PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2017

of the Condition and Affairs of the

National Interstate Insurance Company

NAIC Group Code.....84, 84 (Current Period) (Prior Period) NAIC Company Code..... 32620 Employer's ID Number..... 34-1607395

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

Incorporated/Organized..... February 10, 1989 Commenced Business..... March 28, 1989

Statutory Home Office	3250 Interstate Drive….. Richfield ..... OH ..... US ..... 44286 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	3250 Interstate Drive….. Richfield ..... OH ..... US..... 44286 *(Street and Number) (City or Town, State, Country and Zip Code)*	330-659-8900 *(Area Code) (Telephone Number)*
Mail Address	3250 Interstate Drive….. Richfield ..... OH ..... US ..... 44286 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	3250 Interstate Drive….. Richfield ..... OH ..... US ..... 44286 *(Street and Number) (City or Town, State, Country and Zip Code)*	330-659-8900 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.natl.com	
Statutory Statement Contact	Leah Marie Blazek *(Name)* Leah.Blazek@natl.com *(E-Mail Address)*	330-659-8900 -5498 *(Area Code) (Telephone Number) (Extension)* 330-659-8904 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Anthony Joseph Mercurio	President	2. Arthur Jeffrey Gonzales	Senior VP, General Counsel, & Secretary
3. Julie Ann McGraw	Senior VP, Chief Financial Officer, & Treasurer	4. Gary Norman Monda	VP, Chief Investment Officer, & Assistant Treasurer

OTHER

James Allan Parks	VP & Chief Underwriting Officer	George Olaf Skuggen	Senior Vice President
Stephen Edward Winborn #	Senior Vice President	Terri Kaye Johnson	Vice President
Stephen Joseph Blankenship Jr.	Vice President	Matthew Jon Grimm	Vice President
Chris Edward Mikolay	Vice President	Shawn Vincent Los	Vice President
Anthony Derrick Brown	Vice President, Human Resources	Scott Edward Noerr	Vice President, Chief Information Officer

DIRECTORS OR TRUSTEES

Anthony Joseph Mercurio	George Olaf Skuggen #	Arthur Jeffrey Gonzales	Gary Norman Monda
Julie Ann McGraw	Stephen Edward Winborn #	James Allan Parks	

State of..... OH
County of..... Summit

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

(Signature)	(Signature)	(Signature)
Anthony Joseph Mercurio	Arthur Jeffrey Gonzales	Julie Ann McGraw
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Senior VP, General Counsel, & Secretary	Senior VP, Chief Financial Officer, & Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 23 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	Gross Investment Holdings 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	2,152,282	0.2	2,152,282		2,152,282	0.2
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	883,167	0.1	883,167		883,167	0.1
1.22 Issued by U.S. government sponsored agencies	44,114,134	4.2	44,114,134		44,114,134	4.2
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	2,751,723	0.3	2,751,723		2,751,723	0.3
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	7,032,272	0.7	7,032,272		7,032,272	0.7
1.43 Revenue and assessment obligations	160,161,564	15.2	160,161,564		160,161,564	15.2
1.44 Industrial development and similar obligations	12,433,948	1.2	12,433,948		12,433,948	1.2
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	308,487	0.0	308,487		308,487	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	26,366,938	2.5	26,366,938		26,366,938	2.5
1.513 All other	2,724,327	0.3	2,724,327		2,724,327	0.3
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	58,121,170	5.5	58,121,170		58,121,170	5.5
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other	40,416,818	3.8	40,416,818		40,416,818	3.8
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	317,170,789	30.0	317,170,789		317,170,789	30.0
2.2 Unaffiliated non-U.S. securities (including Canada)	33,126,793	3.1	33,126,793		33,126,793	3.1
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated	15,530,086	1.5	15,530,086		15,530,086	1.5
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	24,650,869	2.3	24,650,869		24,650,869	2.3
3.4 Other equity securities:						
3.41 Affiliated	172,717,498	16.3	172,177,910		172,177,910	16.3
3.42 Unaffiliated	815,253	0.1	815,253		815,253	0.1
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company	30,758,365	2.9	30,758,365		30,758,365	2.9
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	84,217,924	8.0	84,217,924		84,217,924	8.0
11. Other invested assets	20,423,666	1.9	20,423,666		20,423,666	1.9
12. Total invested assets	1,056,878,073	100.0	1,056,338,484	0	1,056,338,484	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		18,627,795
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	12,544,408	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	226,910	12,771,318
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	640,748	
	8.2 Totals, Part 3, Column 9		640,748
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		30,758,365
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		30,758,365

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		36,121,328
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)	2,861,518	2,861,518
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(5,375,535)	
	5.2 Totals, Part 3, Column 9	2,496,572	(2,878,963)
6.	Total gain (loss) on disposals, Part 3, Column 19		9,355,062
7.	Deduct amounts received on disposals, Part 3, Column 16		25,035,278
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		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		20,423,666
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		20,423,666

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		939,938,944
2.	Cost of bonds and stocks acquired, Part 3, Column 7		226,310,314
3.	Accrual of discount		2,726,176
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	83,292	
	4.2 Part 2, Section 1, Column 15	475,610	
	4.3 Part 2, Section 2, Column 13	(6,208,348)	
	4.4 Part 4, Column 11	(972,438)	(6,621,884)
5.	Total gain (loss) on disposals, Part 4, Column 19		2,915,336
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		236,649,998
7.	Deduct amortization of premium		4,991,068
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		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	117,207	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14	2,000,883	
	9.4 Part 4, Column 13	31,612	2,149,701
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		921,478,118
11.	Deduct total nonadmitted amounts		539,589
12.	Statement value at end of current period (Line 10 minus Line 11)		920,938,529

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	7,923,386	7,845,343	8,131,589	7,806,292
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	7,923,386	7,845,343	8,131,589	7,806,292
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	2,751,723	2,904,983	2,759,840	2,690,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	7,032,272	7,280,918	7,221,853	6,895,000
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	296,618,304	298,890,284	306,818,519	290,581,965
Industrial and Miscellaneous, SVO Identified	8. United States	360,311,934	368,224,487	365,310,986	369,824,460
Funds and Hybrid Securities (Unaffiliated)	9. Canada	7,413,834	7,664,615	7,634,636	7,458,833
	10. Other Countries	25,712,960	26,579,136	26,871,760	27,550,730
	11. Totals	393,438,727	402,468,238	399,817,382	404,834,023
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	707,764,412	719,389,766	724,749,183	712,807,280
PREFERRED STOCKS	14. United States	15,530,086	16,102,545	17,467,436	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	15,530,086	16,102,545	17,467,436	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	15,530,086	16,102,545	17,467,436	
COMMON STOCKS	20. United States	23,128,290	23,128,290	18,977,820	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries	2,337,831	2,337,831	1,969,914	
	23. Totals	25,466,121	25,466,121	20,947,734	
Parent, Subsidiaries and Affiliates	24. Totals	172,717,498	172,717,498	164,978,713	
	25. Total Common Stocks	198,183,620	198,183,620	185,926,447	
	26. Total Stocks	213,713,705	214,286,164	203,393,883	
	27. Total Bonds and Stocks	921,478,118	933,675,930	928,143,065	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 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	1,574,317	4,604,994	761,034	983,040		XXX	7,923,386	1.1	68,744,106	8.9	7,923,386	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	1,574,317	4,604,994	761,034	983,040	0	XXX	7,923,386	1.1	68,744,106	8.9	7,923,386	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1		209,886		1,465,418	1,076,419	XXX	2,751,723	0.4	3,180,557	0.4	2,751,723	
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	209,886	0	1,465,418	1,076,419	XXX	2,751,723	0.4	3,180,557	0.4	2,751,723	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	1,065,000	4,001,666	1,965,606			XXX	7,032,272	1.0	10,284,963	1.3	7,032,272	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	1,065,000	4,001,666	1,965,606	0	0	XXX	7,032,272	1.0	10,284,963	1.3	7,032,272	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	37,554,287	137,610,406	71,023,411	32,991,823	12,041,728	XXX	291,221,655	41.1	330,139,986	42.8	291,221,655	
5.2 NAIC 2		4,565,289				XXX	4,565,289	0.6		0.0	4,565,289	
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5		831,360				XXX	831,360	0.1	831,360	0.1	831,360	
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	37,554,287	143,007,054	71,023,411	32,991,823	12,041,728	XXX	296,618,304	41.9	330,971,346	42.9	296,618,304	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	28,270,386	168,467,566	101,626,539	9,822,254	239,818	XXX	308,426,563	43.6	262,307,174	34.0	95,257,225	213,169,337
6.2 NAIC 2	3,189,044	46,622,827	23,315,538	766,342		XXX	73,893,751	10.4	81,033,256	10.5	45,086,594	28,807,157
6.3 NAIC 3	642,470	6,209,377	991,216			XXX	7,843,063	1.1	11,441,874	1.5	6,428,969	1,414,094
6.4 NAIC 4	115,379	1,260,768	137,069	32,251		XXX	1,545,468	0.2	2,052,005	0.3	1,545,468	
6.5 NAIC 5	647,500	338,152	4			XXX	985,656	0.1	859,181	0.1	227,255	758,401
6.6 NAIC 6					0	XXX	0	0.0	6,792	0.0	0	0
6.7 Totals	32,864,778	222,898,691	126,070,365	10,620,847	239,818	XXX	392,694,500	55.5	357,700,281	46.4	148,545,511	244,148,989
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2					623,137	XXX	623,137	0.1		0.0	623,137	
7.3 NAIC 3				121,090		XXX	121,090	0.0	744,117	0.1	121,090	
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	121,090	623,137	XXX	744,227	0.1	744,117	0.1	744,227	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. **Total Bonds Current Year**												
10.1 NAIC 1	(d) 68,463,990	314,894,518	175,376,591	45,262,535	13,357,965	0	617,355,599	87.2	XXX	XXX	404,186,261	213,169,337
10.2 NAIC 2	(d) 3,189,044	51,188,116	23,315,538	766,342	623,137	0	79,082,177	11.2	XXX	XXX	50,275,020	28,807,157
10.3 NAIC 3	(d) 642,470	6,209,377	991,216	121,090	0	0	7,964,153	1.1	XXX	XXX	6,550,058	1,414,094
10.4 NAIC 4	(d) 115,379	1,260,768	137,069	32,251	0	0	1,545,468	0.2	XXX	XXX	1,545,468	0
10.5 NAIC 5	(d) 647,500	1,169,512	4	0	0	0	(c) 1,817,016	0.3	XXX	XXX	1,058,615	758,401
10.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	73,058,382	374,722,292	199,820,417	46,182,219	13,981,103	0	(b) 707,764,412	100.0	XXX	XXX	463,615,423	244,148,989
10.8 Line 10.7 as a % of Col. 7	10.3	52.9	28.2	6.5	2.0	0.0	100.0	XXX	XXX	XXX	65.5	34.5
11. **Total Bonds Prior Year**												
11.1 NAIC 1	152,036,463	305,416,380	167,219,445	38,415,884	11,568,615		XXX	XXX	674,656,787	87.4	486,732,594	187,924,193
11.2 NAIC 2	7,905,211	42,794,960	29,335,141	997,943			XXX	XXX	81,033,256	10.5	55,070,678	25,962,577
11.3 NAIC 3	700,660	6,836,466	3,855,271	170,461	623,132		XXX	XXX	12,185,991	1.6	9,845,546	2,340,444
11.4 NAIC 4		1,381,224	670,780				XXX	XXX	2,052,005	0.3	1,980,280	71,724
11.5 NAIC 5		1,690,541					XXX	XXX	(c) 1,690,541	0.2	1,064,291	626,250
11.6 NAIC 6	6,791		1		0		XXX	XXX	(c) 6,792	0.0	6,791	1
11.7 Totals	160,649,125	358,119,572	201,080,639	39,584,288	12,191,747	0	XXX	XXX	(b) 771,625,371	100.0	554,700,181	216,925,190
11.8 Line 11.7 as a % of Col. 9	20.8	46.4	26.1	5.1	1.6	0.0	XXX	XXX	100.0	XXX	71.9	28.1
12. **Total Publicly Traded Bonds**												
12.1 NAIC 1	51,944,132	191,748,296	107,637,259	39,499,350	13,357,224		404,186,261	57.1	486,732,594	63.1	404,186,261	XXX
12.2 NAIC 2	2,824,305	30,908,626	15,918,952		623,137		50,275,020	7.1	55,070,678	7.1	50,275,020	XXX
12.3 NAIC 3	502,377	4,935,375	991,216	121,090			6,550,058	0.9	9,845,546	1.3	6,550,058	XXX
12.4 NAIC 4	115,379	1,260,768	137,069	32,251			1,545,468	0.2	1,980,280	0.3	1,545,468	XXX
12.5 NAIC 5		1,058,615					1,058,615	0.1	1,064,291	0.1	1,058,615	XXX
12.6 NAIC 6					0		0	0.0	6,791	0.0	0	XXX
12.7 Totals	55,386,193	229,911,681	124,684,496	39,652,692	13,980,361	0	463,615,423	65.5	554,700,181	71.9	463,615,423	XXX
12.8 Line 12.7 as a % of Col. 7	11.9	49.6	26.9	8.6	3.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	7.8	32.5	17.6	5.6	2.0	0.0	65.5	XXX	XXX	XXX	65.5	XXX
13. **Total Privately Placed Bonds**												
13.1 NAIC 1	16,519,858	123,146,222	67,739,332	5,763,185	742		213,169,337	30.1	187,924,193	24.4	XXX	213,169,337
13.2 NAIC 2	364,739	20,279,490	7,396,585	766,342			28,807,157	4.1	25,962,577	3.4	XXX	28,807,157
13.3 NAIC 3	140,092	1,274,002					1,414,094	0.2	2,340,444	0.3	XXX	1,414,094
13.4 NAIC 4							0	0.0	71,724	0.0	XXX	0
13.5 NAIC 5	647,500	110,897	4				758,401	0.1	626,250	0.1	XXX	758,401
13.6 NAIC 6					0		0	0.0	1	0.0	XXX	0
13.7 Totals	17,672,189	144,810,611	75,135,921	6,529,527	742	0	244,148,989	34.5	216,925,190	28.1	XXX	244,148,989
13.8 Line 13.7 as a % of Col. 7	7.2	59.3	30.8	2.7	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	2.5	20.5	10.6	0.9	0.0	0.0	34.5	XXX	XXX	XXX	XXX	34.5

