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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

THE CINCINNATI CASUALTY COMPANY

NAIC Group Code 0244 (Current) 0244 (Prior) NAIC Company Code 28665 Employer's ID Number 31-0826946

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

Country of Domicile UNITED STATES OF AMERICA

Incorporated/Organized 12/27/1972 Commenced Business 03/31/1973

Statutory Home Office 6200 SOUTH GILMORE ROAD (Street and Number), FAIRFIELD , OH, US 45014-5141 (City or Town, State, Country and Zip Code)

Main Administrative Office 6200 SOUTH GILMORE ROAD (Street and Number)
FAIRFIELD , OH, US 45014-5141 (City or Town, State, Country and Zip Code), 513-870-2000 (Area Code) (Telephone Number)

Mail Address P.O. BOX 145496 (Street and Number or P.O. Box), CINCINNATI , OH, US 45250-5496 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6200 SOUTH GILMORE ROAD (Street and Number)
FAIRFIELD , OH, US 45014-5141 (City or Town, State, Country and Zip Code), 513-870-2000 (Area Code) (Telephone Number)

Internet Website Address WWW.CINFIN.COM

Statutory Statement Contact CHRISTINA SCHERPENBERG (Name), 513-870-2000 (Area Code) (Telephone Number)
christina_scherpenberg@cinfin.com (E-mail Address), 513-603-5500 (FAX Number)

OFFICERS

CHIEF EXECUTIVE OFFICER, PRESIDENT	STEVEN JUSTUS JOHNSTON	SENIOR VICE PRESIDENT, TREASURER	THERESA ANN HOFFER
CHIEF FINANCIAL OFFICER, SENIOR VICE PRESIDENT	MICHAEL JAMES SEWELL		

OTHER

TERESA CURRIN CRACAS, SENIOR VICE PRESIDENT	DONALD JOSEPH DOYLE JR, SENIOR VICE PRESIDENT	SEAN MICHAEL GIVLER #, SENIOR VICE PRESIDENT
MARTIN FRANCIS HOLLENBECK, SENIOR VICE PRESIDENT	JOHN SCOTT KELLINGTON, SENIOR VICE PRESIDENT	LISA ANNE LOVE, SENIOR VICE PRESIDENT, CORPORATE SECRETARY
MARTIN JOSEPH MULLEN, SENIOR VICE PRESIDENT	JACOB FERDINAND SCHERER, EXECUTIVE VICE PRESIDENT	STEPHEN MICHAEL SPRAY, SENIOR VICE PRESIDENT
WILLIAM HAROLD VAN DEN HEUVEL, SENIOR VICE PRESIDENT		

DIRECTORS OR TRUSTEES

WILLIAM FOREST BAHL	GREGORY THOMAS BIER	TERESA CURRIN CRACAS
DONALD JOSEPH DOYLE JR	SEAN MICHAEL GIVLER #	MARTIN FRANCIS HOLLENBECK
STEVEN JUSTUS JOHNSTON	JOHN SCOTT KELLINGTON	LISA ANNE LOVE
WILLIAM RODNEY MCMULLEN	MARTIN JOSEPH MULLEN	DAVID PAUL OSBORN
JACOB FERDINAND SCHERER	THOMAS REID SCHIFF	MICHAEL JAMES SEWELL
STEPHEN MICHAEL SPRAY	KENNETH WILLIAM STECHER	JOHN FREDRICK STEELE JR
WILLIAM HAROLD VAN DEN HEUVEL	LARRY RUSSEL WEBB	

State of OHIO
County of BUTLER
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.

STEVEN J. JOHNSTON CHIEF EXECUTIVE OFFICER, PRESIDENT	MICHAEL J. SEWELL CHIEF FINANCIAL OFFICER, SENIOR VICE PRESIDENT	THERESA A. HOFFER SENIOR VICE PRESIDENT, TREASURER

Subscribed and sworn to before me this 16TH day of FEBRUARY 2018

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

SUMMARY INVESTMENT SCHEDULE

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	1,620,522	0.400	1,620,522		1,620,522	0.400
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	249,331	0.062	249,331		249,331	0.062
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	3,627,417	0.896	3,627,417		3,627,417	0.896
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	101,844,620	25.166	101,844,620		101,844,620	25.166
1.43 Revenue and assessment obligations	78,724,084	19.453	78,724,084		78,724,084	19.453
1.44 Industrial development and similar obligations		0.000				0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.000				0.000
1.512 Issued or guaranteed by FNMA and FHLMC		0.000				0.000
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA		0.000				0.000
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000				0.000
1.523 All other		0.000				0.000
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	88,267,122	21.811	88,267,122		88,267,122	21.811
2.2 Unaffiliated non-U.S. securities (including Canada)	10,521,449	2.600	10,521,449		10,521,449	2.600
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000				0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated		0.000				0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated	117,862,428	29.124	117,862,428		117,862,428	29.124
3.4 Other equity securities:						
3.41 Affiliated		0.000				0.000
3.42 Unaffiliated		0.000				0.000
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		0.000				0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	1,969,438	0.487	1,969,438		1,969,438	0.487
11. Other invested assets		0.000				0.000
12. Total invested assets	404,686,411	100.000	404,686,411		404,686,411	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		2,924
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		2,924
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)		

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		373,535,341
2.	Cost of bonds and stocks acquired, Part 3, Column 7		82,309,109
3.	Accrual of discount		77,102
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	18,227,548	
	4.4. Part 4, Column 11	(11,399,092)	6,828,456
5.	Total gain (loss) on disposals, Part 4, Column 19		10,722,784
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		69,553,244
7.	Deduct amortization of premium		1,202,574
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		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		402,716,973
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		402,716,973

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	1,620,522	1,617,760	1,609,368	1,625,000
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	1,620,522	1,617,760	1,609,368	1,625,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	3,627,417	3,709,320	3,759,525	3,500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	101,844,620	105,542,492	103,224,713	98,200,000
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	78,973,415	81,176,037	79,468,100	75,120,000
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	88,267,122	92,624,453	89,082,160	87,525,000
	9. Canada	8,026,095	8,365,758	8,052,440	8,000,000
	10. Other Countries	2,495,354	2,500,255	2,490,895	2,500,000
	11. Totals	98,788,571	103,490,466	99,625,495	98,025,000
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	284,854,545	295,536,075	287,687,201	276,470,000
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States	101,513,952	101,513,952	40,681,954	
Industrial and Miscellaneous	21. Canada	12,101,338	12,101,338	12,791,785	
(unaffiliated)	22. Other Countries	4,247,139	4,247,139	2,681,786	
	23. Totals	117,862,429	117,862,429	56,155,525	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	117,862,429	117,862,429	56,155,525	
	26. Total Stocks	117,862,429	117,862,429	56,155,525	
	27. Total Bonds and Stocks	402,716,974	413,398,504	343,842,726	

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	599,346	1,021,177				XXX	1,620,523	0.6	1,617,857	0.6	1,620,522	1
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	599,346	1,021,177				XXX	1,620,523	0.6	1,617,857	0.6	1,620,522	1
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		1,125,735	519,736	1,981,947		XXX	3,627,418	1.3	3,135,577	1.2	3,627,417	1
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		1,125,735	519,736	1,981,947		XXX	3,627,418	1.3	3,135,577	1.2	3,627,417	1
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1		7,485,772	63,790,412	28,674,400	416,566	XXX	100,367,150	35.2	103,180,718	38.5	100,367,149	1
4.2 NAIC 2			1,477,471			XXX	1,477,471	0.5			1,477,471	
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals		7,485,772	65,267,883	28,674,400	416,566	XXX	101,844,621	35.8	103,180,718	38.5	101,844,620	1
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1		1,986,930	55,762,436	19,354,799		XXX	77,104,165	27.1	41,557,248	15.5	77,104,165	
5.2 NAIC 2			869,250		1,000,000	XXX	1,869,250	0.7	1,000,000	0.4	1,869,250	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals		1,986,930	56,631,686	19,354,799	1,000,000	XXX	78,973,415	27.7	42,557,248	15.9	78,973,415	

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	999,995	14,503,465	2,998,472			XXX	18,501,932	6.5	28,938,868	10.8	10,979,013	7,522,919
6.2 NAIC 2	999,965	47,651,123	25,609,281			XXX	74,260,369	26.1	86,843,487	32.4	58,235,735	16,024,634
6.3 NAIC 3		6,026,269				XXX	6,026,269	2.1	1,999,920	0.7	6,026,269	
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	1,999,960	68,180,857	28,607,753			XXX	98,788,570	34.7	117,782,275	43.9	75,241,017	23,547,553
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
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) 1,599,341	26,123,079	123,071,056	50,011,146	416,566		201,221,188	70.6	XXX	XXX	193,698,266	7,522,922
10.2 NAIC 2	(d) 999,965	47,651,123	27,956,002		1,000,000		77,607,090	27.2	XXX	XXX	61,582,456	16,024,634
10.3 NAIC 3	(d)	6,026,269					6,026,269	2.1	XXX	XXX	6,026,269	
10.4 NAIC 4	(d)								XXX	XXX		
10.5 NAIC 5	(d)						(c)		XXX	XXX		
10.6 NAIC 6	(d)						(c)		XXX	XXX		
10.7 Totals	2,599,306	79,800,471	151,027,058	50,011,146	1,416,566		(b) 284,854,547	100.0	XXX	XXX	261,306,991	23,547,556
10.8 Line 10.7 as a % of Col. 7	0.9	28.0	53.0	17.6	0.5		100.0	XXX	XXX	XXX	91.7	8.3
11. Total Bonds Prior Year												
11.1 NAIC 1	6,999,519	42,807,571	97,296,781	31,326,397			XXX	XXX	178,430,268	66.5	167,465,132	10,965,136
11.2 NAIC 2	4,458,583	48,902,609	33,482,295		1,000,000		XXX	XXX	87,843,487	32.7	68,758,464	19,085,023
11.3 NAIC 3		1,999,920					XXX	XXX	1,999,920	0.7	1,999,920	
11.4 NAIC 4							XXX	XXX				
11.5 NAIC 5							XXX	XXX	(c)			
11.6 NAIC 6							XXX	XXX	(c)			
11.7 Totals	11,458,102	93,710,100	130,779,076	31,326,397	1,000,000		XXX	XXX	(b) 268,273,675	100.0	238,223,516	30,050,159
11.8 Line 11.7 as a % of Col. 9	4.3	34.9	48.7	11.7	0.4		XXX	XXX	100.0	XXX	88.8	11.2
12. Total Publicly Traded Bonds												
12.1 NAIC 1	1,599,340	20,598,632	121,072,583	50,011,146	416,566		193,698,267	68.0	167,465,132	62.4	193,698,267	XXX
12.2 NAIC 2	999,965	36,613,998	22,968,492		1,000,000		61,582,455	21.6	68,758,464	25.6	61,582,455	XXX
12.3 NAIC 3		6,026,269					6,026,269	2.1	1,999,920	0.7	6,026,269	XXX
12.4 NAIC 4												XXX
12.5 NAIC 5												XXX
12.6 NAIC 6												XXX
12.7 Totals	2,599,305	63,238,899	144,041,075	50,011,146	1,416,566		261,306,991	91.7	238,223,516	88.8	261,306,991	XXX
12.8 Line 12.7 as a % of Col. 7	1.0	24.2	55.1	19.1	0.5		100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	0.9	22.2	50.6	17.6	0.5		91.7	XXX	XXX	XXX	91.7	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	1	5,524,447	1,998,473				7,522,921	2.6	10,965,136	4.1	XXX	7,522,921
13.2 NAIC 2		11,037,125	4,987,510				16,024,635	5.6	19,085,023	7.1	XXX	16,024,635
13.3 NAIC 3											XXX	
13.4 NAIC 4											XXX	
13.5 NAIC 5											XXX	
13.6 NAIC 6											XXX	
13.7 Totals	1	16,561,572	6,985,983				23,547,556	8.3	30,050,159	11.2	XXX	23,547,556
13.8 Line 13.7 as a % of Col. 7	0.0	70.3	29.7				100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.0	5.8	2.5				8.3	XXX	XXX	XXX	XXX	8.3

