235,123	2,576	1,410		3,986		239,109				10,159	06/03/2019
01973J-AH-2	ALLISON TRANSMISSION INC TL B3		12/29/2017	SINK FUND PAYMENT		1,382	1,382	1,382	1,382						1,382				28	09/23/2022
02154U-AF-0	ALTICE US FINANCE I CORP		12/29/2017	SINK FUND PAYMENT		1,872	1,872	1,886	1,885		(13)		(13)		1,872				54	07/28/2025
02406M-AP-2	AMERICAN AXLE & MANUFACTURING TL B		12/27/2017	SINK FUND PAYMENT		3,750	3,750	3,755							3,750				26	04/06/2024
02474R-AE-3	AMERICAN BUILDERS & CONTRACTO TL B		12/29/2017	SINK FUND PAYMENT		375	375	375	375						375				10	10/31/2023
03523T-BN-7	ANHEUSER-BUSCH INBEV WOR		05/15/2017	BANK OF AMERICA		500,160	500,000	499,255	499,917		59		59		499,976		184	184	5,786	07/15/2017
03765V-AH-3	PRIME SECURITY SERVICES BOR TL		12/29/2017	SINK FUND PAYMENT		1,867	1,867	1,865	1,867						1,867				57	05/02/2022
037833-AJ-9	APPLE INC		05/15/2017	WELLS FARGO FINANCIAL		997,280	1,000,000	996,310	998,993		284		284		999,277		(1,997)	(1,997)	5,417	05/03/2018
037833-CC-2	APPLE INC		10/16/2017	WELLS FARGO FINANCIAL		490,525	500,000	499,305	499,360		106		106		499,467		(8,942)	(8,942)	9,300	08/04/2021
03852J-AD-3	ARAMARK SERVICES INC TL B		09/29/2017	SINK FUND PAYMENT		48,482	48,482	48,967			(1)		(1)		48,482				627	03/28/2024
05538B-AH-8	B/E AEROSPACE INC TL B		04/13/2017	SINK FUND PAYMENT		46,909	46,909	46,675	46,835		74		74		46,909				840	12/16/2021
08579J-AT-9	BERRY PLASTICS GROUP INC TL F		07/10/2017	SINK FUND PAYMENT		11,308	11,308	11,251	11,292		16		16		11,308				176	10/01/2022
10330J-AL-2	BOYD GAMING CORP TL B		01/13/2017	PRIOR PERIOD INCOME															92	08/14/2020
10330J-AT-5	BOYD GAMING CORP TL B2		03/29/2017	SINK FUND PAYMENT		249,375	249,375	251,869	251,869		(2,494)		(2,494)		249,375				4,592	09/15/2023
10330J-AU-2	BOYD GAMING CORP TL B		12/20/2017	SINK FUND PAYMENT		18,680	18,680	18,680							18,680				387	09/15/2023
12513V-AC-0	CEC ENTERTAINMENT INC TL B		12/29/2017	SINK FUND PAYMENT		1,250	1,250	1,244	1,246	1	3		4		1,250				32	02/12/2021
12543K-AN-4	CHS/COMMUNITY HEALTH SYS IN TL H		11/03/2017	SINK FUND PAYMENT		88,768	88,768	88,768	85,810	2,959			2,959		88,768				2,157	01/27/2021
13134M-BE-2	CALPINE CORP TL B5		12/29/2017	SINK FUND PAYMENT		1,250	1,250	1,244	1,250						1,250				31	01/15/2024
14041N-DG-3	CAPITAL ONE MULTI-ASSET 07 A1 A1		01/15/2017	PAYDOWN		1,000,000	1,000,000	989,609	999,950		50		50		1,000,000				691	11/15/2019
15018L-AJ-0	CEDAR FAIR LP TL B		06/30/2017	SINK FUND PAYMENT		4,871	4,871	4,895	4,865		6		6		4,871				81	04/13/2024
16117L-BN-8	CHARTER COMMUNICATIONS OPER TL F		12/21/2017	SINK FUND PAYMENT		248,711	248,711	249,955	249,955		(1,244)		(1,244)		248,711				7,555	01/03/2021
161571-FT-6	CHASE ISSUANCE TRUST 12 A10 A10		12/15/2017	PAYDOWN		500,000	500,000	498,516	499,830		170		170		500,000				6,585	12/16/2019
161571-GJ-7	CHASE ISSUANCE TRUST 14 A1 A1		01/15/2017	PAYDOWN		2,500,000	2,500,000	2,499,548	2,499,994		6		6		2,500,000				2,396	01/15/2019
17187M-AJ-9	CINCINNATI BELL INC TL B		10/02/2017	SINK FUND PAYMENT		146,204	146,204	145,473	145,606		598		598		146,204				4,592	09/10/2020
172967-JN-2	CITIGROUP INC		06/15/2017	BARCLAYS CAPITAL		249,898	250,000	248,110	249,085		322		322		249,407		491	491	2,751	04/27/2018