(a) Includes $.....239,751,057 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....4,000,042 current year, $.....1,253,063 prior year of bonds with Z designations and $.....0 current year, $.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $.....110,901 current year, $.....0 prior year of bonds with 5* designations and $.....0 current year, $.....6,792 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 $.....0; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 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		2,152,282		883,167		XXX	3,035,449	0.4	61,429,791	8.0	3,035,449	
1.2 Residential Mortgage-Backed Securities	1,574,317	2,452,712	761,034	99,873		XXX	4,887,937	0.7	7,314,315	0.9	4,887,937	
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.5 Totals	1,574,317	4,604,994	761,034	983,040	0	XXX	7,923,386	1.1	68,744,106	8.9	7,923,386	0
2. **All Other Governments**												
2.1 Issuer Obligations						XXX	0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations		209,886		1,465,418	1,076,419	XXX	2,751,723	0.4	3,180,557	0.4	2,751,723	
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.5 Totals	0	209,886	0	1,465,418	1,076,419	XXX	2,751,723	0.4	3,180,557	0.4	2,751,723	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations	1,065,000	4,001,666	1,965,606			XXX	7,032,272	1.0	10,284,963	1.3	7,032,272	
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.5 Totals	1,065,000	4,001,666	1,965,606	0	0	XXX	7,032,272	1.0	10,284,963	1.3	7,032,272	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	13,763,516	73,475,256	34,641,716	3,843,547	2,155,614	XXX	127,879,648	18.1	176,176,241	22.8	127,879,648	
5.2 Residential Mortgage-Backed Securities	17,978,555	39,878,428	18,748,546	2,313,237		XXX	78,918,767	11.2	89,110,233	11.5	78,918,767	
5.3 Commercial Mortgage-Backed Securities	218,391	771,499				XXX	989,890	0.1	1,497,165	0.2	989,890	
5.4 Other Loan-Backed and Structured Securities	5,593,825	28,881,871	17,633,149	26,835,039	9,886,115	XXX	88,829,999	12.6	64,187,707	8.3	88,829,999	
5.5 Totals	37,554,287	143,007,054	71,023,411	32,991,823	12,041,728	XXX	296,618,304	41.9	330,971,346	42.9	296,618,304	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	10,151,095	90,277,697	51,939,237	1,136,456	0	XXX	153,504,485	21.7	132,532,797	17.2	109,218,212	44,286,273
6.2 Residential Mortgage-Backed Securities	7,418,561	17,631,154	7,803,928	3,306,972	127,354	XXX	36,287,969	5.1	44,378,813	5.8	35,204,682	1,083,287
6.3 Commercial Mortgage-Backed Securities	392,888	2,484,438	3,975,849			XXX	6,853,176	1.0	7,573,699	1.0	2,672,191	4,180,984
6.4 Other Loan-Backed and Structured Securities	14,902,234	112,505,402	62,351,351	6,177,419	112,463	XXX	196,048,870	27.7	173,214,973	22.4	1,450,426	194,598,444
6.5 Totals	32,864,778	222,898,691	126,070,365	10,620,847	239,818	XXX	392,694,500	55.5	357,700,281	46.4	148,545,511	244,148,989
7. **Hybrid Securities**												
7.1 Issuer Obligations				121,090	623,137	XXX	744,227	0.1	744,117	0.1	744,227	
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.5 Totals	0	0	0	121,090	623,137	XXX	744,227	0.1	744,117	0.1	744,227	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 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		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Total Bonds Current Year**												
10.1 Issuer Obligations	24,979,610	170,116,786	88,546,559	7,449,678	3,855,170	XXX	294,947,804	41.7	XXX	XXX	250,661,531	44,286,273
10.2 Residential Mortgage-Backed Securities	26,971,434	59,962,294	27,313,509	5,720,082	127,354	XXX	120,094,674	17.0	XXX	XXX	119,011,386	1,083,287
10.3 Commercial Mortgage-Backed Securities	611,280	3,255,937	3,975,849	0	0	XXX	7,843,066	1.1	XXX	XXX	3,662,081	4,180,984
10.4 Other Loan-Backed and Structured Securities	20,496,059	141,387,274	79,984,500	33,012,458	9,998,578	XXX	284,878,869	40.3	XXX	XXX	90,280,424	194,598,444
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	73,058,382	374,722,292	199,820,417	46,182,219	13,981,103	0	707,764,412	100.0	XXX	XXX	463,615,423	244,148,989
10.7 Line 10.6 as a % of Col. 7	10.3	52.9	28.2	6.5	2.0	0.0	100.0	XXX	XXX	XXX	65.5	34.5
11. **Total Bonds Prior Year**												
11.1 Issuer Obligations	116,899,998	160,128,295	97,629,254	8,067,792	1,623,127	XXX	XXX	XXX	384,348,466	49.8	346,244,385	38,104,081
11.2 Residential Mortgage-Backed Securities	29,633,632	72,068,325	30,992,032	7,910,050	199,322	XXX	XXX	XXX	140,803,360	18.2	138,483,374	2,319,987
11.3 Commercial Mortgage-Backed Securities	722,472	2,006,757	6,341,635			XXX	XXX	XXX	9,070,865	1.2	4,904,515	4,166,350
11.4 Other Loan-Backed and Structured Securities	13,393,023	123,916,195	66,117,718	23,606,446	10,369,299	XXX	XXX	XXX	237,402,680	30.8	65,067,907	172,334,773
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
11.6 Totals	160,649,125	358,119,572	201,080,639	39,584,288	12,191,747	0	XXX	XXX	771,625,371	100.0	554,700,181	216,925,190
11.7 Line 11.6 as a % of Col. 9	20.8	46.4	26.1	5.1	1.6	0.0	XXX	XXX	100.0	XXX	71.9	28.1
12. **Total Publicly Traded Bonds**												
12.1 Issuer Obligations	22,294,458	140,341,254	77,487,314	6,683,336	3,855,170	XXX	250,661,531	35.4	346,244,385	44.9	250,661,531	XXX
12.2 Residential Mortgage-Backed Securities	26,766,751	59,332,036	27,075,616	5,710,371	126,613	XXX	119,011,386	16.8	138,483,374	17.9	119,011,386	XXX
12.3 Commercial Mortgage-Backed Securities	611,280	865,894	2,184,908			XXX	3,662,081	0.5	4,904,515	0.6	3,662,081	XXX
12.4 Other Loan-Backed and Structured Securities	5,713,706	29,372,497	17,936,659	27,258,985	9,998,578	XXX	90,280,424	12.8	65,067,907	8.4	90,280,424	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
12.6 Totals	55,386,193	229,911,681	124,684,496	39,652,692	13,980,361	0	463,615,423	65.5	554,700,181	71.9	463,615,423	XXX
12.7 Line 12.6 as a % of Col. 7	11.9	49.6	26.9	8.6	3.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	7.8	32.5	17.6	5.6	2.0	0.0	65.5	XXX	XXX	XXX	65.5	XXX
13. **Total Privately Placed Bonds**												
13.1 Issuer Obligations	2,685,153	29,775,533	11,059,246	766,342	0	XXX	44,286,273	6.3	38,104,081	4.9	XXX	44,286,273
13.2 Residential Mortgage-Backed Securities	204,683	630,259	237,893	9,711	742	XXX	1,083,287	0.2	2,319,987	0.3	XXX	1,083,287
13.3 Commercial Mortgage-Backed Securities		2,390,043	1,790,941			XXX	4,180,984	0.6	4,166,350	0.5	XXX	4,180,984
13.4 Other Loan-Backed and Structured Securities	14,782,353	112,014,776	62,047,841	5,753,473		XXX	194,598,444	27.5	172,334,773	22.3	XXX	194,598,444
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
13.6 Totals	17,672,189	144,810,611	75,135,921	6,529,527	742	0	244,148,989	34.5	216,925,190	28.1	XXX	244,148,989
13.7 Line 13.6 as a % of Col. 7	7.2	59.3	30.8	2.7	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	2.5	20.5	10.6	0.9	0.0	0.0	34.5	XXX	XXX	XXX	XXX	34.5

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	59,402,184	59,399,239		2,946	
2. Cost of short-term investments acquired	146,722,024	146,722,024			
3. Accrual of discount	75	75			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	206,112,186	206,109,240		2,946	
7. Deduct amortization of premium	12,098	12,098			
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0			
2. Cost of cash equivalents acquired	156,117,944		156,117,944	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	85,605,040		85,605,040	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	70,512,903	0	70,512,903	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	70,512,903	0	70,512,903	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
Land and Office Building, 3250 Interstate Drive		Richfield	OH	11/01/2000.	11/01/2000.	15,256,419		10,587,563	10,587,563	391,729			(391,729)		1,786,878	1,062,708
Land and Office Building, 4059 Kinross Lakes Parkway		Richfield	OH	10/17/2006.	10/17/2006.	9,165,529		6,739,747	6,739,747	249,019			(249,019)		1,509,058	491,163
Land and Office Building - Construction in progress		Richfield	OH			13,431,054		13,431,054	13,431,054				0			
0299999. Properties Occupied by the Reporting Entity - Administrative						37,853,002	0	30,758,364	30,758,364	640,748	0	0	(640,748)	0	3,295,936	1,553,871
0399999. Total - Properties Occupied by the Reporting Entity						37,853,002	0	30,758,364	30,758,364	640,748	0	0	(640,748)	0	3,295,936	1,553,871
0699999. Totals						37,853,002	0	30,758,364	30,758,364	640,748	0	0	(640,748)	0	3,295,936	1,553,871

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Land and Office Building - Construction in progress	Richfield	OH	01/15/2017.	Snavely Building Co.	348,630		348,630	
Land and Office Building - 3250 Interstate Drive	Richfield	OH	01/15/2017.	Jamco Voice and Data Communications			9,696	10,055
Land and Office Building - Construction in progress	Richfield	OH	02/15/2017.	Kaczmar and Snavely Building Co	695,727		695,727	
Land and Office Building - 3250 Interstate Drive	Richfield	OH	03/15/2017.	Snavely Building Co.				89,733
Land and Office Building - Construction in progress	Richfield	OH	03/15/2017.	Snavely Building Co.	912,796		912,796	
Land and Office Building - 3250 Interstate Drive	Richfield	OH	03/15/2017.	Jamco Voice and Data Communications			9,936	10,055
Land and Office Building - Construction in progress	Richfield	OH	04/15/2017.	Snavely Building Co.	802,602		802,602	
Land and Office Building - 3250 Interstate Drive	Richfield	OH	05/15/2017.	Snavely Building Co.				117,066
Land and Office Building - Construction in progress	Richfield	OH	05/15/2017.	Snavely Building Co.	969,413		969,413	
Land and Office Building - Construction in progress	Richfield	OH	05/15/2017.	Gardiner Trane	31,500		31,500	
Land and Office Building - Construction in progress	Richfield	OH	05/15/2017.	Ritenour Group	60,000		60,000	
Land and Office Building - Construction in progress	Richfield	OH	05/15/2017.	Kaczmar Group	95,346		95,345	
Land and Office Building - Construction in progress	Richfield	OH	06/15/2017.	Snavely Building Co.	1,021,498		1,021,498	
Land and Office Building - Construction in progress	Richfield	OH	07/15/2017.	Snavely Building Co.	652,557		652,557	
Land and Office Building - Construction in progress	Richfield	OH	08/15/2017.	Kaczmar Group	11,619		11,619	
Land and Office Building - Construction in progress	Richfield	OH	08/15/2017.	Snavely Building Co.	1,075,184		1,075,184	
Land and Office Building - Construction in progress	Richfield	OH	09/15/2017.	Snavely Building Co.	1,802,008		1,802,008	
Land and Office Building - Construction in progress	Richfield	OH	10/15/2017.	Snavely Building Co.	1,104,665		1,104,665	
Land and Office Building - Construction in progress	Richfield	OH	10/15/2017.	Jamco Voice and Data Communications	21,500		21,500	
Land and Office Building - Construction in progress	Richfield	OH	10/15/2017.	Cicogna Electric and Sign	21,037		21,037	
Land and Office Building - Construction in progress	Richfield	OH	11/15/2017.	Snavely Building Co.	1,373,094		1,373,094	
Land and Office Building - Construction in progress	Richfield	OH	11/15/2017.	CDW Direct, LLC	16,247		16,247	
Land and Office Building - Construction in progress	Richfield	OH	11/15/2017.	Gardiner Trane	30,796		30,796	
Land and Office Building - Construction in progress	Richfield	OH	12/15/2017.	Snavely Building Co.	1,265,039		1,265,039	
Land and Office Building - Construction in progress	Richfield	OH	12/15/2017.	Kaczmar Group	82,140		82,140	
Land and Office Building - Construction in progress	Richfield	OH	12/15/2017.	Jamco Voice and Data Communications	67,282		67,282	
Land and Office Building - Construction in progress	Richfield	OH	12/15/2017.	Media Obsessions	83,729		83,729	
0199999. Total - Acquired by Purchase					12,544,408	0	12,564,039	226,910
0399999. Totals					12,544,408	0	12,564,039	226,910

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
000000 00 0	CF Special Situation Fund I, LP		Cleveland	OH	Clutterbuck Funds LLC		08/30/2006	11		1,570,596	1,570,596	(7,415,822)							0.810
000000 00 0	Canal Mezzanine Partners II, LP		Twinsburg	OH	Canal Mezzanine Partners II, LP		08/28/2012	2	3,250,000	3,997,744	3,997,744	318,370						637,258	24.590
000000 00 0	Canal Capital Partners III, LP		Twinsburg	OH	Canal Capital Managment III, LLC		05/01/2015	2	1,380,000	1,379,424	1,379,424	302,986						6,120,000	37.500
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated									4,630,000	6,947,764	6,947,764	(6,794,466)	0	0	0	0	0	6,757,258	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Primus Capital Fund VII LP		Cleveland	OH	Primus Capital Fund VII, LP		12/31/2012	1	8,162,476	9,729,059	9,729,059	1,058,439						801,845	2.830
000000 00 0	Fort Washington Private Equity Opportunities Fund III, LP		Cincinnati	OH	Fort Washington Investment Advisors, Inc		06/30/2014	1	2,630,913	3,746,843	3,746,843	360,493						2,150,000	3.520
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated									10,793,388	13,475,902	13,475,902	1,418,932	0	0	0	0	0	2,951,845	XXX
4499999. Subtotal - Unaffiliated									15,423,388	20,423,666	20,423,666	(5,375,535)	0	0	0	0	0	9,709,103	XXX
4699999. Totals									15,423,388	20,423,666	20,423,666	(5,375,535)	0	0	0	0	0	9,709,103	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated										
000000 00 0	PRIMUS CAPITAL FUND VII LP	CLEVELAND	OH	PRIMUS CAPITAL FUND VII, LP	12/31/2012.	1		2,411,518		2.830
000000 00 0	FORT WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III, LP	CINCINNATI	OH	FORT WASHINGTON INVESTMENT ADVISORS, INC	06/30/2014.	1		450,000		3.520
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							0	2,861,518	0	XXX
4499999. Subtotal - Unaffiliated							0	2,861,518	0	XXX
4699999. Totals							0	2,861,518	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
000000 00 0	CF SPECIAL SITUATION FUND I, LP	CLEVELAND	OH.	Liquidation by National Interstate Insurance Company	08/30/2006.	07/26/2017.	13,508,622	3,902,630				3,902,630		17,411,252	17,411,252		7,411,252	7,411,252	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							13,508,622	3,902,630	0	0	0	3,902,630	0	17,411,252	17,411,252	0	7,411,252	7,411,252	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	PRIMUS CAPITAL FUND VII LP	CLEVELAND	OH.	PRIMUS CAPITAL FUND VII, LP	12/31/2012.	07/27/2017.	1,308,305	(557,879)				(557,879)		1,308,305	1,308,305		847,176	847,176	
000000 00 0	ANCORA MERGER ARBITRAGE FUND LP	CLEVELAND	OH.	Liquidation by National Interstate Insurance Company	05/01/2012.	04/21/2017.	5,848,179	(848,179)				(848,179)		5,000,000	5,815,721		815,721	815,721	
000000 00 0	FORT WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III, LP	CINCINNATI	OH.	FORT WASHINGTON INVESTMENT ADVISORS, INC	06/30/2014.	12/28/2017.	500,000					0		500,000	500,000		280,913	280,913	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							7,656,484	(1,406,058)	0	0	0	(1,406,058)	0	6,808,305	7,624,026	0	1,943,810	1,943,810	0
4499999. Subtotal - Unaffiliated							21,165,106	2,496,572	0	0	0	2,496,572	0	24,219,557	25,035,278	0	9,355,062	9,355,062	0
4699999. Totals							21,165,106	2,496,572	0	0	0	2,496,572	0	24,219,557	25,035,278	0	9,355,062	9,355,062	0