(a) Includes $ 19,547,553 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $ 2,000,000 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 $ ________ ; 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	599,346	1,021,177				XXX	1,620,523	0.6	1,617,857	0.6	1,620,522	1
1.2 Residential Mortgage-Backed Securities						XXX						
1.3 Commercial Mortgage-Backed Securities						XXX						
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 Totals	599,346	1,021,177				XXX	1,620,523	0.6	1,617,857	0.6	1,620,522	1
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		1,125,735	519,736	1,981,947		XXX	3,627,418	1.3	3,135,577	1.2	3,627,417	1
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		1,125,735	519,736	1,981,947		XXX	3,627,418	1.3	3,135,577	1.2	3,627,417	1
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations		7,485,772	65,267,882	28,674,400	416,566	XXX	101,844,620	35.8	103,180,718	38.5	101,844,620	
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		7,485,772	65,267,882	28,674,400	416,566	XXX	101,844,620	35.8	103,180,718	38.5	101,844,620	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations		1,986,930	56,631,686	19,354,799	1,000,000	XXX	78,973,415	27.7	42,557,248	15.9	78,973,415	
5.2 Residential Mortgage-Backed Securities						XXX						
5.3 Commercial Mortgage-Backed Securities						XXX						
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 Totals		1,986,930	56,631,686	19,354,799	1,000,000	XXX	78,973,415	27.7	42,557,248	15.9	78,973,415	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	1,999,960	68,180,857	28,607,753			XXX	98,788,570	34.7	117,782,275	43.9	75,241,017	23,547,553
6.2 Residential Mortgage-Backed Securities						XXX						
6.3 Commercial Mortgage-Backed Securities						XXX						
6.4 Other Loan-Backed and Structured Securities						XXX						
6.5 Totals	1,999,960	68,180,857	28,607,753			XXX	98,788,570	34.7	117,782,275	43.9	75,241,017	23,547,553
7. Hybrid Securities												
7.1 Issuer Obligations						XXX						
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						XXX						
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	2,599,306	79,800,471	151,027,057	50,011,146	1,416,566	XXX	284,854,546	100.0	XXX	XXX	261,306,991	23,547,555
10.2 Residential Mortgage-Backed Securities						XXX			XXX	XXX		
10.3 Commercial Mortgage-Backed Securities						XXX			XXX	XXX		
10.4 Other Loan-Backed and Structured Securities						XXX			XXX	XXX		
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10.6 Totals	2,599,306	79,800,471	151,027,057	50,011,146	1,416,566		284,854,546	100.0	XXX	XXX	261,306,991	23,547,555
10.7 Line 10.6 as a % of Col. 7	0.9	28.0	53.0	17.6	0.5		100.0	XXX	XXX	XXX	91.7	8.3
11. Total Bonds Prior Year												
11.1 Issuer Obligations	11,458,102	93,710,100	130,779,077	31,326,397	1,000,000	XXX	XXX	XXX	268,273,676	100.0	238,223,515	30,050,161
11.2 Residential Mortgage-Backed Securities						XXX	XXX	XXX				
11.3 Commercial Mortgage-Backed Securities						XXX	XXX	XXX				
11.4 Other Loan-Backed and Structured Securities						XXX	XXX	XXX				
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
11.6 Totals	11,458,102	93,710,100	130,779,077	31,326,397	1,000,000		XXX	XXX	268,273,676	100.0	238,223,515	30,050,161
11.7 Line 11.6 as a % of Col. 9	4.3	34.9	48.7	11.7	0.4		XXX	XXX	100.0	XXX	88.8	11.2
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	2,599,306	63,238,899	144,041,075	50,011,146	1,416,566	XXX	261,306,992	91.7	238,223,515	88.8	261,306,992	XXX
12.2 Residential Mortgage-Backed Securities						XXX						XXX
12.3 Commercial Mortgage-Backed Securities						XXX						XXX
12.4 Other Loan-Backed and Structured Securities						XXX						XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
12.6 Totals	2,599,306	63,238,899	144,041,075	50,011,146	1,416,566		261,306,992	91.7	238,223,515	88.8	261,306,992	XXX
12.7 Line 12.6 as a % of Col. 7	1.0	24.2	55.1	19.1	0.5		100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	0.9	22.2	50.6	17.6	0.5		91.7	XXX	XXX	XXX	91.7	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations		16,561,572	6,985,982			XXX	23,547,554	8.3	30,050,161	11.2	XXX	23,547,554
13.2 Residential Mortgage-Backed Securities						XXX					XXX	
13.3 Commercial Mortgage-Backed Securities						XXX					XXX	
13.4 Other Loan-Backed and Structured Securities						XXX					XXX	
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
13.6 Totals		16,561,572	6,985,982				23,547,554	8.3	30,050,161	11.2	XXX	23,547,554
13.7 Line 13.6 as a % of Col. 7		70.3	29.7				100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10		5.8	2.5				8.3	XXX	XXX	XXX	XXX	8.3

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule E - Part 2 - Verification - Cash Equivalents

N O N E

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

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	CAPITAL PARTNERS SERIES CF-MOGA, LLC	COLUMBIA	MO	None	09/27/2016	03/31/2017	2,924		(2,924)			(2,924)							
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							2,924		(2,924)			(2,924)							
4499999. Total - Unaffiliated							2,924		(2,924)			(2,924)							
4599999. Total - Affiliated																			
4699999 - Totals							2,924		(2,924)			(2,924)							