20337E-AN-1	COMMSCOPE INC TL B		12/29/2017	SINK FUND PAYMENT		47,891	47,891	48,429			(38)		(38)		47,891				746	12/29/2022
21676T-AC-9	CS INTERMEDIATE HOLDCO 2 LL TL B		12/29/2017	SINK FUND PAYMENT		680	680	677	681		(1)		(1)		680				16	11/02/2023
23726R-AM-7	DARLING INGREDIENTS INC TL B		12/29/2017	SINK FUND PAYMENT		32,353	32,353	32,496	32,404		(51)		(51)		32,353				790	12/18/2024
24521T-AB-2	DEL MONTE FOODS INC TL B		03/14/2017	VARIOUS		198,759	243,735	243,125	223,017	20,324	394		20,718		243,734		(44,975)	(44,975)	3,578	02/18/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
24702N-AZ-3	DELL INTERNATIONAL TL		10/20/2017	SINK FUND PAYMENT		6,834	6,834	6,800	6,810		24		24		6,834				210	09/07/2023
25365E-AM-7	DIEBOLD INC TL B		12/29/2017	SINK FUND PAYMENT		21,194	21,194	20,982	21,010		184		184		21,194				487	11/06/2023
25389N-AM-9	DIGITALGLOBE INC TL B		10/05/2017	SINK FUND PAYMENT		50,000	50,000	49,875	49,875		125		125		50,000				1,462	01/15/2024
25674D-AJ-2	DOLLAR TREEE TL B3		01/23/2017	SINK FUND PAYMENT		264,241	264,241	267,607	267,678		(3,438)		(3,438)		264,241				73	07/06/2022
26250J-AG-5	DRSLF 2012-25A A R		10/15/2017	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				43,633	01/15/2025
26817H-AC-4	DYNEGY INC TL B2		02/07/2017	SINK FUND PAYMENT		70,175	70,175	70,351	70,208		(33)		(33)		70,175				304	04/23/2020
28470Y-AB-3	ELDORADO RESORTS INC TL B		12/27/2017	SINK FUND PAYMENT		34,017	34,017	34,017							34,017				333	04/17/2024
291011-AY-0	EMERSON ELECTRIC CO		05/15/2017	KEY BANC CAPITAL MARKETS		2,144,180	2,000,000	2,210,080	2,138,938		(18,435)		(18,435)		2,120,503		23,677	23,677	57,688	10/15/2019
32007U-BX-6	FIRST DATA CORP TL		10/06/2017	SINK FUND PAYMENT		13,903	13,903	13,920	13,891		12		12		13,903				432	04/26/2024
35906E-AJ-9	FRONTIER COMMUNICATIONS CORP TL B		12/29/2017	SINK FUND PAYMENT		550	550	547			3		3		550				11	06/15/2024
36249Y-AJ-9	GTCR VALOR COS INC (CISION) TL B		08/04/2017	SINK FUND PAYMENT		199,000	199,000	191,040	191,426		7,574		7,574		199,000				8,498	06/16/2023
36249Y-AN-0	CANYON (GTCR) VALOR COS INC TL B		12/29/2017	SINK FUND PAYMENT		150	150	150							150				3	06/16/2023
37252K-AN-2	GEO GROUP TL B		12/29/2017	SINK FUND PAYMENT		375	375	373			1		1		375				5	03/22/2024
42206J-AR-3	HD SUPPLY INC TL		12/29/2017	SINK FUND PAYMENT		89,866	89,866	89,417	90,222		(356)		(356)		89,866				349	08/13/2021
43289D-AE-3	HILTON WORLDWIDE FINANCE LLC TL B2		12/29/2017	SINK FUND PAYMENT		1,014	1,014	1,016	1,010		(4)		(4)		1,014				45	10/25/2023
44043V-AH-1	HORIZON PHARMA INC TL B		09/29/2017	SINK FUND PAYMENT		739	739	735	737	2			2		739				28	03/29/2024
44969C-BF-6	QUINTILES IMS INC TL B		12/29/2017	SINK FUND PAYMENT		1,256	1,256	1,266							1,256				6	03/07/2024
52729K-AK-2	LEVEL 3 FINANCING INC TL BI		02/22/2017	SINK FUND PAYMENT		250,000	250,000	249,375	249,560		440		440		250,000				4,481	01/15/2020
552662-AU-2	MCC IOWA LLC TL M		12/29/2017	SINK FUND PAYMENT		2,550	2,550	2,563	2,552		(3)		(3)		2,550				63	01/15/2025
55303K-AC-7	MGM GROWTH PROPERTIES TL B		12/29/2017	SINK FUND PAYMENT		1,020	1,020	1,020	499		1		1		1,020				14	04/25/2023