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
911759 KD 9	HUD-HSNG URB DEV 5.42 08/01/2028		..	2	1	1,042,325	105.376	911,504	865,000	883,167		(30,726)			5.420	1.783	FA	19,535	46,883	08/08/2012.	08/01/2028.
912828 A4 2	US TREASURY N/B 2.00 11/30/2020		..		1	1,003,125	100.094	1,000,938	1,000,000	1,003,074		(51)			2.000	1.891	MN	1,758		12/13/2017.	11/30/2020.
912828 F3 9	U.S. TREASURY NOTES 1.75 09/30/2019	SD	..		1	605,625	99.781	598,688	600,000	602,045		(1,148)			1.750	1.551	MS	2,683	10,500	10/29/2014.	09/30/2019.
912828 F6 2	U.S. TREASURY NOTES 1.50 10/31/2019	SD	..		1	322,475	99.313	317,800	320,000	321,540		(828)			1.500	1.233	AO	822	4,800	11/14/2016.	10/31/2019.
912828 F6 2	U.S. TREASURY NOTES 1.50 10/31/2019		..		1	181,392	99.313	178,763	180,000	180,867		(466)			1.500	1.233	AO	462	2,700	11/14/2016.	10/31/2019.
912833 KX 7	U.S. TREASURY STRIPS 0.00 11/15/19	@SD	..		1	14,732	96.602	48,301	50,000	44,755		2,577				6.019	N/A			04/06/1999.	11/15/2019.
0199999. U.S. Government - Issuer Obligations						3,169,674	XXX	3,055,992	3,015,000	3,035,449	0	(30,642)	0	0	XXX	XXX	XXX	25,260	64,883	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36241L S7 2	GNJO PL 783242 PT 3.00 02/15/2026		..		1	312,610	102.101	303,054	296,819	308,487		(4,627)			3.000	1.361	MON	742	8,911	06/27/2016.	02/15/2026.
38373A D9 4	GNR 2009-69 PV PAC 4.00 08/20/2039		..		1	50,877	104.977	50,802	48,394	50,321		(738)			4.000	2.295	MON	161	1,828	12/19/2017.	08/20/2039.
38375C 6N 5	GNR 2012-116 PG PAC 2.00 10/20/2040		..		1	99,592	99.581	96,623	97,030	98,080		(1,611)			2.000	0.138	MON	162	1,941	01/25/2013.	10/20/2040.
38375G 2G 5	GNR 2012-102 DN SEQ 1.50 09/20/2040		..		1	485,869	95.787	465,689	486,173	485,752		74			1.500	1.501	MON	608	7,299	08/27/2012.	09/20/2040.
38376E VJ 1	GNR 2009-110 AB SEQ 4.00 04/16/2039		..		1	186,583	103.567	184,436	178,083	183,034		(2,729)			4.000	2.343	MON	594	7,123	08/16/2011.	04/16/2039.
38376X L5 0	GNR 2010-31 AP PAC 4.00 08/20/38		..		1	265,493	101.868	259,938	255,173	258,219		(4,534)			4.000	2.081	MON	851	10,207	06/16/2011.	08/20/2038.
38377E NN 0	GNR 2010-42 NH PAC 4.00 04/20/39		..		1	218,818	102.285	215,665	210,848	213,841		(3,105)			4.000	2.401	MON	703	8,434	06/16/2011.	04/20/2039.
38377K FN 5	GNR 2010-115 NW PAC 3.50 01/20/38		..		1	472,593	100.353	444,617	443,051	443,051		(5,740)			3.500	1.571	MON	1,292	15,845	03/22/2013.	01/20/2038.
38377L ZD 3	GNR 2010-127 NH PAC 3.00 02/20/39		..		1	464,336	100.755	454,141	450,739	456,546		(4,586)			3.000	1.911	MON	1,127	13,522	06/16/2011.	02/20/2039.
38378T AF 7	GNR 2013-71 GA PAC 2.50 07/20/2041		..		1	494,464	100.221	494,109	493,019	493,722		(205)			2.500	2.443	MON	1,027	12,325	09/25/2013.	07/20/2041.
38379X KD 1	GNR 2016-83 AP 3.00 10/20/2045		..		1	1,910,680	99.362	1,820,275	1,831,963	1,896,885		(17,695)			3.000	1.956	MON	4,580	54,959	07/28/2016.	10/20/2045.
0299999. U.S. Government - Residential Mortgage-Backed Securities						4,961,915	XXX	4,789,351	4,791,292	4,887,937	0	(45,495)	0	0	XXX	XXX	XXX	11,846	142,395	XXX	XXX
0599999. Total - U.S. Government						8,131,589	XXX	7,845,343	7,806,292	7,923,386	0	(76,137)	0	0	XXX	XXX	XXX	37,106	207,278	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
20772J GT 3	CONNECTICUT-REF-C 5.00 06/01/2021		..		1FE	228,190	109.441	207,938	190,000	209,886		(5,591)			5.000	1.826	JD	792	9,500	08/22/2014.	06/01/2021.
68609T DM 7	OREGON ST V 4.00 12/01/2048		..	2	1FE	1,076,650	107.556	1,075,560	1,000,000	1,076,419		(231)			4.000	3.016	JD	1,222		12/14/2017.	12/01/2048.
93974C L7 3	WA ST REF SER R 4.00 07/01/2028	SD	..	2	1FE	1,455,000	108.099	1,621,485	1,500,000	1,465,418		2,562			4.000	4.275	JJ	30,000	60,000	08/28/2013.	07/01/2028.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						2,759,840	XXX	2,904,983	2,690,000	2,751,723	0	(3,260)	0	0	XXX	XXX	XXX	32,014	69,500	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						2,759,840	XXX	2,904,983	2,690,000	2,751,723	0	(3,260)	0	0	XXX	XXX	XXX	32,014	69,500	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
021807 KC 5	ALTOONA AREA SD-REV 3.00 12/01/2023		..	2	1FE	553,334	104.487	559,005	535,000	544,809		(1,847)			3.000	2.600	JD	1,338	16,050	02/21/2013.	12/01/2023.
044825 BX 4	ASHTABULA SD SRS 2012 4.00 12/01/2023		..	3	1FE	911,029	105.878	894,669	845,000	881,070		(5,455)			4.000	3.202	JD	2,817	33,800	01/24/2012.	12/01/2023.
044825 BX 4	ASHTABULA SD SRS 2012 4.00 12/01/2023	SD	..	3	1FE	118,595	105.878	116,466	110,000	114,696		(710)			4.000	3.202	JD	367	4,400	01/24/2012.	12/01/2023.
154686 FK 0	CENTRL OH SOL WST- 3.10 12/01/2020		..		1FE	400,000	100.406	401,624	400,000	400,008					3.100	3.100	JD	1,033	12,400	07/31/2013.	12/01/2020.
447025 GT 8	HUNTSVILLE AL REF SR B 5.00 09/01/2020	SD	..	2	1FE	850,553	102.358	767,685	750,000	758,132		(11,882)			5.000	3.340	MS	12,500	37,500	02/13/2009.	09/01/2020.
463020 PY 7	IRONDALE-B-REF-TXB 2.70 10/01/2021		..		1FE	377,500	100.100	380,380	380,000	378,646		338			2.700	2.801	AO	2,565	10,260	06/06/2014.	10/01/2021.
490278 3L 0	KENT CNTY MI 5.00 01/01/2022	SD	..	2	1FE	1,151,061	111.031	1,215,789	1,095,000	1,135,931		(10,726)			5.000	3.848	JJ	27,375	54,750	07/28/2016.	01/01/2022.
604280 CD 7	MINOCQUA WI SD 1 TXB 5.40 03/01/2025		..		1FE	428,400	105.782	444,284	420,000	425,031		(566)			5.400	5.198	MS	7,560	22,680	12/28/2010.	03/01/2025.
735014 JR 4	PORT OLYMPIA-A-AMT 4.50 12/01/2022		..		1FE	1,347,588	110.728	1,433,928	1,295,000	1,328,949		(6,156)			4.500	3.908	JD	4,856	58,275	06/27/2016.	12/01/2022.
800722 FR 6	SANGAMON SD #3-UNR 5.00 12/15/2018		..	2	1FE	1,083,793	100.196	1,067,087	1,065,000	1,065,000		(10,156)			5.000	4.939	DEC	2,367	53,250	02/23/2016.	12/15/2018.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						7,221,853	XXX	7,280,918	6,895,000	7,032,272	0	(47,161)	0	0	XXX	XXX	XXX	62,777	303,365	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						7,221,853	XXX	7,280,918	6,895,000	7,032,272	0	(47,161)	0	0	XXX	XXX	XXX	62,777	303,365	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
01179R LA 9	AK MUNI BOND BK-B- 5.00 03/01/2024		..		1FE	1,390,257	114.842	1,383,846	1,205,000	1,340,527		(19,737)			5.000	2.989	MS	20,083	60,250	05/14/2015.	03/01/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
02765U GR 9	AMER MUNI PWR OH PREREF 5.00 02/15/2018	SD..	..		1FE	942,378	100.539	929,986	925,000	925,733		(5,899)			5.000	4.338	FA	17,472	46,250	01/21/2015.	02/15/2018.
02765U HP 2	AMER MUNI PWR OH REF 5.00 02/15/2018	SD..	..		1FE	76,409	100.468	75,351	75,000	75,059		(478)			5.000	4.338	FA	1,417	3,750	01/21/2015.	02/15/2018.
047870 BA 7	ATLANTA WTR SER A 5.50 11/01/2022	SD..	..		1FE	2,307,000	116.008	2,320,160	2,000,000	2,150,520		(27,889)			5.500	3.781	MN	18,333	110,000	10/28/2011.	11/01/2022.
047870 BA 7	ATLANTA WTR SER A 5.50 11/01/2022	..	..		1FE	1,153,500	116.008	1,160,080	1,000,000	1,075,260		(13,944)			5.500	3.781	MN	9,167	55,000	10/28/2011.	11/01/2022.
130536 QR 9	CA POLL CTRL FIN A1 3.375 7/01/25(WM)	SD..	..		1FE	1,500,000	104.138	1,562,070	1,500,000	1,500,000					3.375	3.375	JJ	25,313	50,625	06/19/2015.	07/01/2025.
130536 QW 8	CA ST POLL B-2 3.125 11/01/2040 (WM)	SD..	..		1FE	1,000,000	102.802	1,028,020	1,000,000	999,995		0			3.125	3.125	MN	5,208	31,250	10/30/2015.	11/01/2040.
167664 ZE 4	CHICAGO IL BLDG REF 5.00 03/01/2019	..	..	2	2FE	1,009,309	100.102	1,001,020	1,000,000	1,000,000		(2,635)			5.000	5.000	MS	16,667	50,000	07/28/2016.	03/01/2019.
18610R AD 6	CLEVE-CUYAHOGA 6.625 2/15/2021	..	..		1FE	400,400	106.459	425,836	400,000	400,130		(36)			6.625	6.613	FA	10,011	26,500	10/29/2009.	02/15/2021.
19463P DF 8	COLLIER CNTY FL GAS-REF 4.00 06/01/2022	..	..	2	1FE	3,268,667	104.157	3,181,996	3,055,000	3,125,227		(27,616)			4.000	3.006	JD	10,183	122,200	06/07/2012.	06/01/2022.
249218 AU 2	DENVER CO SCHS COPS B 2.598 12/15/2021	..	..	1	1FE	1,468,455	100.040	1,550,620	1,550,000	1,507,984		9,780			2.598	3.335	JD	1,790	40,269	09/25/2013.	12/15/2021.
25483V EQ 3	DC ASSN AMERN MED CLG B 5.00 10/01/2021	..	..		1FE	2,907,467	110.578	2,880,557	2,605,000	2,732,840		(31,317)			5.000	3.589	AO	32,563	130,250	11/22/2011.	10/01/2021.
29509P JB 6	ERIE CNTY NY IDA 5.00 05/01/2022	SD..	..		1FE	1,458,144	113.348	1,360,176	1,200,000	1,319,891		(25,852)			5.000	2.550	MN	10,000	60,000	04/25/2012.	05/01/2022.
29509P JB 6	ERIE CNTY NY IDA 5.00 05/01/2022	..	..		1FE	972,096	113.348	906,784	800,000	879,927		(17,234)			5.000	2.550	MN	6,667	40,000	04/25/2012.	05/01/2022.
311450 FE 5	FARMINGTON PCR B 4.70 09/01/2024 (AZD)	SD..	..	2	1FE	2,110,040	106.758	2,135,160	2,000,000	2,039,446		(12,912)			4.700	3.957	AO	23,500	94,000	12/19/2011.	09/01/2024.
312432 VS 3	FAYETTE CNTY KY SD FIN A 4.00 04/01/2023	..	..	3	1FE	1,671,261	108.038	1,615,168	1,495,000	1,587,382		(16,157)			4.000	2.728	AO	14,950	59,800	06/22/2012.	04/01/2023.
3130A6 LE 5	FED HOME LN BANK 2.23 07/26/22	..	..	2	1	1,975,000	99.258	1,960,344	1,975,000	1,974,979		4			2.230	2.230	JJ	18,963	44,043	10/06/2015.	07/26/2022.
3130A7 CX 1	FED HOME LN BANK 0001 0.875 03/19/2018	..	..		1	1,999,380	99.884	1,997,684	2,000,000	1,999,935		299			0.875	0.890	MS	4,958	17,500	02/17/2016.	03/19/2018.
3130A7 H7 3	FED HOME LN BANK 0001 1.00 03/29/2018	..	..	2	1	1,325,000	99.899	1,323,666	1,325,000	1,325,000					1.000	1.000	MS	3,386	13,250	03/24/2016.	03/29/2018.
3130A7 PR 0	FED HOME LN BANK 0000 1.00 04/28/2021	..	..	2	1	1,610,000	99.027	1,594,328	1,610,000	1,610,000					1.250	1.250	AO	3,522	18,113	05/16/2016.	04/28/2021.
3130A8 3W 1	FED HOME LN BANK 1 05/25/21	..	..	2	1	2,068,835	98.625	2,041,544	2,070,000	2,069,154		319			1.500	1.522	MN	3,105	21,881	09/13/2017.	05/25/2021.
3130A8 7G 2	FED HOME LN BANK 1.20 05/24/2019	..	..	2	1	2,075,000	99.053	2,055,350	2,075,000	2,075,000					1.200	1.200	MN	2,559	24,900	05/25/2016.	05/24/2019.
3130A8 RQ 8	FED HOME LN BANK 1.20 07/26/2019	..	..	2	1	1,500,000	98.797	1,481,951	1,500,000	1,500,000					1.200	1.200	JJ	7,750	18,000	07/18/2016.	07/26/2019.
31331G NX 3	FED FARM CREDIT 4.125 03/04/2019	..	..		1	170,303	102.611	167,256	163,000	168,080		(1,406)			4.125	1.440	MS	2,185	330	09/13/2017.	03/04/2019.