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
912828-B9-0	US TREASURY N/B				1	150,029	99.9410	149,912	150,000	150,015		(5)			2.000	1.990	FA	1,019	3,000	08/13/2014	02/28/2021
912828-RP-7	US TREASURY N/B				1	596,086	99.9960	599,977	600,000	599,346		777			1.750	1.880	AO	1,798	10,500	09/05/2013	10/31/2018
912828-SD-3	US TREASURY N/B				1	497,422	99.3750	496,875	500,000	499,585		378			1.250	1.320	JJ	2,615	6,250	02/03/2012	01/31/2019
912828-SF-8	US TREASURY N/B				1	124,727	99.5230	124,404	125,000	124,880		28			2.000	2.020	FA	944	2,500	03/09/2012	02/15/2022
912828-UQ-1	US TREASURY N/B				1	241,104	98.6360	246,592	250,000	246,696		1,486			1.250	1.870	FA	1,067	3,125	02/19/2014	02/29/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,609,368	XXX	1,617,760	1,625,000	1,620,522		2,664			XXX	XXX	XXX	7,443	25,375	XXX	XXX
0599999. Total - U.S. Government Bonds						1,609,368	XXX	1,617,760	1,625,000	1,620,522		2,664			XXX	XXX	XXX	7,443	25,375	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
419792-RX-6	HI STATE GO				1FE	520,815	108.9300	544,650	500,000	519,736		(1,079)			4.000	3.500	MN	3,333	8,722	05/11/2017	05/01/2037
57582R-FM-3	MA STATE GO				1FE	1,980,000	101.3960	2,027,920	2,000,000	1,981,947		876			3.125	3.190	MS	20,833	62,500	12/01/2015	09/01/2033
649791-HF-0	NY STATE GO				1FE	1,258,710	113.6750	1,136,750	1,000,000	1,125,735		(28,771)			5.000	1.850	MS	16,667	50,002	03/08/2013	03/01/2022
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						3,759,525	XXX	3,709,320	3,500,000	3,627,417		(28,974)			XXX	XXX	XXX	40,833	121,224	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						3,759,525	XXX	3,709,320	3,500,000	3,627,417		(28,974)			XXX	XXX	XXX	40,833	121,224	XXX	XXX
013595-SF-1	NM ALBUQUERQUE MUN SCHL DIST GO				1FE	1,598,674	114.7160	1,606,024	1,400,000	1,520,334		(19,326)			5.000	3.300	FA	29,167	70,000	08/22/2013	08/01/2023
030825-MU-4	IA AMES CMNTY SCH DIST GO				1FE	1,073,059	101.2570	1,073,324	1,060,000	1,068,543		(2,341)			3.250	3.000	JD	2,871	34,450	01/08/2016	06/01/2031
030825-MV-2	IA AMES CMNTY SCH DIST GO				1FE	1,105,227	100.9970	1,105,917	1,095,000	1,101,698		(1,833)			3.250	3.060	JD	2,966	35,588	01/08/2016	06/01/2032
036269-BR-8	MN ANOKA CNTY REGL AUTH GO				1FE	1,784,538	104.0270	1,872,486	1,800,000	1,786,771		869			3.375	3.440	FA	25,313	60,750	05/21/2015	02/01/2030
038106-RB-8	WI APPLETON AREA SCHL DIST GO				1FE	1,860,000	104.7170	1,947,736	1,860,000	1,860,000					3.000	3.000	MS	18,600	55,800	04/29/2014	03/01/2027
114205-FA-0	OH BROOKLYN CITY SCH DIST GO				1FE	686,476	100.9820	706,874	700,000	686,728		252			3.000	3.160	JD	1,750	6,125	07/20/2017	12/01/2032
114205-FB-8	OH BROOKLYN CITY SCH DIST GO				1FE	685,741	101.1770	708,239	700,000	685,961		220			3.125	3.280	JD	1,823	6,380	07/20/2017	12/01/2034
119638-UX-0	MN BUFFALO GO				1FE	1,575,630	107.8600	1,617,900	1,500,000	1,550,527		(7,720)			4.000	3.350	MN	10,000	60,000	06/25/2014	11/01/2028
121637-7E-6	NJ BURLINGTON CNTY GO				1FE	971,930	100.9310	1,009,310	1,000,000	981,787		2,210			2.375	2.640	MN	3,035	23,750	05/20/2013	05/15/2025
139078-CE-7	UT CANYONS SCHL DIST GO				1FE	1,591,470	110.6660	1,659,990	1,500,000	1,555,095		(9,087)			4.000	3.250	JD	2,667	60,000	09/25/2013	06/15/2026
145610-LU-3	TX CARROLLTON GO				1FE	1,078,217	105.3630	1,148,457	1,090,000	1,081,018		790			3.000	3.090	FA	12,353	32,700	04/30/2014	08/15/2027
172217-B5-9	OH CINCINNATI GO				1FE	542,645	108.8750	544,375	500,000	542,603		(42)			4.000	3.000	JD	222		12/14/2017	12/01/2034
198036-8G-3	MO COLUMBIA SCHL DIST GO				1FE	3,169,350	110.6940	3,320,820	3,000,000	3,103,856		(18,173)			4.000	3.260	MS	40,000	120,000	02/11/2014	03/01/2027
220147-4D-1	TX CORPUS CRISTI SCHL DIST GO				1FE	2,714,500	110.4970	2,762,425	2,500,000	2,707,588		(6,912)			4.000	3.000	FA	37,222		07/28/2017	08/15/2034
242238-DC-4	TX DEAF SMITH CNTY HOSP DIST GO				2FE	1,481,973	113.0880	1,498,416	1,325,000	1,477,471		(4,502)			5.000	3.520	MS	21,163		08/02/2017	03/01/2033
249174-TV-5	CO DENVER CITY & CNTY SCH DIST GO				1FE	1,023,760	107.2290	1,072,290	1,000,000	1,017,231		(2,191)			3.500	3.220	JD	2,917	35,000	11/06/2014	12/01/2028
258165-TV-1	SC DORCHESTER CNTY SCHL DIST GO				1FE	1,068,940	109.7720	1,097,720	1,000,000	1,045,009		(6,507)			4.000	3.190	MS	13,333	40,000	02/04/2014	03/01/2027
304657-MV-8	OH FAIRFIELD CITY SCHL DIST GO				1FE	1,550,531	103.1690	1,609,436	1,560,000	1,552,822		698			3.000	3.050	MN	7,800	46,800	08/28/2014	11/01/2026
312675-7K-1	AR FAYETTEVILLE SCHL DIST GO				1FE	1,054,979	101.2160	1,067,829	1,055,000	1,055,000					3.000	2.990	JD	2,638	31,650	04/16/2014	06/01/2027
353856-Q4-2	CA FRANKLIN MCKINLEY SCH DIST GO				1FE	1,029,500	108.2990	1,082,990	1,000,000	1,027,071		(2,429)			4.000	3.630	FA	16,667	20,000	01/12/2017	08/01/2036
35880C-TA-2	TX FRISCO INDEP SCH DIST GO				1FE	2,408,963	100.2850	2,421,883	2,415,000	2,409,485		273			3.000	3.010	FA	27,370	72,450	02/19/2016	08/15/2033
359496-JK-3	MI FRUITPORT CMNTY SCHS GO				1FE	1,150,080	117.7670	1,177,670	1,000,000	1,138,947		(11,133)			5.000	3.260	MN	8,333	35,694	01/19/2017	05/01/2034
364195-EE-3	TX GALVESTON CNTY PASS THRU TOLL GO				1FE	608,600	112.2320	561,160	500,000	548,223		(11,084)			5.000	2.500	FA	10,417	25,000	03/08/2012	02/01/2022
376087-EP-3	CA GILROY UNIF SCH DIST GO				1FE	514,380	107.9830	539,915	500,000	513,163		(1,217)			4.000	3.640	FA	8,333	10,667	01/06/2017	08/01/2035
378334-KU-9	AZ GLENDALE UNION SCHL DIST GO				1FE	548,630	108.8620	544,310	500,000	523,069		(4,733)			4.000	2.890	JJ	10,000	20,000	03/08/2012	07/01/2023
392023-QJ-9	PA GREATER JOHNSTOWN SCHL DIST GO				1FE	2,207,340	110.2710	2,205,420	2,000,000	2,104,318		(26,912)			5.000	3.440	FA	41,667	100,000	12/17/2013	08/01/2023
438811-DK-4	OR HOOD RIVER CNTY SCH DIST GO				1FE	1,141,190	109.2880	1,092,880	1,000,000	1,124,168		(13,115)			4.000	2.370	JD	1,778	40,000	08/31/2016	06/15/2034
445042-5F-7	TX HUMBLE INDPT SCHOOL DISTRICT				1FE	4,215,985	100.3830	4,251,220	4,235,000	4,225,826		1,264			4.700	4.740	FA	75,195	199,045	03/12/2008	02/15/2024
472736-V9-5	CO JEFFERSON CNTY SCH DIST GO				1FE	1,996,420	101.2400	2,024,800	2,000,000	1,996,425		5			3.125	3.140	JD	1,736		12/14/2017	12/15/2032
482124-RF-3	CA JURUPA UNIF SCH DIST GO				1FE	587,130	120.7010	603,505	500,000	580,486		(6,644)			5.000	3.050	FA	10,417	12,847	01/13/2017	08/01/2035
487694-PE-5	TX KELLER INDEP SCH DIST GO				1FE	1,190,847	110.8220	1,224,583	1,105,000	1,170,219		(8,076)			4.000	3.070	FA	16,698	44,200	04/23/2015	02/15/2030
500566-KP-8	ID KOOTENAI CNTY SCH DIST GO				1FE	660,176	111.5980	691,908	620,000	651,197		(3,554)			4.000	3.240	FA	9,369	24,800	05/07/2015	08/15/2030
56643F-GF-2	AZ MARICOPA CNTY UNIF SCH CAVE CRK GO				1FE	1,312,151	109.0500	1,374,030	1,260,000	1,300,340		(4,626)			4.000	3.510	JJ	25,200	50,400	05/07/2015	07/01/2030
567137-E2-6	AZ MARICOPA ELEM SCH DIST GO				1FE	1,042,930	109.4060	1,094,060	1,000,000	1,033,402		(3,834)			4.000	3.490	JJ	20,000	40,000	05/28/2015	07/01/2030
567320-GP-5	AZ MARICOPA CNTY ELEM SCH DIST GO				1FE	1,036,860	108.4710	1,084,710	1,000,000	1,028,739		(3,289)			4.000	3.560	JJ	20,000	40,000	05/22/2015	07/01/2029
567320-GQ-3	AZ MARICOPA CNTY ELEM SCH DIST GO				1FE	1,055,791	108.1670	1,108,712	1,025,000	1,049,031		(2,740)			4.000	3.640	JJ	20,500	41,000	05/22/2015	07/01/2030
567505-NC-2	AZ MARICOPA CNTY SCH GO				1FE	406,720	108.1960	432,784	400,000	405,229		(599)			3.750	3.540	JJ	7,500	15,000	05/20/2015	07/01/2029
567505-ND-0	AZ MARICOPA CNTY SCH GO				1FE	584,837	107.6090	624,132	580,000	583,776		(430)			3.750	3.650	JJ	10,875	21,750	05/20/2015	07/01/2030
56781R-FA-0	CA MARIN CMNTY CLG DIST GO				1FE	1,051,430	104.7480	1,047,480	1,000,000	1,042,612		(4,963)			3.500	2.870	FA	14,583	35,000	02/19/2016	08/01/2033
569134-CQ-0	OR MARION CNTY SCHL DIST GO				1FE	634,119	110.9870	593,780	535,000	589,736		(9,402)			4.000	2.010	JD	951	21,400	01/25/2013	06/15/2023
575181-FG-2	WA MASON & KITSAP CNTYS SCHL DIST GO				1FE	1,927,946	117.2820	2,023,115	1,725,000	1,850,075		(18,636)			5.000	3.620	JD	7,188	86,250	06/28/2013	12/01/2026