56523P-AD-6	KEURIG GREEN MOUNTAIN INC TL B		03/13/2017	SINK FUND PAYMENT		26,963	26,963	26,424	26,560		404		404		26,963				274	03/03/2023
58063V-AH-6	MCGRAW-HILL GLOBAL EDUCATION TL		12/29/2017	SINK FUND PAYMENT		750	750	746	748		2		2		750				24	05/04/2022
587729-AC-8	MERCEDES-BENZ AUTO RECEIVABLES 14 1 A3		10/15/2017	PAYDOWN		94,564	94,564	94,047	94,440		124		124		94,564				334	10/15/2018
594088-AM-8	MICHAELS STORES INC TL B1		10/31/2017	SINK FUND PAYMENT		2,232	2,232	2,229	2,232						2,232				51	01/30/2023
59511F-AB-0	MICRON TECHNOLOGY INC TL B		12/29/2017	SINK FUND PAYMENT		1,889	1,889	1,915			(5)		(5)		1,889				19	04/26/2022
61766C-AA-7	MORGAN STANLEY CAPITAL I TR 16 UBS9 A1		12/01/2017	PAYDOWN		240,444	240,444	240,439	240,443						240,444				2,239	03/15/2049
62471H-AB-8	PANDA LIBERTY LLC TL B1		12/29/2017	SINK FUND PAYMENT		2,491	2,491	2,556	2,407	81	3		84		2,491				120	08/21/2020
70454B-AN-9	PEABODY ENERGY CORP TL B		04/03/2017	SINK FUND PAYMENT		243,750	243,750	241,922	236,742	5,890	1,118		7,008		243,750				6,663	09/24/2020
70454B-AS-8	PEABODY ENERGY CORP TL EXIT		12/29/2017	SINK FUND PAYMENT		26,526	26,526	26,393			79		79		26,526				893	03/31/2022
73020Q-AD-7	PINNACLE ENTERTAINMENT INC TL B		07/12/2017	SINK FUND PAYMENT		27,542	27,542	27,473	27,504		38		38		27,542				325	04/28/2023
73179Y-AG-2	POLYONE CORP TL B		12/29/2017	SINK FUND PAYMENT		947	947	950	400		1		1		947				12	11/11/2022
73744G-AJ-1	POST HOLDINGS INC TL B		12/29/2017	SINK FUND PAYMENT		110	110	110							110				2	05/24/2024
75875J-AJ-1	REGAL CINEMAS CORP TL B		12/29/2017	SINK FUND PAYMENT		1,872	1,872	1,886			(9)		(9)		1,872				31	04/01/2022
76009W-AR-1	RENT-A-CENTER INC TL B		12/29/2017	SINK FUND PAYMENT		111,417	111,417	110,860	106,378	5,571	(532)		5,039		111,417				834	03/19/2021
76168J-AN-6	RBS GLOBAL INC		12/07/2017	SINK FUND PAYMENT		103,381	103,381	102,606	103,374		7		7		103,381				4,078	08/21/2024
79548K-UV-8	SALOMON BROTHERS MORTGAGE 97 HUD1 B3		12/01/2017	PAYDOWN			22,254												596	12/25/2030
80875A-AN-1	SCIENTIFIC GAMES INTERNATIONAL TL B4		12/29/2017	SINK FUND PAYMENT		242,938	242,938	241,723	242,500		2		2		242,938				8,098	08/14/2024
816194-AT-1	SELECT MEDICAL CORP TL F		03/06/2017	SINK FUND PAYMENT		173,688	173,688	170,214	170,598		3,089		3,089		173,688				4,373	03/03/2021
816194-AV-6	SELECT MEDICAL CORP TL B		12/29/2017	SINK FUND PAYMENT		1,313	1,313	1,306			5		5		1,313				20	03/01/2021
829229-AQ-6	SINCLAIR TELEVISION GROUP INC TL B2		12/29/2017	SINK FUND PAYMENT		2,463	2,463	2,453	2,459		5		5		2,463				57	01/03/2024
84762N-BK-6	SPECTRUM BRANDS INC TL B		12/29/2017	SINK FUND PAYMENT		895	895	894	520						895				12	06/23/2022
85208E-AB-6	SPRINT COMMUNICATIONS TL B		12/29/2017	SINK FUND PAYMENT		1,125	1,125	1,125							1,125				26	02/02/2024
86358R-XZ-5	STRUCTURED ASSET SECURITIES 02 AL1 A3		12/01/2017	PAYDOWN		19,276	19,276	17,225	19,103		174		174		19,276				353	02/25/2032
86853T-AP-8	SUPERVALU INC TL		06/08/2017	VARIOUS		87,939	87,939	88,049	88,049		(110)		(110)		87,939				2,150	03/21/2019
86853T-AR-4	SUPERVALU INC TL B		12/29/2017	SINK FUND PAYMENT		772	772	771			1		1		772				10	06/08/2024
87242H-AB-3	TGI FRIDAYS INC TL		03/02/2017	SINK FUND PAYMENT		155,061	155,061	154,520	154,286	363	412		775		155,061				3,030	07/15/2020