31331J 7G 2	FED FARM CREDIT 3.15 01/12/18	SD..	..		1	2,039,622	100.050	2,031,023	2,030,000	2,030,072		(2,325)			3.150	3.033	JJ	30,019	63,945	06/27/2016.	01/12/2018.
31331J 7G 2	FED FARM CREDIT 3.15 01/12/18	..	..		1	884,171	100.050	880,444	880,000	880,031		(1,008)			3.150	3.033	JJ	13,013	27,720	06/27/2016.	01/12/2018.
31331J AW 3	FED FARM CREDIT 4.15 01/07/2019	..	..		1	268,592	102.329	242,519	237,000	241,668		(4,492)			4.150	2.180	JJ	4,754	9,836	08/26/2011.	01/07/2019.
31331Q X3 6	FED FARM CREDIT 4.25 06/18/2018	..	..		1	66,595	101.260	58,731	58,000	58,643		(1,368)			4.250	1.839	JD	89	2,465	11/29/2011.	06/18/2018.
31331X RF 1	FED FARM CREDIT 5.125 02/05/2018	..	..		1	1,404,065	100.344	1,199,106	1,195,000	1,197,879		(30,219)			5.125	2.542	FA	24,838	61,244	06/24/2010.	02/05/2018.
31331X RF 1	FED FARM CREDIT 5.125 02/05/2018	SD..	..		1	123,370	100.344	105,361	105,000	105,253		(2,655)			5.125	2.542	FA	2,182	5,381	06/24/2010.	02/05/2018.
31331X SW 3	FED FARM CREDIT 5.05 03/15/2019	..	..		1	157,617	103.773	134,905	130,000	134,879		(3,966)			5.050	1.885	MS	1,933	6,565	12/29/2011.	03/15/2019.
31331Y 4S 6	FED FARM CREDIT 5.05 08/01/18	..	..	2	1	2,809,270	101.974	2,528,965	2,480,000	2,509,156		(48,862)			5.050	3.000	FA	52,183	125,240	04/28/2011.	08/01/2018.
313370 E3 8	FED HOME LN BANK 3.375 06/12/2020	..	..		1	197,425	103.124	195,935	190,000	192,832		(1,104)			3.375	2.741	JD	338	6,413	08/22/2013.	06/12/2020.
313371 4H 6	FED HOME LN BANK 3.00 03/18/2020	..	..		1	499,441	102.192	480,302	470,000	478,724		(3,809)			3.000	2.137	MS	4,034	14,100	12/22/2014.	03/18/2020.
313383 ZU 8	FED HOME LN BANK 3.00 09/10/2021	..	..		1	894,978	103.057	906,897	880,000	887,363		(1,870)			3.000	2.760	MS	8,140	26,400	09/25/2013.	09/10/2021.
3133X0 PF 0	FED HOME LN BANK 5.375 08/15/2018	..	..		1	298,010	102.305	255,763	250,000	254,153		(6,539)			5.375	2.663	FA	5,076	13,438	09/20/2010.	08/15/2018.
3133X7 2S 2	FED HOME LN BANK 5.375 05/15/2019	..	..		1	1,849,104	104.686	1,622,627	1,550,000	1,602,283		(36,861)			5.375	2.850	MN	10,646	83,312	09/08/2010.	05/15/2019.
3133X8 AS 1	FED HOME LN BANK 5.125 08/15/2019	..	..		1	384,682	105.083	367,789	350,000	357,502		(4,407)			5.125	3.750	FA	6,776	17,938	02/18/2011.	08/15/2019.
3133XP CT 9	FED HOME LN BANK 4.25 03/09/2018	SD..	..		1	1,086,392	100.527	1,005,267	1,000,000	1,002,873		(14,988)			4.250	2.709	MS	13,222	42,406	02/04/2016.	03/09/2018.
3133XP CT 9	FED HOME LN BANK 4.25 03/09/2018	..	..		1	878,891	100.527	813,261	809,000	811,325		(12,125)			4.250	2.709	MS	10,697	34,306	02/04/2016.	03/09/2018.
3133XU 3G 6	FED HOME LN BANK 4.375 07/01/2019	..	..		1	293,185	103.620	259,050	250,000	259,126		(5,942)			4.375	1.895	JJ	5,469	10,938	12/29/2011.	07/01/2019.
3133XU MS 9	FED HOME LN BANK 4.50 09/13/2019	..	..		1	2,961,508	104.267	2,690,078	2,580,000	2,666,825		(49,644)			4.500	2.462	MS	34,830	116,100	01/30/2012.	09/13/2019.
3133XX P5 0	FED HOME LN BANK 4.125 03/13/2020	..	..		1	594,486	104.585	549,072	525,000	546,131		(9,271)			4.125	2.239	MS	6,497	21,656	02/04/2016.	03/13/2020.
3134G8 XX 2	FREDDIE MAC 0000 1.25 04/28/2021	..	..	2	1	1,193,000	98.522	1,175,370	1,193,000	1,178,298		(7,750)			1.375	0.387	AO	2,871	14,913	04/20/2016.	04/28/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3134G8 Z2 8	FREDDIE MAC 1.125 04/28/2021			2	1	1,219,000	98.341	1,198,772	1,219,000	1,219,000					1.125	1.125	AO	2,400	13,714	04/20/2016.	04/28/2021.
3134G9 FJ 1	FREDDIE MAC 1 05/25/21			2	1	705,000	98.676	695,667	705,000	705,000					1.375	1.375	MN	969	9,694	05/03/2016.	05/25/2021.
3134G9 RQ 2	FREDDIE MAC 1 06/15/21			2	1	1,160,000	98.990	1,148,279	1,160,000	1,160,000					1.500	1.500	JD	773	17,400	05/24/2016.	06/15/2021.
3134G9 T3 1	FREDDIE MAC 1 07/27/21 0000			2	1	3,465,000	98.238	3,403,940	3,465,000	3,465,000					1.125	1.125	JJ	16,675	38,981	08/04/2016.	07/27/2021.
3134G9 U4 7	FREDDIE MAC 1 08/25/21			2	1	1,385,000	97.958	1,356,714	1,385,000	1,385,000					1.500	1.500	FA	7,271	20,775	07/20/2016.	08/25/2021.
3134G9 UM 7	FREDDIE MAC 1 06/30/21			2	1	1,025,000	98.213	1,006,687	1,025,000	1,025,000					1.500	1.500	JD	43	15,374	06/09/2016.	06/30/2021.
3134G9 V3 8	FREDDIE MAC 1.02 07/27/21			2	1	2,617,380	98.471	2,579,932	2,620,000	2,619,232		1,332			1.020	1.072	JJ	11,432	26,576	08/09/2016.	07/27/2021.
3134G9 YJ 0	FREDDIE MAC 1.3 06/30/21 0001			2	1	775,000	98.604	764,183	775,000	775,000					1.300	1.300	JD	28	10,075	06/21/2016.	06/30/2021.
31359M SD 6	FANNIE MAE 4.60 06/05/2018			2	1	211,143	101.308	202,616	200,000	200,833		(1,901)			4.600	3.609	JD	664	9,200	06/27/2016.	06/05/2018.
3136FT B7 3	FANNIE MAE 2.00 02/07/2020			2	1	1,429,700	100.038	1,450,551	1,450,000	1,442,905		3,264			2.000	2.240	FA	11,600	29,000	10/22/2013.	02/07/2020.
396321 CT 6	GREENVILLE NC UTIL TX B 5.78 11/01/2018				1FE	170,424	102.536	164,058	160,000	161,065		(1,224)			5.780	4.953	MN	1,541	9,686	05/18/2009.	11/01/2018.
396321 CT 6	GREENVILLE NC UTIL TX B 5.78 11/01/2018	SD			1FE	69,235	102.536	66,648	65,000	65,433		(497)			5.780	4.953	MN	626	3,935	05/18/2009.	11/01/2018.
407288 WP 0	HAMILTON CNTY OH SWR B 5.46 12/01/2021			2	1FE	1,006,192	106.047	933,214	880,000	922,144		(21,096)			5.460	2.873	JD	4,004	48,048	10/28/2013.	12/01/2021.
413890 CX 0	HARRIS CN HOUSTON- 5.00 11/15/2023				1FE	1,863,832	116.442	1,804,851	1,550,000	1,767,032		(33,995)			5.000	2.427	MN	9,903	77,500	02/04/2016.	11/15/2023.
45506D DR 3	IN ST FIN AUTH C 5.00 02/01/2032	SD		3	1FE	1,153,170	115.866	1,158,660	1,000,000	1,130,595		(6,904)			5.000	3.794	FA	20,833	50,000	07/25/2014.	02/01/2032.
45528U DG 3	INDIANAPOLIS IN K 5.00 06/01/2021	SD			1FE	3,449,460	109.850	3,295,500	3,000,000	3,178,416		(48,724)			5.000	3.150	JD	12,500	150,000	12/22/2011.	06/01/2021.
46246K J2 9	IA FIN-TXB-B-ST RE 3.73 08/01/2021			1	1FE	1,216,818	104.323	1,225,795	1,175,000	1,195,373		(5,283)			3.730	3.214	FA	18,261	43,828	09/17/2013.	08/01/2021.
47770V AJ 9	JOBSOHIO BEVERAGE 4.00 01/01/2023				1FE	1,716,967	109.411	1,641,165	1,500,000	1,620,665		(22,529)			4.000	2.288	JJ	30,000	60,000	06/27/2016.	01/01/2023.
47770V AU 4	JOBSOHIO BEVERAGE-B -OH 2.467			1	1FE	950,000	100.213	952,024	950,000	950,007					2.467	2.467	JJ	11,718	23,437	01/29/2013.	01/01/2020.
485429 KY 9	KS DEV FIN-K 3.50 06/01/2023	SD		3	1FE	1,996,777	102.887	1,985,719	1,930,000	1,974,758		(7,518)			3.500	3.032	JD	5,629	67,550	12/22/2015.	06/01/2023.
485429 KY 9	KS DEV FIN-K 3.50 06/01/2023			3	1FE	1,107,021	102.887	1,100,891	1,070,000	1,094,814		(4,168)			3.500	3.032	JD	3,121	37,450	12/22/2015.	06/01/2023.
502810 AC 8	LA CROSSE RES REF 6.00 11/01/2021 (XEL)	SD			1FE	3,008,445	115.755	2,893,875	2,500,000	2,759,839		(62,913)			6.000	3.102	MN	25,000	150,000	03/18/2014.	11/01/2021.
574298 CS 2	MD ST TRANSPRTN AUTH 5.00 03/01/2023	SD		2	1FE	3,410,544	111.317	3,328,378	2,990,000	3,222,694		(51,693)			5.000	2.999	MS	49,833	149,500	03/18/2014.	03/01/2023.
59465H UA 2	MI HOSP FIN AUTH F-5 2.40 11/15/2047				1FE	1,000,000	100.951	1,009,510	1,000,000	1,000,015		15			2.400	2.400	MN	3,067	16,000	02/23/2017.	11/15/2047.
64465P UM 8	NH ST BD BK-B 5.00 08/15/2026	SD		2	1FE	2,106,203	113.273	2,016,259	1,780,000	1,941,430		(32,201)			5.000	2.890	FA	33,622	89,000	06/26/2012.	08/15/2026.
645791 CZ 5	NJ ENVRNMNTL TRUST A-R 4.00 9/1/26	SD			1FE	1,513,262	115.032	1,725,480	1,500,000	1,509,853		(939)			4.000	3.910	MS	20,000	60,000	07/28/2016.	09/01/2026.
645791 CZ 5	NJ ENVRNMNTL TRUST A-R 4.00 9/1/26				1FE	277,431	115.032	316,338	275,000	276,806		(172)			4.000	3.910	MS	3,667	11,000	07/28/2016.	09/01/2026.
646080 QL 8	NJ HGR EDU 1A-1 5.00 12/01/2022				1FE	1,137,150	109.974	1,099,740	1,000,000	1,086,625		(16,079)			5.000	3.087	JD	4,167	50,000	09/25/2014.	12/01/2022.
646136 DY 4	NJ TRN FD SER A 5.25 12/15/2020	SD			2FE	3,411,563	107.268	3,218,040	3,000,000	3,145,843		(46,065)			5.250	3.504	JD	7,000	157,500	10/25/2011.	12/15/2020.
646136 DY 4	NJ TRN FD SER A 5.25 12/15/2020				2FE	454,875	107.268	429,072	400,000	419,446		(6,142)			5.250	3.504	JD	933	21,000	10/25/2011.	12/15/2020.
646136 TM 3	NJ ST TRN TR AUTH C 0.00 12/15/2027	@SD			1FE	487,810	76.196	761,960	1,000,000	605,991		29,736				5.095	JD			09/04/2013.	12/15/2027.
647200 5U 4	NEW MEXICO MTGE A-2 2.98 08/01/2038			2	1FE	1,784,082	99.499	1,775,143	1,784,082	1,784,080		(1)			2.980	2.999	MON	4,430	28,503	05/03/2017.	08/01/2038.
665306 KS 4	NTHRN KY WTR DIST 5.00 02/01/2024			2	1FE	3,547,350	112.186	3,365,580	3,000,000	3,250,568		(57,126)			5.000	2.820	FA	62,500	150,000	06/12/2012.	02/01/2024.
677525 TK 3	OH AIR QLTY ENERGY 5.70 08/01/2020 (FE)				5FE	2,069,160	45.403	908,060	2,000,000	831,360					5.700	13.712	FA	47,500	114,000	03/22/2011.	08/01/2020.
677555 Q4 9	OH ST ECON DEV REV 4.215 06/01/2027				1FE	705,660	105.340	742,647	705,000	705,504		(43)			4.215	4.228	MJSD	2,476	29,716	06/27/2016.	06/01/2027.
67755C WH 8	OH ST-ADULT CORRECT 5.00 10/01/2019			2	1FE	1,264,535	104.242	1,193,571	1,145,000	1,167,429		(17,293)			5.000	3.385	AO	14,313	57,250	06/27/2016.	10/01/2019.
686430 FJ 3	ORLANDO FL REDEV AGY 5.00 04/01/2021	SD			1FE	2,192,943	107.185	2,095,467	1,955,000	2,048,565		(26,779)			5.000	3.431	AO	24,438	97,750	02/23/2012.	04/01/2021.
696550 WX 6	PALM BEACH CNTY SC 5.00 08/01/2022	SD		2	1FE	2,856,625	111.429	2,785,725	2,500,000	2,682,685		(47,779)			5.000	2.840	FA	52,083	125,000	03/18/2014.	08/01/2022.
71323M CE 0	PEORIA IL BLDG CABS SD 0.00% 12/01/2023	@SD		3	1FE	2,416,901	73.343	3,153,749	4,300,000	3,081,515		122,373				4.094	JD			12/28/2011.	12/01/2023.
72177L AN 9	PIMA CNTY ARIZ INDL DEV 5.00 09/01/2019	SD		2	1FE	311,732	100.512	306,562	305,000	305,720		(4,255)			5.000	3.559	MS	5,083	15,250	07/28/2016.	09/01/2019.
72177L AN 9	PIMA CNTY ARIZ INDL DEV 5.00 09/01/2019			2	1FE	275,960	100.512	271,382	270,000	270,637		(3,767)			5.000	3.559	MS	4,500	13,500	07/28/2016.	09/01/2019.
736746 TU 2	PORTLAND OR URB RNWL B 5.00 06/15/2020	SD		2	1FE	1,385,641	102.320	1,314,812	1,285,000	1,302,087		(11,178)			5.000	4.050	JD	2,856	64,250	04/21/2009.	06/15/2020.