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
586145-A9-5	TN MEMPHIS GO				1FE	1,755,405	117.5660	1,763,490	1,500,000	1,663,607		(25,350)			5.000	2.950	MN	12,500	75,000	03/06/2014	11/01/2025
586145-UY-8	TN MEMPHIS GO				1FE	2,970,000	103.2730	3,098,190	3,000,000	2,985,047		2,052			4.125	4.210	AO	30,938	123,750	05/20/2009	04/01/2024
587603-FX-4	CA MERCED CMNTY CLG DIST GO				1FE	1,840,264	103.8000	1,972,200	1,900,000	1,849,998		3,113			3.250	3.510	FA	25,729	61,750	08/27/2014	08/01/2030
590485-ZT-8	AZ MESA GO				1FE	1,992,919	110.5830	2,073,431	1,875,000	1,955,676		(10,974)			4.000	3.260	JJ	37,500	75,000	06/05/2014	07/01/2028
59333R-HV-9	FL MIAMI-DADE CNTY SCH DIST GO				1FE	2,108,420	108.7390	2,174,780	2,000,000	2,102,120		(6,300)			4.000	3.350	MS	23,556	29,556	04/18/2017	03/15/2034
616327-DF-6	MN MOOSE LAKE INDEP SCH DIST GO				1FE	2,037,921	110.4250	2,098,075	1,900,000	2,007,990		(13,438)			4.000	3.100	FA	31,667	76,000	09/17/2015	02/01/2029
655867-QZ-5	VA NORFOLK GO				1FE	1,154,900	116.2740	1,162,740	1,000,000	1,094,511		(15,260)			5.000	3.140	FA	20,833	50,000	10/18/2013	08/01/2024
659411-DW-9	WI N FOND DU LAC SCH DIST GO				1FE	1,719,137	101.5550	1,767,057	1,740,000	1,719,620		483			3.250	3.330	AO	25,762		06/23/2017	04/01/2035
675383-MM-2	CA OCEANSIDE SCHL DIST GO				1FE	1,285,005	118.2690	1,306,872	1,105,000	1,229,153		(16,756)			5.000	3.100	FA	23,021	55,250	06/25/2014	08/01/2027
68583N-BN-0	OR COAST CMNTY CLG DIST GO				1FE	568,800	109.2310	546,155	500,000	532,098		(6,735)			4.000	2.460	JD	889	20,000	03/08/2012	06/15/2023
705880-PD-8	AL CITY OF PELL CITY GO				1FE	1,462,650	103.7510	1,556,265	1,500,000	1,468,406		2,300			3.250	3.480	FA	20,313	48,750	05/08/2015	02/01/2029
718814-P5-9	AZ PHOENIX GO				1FE	1,081,480	111.8010	1,118,010	1,000,000	1,055,632		(7,628)			4.000	3.050	JJ	20,000	40,000	06/05/2014	07/01/2027
720475-RQ-7	WA PIERCE CNTY SCHL DIST GO				1FE	613,685	113.5590	567,795	500,000	552,824		(11,190)			5.000	2.460	JD	2,083	25,000	03/07/2012	12/01/2023
721812-NH-4	AZ PIMA CNTY UNIF SCH DIST GO				1FE	1,063,370	109.5490	1,095,490	1,000,000	1,048,142		(5,579)			4.000	3.270	JJ	20,000	40,000	02/20/2015	07/01/2029
763773-FC-7	SC RICHLAND-LEXINGTON RIVERBANKS PARK GO				1FE	1,892,038	115.6660	1,891,139	1,635,000	1,783,863		(26,199)			5.000	3.080	MS	27,250	81,750	08/15/2013	03/01/2023
797355-4P-6	CA SAN DIEGO UNIF SCH DIST GO				1FE	3,000,000	101.3510	3,040,530	3,000,000	3,000,000					3.000	3.000	JJ	45,000	90,000	04/06/2016	07/01/2033
819215-ST-2	PA SHALER AREA SCH DIST GO				1FE	1,595,549	116.8730	1,595,316	1,365,000	1,561,678		(22,611)			5.000	2.890	MS	22,750	68,250	05/26/2016	09/01/2033
833714-6R-4	TX SOCORRO INDPT SCHL DIST GO				1FE	842,768	116.9030	876,773	750,000	805,744		(8,818)			5.000	3.530	FA	14,167	37,500	06/26/2013	08/15/2025
834661-CB-4	ME SOMERSET CNTY GO				1FE	1,208,430	123.3120	1,233,120	1,000,000	1,170,720		(14,666)			5.000	2.990	MN	6,389	50,000	04/30/2015	11/15/2027
844424-E5-6	TX SOUTHLAKE GO				1FE	847,977	100.3510	868,036	865,000	857,186		1,084			4.375	4.540	FA	14,297	37,844	02/20/2008	02/15/2024
864813-4Y-3	VA SUFFOLK CITY GO				1FE	2,250,000	100.8520	2,269,170	2,250,000	2,250,000					3.400	3.400	FA	32,725		07/13/2017	02/01/2037
881779-UQ-3	AR TEXARKANA SCH DIST GO				1FE	1,130,000	99.7270	1,126,915	1,130,000	1,130,000					3.250	3.250	FA	306		12/05/2017	02/01/2036
898242-GT-3	AL TRUSSVILLE GO				1FE	1,161,280	116.5610	1,165,610	1,000,000	1,101,524		(15,919)			5.000	3.060	AO	12,500	50,000	01/16/2014	10/01/2024
921067-KM-5	MI VAN DYKE PUBLIC SCHS GO				1FE	1,208,478	118.3970	1,219,489	1,030,000	1,205,736		(2,742)			5.000	2.900	MN	8,583		09/21/2017	05/01/2033
930353-JW-8	OH WADSWORTH CITY SCHL DIST GO				1FE	1,517,440	109.7020	1,563,254	1,425,000	1,489,770		(8,223)			4.000	3.260	JD	4,750	57,000	06/06/2014	12/01/2027
941247-4B-1	CT WATERBURY GO				1FE	2,083,480	105.5920	2,111,840	2,000,000	2,082,828		(652)			4.000	3.500	MN	7,333		11/17/2017	11/15/2038
942830-TV-2	IA WAUKEE CITY GO				1FE	1,732,361	100.2730	1,759,791	1,755,000	1,732,973		612			3.250	3.350	JD	4,753	29,628	04/18/2017	06/01/2034
942830-TW-0	IA WAUKEE CITY GO				1FE	1,788,500	99.9190	1,823,522	1,825,000	1,789,407		907			3.250	3.390	JD	4,943	30,810	04/18/2017	06/01/2035
95855R-BG-0	AZ WESTERN MARICOPA ED CTR GO				1FE	535,020	109.6950	548,475	500,000	524,186		(3,301)			4.000	3.170	JJ	10,000	20,000	07/25/2014	07/01/2027
960621-FN-5	CA WESTMINSTER SCH DIST GO				1FE	1,885,474	101.5600	1,934,718	1,905,000	1,887,129		958			3.000	3.080	FA	23,813	57,150	02/18/2016	08/01/2032
986370-NU-4	PA YORK CNTY GO				1FE	1,070,770	108.6080	1,086,080	1,000,000	1,070,719		(51)			4.000	3.180	MS	333		12/14/2017	03/01/2035
987864-NU-5	MI YPSILANTI SCH DIST GO				1FE	765,441	114.7960	740,434	645,000	751,378		(11,186)			5.000	2.760	MN	5,375	35,296	08/31/2016	05/01/2032
988644-HA-1	AZ YUMA CNTY ELEM SCH DIST GO				1FE	1,126,086	109.3000	1,153,115	1,055,000	1,109,381		(6,315)			4.000	3.220	JJ	21,100	42,200	03/26/2015	07/01/2030
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						103,224,713	XXX	105,542,492	98,200,000	101,844,620		(437,853)			XXX	XXX	XXX	1,161,775	3,081,980	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						103,224,713	XXX	105,542,492	98,200,000	101,844,620		(437,853)			XXX	XXX	XXX	1,161,775	3,081,980	XXX	XXX
010056-JD-2	OH AKRON CITY INC TX REVENUE				1FE	692,196	119.4170	716,502	600,000	683,688		(8,002)			5.000	3.190	JD	2,500	29,417	11/16/2016	12/01/2032
054071-KU-8	IN AVON CMNTY SCH BLDG REVENUE				1FE	3,164,730	109.6280	3,288,840	3,000,000	3,155,334		(9,396)			4.000	3.360	JJ	55,333	26,000	03/31/2017	01/15/2033
08527N-KK-1	NM BERNALILLO ROS REPTS TAX REVENUE				1FE	2,898,193	100.0400	2,941,176	2,940,000	2,898,415		222			3.125	3.220	JD	11,484		10/26/2017	06/15/2036
096391-AP-2	OH BUFFTON HOSP FACS REVENUE				1FE	774,285	105.0960	788,220	750,000	774,188		(97)			4.000	3.610	JD	1,417		11/30/2017	12/01/2034
12961P-AQ-9	AL CALHOUN CNTY BRD OF EDU REVENUE				1FE	1,726,942	116.9860	1,713,845	1,465,000	1,684,058		(23,715)			5.000	2.910	FA	30,521	73,250	02/19/2016	02/01/2031
14762P-AW-3	CA CASITAS WTR DIST REVENUE				1FE	985,120	105.2740	1,052,740	1,000,000	985,372		252			3.625	3.730	MS	12,083	9,163	05/11/2017	09/01/2037
161037-F7-6	NC CHARLOTTE CERT OF PARTICIPATION REV				1FE	550,465	110.1000	550,500	500,000	528,929		(4,875)			4.000	2.840	JD	1,667	20,002	04/18/2013	06/01/2025
167593-D4-1	IL CHICAGO O'HARE INTRNL ARPT REVENUE				1FE	2,608,575	106.3710	2,659,275	2,500,000	2,603,629		(4,946)			4.000	3.460	JJ	50,833		06/21/2017	01/01/2036
19648F-FS-8	CO STATE HLTH FACS AUTH HOSP REVENUE				1FE	294,936	97.3870	292,161	300,000	294,942		6			3.375	3.500	MN	338		12/07/2017	05/15/2036
200588-ME-8	CO COMMERCE CITY SALE & USE TAX REV				1FE	1,154,970	116.9250	1,169,250	1,000,000	1,106,019		(14,253)			5.000	3.200	FA	20,833	50,000	05/29/2014	08/01/2027
246045-NC-8	PA DELWARE CNTY REGL WTR REVENUE				1FE	2,419,574	117.5250	2,356,376	2,005,000	2,375,620		(36,785)			5.000	2.640	MN	16,708	103,313	10/07/2016	11/01/2034
259375-CU-5	NV DOUGLAS CNTY HWY IMPT REVENUE				1FE	1,547,282	105.8700	1,598,637	1,510,000	1,543,792		(3,212)			4.000	3.700	MN	10,067	55,534	11/15/2016	11/01/2034
313376-FE-0	FEDERAL HOME LOAN BANK				1FE	248,975	104.6760	261,691	250,000	249,331		63			3.300	3.330	JD	688	8,250	11/14/2011	12/01/2026
358184-PV-5	CA FRSNO JT PWERS FING REVENUE				1FE	605,530	118.8810	624,125	525,000	601,010		(4,520)			5.000	3.180	AO	6,563	10,281	04/20/2017	04/01/2033
358184-PX-1	CA FRESNO JT PWRS FING REVENUE				1FE	1,145,170	118.4320	1,184,320	1,000,000	1,137,055		(8,115)			5.000	3.270	AO	12,500	19,583	04/20/2017	04/01/2035
36005G-AT-0	GA FULTON CNTY DEV AUTH HOSP REVENUE				1FE	1,920,813	116.2330	1,975,961	1,700,000	1,912,717		(8,096)			5.000	3.410	AO	21,250	13,694	07/14/2017	04/01/2035
426170-LU-8	VA HENRICO CNTY WTR & SWR REV				1FE	493,595	105.7310	528,655	500,000	495,172		439			3.000	3.120	MN	2,500	15,000	03/20/2014	05/01/2027
43615F-AN-3	FL HOLLYWOOD CAPITAL IMPT REVENUE				1FE	1,841,403	101.0490	1,874,459	1,855,000	1,842,669		728			3.000	3.060	JJ	27,825	55,650	02/19/2016	07/01/2031
44236P-DS-4	TX HOUSTON COMMUNTIY COLLEGE REVS				1FE	3,041,407	100.3420	3,055,414	3,045,000	3,043,277		241			4.350	4.360	FA	50,040	132,458	02/13/2008	02/15/2024
472628-RF-5	AL JEFFERSON CNTY REF REVENUE				1FE	513,665	106.5750	532,875	500,000	513,179		(486)			4.000	3.650	MS	8,389		07/14/2017	09/15/2036
474176-JY-1	LA JEFFERSON SALES TAX REV				1FE	1,970,180	105.0100	2,100,200	2,000,000	1,986,930		2,316			4.500	4.650	JD	7,500	90,000	05/28/2009	12/01/2022