88723A-AB-4	TIME INC TL DD B		10/11/2017	VARIOUS		121,875	121,875	121,752	121,753		122		122		121,875				4,163	10/11/2024
89213G-AE-0	TOWN SPORTS INTERNATIONA TL B		12/29/2017	SINK FUND PAYMENT		2,395	2,395	2,413	1,921	470	4		474		2,395				69	11/15/2020
89364M-BJ-2	TRANSDIGM INC TL G		12/29/2017	SINK FUND PAYMENT		1,250	1,250	1,253							1,250				11	08/22/2024
89604B-AT-5	TRIBUNE MEDIA CO TL B		08/21/2017	SINK FUND PAYMENT		20,562	20,562	20,511	20,558		4		4		20,562				385	12/27/2020
89604B-AU-2	TRIBUNE MEDIA CO TL C		08/21/2017	SINK FUND PAYMENT		6,793	6,793	6,776	6,776		17		17		6,793				174	01/26/2024
90343T-AS-2	US TELEPACIFIC CORP TL		12/29/2017	SINK FUND PAYMENT		1,827	1,827	1,827	1,823	4			4		1,827				96	05/02/2023
92532Y-AB-5	VERSUM MATERIALS INC TL B		12/29/2017	SINK FUND PAYMENT		2,506	2,506	2,544			(10)		(10)		2,506				47	09/29/2023
92850Q-AB-6	LONESTAR GENERATION LLC TL B		08/31/2017	VARIOUS		231,038	243,133	240,700	229,759	13,117	256		13,373		243,132		(12,094)	(12,094)	10,163	02/22/2021
949746-NX-5	WELLS FARGO & COMPANY		03/16/2017	KEY BANC CAPITAL MARKETS		257,000	250,000	276,363	254,024		(937)		(937)		253,087		3,913	3,913	3,906	12/11/2017
95810D-AN-1	WESTERN DIGITAL CORP TL B		12/29/2017	SINK FUND PAYMENT		953	953	925	952		2		2		953				24	04/29/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
98919M-AD-7	ZAYO GROUP LLC TL B		01/19/2017	SINK FUND PAYMENT		308,350	308,350	309,892	308,421		(71)		(71)		308,350				642	05/06/2021
98919M-AP-0	ZAYO GROUP LLC TL B2		04/10/2017	SINK FUND PAYMENT		21,378	21,378	21,324							21,378				145	01/19/2024
98920U-AH-7	ZEBRA TECHNOLOGIES CORP TL B		12/27/2017	SINK FUND PAYMENT		19,453	19,453	19,308	19,434		20		20		19,454				363	10/27/2021
G9368P-AY-0	VIRGIN MEDIA BRISTOL LLC TL K		11/15/2017	SINK FUND PAYMENT		100,000	100,000	99,750	100,000						100,000				3,366	01/15/2026
BL2567-24-8	LIONS GATE ENTERTAINMENT TL B	A	12/29/2017	SINK FUND PAYMENT		28,802	28,802	28,658	28,684		118		118		28,802				541	12/08/2023
C9413P-AU-7	VALEANT PHARMACEUTICALS TL BF1	A	12/28/2017	SINK FUND PAYMENT		140,783	140,783	140,783	140,353	431			431		140,783				4,320	04/01/2022
00507U-AM-3	ACTAVIS FUNDING SCS	D	06/15/2017	US BANCORP		251,008	250,000	249,878	249,950		19		19		249,970		1,038	1,038	4,537	03/12/2018
25152C-MN-3	DEUTSCHE BANK AG LONDON	D	09/01/2017	MATURITY		350,000	350,000	393,400	355,197		(5,198)		(5,198)		350,000				21,000	09/01/2017
36160B-AB-1	ENGIE	D	06/05/2017	KEY BANC CAPITAL MARKETS		499,820	500,000	503,270	500,783		(437)		(437)		500,346		(526)	(526)	5,349	10/10/2017
72812N-AB-2	PLAYA RESORTS HOLDING B.V. TL B	D	04/27/2017	SINK FUND PAYMENT		250,000	250,000	252,500	250,235	2,265	(2,500)		(235)		250,000				3,104	08/09/2019
72812N-AD-8	PLAYA HOTELS & RESORTS NV TL B	D	12/29/2017	SINK FUND PAYMENT		1,250	1,250	1,247			3		3		1,250				20	04/29/2024
81172U-AB-1	SEADRILL OPERATING LP TL B	D	12/29/2017	SINK FUND PAYMENT		2,500	2,500	2,475	1,710	779	12		791		2,500				65	02/21/2021
90261X-HH-8	UBS AG STAMFORD CT	D	06/05/2017	WELLS FARGO FINANCIAL		1,001,480	1,000,000	999,513	999,713		100		100		999,813		1,667	1,667	12,550	03/26/2018