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
756872 HV 2	RED RIVER TX EDU FIN 5.00 03/15/2027	SD..	..	2	1FE	528,230	115.197	575,985	500,000	516,869		(2,838)			5.000	4.270	MS	7,361	25,000	08/28/2013.	03/15/2027.
842039 CH 0	SOUTHEASTERN TRANS-RCPT 5.00 06/01/2025		..	2	1FE	1,408,008	110.855	1,330,260	1,200,000	1,291,526		(25,271)			5.000	2.650	JD	5,000	60,000	02/21/2013.	06/01/2025.
879709 D9 1	TEMPE AZ PIER TOWN LAKE 5.00 01/01/2020		..	2	1FE	1,272,996	100.264	1,243,274	1,240,000	1,240,000		(23,326)			5.000	3.075	JJ	31,000	62,000	07/28/2016.	01/01/2020.
88275F PA 1	TX ST DEPT OF HSG & CMNTY C 3.10 9/1/47		..	2	1FE	991,464	99.088	982,422	991,464	991,465		1			3.100	3.120	MON	2,561	13,575	06/08/2017.	09/01/2047.
896221 AD 0	TRIMBLE CNTY KY A 3.75 06/01/2033		..	2	1FE	1,000,000	103.204	1,032,040	1,000,000	1,000,000					3.750	3.750	JD	3,125	18,750	05/18/2017.	06/01/2033.
89952P DS 1	TULSA CNTY OK IND DEV 4.00 09/01/2022		..		1FE	1,630,800	108.383	1,625,745	1,500,000	1,564,870		(12,769)			4.000	3.000	MS	20,000	60,000	06/20/2012.	09/01/2022.
914325 EZ 4	UNIV IL BRD UNREF B 5.00 10/01/2020		..	2	1FE	493,661	100.103	475,489	475,000	475,000		(14,784)			5.000	5.000	AO	5,938	23,750	10/20/2016.	10/01/2020.
91474P BH 2	UNIV NTHRN IA SRS U N I 3.00 07/01/2023	SD..	..	2	1FE	1,643,448	104.455	1,702,617	1,630,000	1,635,407		(1,447)			3.000	2.900	JJ	24,450	48,900	12/23/2011.	07/01/2023.
917547 TW 1	UT ST BLDG OWNSHP AUTH 5.00 05/15/2023	SD..	..	2	1FE	1,237,862	104.706	1,246,001	1,190,000	1,197,847		(5,429)			5.000	4.499	MN	7,603	59,500	03/31/2009.	05/15/2023.
91754R UY 1	UT BRD RGTS-A-UT V 5.00 11/01/2027		..	2	1FE	179,301	114.412	171,618	150,000	165,033		(2,869)			5.000	2.770	MN	1,250	7,500	09/19/2012.	11/01/2027.
919061 FC 0	VALDEZ TERMINAL REV C 5.00 01/01/21(BP)	SD..	..		1FE	1,087,942	108.565	1,085,650	1,000,000	1,060,838		(19,151)			5.000	2.869	JJ	25,000	50,000	07/28/2016.	01/01/2021.
960660 BA 5	WESTMINSTER CO ECON DEV 4.00 12/01/2023	SD..	..	2	1FE	1,604,849	107.884	1,580,501	1,465,000	1,536,968		(13,425)			4.000	2.920	JD	4,883	58,600	07/25/2012.	12/01/2023.
97712D E2 8	WI HLTH & EDU FACS 3.375 08/15/2035		..	2	1FE	970,730	100.398	1,003,980	1,000,000	970,777		47			3.375	3.601	FA	1,594		11/30/2017.	08/15/2035.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						133,602,583	XXX	130,544,213	127,009,546	127,879,648	0	(944,719)	0	0	XXX	XXX	XXX	1,184,585	4,491,489	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3128M1 CK 3	FGCI G11974 PT 5.50 05/01/2021		..		1	43,603	103.607	44,549	42,999	43,014		(182)			5.500	5.135	MON	197	2,365	03/11/2008.	05/01/2021.
3128MB DN 4	FGCI G12609 PT 5.50 04/01/2022		..		1	44,706	104.753	45,969	43,883	44,357		(208)			5.500	5.091	MON	201	2,414	03/07/2008.	04/01/2022.
3128MM UM 3	FG G18587 PT 3.00 02/01/2031		..		1	1,565,870	101.878	1,516,159	1,488,205	1,553,910		(17,855)			3.000	1.713	MON	3,721	44,646	07/22/2016.	02/01/2031.
3128P7 5B 5	FG C91742 PT 3.50 01/01/2034		..		1	1,720,072	104.078	1,669,683	1,604,264	1,716,156		(26,568)			3.500	1.712	MON	4,679	56,149	09/27/2016.	01/01/2034.
3128P7 7L 1	FG C91799 3.50 11/01/2034		..		1	1,738,997	103.885	1,727,221	1,662,620	1,736,045		(18,816)			3.500	2.259	MON	4,849	58,192	12/07/2016.	11/01/2034.
3128P7 Q6 3	FG C91377 4.50 06/01/2031		..		1	1,484,833	106.656	1,464,657	1,373,256	1,476,696		(27,045)			4.500	2.484	MON	5,150	61,797	12/13/2016.	06/01/2031.
3128P7 QN 6	FGTW PL C91361 4 03/01/31		..		1	1,199,978	105.650	1,186,919	1,123,443	1,196,477		(13,881)			4.000	2.332	MON	3,745	37,448	02/14/2017.	03/01/2031.
3128P7 W5 8	FG C91568 PT 3.00 10/01/2032		..		1	1,424,666	101.729	1,377,001	1,353,602	1,421,193		(15,704)			3.000	1.743	MON	3,384	40,608	07/22/2016.	10/01/2032.
3128P7 XX 6	FG C91594 3.00 01/01/2033		..		1	1,514,942	101.729	1,465,568	1,440,659	1,511,234		(16,445)			3.000	1.764	MON	3,602	43,220	08/16/2016.	01/01/2033.
3128PV BS 8	FG J15449 PT 4.00 05/01/2026		..		1	694,245	104.363	679,120	650,727	689,242		(15,136)			4.000	1.640	MON	2,169	26,029	09/27/2016.	05/01/2026.
31294L 6V 0	FGCI E02684 PT 4.50 03/01/25		..		1	141,548	102.647	138,623	135,048	137,255		(1,596)			4.500	3.293	MON	506	6,077	12/29/2010.	03/01/2025.
3132J4 H3 6	FG G30949 PT 3.50 08/01/2036		..		1	1,725,438	103.942	1,701,977	1,637,427	1,712,991		(17,799)			3.500	2.289	MON	4,776	57,310	11/16/2016.	08/01/2036.
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26		..		1	2,424,252	100.344	2,278,105	2,270,298	2,300,982		(51,906)			3.500	1.153	MON	6,622	79,460	01/18/2012.	07/25/2026.
3136A4 VH 9	FNR 2012-14 HA PAC 2.00 07/25/40		..		1	145,675	98.531	145,444	147,613	146,003		574			2.000	2.384	MON	246	2,952	07/24/2014.	07/25/2040.
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40		..		1	312,961	97.597	304,015	311,500	312,259		(298)			2.000	1.882	MON	519	6,230	04/25/2012.	09/25/2040.
3136A5 P6 7	FNR 2012-53 PB PAC 2.25 02/25/41		..		1	800,536	99.166	773,080	779,585	793,236		(4,683)			2.250	1.596	MON	1,462	17,541	07/16/2012.	02/25/2041.
3136A6 4N 1	FNR 2012-72 QE SEQ 3.00 01/25/38		..		1	718,953	100.792	690,552	685,125	703,831		(11,768)			3.000	1.199	MON	1,713	20,554	07/17/2012.	01/25/2038.
3136A7 5E 8	FNR 2012-96 PD PAC 2.00 07/25/2041		..		1	402,188	96.915	384,759	397,008	400,181		(1,456)			2.000	1.596	MON	662	7,943	08/27/2012.	07/25/2041.
3136A8 XC 9	FNR 2012-99 AB SEQ 1.75 05/25/2039		..		1	382,042	97.854	374,985	383,210	382,405		270			1.750	1.797	MON	559	6,714	09/10/2012.	05/25/2039.
3136AA MJ 1	FNR 2012-139 BH PAC 2.00 02/25/2042		..		1	625,753	97.380	597,593	613,671	622,969		(2,541)			2.000	1.547	MON	1,023	12,273	02/20/2013.	02/25/2042.
3136AA Y7 4	FNR 2012-145 TA PAC 1.25 11/25/2042		..		1	458,935	98.616	454,109	460,482	459,270		317			1.250	1.305	MON	480	5,756	01/24/2013.	11/25/2042.
3136AA YL 3	FNR 2012-133 GE PAC 1.50 08/25/2041		..		1	127,127	94.419	120,206	127,311	127,126		31			1.500	1.515	MON	159	1,910	03/22/2013.	08/25/2041.
3136AB H7 1	FNR 2013-5 BD SEQ 2.00 03/25/2040		..		1	368,651	98.335	363,139	369,286	368,709		126			2.000	2.017	MON	615	7,386	05/20/2013.	03/25/2040.
3136AC A5 0	FNR 2013-18 PA PAC 2.00 11/25/2041		..		1	549,323	96.809	542,561	560,445	551,402		2,377			2.000	2.454	MON	934	11,209	06/25/2014.	11/25/2041.
3136AC EK 3	FNR 2013-10 NE PAC 2.00 01/25/42		..		1	1,135,458	97.533	1,094,789	1,122,479	1,131,994		(2,158)			2.000	1.780	MON	1,871	22,450	02/21/2013.	01/25/2042.
3136AC JY 8	FNR 2013-17 PC SEQ 2.00 03/25/2039		..		1	123,709	99.190	120,819	121,805	123,025		(421)			2.000	1.611	MON	203	2,436	04/24/2013.	03/25/2039.
3136AD 2H 1	FNR 2013-43 XP PAC 1.50 08/25/2041		..		1	536,557	96.758	532,045	549,874	541,255		2,148			1.500	1.912	MON	687	8,248	06/12/2013.	08/25/2041.
3136AD P9 4	FNR 2013-41 AE SEQ SSUP 2.00 07/25/2037		..		1	423,630	99.368	431,715	434,463	427,433		1,981			2.000	2.442	MON	724	8,708	11/25/2013.	07/25/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3136AE 6N 2	FNR 2013-74 HA SEQ 3.00 10/25/2037				1	328,566	100.948	324,580	321,533	325,734		(1,237)			3.000	2.551	MON	804	9,646	07/23/2013.	10/25/2037.
3136AE EZ 6	FNR 2013-53 WG PAC 2.00 06/25/2042				1	373,284	97.913	380,754	388,869	378,821		2,929			2.000	2.812	MON	648	7,777	06/24/2013.	06/25/2042.
3136AE S7 3	FNR 2013-53 WL PAC 1.50 01/25/2042				1	921,788	95.693	936,213	978,349	942,782		12,142			1.500	2.836	MON	1,223	14,675	07/23/2013.	01/25/2042.
3136AE Z4 2	FNR 2013-70 VA PAC 3.00 08/25/2026				1	1,301,441	101.542	1,291,241	1,271,637	1,289,951		(5,064)			3.000	2.557	MON	3,179	38,149	06/21/2013.	08/25/2026.
3136AF NE 0	FNR 2013-75 VG PAC AD 3.25 08/25/2026				1	518,060	100.798	508,375	504,348	513,458		(3,102)			3.250	2.579	MON	1,366	16,391	09/24/2013.	08/25/2026.
3136AG LA 8	FNR 2013-93 VA SEQ 3.00 01/25/25				1	670,550	101.292	664,265	655,795	662,551		(3,727)			3.000	2.392	MON	1,639	19,674	09/17/2013.	01/25/2025.
3136AK MN 0	FNR 2014-39 VA SEQ 3.00 08/25/2027				1	1,383,950	100.770	1,356,870	1,346,501	1,366,484		(13,453)			3.000	1.952	MON	3,366	40,395	07/22/2014.	08/25/2027.
3136AL YX 3	FNR 2014-81 CA 3.00 03/25/2041				1	1,764,870	100.971	1,707,572	1,691,146	1,755,556		(21,285)			3.000	1.657	MON	4,228	50,734	08/25/2016.	03/25/2041.
3136AR R4 2	FNR 2016-25 A 3.00 11/25/2042				1	1,398,350	100.808	1,351,371	1,340,540	1,388,876		(13,756)			3.000	1.881	MON	3,351	40,216	08/19/2016.	11/25/2042.
3136AT CK 8	FNR 2016-50 BN 3.00 02/25/2046				1	2,785,400	97.500	2,600,373	2,667,050	2,765,325		(28,706)			3.000	1.847	MON	6,668	80,012	09/26/2016.	02/25/2046.
3136AT JR 6	FNR 2016-49 PA PAC 3.00 09/25/45				1	1,427,537	100.717	1,401,636	1,391,659	1,425,254		(4,680)			3.000	2.358	MON	3,479	24,354	05/24/2017.	09/25/2045.
3136AT U8 5	FNR 2016-77 BA PAC 2.50 01/25/2045				1	1,242,567	98.118	1,180,950	1,203,604	1,235,088		(10,431)			2.500	1.581	MON	2,508	28,350	09/13/2017.	01/25/2045.
3136AU RZ 6	FNR 2016-92 DA 3.00 02/25/2034				1	1,371,453	100.157	1,344,003	1,341,890	1,367,215		(6,866)			3.000	2.428	MON	3,355	40,257	12/07/2016.	02/25/2034.
3136AV V9 7	FNR 2017-22 BE SEQ AD 3.50 08/25/40				1	1,311,495	102.123	1,288,602	1,261,811	1,306,691		(8,143)			3.500	2.436	MON	3,680	29,442	04/26/2017.	08/25/2040.
3136AW JZ 1	FNR 2017-31 QA PAC 3.50 11/25/45				1	1,544,149	101.801	1,511,948	1,485,205	1,539,020		(8,030)			3.500	2.481	MON	4,332	30,323	05/24/2017.	11/25/2045.
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20				1	342,557	100.530	339,913	338,120	338,556		(1,041)			3.000	2.648	MON	845	10,188	12/28/2010.	11/15/2020.
3137A2 W9 8	FHR 3752 PD PAC 2.75 09/15/2040				1	291,484	99.180	280,675	282,994	290,088		(2,449)			2.750	1.819	MON	649	7,782	12/26/2012.	09/15/2040.
3137A6 DT 6	FHR 3815 GD SEQ 4.00 09/15/2025				1	182,671	101.043	178,807	176,961	177,753		(1,628)			4.000	2.959	MON	590	7,092	06/27/2016.	09/15/2025.
3137A6 FB 3	FHR 3809 GA PAC 4.50 10/15/39				1	960,477	103.583	951,661	918,742	934,486		(11,522)			4.500	3.146	MON	3,445	41,378	06/16/2011.	10/15/2039.
3137A9 J7 2	FHR 3843 GJ PAC 3.50 10/15/39				1	152,622	101.796	147,198	144,601	148,692		(3,051)			3.500	1.283	MON	422	5,061	04/24/2012.	10/15/2039.
3137A9 VR 4	FHR 3835 BA SEQ 4.00 08/15/2038				1	421,854	102.393	412,608	402,965	412,849		(5,787)			4.000	2.459	MON	1,343	16,119	06/27/2011.	08/15/2038.
3137AE LS 2	FHR 3910 JC SEQ 2.00 12/15/2037				1	280,205	98.556	270,164	274,123	277,762		(2,016)			2.000	1.229	MON	457	5,490	09/19/2012.	12/15/2037.
3137AJ 6F 6	FHR 3955 BG 2.50 02/15/2041				1	534,052	98.265	537,123	546,607	535,987		3,278			2.500	3.171	MON	1,139	13,665	03/24/2014.	02/15/2041.
3137AJ HW 7	FHR 3960 YH SEQ 2.00 08/15/2040				1	459,121	98.448	442,318	449,293	456,376		(3,097)			2.000	1.271	MON	749	8,989	09/20/2012.	08/15/2040.
3137AP BF 6	FHR 4033 ED SEQ 2.50 10/15/36				1	202,715	99.878	201,837	202,084	202,474		(115)			2.500	2.428	MON	421	5,052	07/22/2014.	10/15/2036.
3137AP GN 4	FHR 4029 NE PAC 2.50 03/15/2041				1	333,505	99.350	320,133	322,227	330,687		(3,241)			2.500	1.440	MON	671	8,056	03/25/2013.	03/15/2041.
3137AQ ZE 1	FHR 4059 BC SEQ 2.50 04/15/39				1	526,888	100.258	511,618	510,303	521,790		(5,304)			2.500	1.399	MON	1,063	12,758	04/24/2013.	04/15/2039.
3137AR RT 5	FHR 4080 DA PAC 2.00 03/15/2041				1	345,960	97.595	329,808	337,934	343,792		(1,703)			2.000	1.463	MON	563	6,759	01/24/2013.	03/15/2041.
3137AR Z6 6	FHR 4083 CA SEQ 2.00 12/15/2038				1	288,016	99.833	294,143	294,634	290,785		2,232			2.000	2.783	MON	491	5,893	06/21/2013.	12/15/2038.
3137AS BZ 6	FHR 4077 MA 2.00 08/15/2040				1	1,419,008	98.416	1,378,432	1,400,624	1,416,438		(7,054)			2.000	1.471	MON	2,334	28,013	08/08/2016.	08/15/2040.
3137AS Q8 0	FHR 4088 PA PAC 3.00 12/15/40				1	301,380	99.513	286,313	287,714	298,463		(1,975)			3.000	2.222	MON	719	8,631	10/24/2012.	12/15/2040.
3137AT KB 7	FHR 4097 GJ 2.50 10/15/2031				1	431,553	100.326	424,970	423,590	430,716		(2,163)			2.500	1.905	MON	882	7,226	09/13/2017.	10/15/2031.
3137AT Q5 4	FHR 4097 TG SEQ 2.00 05/15/2039				1	541,885	98.584	550,202	558,105	546,421		4,000			2.000	2.771	MON	930	11,162	07/22/2013.	05/15/2039.
3137AT W5 7	FHR 4106 EC PAC 1.75 04/15/41				1	1,004,182	96.826	968,672	1,000,430	1,002,775		(731)			1.750	1.669	MON	1,459	17,508	09/10/2012.	04/15/2041.
3137AU ML 0	FHR 4102 LA PAC 1.75 01/15/2040				1	121,837	96.805	121,513	125,524	123,071		838			1.750	2.469	MON	183	2,197	02/25/2014.	01/15/2040.
3137AU VJ 5	FHR 4119 PA PAC 1.50 09/15/41				1	659,241	94.095	617,995	656,778	658,380		(522)			1.500	1.412	MON	821	9,852	10/22/2012.	09/15/2041.
3137AU X8 7	FHR 4123 AE SEQ 2.00 09/15/2039				1	601,626	98.463	590,353	599,565	600,922		(493)			2.000	1.905	MON	999	11,991	05/17/2013.	09/15/2039.
3137AW VA 0	FHR 4145 UC PT 1.50 12/15/2027				1	165,029	96.047	159,226	165,780	165,240		142			1.500	1.586	MON	207	2,487	03/20/2013.	12/15/2027.
3137AY NZ 0	FHR 4161 TB PAC 2.50 11/15/2039				1	474,144	99.038	468,304	472,851	473,412		(364)			2.500	2.413	MON	985	11,821	06/24/2013.	11/15/2039.
3137AY UE 9	FHR 4163 YA PAC 2.50 10/15/2041				1	981,216	98.415	943,549	958,746	975,814		(3,079)			2.500	2.140	MON	1,997	23,969	03/14/2013.	10/15/2041.
3137B0 DW 1	FHR 4183 ME 2.00 02/15/2042				1	396,814	98.193	386,074	393,178	396,494		(1,178)			2.000	1.678	MON	655	7,866	08/29/2016.	02/15/2042.
3137B0 TR 5	FHR 4186 MC PT 1.50 03/15/2028				1	513,779	96.087	515,419	536,409	520,188		4,241			1.500	2.365	MON	671	8,046	07/22/2013.	03/15/2028.
3137B4 4F 0	FHR 4236 WC PAC EXCH 3.00 05/15/42				1	272,244	100.264	269,634	268,925	270,928		(1,207)			3.000	2.515	MON	672	8,068	08/15/2013.	05/15/2042.