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
518336-CY-6	PA LATROBE MUN AUTH REVENUE				1FE	1,558,784	101.6680	1,611,438	1,585,000	1,559,409		625			3.375	3.500	AO	13,373	19,912	04/20/2017	04/01/2035
529616-DU-5	SC LEXINGTON WTRWKS & SWR REVENUE				1FE	661,777	109.0700	670,781	615,000	661,670		(107)			4.000	3.140	JD	683		12/14/2017	06/01/2037
542269-CW-3	TX LONE STAR CLG SYS REVENUE				1FE	1,330,679	101.6210	1,285,506	1,265,000	1,321,509		(6,621)			3.250	2.600	FA	15,531	41,684	07/12/2016	08/15/2033
558614-EV-1	WI MADISON WTR UTILITY REV				1FE	1,268,028	110.0110	1,309,131	1,190,000	1,235,898		(8,347)			4.000	3.160	JJ	23,800	47,600	12/04/2013	01/01/2025
56041M-RU-0	ME STATE GOVTL FACS REVENUE				1FE	1,337,043	108.4360	1,350,028	1,245,000	1,334,255		(2,788)			4.000	3.140	AO	12,450	5,118	08/03/2017	10/01/2032
56042R-QJ-4	ME HLTH & HGR EDUC FACS REV				1FE	802,171	105.6660	813,628	770,000	802,147		(24)			4.000	3.480	JJ	257		12/20/2017	07/01/2036
56681N-CL-9	AZ MARICOPA CNTY DEV AUTH REVENUE				1FE	348,393	117.4110	352,233	300,000	347,913		(480)			5.000	3.050	JJ	1,625		11/09/2017	07/01/2037
574204-YC-1	MD STATE DEPT OF TRAN REV				1FE	1,510,070	104.9100	1,599,878	1,525,000	1,514,455		1,145			3.250	3.350	JD	4,130	49,563	12/18/2013	12/01/2025
574218-4D-2	MD ST HLTH & HR EDUC FACS REVENUE				1FE	260,773	107.0130	267,533	250,000	260,627		(145)			4.000	3.470	JJ	1,444		11/01/2017	07/01/2035
59165C-AU-4	OR METRO DEDICATED TAX REVENUE				1FE	1,935,055	119.8070	1,958,844	1,635,000	1,924,443		(10,613)			5.000	2.850	JD	3,633	28,840	08/02/2017	06/15/2033
59165C-AV-2	OR DEDICATED METRO TAX REVNUE				1FE	1,738,745	119.4380	1,761,711	1,475,000	1,729,392		(9,352)			5.000	2.890	JD	3,278	26,017	08/02/2017	06/15/2034
648183-FP-1	IN NEW PRAIRIE UNTD SCH DIST REVENUE				1FE	719,957	108.3550	758,485	700,000	718,188		(1,636)			4.000	3.650	JJ	12,911	17,422	11/17/2016	01/15/2033
64971W-6Z-8	NY CITY TRANSITIONAL FIN AUTH REVENUE				1FE	4,278,600	108.9300	4,357,200	4,000,000	4,266,137		(12,463)			4.000	3.170	MN	26,667	54,222	06/23/2017	05/01/2037
64990C-AU-5	NY NEW YORK ST DORM REV				1FE	1,976,300	105.5200	2,110,400	2,000,000	1,987,656		1,512			4.750	4.850	AO	23,750	95,000	05/29/2009	10/01/2024
661524-HN-1	PA NORTH PENN WTR AUT REVENUE				1FE	609,983	105.7960	624,196	590,000	603,943		(2,339)			4.000	3.510	MN	3,933	23,600	04/01/2015	11/01/2031
663903-GM-8	OH REGL SWR DIST REVENUE				1FE	1,983,000	100.1290	2,002,580	2,000,000	1,984,190		707			3.000	3.060	MN	7,667	60,000	02/18/2016	11/15/2034
683548-CW-9	AL OPELIKA UTILI BRD REVENUE				1FE	1,885,788	104.1720	1,979,268	1,900,000	1,886,090		302			3.625	3.680	JD	5,740	33,481	05/12/2017	06/01/2036
686499-BZ-6	FL ORLANDO TOURIST DEV TAX REVENUE				2FE	872,708	118.2180	886,635	750,000	869,250		(3,458)			5.000	3.110	MN	12,604		08/04/2017	11/01/2034
687909-EK-3	FL OSCEOLA CNTY SALES TAX REVENUE				1FE	1,165,290	117.2640	1,172,640	1,000,000	1,124,575		(15,125)			5.000	3.070	AO	12,500	50,000	02/20/2015	10/01/2030
687909-EL-1	FL OSCEOLA CNTY SALES TAX REVENUE				1FE	1,159,680	116.9740	1,169,740	1,000,000	1,120,436		(14,586)			5.000	3.130	AO	12,500	50,000	02/20/2015	10/01/2031
702826-KF-4	NJ PASSAIC VLY SEWAGE COMMISS REVENUE				1FE	979,971	97.1470	952,041	980,000	979,971					3.000	3.000	JD	2,450	29,400	07/14/2016	12/01/2034
71883R-NN-9	AZ PHOENIX CIVIC IMPT WTR REV				1FE	2,699,550	109.8840	2,747,100	2,500,000	2,642,096		(19,499)			4.000	3.030	JJ	50,000	100,000	12/04/2014	07/01/2029
722021-CE-0	AZ PINAL CNTY ELEC DIST REVENUE				1FE	526,955	107.5270	537,635	500,000	524,216		(2,426)			4.000	3.340	JJ	10,000	12,500	10/14/2016	07/01/2034
744129-FR-3	UT PROVO ENERGY SYS REVENUE				1FE	1,147,885	102.6310	1,185,388	1,155,000	1,148,815		374			3.200	3.250	FA	15,400	36,960	04/22/2015	02/01/2031
76222F-AS-7	RI INFRAS SAFE WTR REVENUE				1FE	991,190	103.0560	1,030,560	1,000,000	991,940		389			3.125	3.190	AO	7,813	31,250	12/03/2015	10/01/2033
769326-ES-4	UT RIVERTON CITY REVENUE				1FE	569,893	108.3270	574,133	530,000	562,444		(3,840)			4.000	3.070	JD	1,767	21,200	12/18/2015	06/01/2030
769326-ET-2	UT RIVERTON CITY REVENUE				1FE	1,301,019	101.4630	1,349,458	1,330,000	1,303,961		1,535			3.000	3.180	JD	3,325	39,900	12/18/2015	06/01/2031
79165N-BN-3	MO ST LOUIS MUNI FIN CORP REVENUE				1FE	2,605,538	99.2880	2,536,808	2,555,000	2,598,894		(4,697)			3.250	3.010	FA	31,370	87,189	07/13/2016	02/15/2033
799041-AQ-1	CA MATEO CNTY FLOOD CNTRL DIST REVENUE				1FE	575,060	118.6760	593,380	500,000	559,097		(6,776)			5.000	3.230	FA	10,417	25,000	07/17/2015	08/01/2030
82378P-CG-9	IN SHERIDAN CMNTY SCH BLDG CORP REVENUE				1FE	1,004,365	109.1140	1,009,305	925,000	985,657		(7,065)			4.000	3.020	JJ	17,061	37,000	03/26/2015	07/15/2030
825485-UN-3	LA SHREVEPORT CITY WTR & SWR REVENUE				1FE	1,151,490	117.6850	1,176,850	1,000,000	1,124,228		(13,581)			5.000	3.210	JD	4,167	50,000	12/10/2015	12/01/2033
845040-MA-9	TX SW TEXAS HGHR EDU REV				1FE	583,904	107.6900	597,680	555,000	583,825		(79)			4.000	3.370	AO	678		12/01/2017	10/01/2037
85232S-AB-5	LA ST CHARLES PARISH GULF ZONE REV				2FE	1,000,000	106.8740	1,068,740	1,000,000	1,000,000					4.000	4.000	JD	3,333	40,000	05/31/2012	12/01/2040
897825-HF-5	NV TRUCKEE MEADOWS WATER AUTH REVENUE				1FE	1,170,100	122.3380	1,223,380	1,000,000	1,159,690		(10,410)			5.000	3.050	JJ	25,000	11,111	03/10/2017	07/01/2030
900680-BD-0	AL TUSCALOOSA CNTY BRD OF EDU REVENUE				1FE	695,868	117.5250	705,150	600,000	691,139		(4,729)			5.000	3.070	FA	12,500	3,833	05/25/2017	02/01/2036
914513-FF-8	AL UNIV OF MONTEVALLO REVENUE				1FE	691,264	106.3780	744,646	700,000	691,431		167			3.750	3.840	MN	4,375	11,521	05/03/2017	05/01/2037
927793-E6-2	VA STATE CMWLTH TRANS BRD REV				1FE	320,253	109.4670	328,401	300,000	320,170		(83)			4.000	3.200	MN	567		12/01/2017	05/15/2036
946363-LD-8	IN WAYNE TWP MARION CNTY SCH REVENUE				1FE	806,880	108.8160	816,120	750,000	792,355		(5,307)			4.000	3.100	JJ	13,833	30,000	02/12/2015	07/15/2029
95632C-DS-5	TX WEST TRAVIS PUB UTIL REVENUE				1FE	1,055,620	107.6910	1,076,910	1,000,000	1,055,579		(41)			4.000	3.310	FA	333		12/14/2017	08/15/2037
956441-AW-9	PA WESTVIEW WTR AUTH REVENUE				1FE	1,590,465	107.6850	1,615,275	1,500,000	1,590,399		(66)			4.000	3.280	MN	500		12/14/2017	11/15/2038
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						79,468,100	XXX	81,176,037	75,120,000	78,973,415		(282,158)			XXX	XXX	XXX	764,404	1,880,918	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						79,468,100	XXX	81,176,037	75,120,000	78,973,415		(282,158)			XXX	XXX	XXX	764,404	1,880,918	XXX	XXX
00206R-CY-6	AT&T INC				2FE	2,186,144	105.7020	2,114,040	2,000,000	2,106,202		(46,136)			5.200	2.700	MS	30,622	104,000	03/31/2016	03/15/2020
01446U-AA-1	ALERUS FINANCIAL CORP				2FE	2,000,000	101.0000	2,020,000	2,000,000	2,000,000					5.750	5.750	JD	319	115,000	12/17/2015	12/30/2025
017175-AC-4	ALLEGHANY CORP				2FE	1,498,470	108.0650	1,620,984	1,500,000	1,499,222		151			4.950	4.960	JD	825	74,250	06/21/2012	06/27/2022
023135-BN-5	AMAZON.COM INC				2FE	2,995,830	114.7940	3,443,832	3,000,000	2,996,529		346			5.200	5.210	JD	12,133	159,000	11/30/2015	12/03/2025
025816-BB-4	AMERICAN EXPRESS CO				1FE	1,993,500	107.9180	2,158,374	2,000,000	1,998,766		810			8.125	8.170	MN	18,507	162,500	05/13/2009	05/20/2019
026874-CU-9	AMERICAN INTL GROUP				2FE	1,981,540	108.7380	2,174,762	2,000,000	1,990,747		1,830			4.875	4.990	JD	8,125	97,500	05/21/2012	06/01/2022
03765H-AB-7	APOLLO MANAGEMENT HOLDING				1FE	1,998,240	104.4480	2,088,962	2,000,000	1,998,472		147			4.400	4.410	MN	8,311	88,000	05/24/2016	05/27/2026
04015C-AA-6	ARES FINANCE CO LLC				2FE	982,680	96.1950	961,950	1,000,000	987,509		1,564			4.000	4.210	AO	9,222	40,000	10/01/2014	10/08/2024
05463H-AA-9	AXIS SPECIALTY FINANCE				2FE	3,034,950	107.0270	3,210,825	3,000,000	3,010,959		(4,118)			5.875	5.710	JD	14,688	176,250	01/26/2011	06/01/2020
063904-AA-4	BANK OF THE OZARKS				1FE	1,000,000	106.1710	1,061,716	1,000,000	1,000,000					5.500	5.500	JJ	27,500	56,222	06/16/2016	07/01/2026
093662-AE-4	BLOCK FINANCIAL LLC				2FE	994,370	107.4520	1,074,526	1,000,000	996,905		544			5.500	5.570	MN	9,167	55,000	10/22/2012	11/01/2022
120568-AW-0	BUNGE LTD FINANCE CORP				2FE	1,998,280	102.0860	2,041,724	2,000,000	1,998,967		333			3.500	3.510	MN	7,194	70,000	11/19/2015	11/24/2020
122014-AE-3	BURLINGTON RESOURCES				2FE	994,330	121.9040	1,219,043	1,000,000	998,238		378			9.125	9.180	AO	22,813	91,250	10/09/1991	10/01/2021
12505B-AD-2	CBRE SERVICES INC				2FE	1,984,800	108.3420	2,166,840	2,000,000	1,987,635		1,201			4.875	4.960	MS	32,500	97,500	08/06/2015	03/01/2026