L29678-AF-3	ENDO LUXEMBOURG FINANCE TL B	D	04/24/2017	SINK FUND PAYMENT		49,500	49,500	49,375	49,500						49,500				626	09/26/2022
L2968E-AB-8	ENDO LUXEMBOURG TL B	D	12/29/2017	SINK FUND PAYMENT		250	250	248			1		1		250				7	04/29/2024
L7307N-AD-3	PACIFIC DRILLING SA TL B	D	09/05/2017	SINK FUND PAYMENT		1,880	1,880	660	660						660		1,219	1,219	43	06/03/2018
N0306W-AG-0	AMAYA HOLDINGS BV TL	D	12/29/2017	SINK FUND PAYMENT		2,550	2,550	2,438	2,538		12		12		2,550				82	08/01/2021
N5945L-AP-0	NXP BV TL B	D	02/10/2017	SINK FUND PAYMENT		53,187	53,187	52,787	52,788		398		398		53,187				203	12/07/2020
Q3930A-AC-2	FMG RESOURCES AUG 2006 TL B	D	05/19/2017	SINK FUND PAYMENT		99,308	99,308	99,060	99,061		247		247		99,309				1,208	06/30/2019
Y2112G-AB-4	DRILLSHIPS FINANCING HOLDIN TL B1	D	09/22/2017	VARIOUS		180,751	241,875	246,108	155,768	88,648	419	72,078	16,989		172,757		7,994	7,994	6,052	03/31/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						18,613,428	18,612,543	18,839,707	18,369,866	143,481	(16,798)	72,078	54,605		18,641,719		(28,291)	(28,291)	308,313	XXX
8399997. Total - Bonds - Part 4						51,122,581	50,635,863	52,592,314	50,686,180	143,481	(163,140)	72,078	(91,737)		50,978,877		143,703	143,703	1,267,312	XXX
8399998. Total - Bonds - Part 5						873,051	888,598	872,934			(262)		(262)		872,672		380	380	17,618	XXX
8399999. Total - Bonds						51,995,632	51,524,461	53,465,248	50,686,180	143,481	(163,402)	72,078	(91,999)		51,851,549		144,083	144,083	1,284,930	XXX
25746U-84-4	DOMINION ENERGY INC 5.25% 07/31/76		05/30/2017	MORGAN STANLEY & CO	15,000.000	370,792	25.00	326,700	326,700						326,700		44,092	44,092	9,844	
808513-60-0	CHARLES SCHWAB CORP 5.95%		07/26/2017	WELLS FARGO FINANCIAL	12,000.000	331,192	25.00	315,480	299,880	15,600			15,600		315,480		15,712	15,712	8,928	
842587-30-5	SOUTHERN CO 5.25% 10/01/76		01/23/2017	WELLS FARGO FINANCIAL	6,057.000	137,491	25.00	132,661	132,661						132,661		4,830	4,830	2,341	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						839,475	XXX	774,841	759,241	15,600			15,600		774,841		64,634	64,634	21,113	XXX
8999997. Total - Preferred Stocks - Part 4						839,475	XXX	774,841	759,241	15,600			15,600		774,841		64,634	64,634	21,113	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						839,475	XXX	774,841	759,241	15,600			15,600		774,841		64,634	64,634	21,113	XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks							XXX													XXX
9899999. Total - Preferred and Common Stocks						839,475	XXX	774,841	759,241	15,600			15,600		774,841		64,634	64,634	21,113	XXX
9999999 - Totals						52,835,107	XXX	54,240,089	51,445,421	159,081	(163,402)	72,078	(76,399)		52,626,390		208,717	208,717	1,306,043	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-U2-4	UNITED STATES TREASURY NOTE		01/10/2017	BMO CAPITAL MARKETS	05/12/2017	RBC CAPITAL MARKETS	500,000	483,557	486,150	484,073		517		517			2,078	2,078	5,000	1,575
0599999. Subtotal - Bonds - U.S. Governments							500,000	483,557	486,150	484,073		517		517			2,078	2,078	5,000	1,575
21241E-AB-0	CONTURA ENERGY INC TL		03/13/2017	JEFFERIES & COMPANY INC.	12/15/2017	VARIOUS	100,000	99,000	98,302	100,000		1,000		1,000			(1,698)	(1,698)	5,030	