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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137B7 3L 1	FHR 4289 WE SEQ 3.00 08/15/2031				1	333,642	102.056	332,401	325,703	331,249		(1,306)			3.000	2.548	MON	814	9,771	02/12/2014.	08/15/2031.
3137B7 WH 8	FHR 4311 EA PAC 2.00 09/15/43				1	292,600	98.909	293,723	296,961	294,319		5,516			2.000	3.211	MON	495	5,939	07/22/2014.	09/15/2043.
3137BA HX 3	FHR 4345 AB SEQ 3.00 02/15/40				1	681,099	101.000	671,951	665,298	677,034		(3,102)			3.000	2.486	MON	1,663	19,959	07/24/2014.	02/15/2040.
3137BA XY 3	FHR 4342 BD PAC 2.50 12/15/2043				1	290,027	98.857	286,870	290,186	287,516		(15)			2.500	2.487	MON	605	7,255	06/02/2014.	12/15/2043.
3137BA ZV 7	FHR 4336 WV SEQ 3.00 10/15/2025				1	460,187	101.439	452,868	446,445	455,986		(2,727)			3.000	2.337	MON	1,116	13,393	06/11/2014.	10/15/2025.
3137BB FW 5	FHR 4349 CD PAC 2.50 03/15/2044				1	165,518	98.612	163,374	165,673	163,708		41			2.500	2.514	MON	345	4,142	06/25/2014.	03/15/2044.
3137BC GX 0	FHR 4360 KA 3.00 05/15/2040				1	2,045,817	101.056	1,986,714	1,965,951	2,034,046		(28,187)			3.000	1.502	MON	4,915	58,979	08/24/2016.	05/15/2040.
3137BD 4U 7	FHR 4378 AC PAC 2.00 02/15/2044				1	286,160	96.682	282,491	292,187	285,994		2,408			2.000	2.854	MON	487	5,844	08/26/2014.	02/15/2044.
3137BH FN 2	FHR 4463 CA 3.00 08/15/2039				1	1,528,845	101.338	1,492,401	1,472,699	1,516,561		(22,493)			3.000	1.417	MON	3,682	44,181	07/26/2016.	08/15/2039.
3137BN Z8 0	FHR 4569 A 2.50 11/15/2040				1	1,817,917	98.510	1,744,331	1,770,716	1,810,317		(10,815)			2.500	1.842	MON	3,689	38,739	09/13/2017.	11/15/2040.
3137BR 6T 7	FHR 4608 HA 2.50 06/15/2041				1	1,812,300	97.639	1,714,849	1,756,318	1,803,831		(12,524)			2.500	1.735	MON	3,659	43,908	09/26/2016.	06/15/2041.
3137BS GS 6	FHR 4621 KA 2.50 04/15/2046				1	1,142,231	98.172	1,104,444	1,125,004	1,139,956		(3,177)			2.500	2.184	MON	2,344	28,125	11/10/2016.	04/15/2046.
3137BS YX 5	FHR 4631 AC 3.50 08/15/2043				1	334,276	102.150	329,917	322,972	332,825		(2,443)			3.500	2.652	MON	942	11,304	12/19/2016.	08/15/2043.
3138EQ 6P 2	FN AL8077 PT 3.50 12/01/2029				1	1,024,359	103.296	993,831	962,122	1,013,958		(15,386)			3.500	1.772	MON	2,806	33,674	07/22/2016.	12/01/2029.
3138ER VP 2	FNCT PL AL9621 PT 4.00 01/01/37				1	790,940	105.668	784,073	742,014	783,581		(9,540)			4.000	2.632	MON	2,473	22,260	03/27/2017.	01/01/2037.
3138ES B8 0	FNCT PL AL9962 PT 3.50 01/01/36				1	888,564	104.059	883,232	848,778	885,650		(4,457)			3.500	2.578	MON	2,476	19,805	04/26/2017.	01/01/2036.
3138W9 DC 1	FN AS0098 3.50 08/01/2033				1	1,791,611	103.948	1,786,957	1,719,087	1,788,354		(13,826)			3.500	2.570	MON	5,014	60,168	12/09/2016.	08/01/2033.
31393W W8 8	FHR 2641 WE PAC 4.50 01/15/2033				1	9,009	100.450	9,296	9,254	9,064		39			4.500	5.024	MON	35	416	10/23/2007.	01/15/2033.
31394N 5L 8	FHR 2713 H SEQ 4.00 12/15/2018				1	24,467	100.535	23,955	23,827	24,118		(90)			4.000	3.433	MON	79	953	05/14/2009.	12/15/2018.
31395A 4M 4	FHR 2809 DC SEQ 4.50 06/15/2019				1	18,274	100.587	18,045	17,940	18,197		(26)			4.500	4.120	MON	67	807	02/06/2009.	06/15/2019.
31395J MW 3	FHR 2892 DB SEQ 4.50 11/15/2019				1	53,285	101.034	53,303	52,757	52,829		(43)			4.500	4.311	MON	198	2,374	12/19/2008.	11/15/2019.
31397S XM 1	FNR 2011-40 KA SEQ 3.50 03/25/2026				1	280,028	102.623	283,820	276,566	274,371		(1,061)			3.500	3.076	MON	807	9,680	06/15/2011.	03/25/2026.
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24				1	1,179,111	101.081	1,154,511	1,142,169	1,142,295		(11,671)			3.500	2.433	MON	3,331	39,976	07/22/2011.	07/25/2024.
31398N BS 2	FNR 2010-102 DE NAS 3.00 06/25/29				1	126,455	100.917	123,794	122,669	125,373		(2,293)			3.000	1.078	MON	307	3,680	06/27/2016.	06/25/2029.
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018				1	16,079	102.916	16,096	15,639	17,168		(40)			4.000	3.130	MON	52	626	05/07/2009.	07/01/2018.
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020				1	46,012	101.802	46,659	45,833	45,624		43			5.000	4.876	MON	191	2,292	02/21/2008.	08/01/2020.
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021				1	25,353	101.802	25,578	25,125	25,238		(23)			5.000	4.712	MON	105	1,256	02/19/2008.	01/01/2021.
31412Q SE 0	FNCI PL 932117 PT 4.00 11/01/2024				1	390,586	103.844	392,135	377,620	382,019		(2,971)			4.000	3.261	MON	1,259	15,105	01/28/2011.	11/01/2024.
31416W ZA 3	FNCT PL AB1636 PT 3.50 10/01/2030				1	453,535	103.432	457,472	442,294	448,554		(1,852)			3.500	3.015	MON	1,290	15,480	06/16/2011.	10/01/2030.
31417Y GK 7	FNCI PL MA0201 PT 4.00 10/01/24				1	447,722	103.850	450,197	433,509	440,033		(3,216)			4.000	3.161	MON	1,445	17,354	06/16/2011.	10/01/2024.
31417Y SD 0	FNCI PT 3.50 09/01/2025				1	526,764	103.246	525,261	508,746	521,558		(4,670)			3.500	2.486	MON	1,484	17,820	06/16/2011.	09/01/2025.
31417Y SK 4	FNCN MA0521 PT 3.50 09/01/2020				1	25,406	103.246	25,195	24,403	24,672		(250)			3.500	2.295	MON	71	854	06/16/2011.	09/01/2020.
31418A AJ 7	FN MA0908 4.00 11/01/2031				1	968,670	105.496	966,345	916,000	964,658		(12,673)			4.000	2.616	MON	3,053	36,640	12/28/2016.	11/01/2031.
31418A F2 9	FN MA1084 3.50 06/01/2032				1	1,992,150	104.049	1,939,339	1,863,872	1,986,235		(28,808)			3.500	1.771	MON	5,436	62,664	09/13/2017.	06/01/2032.
31418A HQ 4	FN MA1138 3.50 08/01/2032				1	134,125	104.056	130,740	125,644	133,673		(1,921)			3.500	1.832	MON	366	4,398	08/11/2016.	08/01/2032.
31418A SN 9	FN MA1424 3.50 04/01/2033				1	903,904	104.052	905,415	870,152	902,728		(4,951)			3.500	2.621	MON	2,538	24,253	09/13/2017.	04/01/2033.
31418B 7E 0	FN MA2692 PT 3.50 07/01/2036				1	937,694	103.687	922,674	889,864	931,785		(9,820)			3.500	2.266	MON	2,595	31,145	11/16/2016.	07/01/2036.
31418V T5 1	FNCI AD7771 PT 4.00 07/01/2025				1	235,492	104.162	235,928	226,501	231,005		(2,003)			4.000	2.999	MON	755	9,060	06/16/2011.	07/01/2025.
31419D MQ 1	FNCI AE3066 PT 3.50 09/01/2025				1	374,883	103.246	376,944	365,092	369,862		(1,891)			3.500	2.904	MON	1,065	12,778	06/16/2011.	09/01/2025.
31419D NW 7	FNCI AE3104 PT 3.50 09/01/2025				1	211,690	103.250	210,981	204,340	208,031		(850)			3.500	2.879	MON	596	5,149	12/19/2017.	09/01/2025.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						79,450,966	XXX	77,570,883	76,937,962	78,918,767	0	(610,112)	0	0	XXX	XXX	XXX	190,298	2,183,744	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137AJ MG 6	FHMS K016 X1 IO CSTR 10/25/2021			6	1	2,004,150	4.776	819,854		786,294		(203,198)			1.524	8.309	MON	21,805	276,992	12/13/2011.	10/25/2021.
3137AK KD 2	FHLMC K705 X1 IO CSTR 09/25/18			6	1	2,000,255	1.063	209,616		203,596		(304,078)			1.706	14.329	MON	28,024	353,370	01/24/2012.	09/25/2018.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						4,004,405	XXX	1,029,470	0	989,890	0	(507,275)	0	0	XXX	XXX	XXX	49,829	630,362	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
196479 TZ 2	CO HSG SF PR I AA 5.00 11/01/2028			2	1FE	162,443	104.957	157,436	150,000	155,990		(1,321)			5.000	3.715	MN	1,250	7,524	04/13/2011.	11/01/2028.
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044				1FE	570,572	99.965	570,372	570,572	570,572					3.200	3.221	MON	1,522	18,258	06/20/2013.	02/01/2044.
19647P BW 2	CO HSG FIN AUTH III 3.75 10/01/2057			2	1FE	2,350,000	99.393	2,335,736	2,350,000	2,350,000					3.750	3.779	MON	7,344	27,172	08/04/2017.	10/01/2057.
20774W G9 6	CT HSG FIN 4.00 11/15/2040			2	1FE	327,861	103.280	325,332	315,000	319,936		(1,356)			4.000	3.503	MN	1,610	14,674	07/22/2011.	11/15/2040.
20775B N8 5	CT ST HSG FIN AUTH B-2 4.00 11/15/2032			2	1FE	675,951	104.439	663,188	635,000	658,510		(4,396)			4.000	3.174	MN	3,246	26,280	10/11/2013.	11/15/2032.
20775C LV 4	CT HSG FIN AUTH F-1 3.05 11/15/2031			2	1FE	1,000,000	102.808	1,028,080	1,000,000	1,000,000					3.050	3.050	MN	3,897	30,500	11/02/2016.	11/15/2031.
20775C TU 8	CONNECTICUT ST HSG C-1 3.40 11/15/2032			2	1FE	1,000,000	101.848	1,018,480	1,000,000	1,000,003		3			3.400	3.400	MN	4,344	17,378	04/26/2017.	11/15/2032.
31350A BR 8	FHLMC VAR M034 CL A 4.15 04/15/2025			2	1FE	1,747,704	100.750	1,712,750	1,700,000	1,725,209		(13,188)			4.150	3.305	MON	3,136	70,550	03/29/2016.	04/15/2025.
31350A BR 8	FHLMC VAR M034 CL A 4.15 04/15/2025	SD		2	1FE	241,594	100.750	236,763	235,000	238,485		(1,823)			4.150	3.305	MON	433	9,753	03/29/2016.	04/15/2025.
31397P PN 4	FHM M012 A1A2 1.60 08/15/2051				1FE	952,500	95.875	958,750	1,000,000	960,708		7,538			1.600	3.361	MON	1,333	16,000	12/13/2016.	08/15/2051.
31397P PP 9	FHM M012 A1A3 2.65 08/15/2051	SD			1FE	2,000,000	100.500	2,010,000	2,000,000	1,999,984					2.650	2.665	MON	4,417	53,000	11/06/2014.	08/15/2051.
373539 5F 8	GA HSG & FIN AUTH B-2 3.50 06/01/2039			2	1FE	1,001,749	104.450	981,830	940,000	985,969		(13,075)			3.500	1.999	JD	2,742	37,336	10/06/2016.	06/01/2039.
45129W MB 3	ID ST HSG 7 FIN HOME A G2 3.50 5/21/2044				1	561,118	104.830	561,798	535,913	556,453		(3,172)			3.500	2.758	MON	1,563	18,772	05/05/2014.	05/21/2044.
45129Y F4 3	ID HSG SFM A-2 I 4.00 07/01/2034			2	1FE	833,734	106.019	826,948	780,000	821,692		2,327			4.000	4.339	JJ	15,600	31,200	06/12/2015.	07/01/2034.
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043			2	1FE	651,649	102.379	667,152	651,649	651,649					3.875	3.906	MON	2,104	25,251	10/11/2013.	12/01/2043.
45201Y N2 9	IL HSG DEV AUTH A 3.125 02/01/2047			2	1FE	1,944,750	99.111	1,927,461	1,944,750	1,944,591		(155)			3.125	3.146	MON	5,064	50,813	01/25/2017.	02/01/2047.
45201Y YK 7	IL HSG DEV AUTH A 2.45 06/01/2043			2	1FE	1,106,510	96.520	1,112,504	1,152,615	1,111,236		2,557			2.450	2.790	MON	2,353	28,239	08/06/2014.	06/01/2043.
45203L CL 5	IL HSG DEV AUTH A 4.05 03/01/2059			2	1FE	1,000,000	102.350	1,023,500	1,000,000	1,000,005		5			4.050	4.084	MON	3,375	32,175	02/03/2017.	03/01/2059.
45506A BL 4	IN ST HSG & CMNTY DEV 4.50 06/01/2028			2	1FE	235,550	103.448	227,586	220,000	226,529		(1,660)			4.500	3.628	JD	825	9,900	06/17/2011.	06/01/2028.
462467 MP 3	IOWA FIN SFH 4.50 01/01/2029			2	1FE	80,897	103.973	77,980	75,000	77,318		(611)			4.500	3.553	JJ	1,688	3,983	06/29/2011.	01/01/2029.
49130T NP 7	KY HSG CORP SER B 4.25 7/01/2027			2	1FE	152,510	103.898	150,652	145,000	144,945		(1,906)			4.250	2.840	JJ	3,081	6,526	12/16/2011.	07/01/2027.
54627D BX 8	LOUISIANA ST HSG CORP 2.875 11/01/2038			2	1FE	1,809,636	98.975	1,791,088	1,809,636	1,809,637		1			2.875	2.892	MON	4,336	30,927	04/18/2017.	11/01/2038.
56052F BR 5	MAINE ST HSG AUTH MTG D 4.00 11/15/2045			2	1FE	979,797	106.199	966,411	910,000	963,361		(6,881)			4.000	3.048	MN	4,651	36,832	06/17/2015.	11/15/2045.
56052F CE 3	ME HSG AUTH E-1 3.50 11/15/2035			2	1FE	1,463,871	103.791	1,447,884	1,395,000	1,448,511		(6,947)			3.500	2.881	MN	6,239	48,941	08/07/2015.	11/15/2035.
57419R S9 7	MD DEPT HSG CMNTY G 3.35 09/15/2034			2	1FE	2,000,000	102.505	2,050,100	2,000,000	2,000,041		41			3.350	3.350	MS	26,428		07/27/2017.	09/15/2034.
57419R YB 5	MD CMNTY DEV ADMIN A 3.50 09/01/2045			2	1FE	434,038	104.253	427,437	410,000	426,895		(2,723)			3.500	2.712	MS	4,783	14,850	11/18/2015.	09/01/2045.
57586P 8H 2	MA HSG FIN AGY 167 4.00 12/01/2043			2	1FE	916,227	105.050	898,178	855,000	891,897		(6,160)			4.000	3.128	JD	2,850	35,135	10/24/2013.	12/01/2043.
57587A HY 7	MA HSG FIN AGY REF 177 4.00 06/01/2039			2	1FE	787,773	106.429	782,253	735,000	758,152		(11,397)			4.000	2.325	JD	2,450	29,997	03/12/2015.	06/01/2039.
594653 6J 1	MICHIGAN ST HSG DEV A 4.00 06/01/2046			2	1FE	1,818,014	106.198	1,789,436	1,685,000	1,770,718		(17,291)			4.000	2.758	JD	5,617	67,400	08/06/2015.	06/01/2046.
60416Q CD 4	MN HFA-NON AMT-MTG 4.50 01/01/2031			2	1FE	137,292	104.795	136,234	130,000	132,862		(750)			4.500	3.822	JJ	2,925	6,313	06/17/2011.	01/01/2031.
60416Q DL 5	MN HSG FIN MTG SRS D 4.50 07/01/2034			2	1FE	161,933	104.897	157,346	150,000	154,680		(1,235)			4.500	3.544	JJ	3,375	7,174	06/08/2011.	07/01/2034.
60416Q FT 6	MN HSG FIN AGY-A 2.60 09/01/2042			2	1FE	530,075	100.148	530,329	529,545	529,804		(54)			2.600	2.602	MON	1,147	13,768	08/01/2012.	09/01/2042.
60416Q FY 5	MN HSG FIN AGY A 3.00 07/01/2044			2	1FE	584,692	99.744	583,195	584,692	584,692					3.000	3.019	MON	1,462	17,541	06/11/2014.	07/01/2044.
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044			2	1FE	680,359	100.855	686,176	680,359	680,359					2.875	2.892	MON	1,630	19,560	10/15/2014.	11/01/2044.
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045			2	1FE	794,234	99.259	788,348	794,234	794,234					2.800	2.816	MON	1,853	22,239	01/13/2015.	02/01/2045.
60416Q GQ 1	MN HSG FIN AGY A 2.93 03/01/2047			2	1FE	489,145	99.610	487,237	489,145	489,146		1			2.930	2.948	MON	1,194	11,107	02/10/2017.	03/01/2047.
60416S HX 1	MN HSG FIN AGY C AMT 4.00 1/1/2045			2	1FE	730,133	105.958	709,919	670,000	698,155		(9,221)			4.000	2.048	JJ	13,400	27,812	12/04/2014.	01/01/2045.
60416S TC 4	MINNESOTA HSG FIN E 4.00 01/01/2047			2	1FE	958,648	106.673	965,391	905,000	946,045		(12,290)			4.000	2.467	JJ	18,100	19,960	12/14/2016.	01/01/2047.
60416S WD 8	MN HSG FIN AGY E 4.00 01/01/2048			2	1FE	1,075,470	107.906	1,079,060	1,000,000	1,075,047		(423)			4.000	2.302	JJ	1,111		12/05/2017.	01/01/2048.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031			2	1FE	237,092	102.829	226,224	220,000	225,071		(1,912)			4.500	3.529	JD	825	10,564	11/05/2010.	12/01/2031.
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032			2	1FE	450,062	98.411	442,911	450,062	450,062					2.750	2.766	MON	1,031	12,377	06/20/2013.	12/01/2032.