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
125509-AH-2	CIGNA CORP				2FE	1,115,055	120.8440	1,087,596	900,000	1,097,454		(17,601)			7.650	3.020	MS	22,950	34,425	06/27/2017	03/01/2023
125509-BS-7	CIGNA CORP				2FE	990,420	104.4350	1,044,359	1,000,000	995,644		951			4.000	4.110	FA	15,111	40,000	11/03/2011	02/15/2022
189754-AA-2	TAPESTRY INC.				2FE	1,988,900	102.7000	2,054,004	2,000,000	1,991,615		966			4.250	4.310	AO	21,250	85,000	02/23/2015	04/01/2025
20727P-AD-6	CONGRESSIONAL BNCSHRS				2Z	2,000,000	101.0000	2,020,000	2,000,000	2,000,000					7.000	7.000	JD	389	146,222	12/15/2016	12/30/2026
22003B-AH-9	CORPORATE OFFICE PROP LP				2FE	987,830	107.8810	1,078,819	1,000,000	992,014		1,074			5.250	5.400	FA	19,833	52,500	09/09/2013	02/15/2024
22966R-AC-0	CUBESMART				2FE	1,994,700	102.7690	2,055,392	2,000,000	1,995,714		454			4.000	4.030	MN	10,222	80,000	10/19/2015	11/15/2025
26884L-AA-7	EQT CORP				2FE	1,993,360	107.6960	2,153,930	2,000,000	1,998,742		807			8.125	8.170	JD	13,542	162,500	05/12/2009	06/01/2019
26884L-AB-5	EQT CORP				2FE	990,850	106.6190	1,066,190	1,000,000	995,928		931			4.875	4.990	MN	6,229	48,750	11/03/2011	11/15/2021
29265N-AS-7	ENERGEN CORP				3FE	1,999,760	101.2500	2,025,000	2,000,000	1,999,935		16			4.625	4.620	MS	30,833	92,500	08/02/2011	09/01/2021
302635-AB-3	FS INVESTMENT CORP				2FE	1,992,680	101.7100	2,034,206	2,000,000	1,996,945		1,404			4.250	4.320	JJ	39,194	85,000	11/25/2014	01/15/2020
31620M-AR-7	FIDELITY NATIONAL INFORM				2FE	2,067,800	110.5110	2,210,228	2,000,000	2,056,720		(6,165)			5.000	4.550	AO	21,111	100,000	02/23/2016	10/15/2025
34540U-AA-7	FORD MOTOR CREDIT CO				2FE	996,060	100.0120	1,000,122	1,000,000	999,965		824			2.375	2.450	JJ	10,885	23,750	01/08/2013	01/16/2018
38141E-A2-5	GOLDMAN SACHS GROUP INC				1FE	2,079,760	105.6830	2,113,670	2,000,000	2,012,177		(10,109)			7.500	6.920	FA	56,667	150,000	05/27/2009	02/15/2019
38141G-RC-0	GOLDMAN SACHS GROUP INC				1FE	999,580	100.0200	1,000,204	1,000,000	999,995		88			2.375	2.380	JJ	10,490	23,750	01/16/2013	01/22/2018
42217K-AY-2	HEALTH CARE REIT INC				2FE	996,940	101.7810	1,017,817	1,000,000	999,386		469			4.125	4.170	AO	10,313	41,250	03/27/2012	04/01/2019
42824C-AG-4	HP ENTERPRISE CO				2FE	1,999,440	102.0990	2,041,998	2,000,000	1,999,683		106			3.600	3.600	AO	15,200	73,056	09/30/2015	10/15/2020
44107T-AX-4	HOST HOTELS & RESORTS LP				2FE	1,991,500	101.7400	2,034,818	2,000,000	1,992,474		974			3.875	3.940	MN	9,903	50,590	03/09/2017	04/01/2024
48248N-AA-8	KKR GROUP FINANCE CO				1FE	6,135,231	109.9230	5,633,564	5,125,000	5,524,447		(136,734)			6.375	3.370	MS	83,495	326,719	04/30/2013	09/29/2020
49446R-AN-9	KIMCO REALTY CORP				2FE	1,986,380	101.9800	2,039,610	2,000,000	1,990,304		1,811			3.400	3.500	MN	11,333	68,000	10/07/2015	11/01/2022
512807-AN-8	LAM RESEARCH CORP				2FE	1,999,160	103.9560	2,079,134	2,000,000	1,999,369		75			3.800	3.800	MS	22,378	76,000	03/05/2015	03/15/2025
53079E-AV-6	LIBERTY MUTUAL GROUP				2FE	2,967,870	106.9510	3,208,536	3,000,000	2,987,083		3,377			5.000	5.130	JD	12,500	150,000	08/02/2011	06/01/2021
56585A-AD-4	MARATHON PETROLEUM CORP				2FE	3,015,650	107.3230	3,219,714	3,000,000	3,005,847		(1,665)			5.125	5.050	MS	51,250	153,750	01/28/2011	03/01/2021
570535-AJ-3	MARKEL CORP				2FE	2,518,900	107.7430	2,693,585	2,500,000	2,507,726		(2,015)			5.350	5.250	JD	11,146	133,750	07/14/2011	06/01/2021
631103-AD-0	NASDAQ OMX GROUP				2FE	1,080,700	105.9960	1,059,964	1,000,000	1,026,368		(12,143)			5.550	4.180	JJ	25,592	55,500	02/25/2013	01/15/2020
638612-AK-7	NATIONWIDE FINANCIAL SERVICE				2FE	3,142,770	107.7390	3,232,176	3,000,000	3,055,298		(15,478)			5.375	4.750	MS	43,000	161,250	08/02/2011	03/25/2021
655844-BC-1	NORFOLK SOUTHERN CORP				2FE	1,995,000	105.1270	2,102,554	2,000,000	1,999,095		579			5.900	5.930	JD	5,244	118,000	05/27/2009	06/15/2019
693476-BF-9	PNC FUNDING CORP				1FE	1,995,820	106.0910	2,121,826	2,000,000	1,999,216		502			6.700	6.720	JD	7,817	134,000	06/04/2009	06/10/2019
709599-AH-7	PENSKE TRUCK LEASING				2FE	496,880	107.9560	539,785	500,000	498,396		309			4.875	4.950	JJ	11,510	24,375	07/10/2012	07/11/2022
74267C-AC-0	PROASSURANCE CORP				2FE	1,000,000	107.5640	1,075,644	1,000,000	1,000,000					5.300	5.300	MN	6,772	53,000	11/18/2013	11/15/2023
74432Q-BT-1	PRUDENTIAL FINANCIAL INC				1FE	992,370	107.1770	1,071,771	1,000,000	996,627		778			4.500	4.590	MN	5,625	45,000	11/10/2011	11/16/2021
7591EP-AK-6	REGIONS FINANCIAL CORP				2FE	2,497,375	101.7460	2,543,650	2,500,000	2,498,322		506			3.200	3.220	FA	31,778	80,000	02/03/2016	02/08/2021
878055-AE-2	TCF NATIONAL BANK				2FE	1,490,625	100.2280	1,503,428	1,500,000	1,492,868		822			4.600	4.670	FA	23,767	69,000	02/24/2015	02/27/2025
89417E-AG-4	TRAVELERS CO INC				1FE	1,917,160	103.9930	2,079,864	2,000,000	1,972,232		9,011			3.900	4.420	MN	13,000	78,000	01/27/2011	11/01/2020
97650W-AF-5	WINTRUST FINANCIAL CORP				2FE	1,022,500	102.3710	1,023,718	1,000,000	1,019,380		(2,523)			5.000	4.640	JD	2,500	50,000	09/20/2016	06/13/2024
13645R-AJ-3	CANADIAN PACIFIC RR CO		A		2FE	1,993,260	106.4030	2,128,070	2,000,000	1,998,768		826			7.250	7.290	MN	18,528	145,000	05/12/2009	05/15/2019
496902-AJ-6	KINROSS GOLD CORP		A		3FE	2,064,420	104.2500	2,085,000	2,000,000	2,030,374		(7,990)			5.125	4.640	MS	34,167	102,500	05/07/2013	09/01/2021
960410-AC-2	WESTJET AIRLINES LTD		A		2FE	1,997,280	100.9320	2,018,644	2,000,000	1,998,069		516			3.500	3.520	JD	2,917	70,000	06/13/2016	06/16/2021
98417E-AK-6	XSTRATA CANADA FIN CORP		A		2FE	1,997,480	106.7020	2,134,044	2,000,000	1,998,885		255			4.950	4.960	MN	12,650	99,000	11/03/2011	11/15/2021
25156P-AU-7	DEUTSCHE TELEKOM INT FIN		C		2FE	499,195	97.2420	486,213	500,000	499,394		156			1.950	1.980	MS	2,763	9,750	09/13/2016	09/19/2021
294829-AA-4	ERICSSON LM		D		3FE	1,991,700	100.7020	2,014,042	2,000,000	1,995,960		826			4.125	4.170	MN	10,542	82,500	05/03/2012	05/15/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						99,625,495	XXX	103,490,467	98,025,000	98,788,570		(225,960)			XXX	XXX	XXX	966,322	4,960,859	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						99,625,495	XXX	103,490,467	98,025,000	98,788,570		(225,960)			XXX	XXX	XXX	966,322	4,960,859	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			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						287,687,201	XXX	295,536,076	276,470,000	284,854,544		(972,281)			XXX	XXX	XXX	2,940,777	10,070,356	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						287,687,201	XXX	295,536,076	276,470,000	284,854,544		(972,281)			XXX	XXX	XXX	2,940,777	10,070,356	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
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
032654-10-5	ANALOG DEVICES INC			8,355.000	743,846	89.030	743,846	693,047		11,279		50,798		50,798		L	03/14/2017
053015-10-3	AUTOMATIC DATA PROCESSING			72,000.000	8,437,680	117.190	8,437,680	2,595,401	45,360	164,160		1,037,520		1,037,520		L	08/10/2010
09247X-10-1	BLACKROCK INC			10,000.000	5,137,100	513.710	5,137,100	1,591,339		100,000		1,331,700		1,331,700		L	08/10/2010
231021-10-6	CUMMINS INC			46,000.000	8,125,440	176.640	8,125,440	4,108,308		193,660		1,838,620		1,838,620		L	12/11/2015
254687-10-6	THE WALT DISNEY CO.			20,000.000	2,150,200	107.510	2,150,200	1,997,015	16,800	31,200		65,800		65,800		L	06/14/2016
260003-10-8	DOVER CORP			90,000.000	9,089,100	100.990	9,089,100	2,330,040		163,800		2,345,400		2,345,400		L	05/26/2009
26441C-20-4	DUKE ENERGY CORP			66,300.000	5,576,493	84.110	5,576,493	1,344,175		231,387		430,287		430,287		L	07/03/2012
372460-10-5	GENUINE PARTS CO			15,000.000	1,425,150	95.010	1,425,150	476,795	10,125	40,238		(7,950)		(7,950)		L	10/23/2003