410346-AN-0	HANESBRANDS INC TL B		02/08/2017	JP MORGAN SECURITIES INC.	12/15/2017	SINK FUND PAYMENT	250,000	251,875	250,000	250,000		(1,876)		(1,876)					7,588	
86853T-AR-4	SUPERVALU INC TL B		06/02/2017	GOLDMAN SACHS	06/21/2017	SINK FUND PAYMENT	38,598	38,502	38,599	38,599		97		97						
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							388,598	389,377	386,901	388,599		(779)		(779)			(1,698)	(1,698)	12,618	
8399998. Total - Bonds							888,598	872,934	873,051	872,672		(262)		(262)			380	380	17,618	1,575
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								872,934	873,051	872,672		(262)		(262)			380	380	17,618	1,575

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

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Citizens Bank	Providence, Rhode Island	SD	0.000	1			XXX
Federal Home Loan Bank of Cincinnati	Cincinnati, Ohio					167,015	XXX
Fifth Third Bank	Cincinnati, Ohio	SD		2,768		1	XXX
Fifth Third Bank	Cincinnati, Ohio			11,866		47,545	XXX
Fifth Third Bank	Columbus, Ohio			30,067		9,655,048	XXX
United Bank, N.A.	Bucyrus, Ohio		0.295	7,388		(5,616,411)	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	52,090		4,253,198	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	52,090		4,253,198	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	52,090		4,253,198	XXX

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

1. January	6,880,271	4. April	5,157,801	7. July	(122,740)	10. October	5,712,384
2. February	3,148,114	5. May	2,793,120	8. August	1,611,785	11. November	268,816
3. March	2,917,862	6. June	975,563	9. September	4,881,109	12. December	4,253,198

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	TREASURY BILL		12/28/2017	1.030	01/11/2018	674,807		77
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						674,807		77
0599999. Total - U.S. Government Bonds						674,807		77
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
7799999. Total - Issuer Obligations						674,807		77
7899999. Total - Residential Mortgage-Backed Securities								
7999999. Total - Commercial Mortgage-Backed Securities								
8099999. Total - Other Loan-Backed and Structured Securities								
8199999. Total - SVO Identified Funds								
8399999. Total Bonds						674,807		77
60934N-87-2	FEDERATED TREASURY OBLIGA-SS		12/19/2017	0.000	XXX	1,564,854	3,064	
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						1,564,854	3,064	
8899999 - Total Cash Equivalents						2,239,661	3,064	77

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA						
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	FOR THE BENEFIT OF MA POLICYHOLDERS			112,132	111,688
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH	B	FOR THE BENEFIT OF ALL POLICYHOLDERS	500,000	558,015		
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	B	FOR THE BENEFIT OF ALL POLICYHOLDERS	1,265,115	1,292,977		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	FOR THE BENEFIT OF VA POLICYHOLDERS			247,190	247,464
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Subtotal	XXX	XXX	1,765,115	1,850,992	359,322	359,152
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

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