60535Q ND 8	MISSISSIPPI HOME CORP C 3.50 12/01/2038			2	1FE	961,010	105.736	956,911	905,000	948,552		(12,885)			3.500	1.962	JD	2,640	32,254	11/03/2016.	12/01/2038.
60636X 8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027			2	1FE	306,959	103.066	293,738	285,000	292,067		(2,330)			4.500	3.572	MN	2,138	13,852	11/03/2010.	11/01/2027.
60637B BD 1	MISSOURI ST 4.625 05/01/2028			2	1FE	186,323	104.423	182,740	175,000	179,108		(1,205)			4.625	3.827	MN	1,349	8,721	04/12/2011.	05/01/2028.
60637B CK 4	MO SF HSG DEV SFM E4 4.25 11/01/2030			2	1FE	241,362	104.043	234,097	225,000	231,414		(1,791)			4.250	3.339	MN	1,594	10,281	12/07/2011.	11/01/2030.
60637B GM 6	MO HSG DEV B-1 4.00 11/01/2045			2	1FE	1,676,828	106.606	1,663,054	1,560,000	1,626,636		(23,147)			4.000	2.372	MN	10,400	64,049	08/12/2015.	11/01/2045.
60637B PZ 7	MO HSG DEV COMM D 4.00 05/01/2047			2	1FE	1,071,180	108.428	1,084,280	1,000,000	1,070,534		(646)			4.000	2.460	MN	1,889		12/01/2017.	05/01/2047.
61212R 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44			2	1FE	565,554	103.239	567,815	550,000	559,269		(1,546)			3.500	3.159	JD	1,604	19,250	08/29/2013.	12/01/2044.
63968M NY 1	NEBRASKA ST INVESTMENT C 3.50 09/01/2046			2	1FE	1,019,882	106.436	1,011,142	950,000	1,005,190		(13,520)			3.500	1.930	MS	11,083	25,356	10/26/2016.	09/01/2046.
647200 5T 7	NM MTGE FIN AUTH I C-2 3.50 03/01/2045			2	1FE	1,009,695	105.240	994,518	945,000	1,031,387		22,593			3.500	2.740	MS	11,025	25,792	10/26/2016.	03/01/2045.
647200 M8 4	NM MTGE FIN AUTH SFM 4.625 09/01/2025			2	1FE	367,394	103.309	361,582	350,000	355,142		(2,138)			4.625	3.941	MS	5,396	16,188	06/21/2011.	09/01/2025.
647200 N5 9	NM MTG FIN SFM 5.00 09/01/2030			2	1FE	151,479	103.715	145,201	140,000	143,974		(1,311)			5.000	3.931	MS	2,333	7,233	06/16/2011.	09/01/2030.
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043			2	1FE	402,720	102.494	389,477	380,000	390,807		(2,400)			3.750	3.018	MS	4,750	15,069	08/15/2012.	03/01/2043.
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043			2	1FE	809,795	101.357	789,216	778,649	808,748		(96,233)			4.500	3.649	MON	2,920	35,039	08/08/2013.	10/01/2043.
64966W DH 7	NYC NY HSG DEV B1 5.00 7/01/2024	SD		2	1FE	1,608,166	113.529	1,685,906	1,485,000	1,560,063		(11,989)			5.000	3.968	JJ	37,125	74,250	08/30/2013.	07/01/2024.
64966W DH 7	NYC NY HSG DEV B1 5.00 7/01/2024			2	1FE	16,244	113.529	17,029	15,000	15,758		(121)			5.000	3.968	JJ	375	750	08/30/2013.	07/01/2024.
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036			3	1FE	128,728	99.724	128,373	128,728	128,729					3.050	3.069	MON	175	3,926	06/19/2014.	06/15/2036.
658207 MZ 5	NC ST HSG FIN SRS 2 4.25 01/01/2028			2	1FE	324,663	102.712	318,407	310,000	316,151		(1,578)			4.250	3.656	JJ	6,588	13,758	12/08/2011.	01/01/2028.
658207 SL 0	NC HSG FIN AGY 37-A 3.50 07/01/2039			2	1FE	1,500,855	105.600	1,499,520	1,420,000	1,483,273		(19,142)			3.500	2.040	JJ	24,850	30,924	10/20/2016.	07/01/2039.
658207 TX 3	NC HSG FIN 38-B 3.85 07/01/2037			2	1FE	1,000,000	105.414	1,054,140	1,000,000	1,000,026		26			3.850	3.850	JJ	21,817		05/17/2017.	07/01/2037.
658207 TZ 8	NC HSG FIN 38-B 4.00 07/01/2047			2	1FE	1,086,240	108.819	1,088,190	1,000,000	1,076,818		(9,422)			4.000	2.150	JJ	22,667		05/17/2017.	07/01/2047.
658877 DZ 5	N DAKOTA ST HSG 4.50 01/01/2028			2	1FE	207,985	102.490	199,856	195,000	199,636		(1,437)			4.500	3.656	JJ	4,388	8,775	07/14/2011.	01/01/2028.
658909 CL 8	NORTH DAKOTA ST HSG F 4.50 01/01/2035			2	1FE	423,575	102.306	419,455	410,000	414,250		(1,517)			4.500	4.078	JJ	9,225	18,450	11/15/2010.	01/01/2035.
658909 HW 9	ND HSG FIN AGY B 4.00 01/01/2036			2	1FE	487,562	105.910	476,595	450,000	469,866		(6,749)			4.000	2.222	JJ	9,000	18,000	05/22/2015.	01/01/2036.
658909 MA 1	ND HSG FIN AGY A 4.00 07/01/2047			2	1FE	1,080,380	108.386	1,083,860	1,000,000	1,070,477		(9,903)			4.000	2.270	JJ	25,667		04/05/2017.	07/01/2047.
658909 PF 7	ND HSG FIN AGY F 4.00 07/01/2048			2	1FE	1,073,160	108.580	1,085,800	1,000,000	1,072,770		(390)			4.000	2.418	JJ	1,111		12/01/2017.	07/01/2048.
677377 U9 2	OHIO HSG 4.80 11/01/2028			2	1FE	129,863	102.687	123,224	120,000	123,742		(1,034)			4.800	3.795	MN	960	5,760	05/12/2011.	11/01/2028.
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046			2	1FE	886,111	100.718	892,474	886,111	886,111					2.800	2.816	MON	2,068	24,811	02/17/2016.	03/01/2046.
67756Q TQ 0	OHIO ST HSG FIN AGY K 2.80 09/01/2031			2	1FE	965,000	99.301	958,255	965,000	964,981		(9)			2.800	2.800	MS	9,007	22,817	10/06/2016.	09/01/2031.
67756Q UZ 8	OH HSG FIN AGY B 4.50 03/01/2047			2	1FE	1,064,986	108.949	1,067,700	980,000	1,052,871		(13,693)			4.500	2.445	MS	14,700	18,620	03/14/2017.	03/01/2047.
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034			2	1FE	500,000	100.061	500,305	500,000	500,004					2.500	2.500	JJ	6,250	13,171	05/31/2013.	07/01/2034.
686087 PG 6	OR HSG & CMNTY SVC 4.00 07/01/2043			2	1FE	1,189,868	104.808	1,168,610	1,115,000	1,166,049		(8,392)			4.000	3.088	JJ	22,300	47,133	03/29/2016.	07/01/2043.
686087 SU 2	OREGON HSG & CMNTY A 3.50 07/01/2036			2	1FE	857,053	104.964	850,208	810,000	836,281		(9,278)			3.500	2.251	JJ	14,175	29,167	08/05/2015.	07/01/2036.
686087 VE 4	OR HSG & CMNTY A 4.00 07/01/2047			2	1FE	2,091,638	108.929	2,102,330	1,930,000	2,073,328		(18,309)			4.000	2.196	JJ	46,320	976	05/03/2017.	07/01/2047.
708796 4R 5	PA HSG FIN AGY 122 4.00 10/01/2046			2	1FE	2,005,282	107.366	2,023,849	1,885,000	1,981,753		(23,529)			4.000	2.369	AO	18,850	51,551	01/11/2017.	10/01/2046.
708796 T8 0	PA ST HSG FIN 2015-117A 3.50 04/01/2040			2	1FE	1,624,555	105.342	1,632,801	1,550,000	1,591,455		(14,123)			3.500	2.330	AO	13,563	56,043	08/19/2015.	04/01/2040.
708796 YR 2	PA HSG FIN AG 5.00 04/01/2028			2	1FE	778,651	102.527	753,573	735,000	738,541		(2,890)			5.000	3.582	AO	9,188	39,462	06/17/2011.	04/01/2028.
76221R RB 1	RI HSG & MTG 63A 4.00 10/01/2040			2	1FE	333,831	104.241	328,359	315,000	323,559		(2,115)			4.000	3.225	AO	3,150	13,016	10/11/2012.	10/01/2040.
76221R XN 8	RI HSG & MTGE C 3.15 10/01/2031			2	1FE	2,000,000	100.607	2,012,140	2,000,000	1,999,985		(8)			3.150	3.150	AO	15,750	60,725	09/14/2016.	10/01/2031.
76221T KB 4	RI HSG & MTG 4-B 3.80 10/01/2037			2	1FE	1,000,000	102.922	1,029,220	1,000,000	999,996		(4)			3.800	3.800	AO	1,056		11/30/2017.	10/01/2037.
83712D UH 7	SOUTH CAROLINA HSG A-2 4.00 07/01/2037			2	1FE	726,411	103.750	726,250	700,000	716,314		(5,480)			4.000	3.113	JJ	14,000	28,596	06/25/2015.	07/01/2037.
83712T BZ 3	SC ST HSG FIN/DEV SR 2 5.00 07/01/2027			2	1FE	86,448	104.684	83,747	80,000	81,928		(720)			5.000	3.978	JJ	2,000	4,086	12/02/2010.	07/01/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
83755N EZ 1	SD HSG DEV TXBL 1 3.50 11/01/2041			2	1FE	1,586,931	103.074	1,577,032	1,530,000	1,572,209		(12,402)			3.500	2.568	MN	8,925	55,075	10/14/2016.	11/01/2041.
83756C QK 4	SD HSG DEV REF B 3.70 11/01/2036			2	1FE	1,000,000	101.847	1,018,470	1,000,000	999,970		(30)			3.700	3.700	MN	6,167	13,978	05/16/2017.	11/01/2036.
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043			2	1FE	659,624	104.691	649,084	620,000	643,153		(4,207)			4.000	3.186	JJ	12,400	26,627	10/24/2013.	07/01/2043.
880461 ER 5	TN HSG DEV AGY 2C 3.55 07/01/2039			2	1FE	915,606	100.479	959,574	955,000	916,525		919			3.550	3.827	JJ	16,951	17,211	03/22/2017.	07/01/2039.
880461 EU 8	TN HSG DEV AGY 1A AMT 4.00 07/01/2045			2	1FE	839,483	106.771	832,814	780,000	810,933		(11,861)			4.000	2.346	JJ	15,600	32,241	05/14/2015.	07/01/2045.
880461 KB 3	TN HSG DEV AGY 2A 3.50 01/01/2047			2	1FE	2,000,809	104.817	1,954,837	1,865,000	1,980,527		(14,935)			3.500	2.060	JJ	32,638	46,863	09/14/2016.	01/01/2047.
880461 NL 8	TN HSG FIN AGY 4.00 07/01/2042			2	1FE	1,050,338	107.566	1,048,769	975,000	1,039,712		(10,986)			4.000	2.332	JJ	19,500	10,023	02/23/2017.	07/01/2042.
880461 NP 9	TN HSG FIN AGY 2A 4.00 01/01/2042			2	1FE	1,084,100	109.022	1,090,220	1,000,000	1,075,694		(8,406)			4.000	2.172	JJ	20,444		05/18/2017.	01/01/2042.
880461 PS 1	TN HSG FIN AGY B2 3.70 07/01/2036			2	1FE	1,000,000	103.287	1,032,870	1,000,000	1,000,004		4			3.700	3.700	JJ	18,911		05/18/2017.	07/01/2036.
88271H EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028			2	1FE	332,072	103.164	319,808	310,000	319,545		(2,318)			4.450	3.576	MS	4,598	14,230	12/01/2011.	09/01/2028.
917436 X7 7	UTAH ST HSG CORP SF 4.00 07/01/2024			2	1FE	115,105	103.706	119,262	115,000	115,055		(12)			4.000	3.988	JJ	2,300	4,600	06/21/2011.	07/01/2024.
91743P AH 8	UTAH HSG CORP D G2 4.00 06/21/2044				1	360,867	105.947	354,007	334,136	356,931		(4,410)			4.000	2.484	MON	1,114	13,365	06/03/2014.	06/21/2044.
924190 HG 9	VERMONT ST HSG FIN B 3.75 11/01/2045			2	1FE	724,353	103.365	708,050	685,000	720,247		4,545			3.750	4.519	MN	4,281	25,688	04/10/2015.	11/01/2045.
924190 MD 0	VT HSG FIN AGY A 4.00 11/01/2047			2	1FE	532,880	107.823	539,115	500,000	528,049		(4,831)			4.000	2.365	MN	3,333	11,056	03/09/2017.	11/01/2047.
92812V MA 1	VA HSG DEV AUTH A 3.125 11/25/2039				1FE	1,823,659	100.350	1,830,042	1,823,659	1,823,591		63			3.125	3.110	MON	4,749	28,495	05/24/2017.	11/25/2039.
93978T MA 4	WA ST HSG FIN SF 4.50 06/01/2032			2	1FE	286,816	102.571	282,070	275,000	278,635		(1,408)			4.500	3.921	JD	1,031	12,375	06/21/2011.	06/01/2032.
93978T VD 8	WA HSG FIN COMM 2A-R 3.50 12/01/2046			2	1FE	1,427,693	104.547	1,411,385	1,350,000	1,411,979		(18,753)			3.500	2.003	JD	3,938	47,790	10/20/2016.	12/01/2046.
93978T ZD 4	WA HSG FIN COMMN 3N 3.60 12/01/2037			2	1FE	1,750,000	98.434	1,722,595	1,750,000	1,749,999		(1)			3.600	3.600	JD	525		12/13/2017.	12/01/2037.
97689Q EF 9	WISCONSIN ST HSG D 3.30 09/01/2036			2	1FE	918,680	101.120	1,011,200	1,000,000	920,962		2,282			3.300	3.900	MS	11,000	16,500	03/09/2017.	09/01/2036.
98322Q HV 2	WYOMING ST CMNTY DEV 3 3.00 12/01/2044			2	1FE	768,531	104.058	764,826	735,000	749,571		(5,739)			3.000	1.913	JD	1,838	22,998	01/07/2015.	12/01/2044.
98322Q MK 0	WY CMNTY DEV HSG 3.45 12/01/2032			2	1FE	1,000,000	101.629	1,016,290	1,000,000	1,000,012		12			3.450	3.450	JD	2,875	18,688	04/26/2017.	12/01/2032.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						89,760,566	XXX	89,745,718	86,634,457	88,829,999	0	(498,315)	0	0	XXX	XXX	XXX	784,893	2,243,434	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						306,818,519	XXX	298,890,284	290,581,965	296,618,304	0	(2,560,421)	0	0	XXX	XXX	XXX	2,209,605	9,549,028	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00080Q AF 2	ABN AMRO BANK NV 4.75 07/28/2025		C		2FE	997,320	106.123	1,061,226	1,000,000	997,859		230			4.750	4.784	JJ	20,188	47,500	07/21/2015.	07/28/2025.
00206R DP 4	AT&T INC 3.80 03/01/2024			12	2FE	999,360	102.310	1,023,102	1,000,000	999,453		93			3.800	3.810	MS	12,667	21,322	01/31/2017.	03/01/2024.
00206R ER 9	AT&T INC 4.10 02/15/28			12	2FE	766,360	100.324	768,483	766,000	766,342		(18)			4.100	4.095	FA	2,617		12/01/2017.	02/15/2028.
009088 AB 1	AIR CANADA 2015-2A 4.125 12/15/2027			1	1FE	463,833	104.250	483,546	463,833	463,834		(0)			4.125	4.125	JD	850	19,133	12/01/2015.	12/15/2027.
02361D AL 4	AMEREN ILLINOIS 2.70 09/01/2022			12	1FE	1,131,005	100.297	1,143,390	1,140,000	1,133,588		1,268			2.700	2.830	MS	10,260	30,780	12/10/2015.	09/01/2022.
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023			1	2FE	729,480	105.582	770,200	729,480	729,502					4.950	4.950	JJ	16,650	36,109	07/24/2013.	01/15/2023.
02665W BP 5	AMERICAN HONDA F MTN 2.90 02/16/2024	SD		1	1FE	1,490,595	100.142	1,502,136	1,500,000	1,491,667		1,072			2.900	3.000	FA	16,313	21,750	02/13/2017.	02/16/2024.
03523T BH 0	ANHEUSER-BUSCH 6.875 11/15/2019			1	2FE	1,175,372	108.345	1,018,444	940,000	1,016,607		(39,551)			6.875	2.396	MN	8,258	64,625	10/28/2013.	11/15/2019.
03674X AC 0	ANTERO RESOURCES 5.125 12/01/2022			1	3FE	90,000	102.250	102,250	100,000	92,707		1,209			5.125	6.900	JD	427	5,125	08/28/2015.	12/01/2022.
037411 AX 3	APACHE CORP 3.625 02/01/2021			12	2FE	997,145	102.322	1,007,871	985,000	990,137		(1,698)			3.625	3.430	FA	14,878	35,706	08/19/2013.	02/01/2021.
037833 CG 3	APPLE INC 3.00 02/09/2024	SD		12	1FE	2,998,680	101.164	3,034,923	3,000,000	2,998,834		154			3.000	3.007	FA	35,500	45,000	02/02/2017.	02/09/2024.
037833 CU 2	APPLE INC 2.85 05/11/2024	SD		12	1FE	2,997,150	100.340	3,010,209	3,000,000	2,997,388		238			2.850	2.865	MN	11,875	42,750	05/04/2017.	05/11/2024.
039483 BB 7	ARCHER-DANIELS 4.479 03/01/2021			1	1FE	446,974	106.160	435,256	410,000	427,755		(5,265)			4.479	3.034	MS	6,121	18,364	03/06/2014.	03/01/2021.
04010L AR 4	ARES CAPITAL CORP 3.625 01/19/2022			12	2FE	996,390	100.402	1,004,022	1,000,000	997,167		632			3.625	3.701	JJ	16,313	30,208	09/14/2016.	01/19/2022.
04015C AA 6	ARES FIN CO LLC 4.00 10/08/2024			12	2FE	982,680	95.582	955,823	1,000,000	987,509		1,564			4.000	4.214	AO	9,222	40,000	10/01/2014.	10/08/2024.
045487 AB 1	ASSOC BANC-CORP 4.25 01/15/2025			2	2FE	996,470	102.306	1,023,057	1,000,000	997,475		301			4.250	4.292	JJ	19,597	42,500	11/05/2014.	01/15/2025.
04685A 2B 6	ATHENE GLOBAL FUNDING 4.00 01/25/2022	SD			1FE	1,999,380	103.210	2,064,194	2,000,000	1,999,487		107			4.000	4.007	JJ	34,667	40,000	01/18/2017.	01/25/2022.
05565Q BU 1	BP CAPITAL MKT PLC 3.561 11/01/2021		C	1	1FE	361,043	103.806	363,319	350,000	355,839		(1,414)			3.561	3.096	MN	2,077	12,464	02/20/2014.	11/01/2021.