418056-10-7	HASBRO INC			42,500.000	3,862,825	90.890	3,862,825	1,439,475		94,350		556,750		556,750		L	01/25/2011
437076-10-2	HOME DEPOT INC			7,000.000	1,326,710	189.530	1,326,710	1,015,750		24,920		310,960		310,960		L	02/28/2017
438516-10-6	HONEYWELL INTERNATIONAL INC			50,000.000	7,668,000	153.360	7,668,000	1,684,949		137,000		1,875,500		1,875,500		L	06/15/2009
46625H-10-0	JP MORGAN CHASE			93,000.000	9,945,420	106.940	9,945,420	3,563,787		189,720		1,920,450		1,920,450		L	05/24/2012
478160-10-4	JOHNSON & JOHNSON			25,000.000	3,493,000	139.720	3,493,000	1,248,750		83,000		612,750		612,750		L	10/07/2003
594918-10-4	MICROSOFT CORP			80,000.000	6,843,200	85.540	6,843,200	2,005,032		127,200		1,872,000		1,872,000		L	11/21/2011
670346-10-5	NUCOR CORP			15,000.000	953,700	63.580	953,700	568,500	5,700	22,650		60,900		60,900		L	03/05/2010
693475-10-5	PNC FINANCIAL SERVICES GROUP			10,000.000	1,442,900	144.290	1,442,900	850,657		26,000		273,300		273,300		L	06/14/2016
717081-10-3	PFIZER INC			236,400.000	8,562,408	36.220	8,562,408	4,174,824		302,592		884,136		884,136		L	10/16/2009
74005P-10-4	PRAXAIR INC			25,000.000	3,867,000	154.680	3,867,000	1,993,390		78,750		937,250		937,250		L	01/25/2010
902973-30-4	US BANCORP			80,000.000	4,286,400	53.580	4,286,400	1,973,376	24,000	91,200		176,800		176,800		L	11/21/2011
913017-10-9	UNITED TECHNOLOGIES CORP			40,000.000	5,102,800	127.570	5,102,800	3,026,682		108,800		718,000		718,000		L	11/04/2010
918204-10-8	VF CORP			19,125.000	1,415,250	74.000	1,415,250	1,002,747		32,895		412,503		412,503		L	02/28/2017
92939U-10-6	WEC ENERGY GROUP INC			31,000.000	2,059,330	66.430	2,059,330	997,915		64,480		241,180		241,180		L	11/21/2011
29250N-10-5	ENBRIDGE INC		A	309,418.000	12,101,338	39.110	12,101,338	12,791,785		440,467		(690,447)		(690,447)		L	02/27/2017
G1151C-10-1	ACCENTURE PLC-CL A		D	15,000.000	2,296,350	153.090	2,296,350	1,215,305		38,100		539,400		539,400		L	08/28/2014
N53745-10-0	LYONDELLBASELL		D	17,683.000	1,950,789	110.320	1,950,789	1,466,481		62,775		433,941		433,941		L	11/15/2016
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					117,862,429	XXX	117,862,429	56,155,525	101,985	2,860,623		18,227,548		18,227,548		XXX	XXX
9799999 - Total Common Stocks					117,862,429	XXX	117,862,429	56,155,525	101,985	2,860,623		18,227,548		18,227,548		XXX	XXX
9899999 - Total Preferred and Common Stocks					117,862,429	XXX	117,862,429	56,155,525	101,985	2,860,623		18,227,548		18,227,548		XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues ....1 , 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
419792-RX-6	HI STATE GO		05/11/2017	MERRILL LYNCH		520,815	500,000	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						520,815	500,000	
114205-FA-0	OH BROOKLYN CITY SCH DIST GO		07/20/2017	STIFEL NICOLAUS		686,476	700,000	
114205-FB-8	OH BROOKLYN CITY SCH DIST GO		07/20/2017	STIFEL NICOLAUS		685,741	700,000	
172217-B5-9	OH CINCINNATI GO		12/14/2017	FIFTH THIRD BANK		542,645	500,000	
220147-4D-1	TX CORPUS CRISTI SCHL DIST GO		07/28/2017	HUTCHINSON SHOCKEY ERLEY		2,714,500	2,500,000	
242238-DC-4	TX DEAF SMITH CNTY HOSP DIST GO		08/02/2017	RAYMOND JAMES		1,481,973	1,325,000	
353856-Q4-2	CA FRANKLIN MCKINLEY SCH DIST GO		01/12/2017	RAYMOND JAMES		1,029,500	1,000,000	
359496-JK-3	MI FRUITPORT CMNTY SCHS GO		01/19/2017	STIFEL NICOLAUS		1,150,080	1,000,000	
376087-EP-3	CA GILROY UNIF SCH DIST GO		01/06/2017	RAYMOND JAMES		514,380	500,000	
472736-V9-5	CO JEFFERSON CNTY SCH DIST GO		12/14/2017	RW BAIRD		1,996,420	2,000,000	
482124-RF-3	CA JURUPA UNIF SCH DIST GO		01/13/2017	STIFEL NICOLAUS		587,130	500,000	
59333R-HV-9	FL MIAMI-DADE CNTY SCH DIST GO		04/18/2017	MORGAN STANLEY		2,108,420	2,000,000	
659411-DW-9	WI N FOND DU LAC SCH DIST GO		06/23/2017	PIPER JAFFRAY		1,719,137	1,740,000	
864813-4Y-3	VA SUFFOLK CITY GO		07/13/2017	WELLS FARGO		2,250,000	2,250,000	
881779-UQ-3	AR TEXARKANA SCH DIST GO		12/05/2017	RW BAIRD		1,130,000	1,130,000	
921067-KM-5	MI VAN DYKE PUBLIC SCHS GO		09/21/2017	STIFEL NICOLAUS		1,208,478	1,030,000	
941247-4B-1	CT WATERBURY GO		11/17/2017	PIPER JAFFRAY		2,083,480	2,000,000	
942830-TV-2	IA WAUKEE CITY GO		04/18/2017	RW BAIRD		1,732,361	1,755,000	
942830-TW-0	IA WAUKEE CITY GO		04/18/2017	RW BAIRD		1,788,500	1,825,000	
986370-NU-4	PA YORK CNTY GO		12/14/2017	PNC SECURITIES		1,070,770	1,000,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						26,479,991	25,455,000	
054071-KU-8	IN AVON CMNTY SCH BLDG REVENUE		03/31/2017	STIFEL NICOLAUS		3,164,730	3,000,000	
08527N-KK-1	NM BERNALILLO ROS REPTS TAX REVENUE		10/26/2017	HILLTOP SECURITIES		2,898,193	2,940,000	
096391-AP-2	OH BUFFTON HOSP FACS REVENUE		11/30/2017	MERRILL LYNCH		774,285	750,000	
14762P-AW-3	CA CASITAS WTR DIST REVENUE		05/11/2017	PIPER JAFFRAY		985,120	1,000,000	
167593-D4-1	IL CHICAGO O'HARE INTRNL ARPT REVENUE		06/21/2017	LOOP CAPITAL MARKETS		2,608,575	2,500,000	
19648F-FS-8	CO STATE HLTH FACS AUTH HOSP REVENUE		12/07/2017	WELLS FARGO		294,936	300,000	
358184-PV-5	CA FRSNO JT PWERS FING REVENUE		04/20/2017	RAYMOND JAMES		605,530	525,000	
358184-PX-1	CA FRESNO JT PWRS FING REVENUE		04/20/2017	RAYMOND JAMES		1,145,170	1,000,000	
36005G-AT-0	GA FULTON CNTY DEV AUTH HOSP REVENUE		07/14/2017	MERRILL LYNCH		1,920,813	1,700,000	
472628-RF-5	AL JEFFERSON CNTY REF REVENUE		07/14/2017	RAYMOND JAMES		513,665	500,000	
518336-CY-6	PA LATROBE MUN AUTH REVENUE		04/20/2017	JANNEY MONTGOMERY SCOTT		1,558,784	1,585,000	
529616-DU-5	SC LEXINGTON WTRWKS & SWR REVENUE		12/14/2017	RAYMOND JAMES		661,777	615,000	
56041M-RU-0	ME STATE GOVTL FACS REVENUE		08/03/2017	MERRILL LYNCH		1,337,043	1,245,000	
56042R-QJ-4	ME HLTH & HGR EDUC FACS REV		12/20/2017	RAYMOND JAMES		802,171	770,000	
56681N-CL-9	AZ MARICOPA CNTY DEV AUTH REVENUE		11/09/2017	RW BAIRD		348,393	300,000	
574218-4D-2	MD ST HLTH & HR EDUC FACS REVENUE		11/01/2017	MERRILL LYNCH		260,773	250,000	
59165C-AU-4	OR METRO DEDICATED TAX REVENUE		08/02/2017	PIPER JAFFRAY		1,935,055	1,635,000	
59165C-AV-2	OR DEDICATED METRO TAX REVNUE		08/02/2017	PIPER JAFFRAY		1,738,745	1,475,000	
64971W-6Z-8	NY CITY TRANSITIONAL FIN AUTH REVENUE		06/23/2017	LOOP CAPITAL MARKETS		4,278,600	4,000,000	
683548-CW-9	AL OPELIKA UTILI BRD REVENUE		05/12/2017	RAYMOND JAMES		1,885,788	1,900,000	
686499-BZ-6	FL ORLANDO TOURIST DEV TAX REVENUE		08/04/2017	JP MORGAN		872,708	750,000	
845040-MA-9	TX SW TEXAS HGHR EDU REV		12/01/2017	MERRILL LYNCH		583,904	555,000	
897825-HF-5	NV TRUCKEE MEADOWS WATER AUTH REVENUE		03/10/2017	RBC CAPITAL MARKETS		1,170,100	1,000,000	
900680-BD-0	AL TUSCALOOSA CNTY BRD OF EDU REVENUE		05/25/2017	RAYMOND JAMES		695,868	600,000	
914513-FF-8	AL UNIV OF MONTEVALLO REVENUE		05/03/2017	STIFEL NICOLAUS		691,264	700,000	
927793-E6-2	VA STATE CMWLTH TRANS BRD REV		12/01/2017	MERRILL LYNCH		320,253	300,000	
95632C-DS-5	TX WEST TRAVIS PUB UTIL REVENUE		12/14/2017	BOSC INC		1,055,620	1,000,000	
956441-AW-9	PA WESTVIEW WTR AUTH REVENUE		12/14/2017	PIPER JAFFRAY		1,590,465	1,500,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						36,698,328	34,395,000	
125509-AH-2	CIGNA CORP		06/27/2017	FTN FINANCIAL		1,115,055	900,000	22,759
44107T-AX-4	HOST HOTELS & RESORTS LP		03/09/2017	WELLS FARGO		1,991,500	2,000,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,106,555	2,900,000	22,759
8399997. Total - Bonds - Part 3						66,805,689	63,250,000	22,759
8399998. Total - Bonds - Part 5								
8399999. Total - Bonds						66,805,689	63,250,000	22,759
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
032654-10-5	ANALOG DEVICES INC		03/14/2017	MERGER	8,355.600	693,097		
437076-10-2	HOME DEPOT INC		02/28/2017	RBC CAPITAL MARKETS	7,000.000	1,015,750		

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
918204-10-8	VF CORP		02/28/2017	BLOOMBERG TRADEBOOK	19,125.000	1,002,747		
29250N-10-5	ENBRIDGE INC	A	02/27/2017	MERGER	309,419.000	12,791,826		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						15,503,420	XXX	
9799997. Total - Common Stocks - Part 3						15,503,420	XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						15,503,420	XXX	
9899999. Total - Preferred and Common Stocks						15,503,420	XXX	
9999999 - Totals						82,309,109	XXX	22,759

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
074527-JM-5	TX BEAUMONT INDPT SCHL DIST GO		02/15/2017	SECURITY CALLED BY ISSUER at 100.000		3,085,000	3,085,000	3,085,000	3,085,000						3,085,000				71,341	02/15/2024
097437-PH-4	ID BOISE CITY INDPT SCHL DIST GO		08/02/2017	SECURITY CALLED BY ISSUER at 100.000		500,000	500,000	491,455	498,525		533		533		499,058		942	942	20,625	08/01/2018
129271-ND-0	MI CALEDONIA CMNTY SCHLS GO		05/01/2017	SECURITY CALLED BY ISSUER at 100.000		1,075,000	1,075,000	1,071,463	1,073,441		87		87		1,073,528		1,472	1,472	23,650	05/01/2022
244127-VP-8	TX DEER PARK INDPT SCHL DIST GO		02/15/2017	SECURITY CALLED BY ISSUER at 100.000		2,285,000	2,285,000	2,285,000	2,285,000						2,285,000				51,413	02/15/2024
495224-J6-5	WA KING CNTY SCHL DIST GO		06/01/2017	SECURITY CALLED BY ISSUER at 100.000		5,775,000	5,775,000	5,756,347	5,767,392		584		584		5,767,977		7,023	7,023	122,719	12/01/2021
597749-YX-2	TX MIDLAND GO		05/29/2017	SECURITY CALLED BY ISSUER at 100.000		2,515,000	2,515,000	2,509,970	2,514,018		180		180		2,514,198		802	802	78,637	03/01/2019
704879-4C-6	TX PEARLAND INDPT SCHL DIST GO		02/15/2017	SECURITY CALLED BY ISSUER at 100.000		40,000	40,000	40,000	40,000						40,000				850	02/15/2020
704879-6N-0	TX PEARLAND INDPT SCHL DIST GO		02/15/2017	SECURITY CALLED BY ISSUER at 100.000		1,740,000	1,740,000	1,740,000	1,740,000						1,740,000				36,975	02/15/2020
704879-6Y-6	TX PEARLAND INDPT SCHL DIST GO		02/15/2017	SECURITY CALLED BY ISSUER at 100.000		690,000	690,000	690,000	690,000						690,000				14,663	02/15/2020
718814-XW-1	AZ PHOENIX GO		07/01/2017	SECURITY CALLED BY ISSUER at 100.000		5,000,000	5,000,000	4,858,950	4,921,896		4,395		4,395		4,926,291		73,709	73,709	225,000	07/01/2024
844215-QB-2	MI SOUTHFIELD PUB SCHLS GO		05/01/2017	SECURITY CALLED BY ISSUER at 100.000		4,765,000	4,765,000	4,759,854	4,762,962		143		143		4,763,105		1,895	1,895	104,830	05/01/2021
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						27,470,000	27,470,000	27,288,039	27,378,234		5,922		5,922		27,384,157		85,843	85,843	750,703	XXX
046265-AF-1	ASTORIA FINANCIAL CORP		06/19/2017	MATURITY		1,420,000	1,420,000	1,519,499	1,429,398		(9,398)		(9,398)		1,420,000				35,500	06/19/2017
120568-AV-2	BUNGE LIMITED FINANCE CO		06/15/2017	MATURITY		1,000,000	1,000,000	998,080	999,812		188		188		1,000,000				16,000	06/15/2017
232820-AH-3	CYTEC INDUSTRIES INC		07/01/2017	MATURITY		1,004,000	1,004,000	1,249,910	1,029,548		(25,548)		(25,548)		1,004,000				89,858	07/01/2017
61747Y-DT-9	MORGAN STANLEY		03/22/2017	MATURITY		3,000,000	3,000,000	2,995,500	2,999,776		224		224		3,000,000				71,250	03/22/2017
631103-AE-8	NASDAQ OMX GROUP		05/26/2017	SECURITY CALLED BY ISSUER at 102.359		3,000,000	3,000,000	3,278,100	3,063,436		(24,319)		(24,319)		3,039,117		(39,117)	(39,117)	206,405	01/16/2018
81014A-AA-9	SCOTTRADE FINANC SERVICE		10/18/2017	SECURITY CALLED BY ISSUER at 113.757		2,000,000	2,000,000	2,090,400	2,051,263		(8,155)		(8,155)		2,043,107		(43,108)	(43,108)	430,639	07/11/2021
87425E-AL-7	TALISMAN ENERGY		12/01/2017	SECURITY CALLED BY ISSUER at 108.166		2,000,000	2,000,000	1,991,920	1,997,450		911		911		1,998,361		1,639	1,639	322,889	06/01/2019
035240-AA-8	ANHEUSER-BUSCH INBEV WOR	D	11/10/2017	SECURITY CALLED BY ISSUER at 103.162		3,135,000	3,135,000	3,782,378	3,304,052		(93,448)		(93,448)		3,210,604		(75,605)	(75,605)	367,999	07/15/2018
23329P-AA-8	DNB BANK ASA	D	04/03/2017	MATURITY		2,000,000	2,000,000	1,998,260	1,999,905		95		95		2,000,000				32,000	04/03/2017
539473-AQ-1	LLOYDS TSB BANK PLC	D	03/28/2017	MATURITY		2,000,000	2,000,000	1,996,960	1,999,839		161		161		2,000,000				42,000	03/28/2017
54569T-AA-4	LOTTE SHOPPING CO LTD	D	05/09/2017	MATURITY		1,000,000	1,000,000	997,720	999,825		175		175		1,000,000				16,875	05/09/2017
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						21,559,000	21,559,000	22,898,727	21,874,304		(159,114)		(159,114)		21,715,189		(156,190)	(156,190)	1,631,415	XXX
8399997. Total - Bonds - Part 4						49,029,000	49,029,000	50,186,766	49,252,538		(153,192)		(153,192)		49,099,346		(70,347)	(70,347)	2,382,118	XXX
8399998. Total - Bonds - Part 5																				XXX
8399999. Total - Bonds						49,029,000	49,029,000	50,186,766	49,252,538		(153,192)		(153,192)		49,099,346		(70,347)	(70,347)	2,382,118	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
032654-10-5	ANALOG DEVICES INC		03/23/2017	FRACTIONAL SHARE	0.600	49		50							50		(1)	(1)		
14149Y-10-8	CARDINAL HEALTH INC		12/14/2017	BLOOMBERG TRADEBOOK	12,500.000	761,667		963,501	899,625	63,876			63,876		963,501		(201,834)	(201,834)	22,783	
370334-10-4	GENERAL MILLS INC		12/12/2017	MORGAN STANLEY	82,000.000	4,621,572		2,987,842	5,065,140	(2,077,298)			(2,077,298)		2,987,842		1,633,730	1,633,730	159,080	
535678-10-6	LINEAR TECHNOLOGY CORP		03/14/2017	MERGER	36,000.000	2,349,097		985,093	2,244,600	(1,259,507)			(1,259,507)		985,093		1,364,004	1,364,004	11,880	
847560-10-9	SPECTRA ENERGY CORP		02/27/2017	MERGER	314,450.000	12,791,826		4,794,586	12,920,751	(8,126,164)			(8,126,164)		4,794,586		7,997,240	7,997,240	138,358	
29250N-10-5	ENBRIDGE INC	A	03/06/2017	FRACTIONAL SHARE	1.000	33		41							41		(9)	(9)		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						20,524,244	XXX	9,731,113	21,130,116	(11,399,092)			(11,399,092)		9,731,113		10,793,131	10,793,131	332,101	XXX
9799997. Total - Common Stocks - Part 4						20,524,244	XXX	9,731,113	21,130,116	(11,399,092)			(11,399,092)		9,731,113		10,793,131	10,793,131	332,101	XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX

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
9799999. Total - Common Stocks						20,524,244	XXX	9,731,113	21,130,116	(11,399,092)			(11,399,092)		9,731,113		10,793,131	10,793,131	332,101	XXX
9899999. Total - Preferred and Common Stocks						20,524,244	XXX	9,731,113	21,130,116	(11,399,092)			(11,399,092)		9,731,113		10,793,131	10,793,131	332,101	XXX
9999999 - Totals						69,553,244	XXX	59,917,879	70,382,654	(11,399,092)	(153,192)		(11,552,284)		58,830,459		10,722,784	10,722,784	2,714,219	XXX

Schedule D - Part 5 - Long Term Bonds and Stocks Acquired and Fully Disposed Of

NONE

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 *
THE FIFTH THIRD BANK					1,969,438	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			1,969,438	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			1,969,438	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX			1,969,438	XXX

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

1. January	2,710,346	4. April	12,203,184	7. July	14,149,457	10. October	6,627,896
2. February	9,410,294	5. May	14,819,583	8. August	4,040,390	11. November	4,242,145
3. March	14,356,355	6. June	12,336,698	9. September	3,337,144	12. December	1,969,438

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
8899999 - Total Cash Equivalents								

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Policy Holder Security	337,720	341,025		
5. California CA	B	Policy Holder Security	474,081	475,402		
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	Policy Holder Security	211,126	223,602		
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Policy Holder Security	112,573	113,675		
12. Hawaii HI						
13. Idaho ID	B	Policy Holder Security	288,838	306,894		
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	Policy Holder Security	249,331	261,691		
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT	B	Policy Holder Security	246,696	246,592		
28. Nebraska NE						
29. Nevada NV	B	Policy Holder Security	360,235	363,760		
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Policy Holder Security	349,710	347,813		
33. New York NY						
34. North Carolina NC	B	Policy Holder Security	528,929	550,500		
35. North Dakota ND						
36. Ohio OH	B	Policy Holder Security	4,543,243	4,753,451		
37. Oklahoma OK						
38. Oregon OR	B	Policy Holder Security	397,133	415,582		
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	Policy Holder Security	297,103	317,193		
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA	B	Policy Holder Security	599,346	599,977		
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	8,996,064	9,317,157		
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				

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