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
05579H AE 2	BNZ INTL FUNDING/LONDON 2.90 02/21/2022		C		1FE	998,240	100.148	1,001,476	1,000,000	998,525		285			2.900	2.938	FA	10,472	14,500	02/13/2017.	02/21/2022.
07330N AQ 8	BRANCH BKG & TR 5YR 2.625 01/15/2022	SD		2	1FE	999,310	100.185	1,001,851	1,000,000	999,428		118			2.625	2.640	JJ	12,104	12,323	01/23/2017.	01/15/2022.
075887 AW 9	BECTON DICKINSON 3.25 11/12/2020			1	2FE	723,739	101.795	717,658	705,000	713,535		(2,824)			3.250	2.807	MN	3,119	22,913	03/25/2014.	11/12/2020.
075887 BA 6	BECTON DICKINSON 3 11/08/21			1	2FE	411,864	100.552	402,209	400,000	405,067		(1,230)			3.125	2.776	MN	1,840	12,500	01/26/2012.	11/08/2021.
097014 AL 8	BOEING CAP CORP 4.7 10/27/19			1	1FE	230,432	104.478	203,732	195,000	204,867		(5,277)			4.700	1.862	AO	1,629	9,165	12/18/2012.	10/27/2019.
10112R AQ 7	BOSTON PROPERTIES LP 5.875 10/15/2019			1	2FE	531,644	105.521	501,225	475,000	489,582		(7,709)			5.875	4.077	AO	5,891	27,906	12/16/2011.	10/15/2019.
107015 AA 7	BREMER FINL CORP 5.20 12/30/2024				2FE	1,000,000	100.892	1,008,920	1,000,000	1,000,039					5.200	5.200	JD	26,144	26,000	12/29/2014.	12/30/2024.
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020			1	2FE	219,020	103.383	226,429	219,020	219,027					5.625	5.664	MJSD	376	12,320	06/25/2013.	06/20/2020.
11134L AE 9	BROADCOM CRP / FIN 3.625 01/15/2024			12	2FE	998,960	99.539	995,387	1,000,000	999,083		123			3.625	3.642	JJ	16,715	17,722	01/11/2017.	01/15/2024.
115885 AE 5	BROWNING-FERRIS 9.25 05/01/2021				2FE	619,620	119.677	598,385	500,000	548,388		(12,759)			9.250	6.002	MN	7,708	46,250	06/16/2011.	05/01/2021.
118230 AK 7	BUCKEYE PARTNERS 4.15 07/01/2023			12	2FE	185,849	103.622	217,605	210,000	191,358		2,778			4.150	6.073	JJ	4,358	8,715	12/11/2015.	07/01/2023.
118230 AN 1	BUCKEYE PARTNERS 4.35 10/15/2024			12	2FE	106,400	102.410	128,012	125,000	109,811		1,724			4.350	6.600	AO	1,148	5,438	12/15/2015.	10/15/2024.
12673P AH 8	CA INC 3.60 08/15/2022			12	2FE	499,550	100.669	503,346	500,000	499,600		50			3.600	3.619	FA	6,800	7,400	03/15/2017.	08/15/2022.
136385 AN 1	CAN NATURAL RES 5.90 02/01/2018			1	2FE	444,451	100.270	396,067	395,000	395,699		(8,292)			5.900	3.737	FA	9,710	23,305	08/19/2011.	02/01/2018.
136385 AV 3	CANADIAN NATL RESOURCES 3.90 02/01/2025			12	2FE	473,743	102.229	511,145	500,000	479,283		2,424			3.900	4.592	FA	8,125	19,500	08/21/2015.	02/01/2025.
13645R AH 7	CANADIAN PACIFIC RR CO 6.50 05/15/2018			1	2FE	546,394	101.620	508,101	500,000	502,472		(6,436)			6.500	5.137	MN	4,153	32,500	11/10/2009.	05/15/2018.
14042E 3Y 4	CAPITAL ONE NA BNKT 2.95 07/23/2021	SD			2FE	997,180	100.343	1,003,433	1,000,000	998,491		396			2.950	2.995	JJ	12,947	29,500	07/21/2014.	07/23/2021.
144141 DA 3	CAROLINA P & L 3.00 09/15/2021			12	1FE	206,850	101.927	214,047	210,000	208,454		387			3.000	3.212	MS	1,855	6,300	08/16/2013.	09/15/2021.
154051 BH 8	CENTRAL MAINE 5.70 06/01/2019	SD		1	1FE	232,359	104.306	224,259	215,000	218,416		(2,285)			5.700	4.529	JD	1,021	12,255	01/13/2011.	06/01/2019.
166764 BN 9	CHEVRON CORP 2.498 03/03/2022	SD		12	1FE	2,000,000	100.103	2,002,064	2,000,000	2,000,000					2.498	2.498	MS	16,376	24,980	02/28/2017.	03/03/2022.
166764 BT 6	CHEVRON CORP 2.895 03/03/2024			12	1FE	2,455,000	100.697	2,472,116	2,455,000	2,455,000					2.895	2.895	MS	23,296	35,536	02/28/2017.	03/03/2024.
212015 AH 4	CONTINENTAL RESOURCES 5.00 09/15/2022			12	3FE	446,000	101.500	482,125	475,000	455,387		3,509			5.000	6.021	MS	6,993	23,750	07/29/2015.	09/15/2022.
219868 BS 4	CORP ANDINA FOMENTO 4.375 06/15/2022		C		1FE	1,547,678	106.324	1,488,537	1,400,000	1,505,035		(22,025)			4.375	2.579	JD	2,722	61,250	09/22/2016.	06/15/2022.
22547R AA 2	CREDITCORP 12.00 07/15/2018			12	5FE	495,400	91.000	455,000	500,000	190,000					12.000	31.579	JJ	27,667	60,000	06/28/2013.	07/15/2018.
22822R AR 1	CROWN CASTLE TOWERS 6.113 01/15/20	SD		1	1FE	553,370	105.026	525,131	500,000	515,300		(7,003)			6.113	4.582	MON	1,358	30,565	11/29/2011.	01/15/2020.
23204G AA 8	CUSTOMERS BANCORP 4.625 06/26/2019			1	2FE	1,000,000	103.500	1,035,000	1,000,000	1,000,000					4.625	4.625	JD	642	46,250	06/24/2014.	06/26/2019.
23311V AB 3	DCP MIDSTREAM OP 4.95 04/01/2022			12	3FE	1,312,715	104.000	1,300,000	1,250,000	1,279,789	11,481	(6,692)			4.950	4.295	AO	15,469	61,875	08/14/2012.	04/01/2022.
23311V AE 7	DCP MIDSTREAM OP 2.70 04/01/2019			12	3FE	340,025	99.625	413,444	415,000	383,967		22,491			2.700	9.182	AO	2,801	11,205	12/14/2015.	04/01/2019.
233851 CS 1	DAIMLER FINANCE 2.85 01/06/2022			1	1FE	1,315,910	100.469	1,311,124	1,305,000	1,314,482		(1,428)			2.850	2.658	JJ	18,080	18,596	05/02/2017.	01/06/2022.
233851 CS 1	DAIMLER FINANCE 2.85 01/06/2022	SD		1	1FE	1,008,360	100.469	1,004,693	1,000,000	1,007,266		(1,094)			2.850	2.658	JJ	13,854	14,250	05/02/2017.	01/06/2022.
24736X AA 6	DELTA AIR LINES 15-1AA 3.625 07/30/2027			1	1FE	914,447	103.075	942,564	914,447	914,432		2			3.625	3.625	JJ	13,904	33,149	08/10/2015.	07/30/2027.
24736Y AA 4	DELTA AIR LINES 15-1A 3.875 07/30/2027			1	1FE	457,228	103.946	475,269	457,228	457,220		1			3.875	3.875	JJ	7,432	17,718	08/10/2015.	07/30/2027.
25272K AD 5	DIAMOND 1 FIN/DIAMOND 2 4.42 06/15/2021			12	2FE	499,855	104.248	521,241	500,000	499,904		25			4.420	4.426	JD	982	22,100	05/17/2016.	06/15/2021.
25272K AG 8	DIAMOND 1 FIN/DIAMOND 2 5.45 06/15/2023			12	2FE	499,785	107.934	539,668	500,000	499,839		25			5.450	5.457	JD	1,211	27,250	05/17/2016.	06/15/2023.
256853 AB 8	DOLPHIN ENERGY 5.50 12/15/2021		C		1FE	1,682,475	108.541	1,628,115	1,500,000	1,585,176		(19,535)			5.500	3.936	JD	3,667	82,500	07/26/2012.	12/15/2021.
263534 CL 1	DUPONT EI NEMOURS 2.20 05/01/2020			1	1FE	2,017,778	99.833	2,016,627	2,020,000	2,018,257		479			2.200	2.238	MN	7,407	22,097	04/27/2017.	05/01/2020.
263534 CL 1	DUPONT EI NEMOURS 2.20 05/01/2020	SD		1	1FE	998,900	99.833	998,330	1,000,000	999,137		237			2.200	2.238	MN	3,667	10,939	04/27/2017.	05/01/2020.
26442C AJ 3	DUKE ENERGY CAR 4.30 06/15/2020			1	1FE	1,576,043	104.704	1,460,624	1,395,000	1,451,631		(22,061)			4.300	2.583	JD	2,666	59,985	12/22/2011.	06/15/2020.
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019				1	1,086,954	99.003	1,076,117	1,086,954	1,086,954					3.500	3.515	JAJO	8,031	38,043	02/23/2016.	01/15/2019.
268648 AQ 5	EMC CORP 2.65 06/01/20			1	3FE	759,848	98.750	750,500	760,000	750,500	9,091	22			2.650	2.653	JD	1,678	20,140	06/12/2013.	06/01/2020.
285512 AD 1	ELECTRONIC ARTS 4.80 03/01/2026			1	2FE	996,690	109.670	1,096,697	1,000,000	997,199		274			4.800	4.842	MS	16,000	48,000	02/17/2016.	03/01/2026.
291011 AX 2	EMERSON ELECTRIC 5.25 10/15/2018			1	1FE	1,868,508	102.565	1,620,525	1,580,000	1,614,383		(42,688)			5.250	2.445	AO	17,512	82,950	08/23/2011.	10/15/2018.
292505 AJ 3	ENCANA CORP 3.90 11/15/2021			12	2FE	565,350	102.813	616,876	600,000	577,221		5,206			3.900	4.990	MN	2,990	23,400	08/21/2015.	11/15/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29250N AF 2	ENBRIDGE INC 4.00 10/01/2023			12	2FE	711,273	104.203	781,522	750,000	720,959		4,295			4.000	4.778	AO	7,500	30,000	09/11/2015.	10/01/2023.
29336U AE 7	ENLINK MIDSTREAM 4.15 06/01/2025			12	2FE	324,151	100.922	353,228	350,000	329,258		2,248			4.150	5.121	JD	1,210	14,525	09/02/2015.	06/01/2025.
302635 AC 1	FS INVST CORP 4.75 05/15/2022			12	2FE	996,840	102.748	1,027,479	1,000,000	997,932		416			4.750	4.803	MN	6,069	47,500	04/27/2015.	05/15/2022.
320209 AA 7	FIRST FIN BANCORP 5.125 08/25/2025				2FE	2,125,640	100.145	2,002,894	2,000,000	2,110,505		(11,962)			5.125	4.271	FA	35,875	102,500	09/22/2016.	08/25/2025.
337930 AC 5	FLAGSTAR BANCORP INC 6.125 07/15/2021			12	2FE	999,990	106.000	1,060,000	1,000,000	1,000,000		1			6.125	6.125	JJ	28,243	61,931	06/29/2016.	07/15/2021.
340711 AT 7	FLORIDA GAS TRAN 5.45 07/15/20			1	2FE	1,253,122	106.579	1,209,673	1,135,000	1,174,949		(14,672)			5.450	3.979	JJ	28,523	61,858	02/16/2012.	07/15/2020.
36164Q MS 4	GE CAPITAL INTL 2.342 11/15/2020		C	1	1FE	169,779	99.610	169,336	170,000	169,871		43			2.342	2.370	MN	509	3,981	11/20/2015.	11/15/2020.
36962G 4R 2	GEN ELEC CAP CRP A MTN 4.375 09/16/2020				1FE	912,985	104.939	891,979	850,000	875,595		(8,910)			4.375	3.205	MS	10,846	37,188	07/23/2013.	09/16/2020.
37247D AP 1	GENWORTH FINL 7.625 09/24/2021			1	4FE	939,625	98.125	883,125	900,000	883,125	58,553	(3,428)			7.625	7.104	MS	18,491	68,625	02/11/2015.	09/24/2021.
37254B AA 8	GENPACT LUX SARL 3.70 04/01/2022		C	12	2FE	499,885	99.421	497,105	500,000	499,903		18			3.700	3.705	AO	4,625	9,456	03/21/2017.	04/01/2022.
37331N AB 7	GEORGIA-PACIFIC LLC 5.40 11/01/2020			1	1FE	870,203	107.828	808,710	750,000	794,488		(14,777)			5.400	3.193	MN	6,750	40,500	06/27/2012.	11/01/2020.
38376A AA 1	GOVT PPTY INCOME 3.75 08/15/2019			12	2FE	992,050	100.761	1,007,613	1,000,000	997,246		1,614			3.750	3.927	FA	14,167	37,500	08/13/2014.	08/15/2019.
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050		C		6*	802,218	21.900	357,506	1,632,448	0					0.500	2.440	MON	862	3,797	12/31/2010.	08/05/2050.
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020		C		3FE	449,883	102.549	456,056	444,721	446,594		(1,099)			6.000	5.765	MJSD	1,186	26,748	11/05/2013.	12/15/2020.
40139L AD 5	GUARDIAN LIFE 2.50 05/08/2022				1FE	1,947,543	98.732	1,925,282	1,950,000	1,947,844		301			2.500	2.527	MN	7,177	24,375	05/03/2017.	05/08/2022.
40139L AD 5	GUARDIAN LIFE 2.50 05/08/2022	SD			1FE	499,370	98.732	493,662	500,000	499,447		77			2.500	2.527	MN	1,840	6,250	05/03/2017.	05/08/2022.
40420X AA 3	HKCG FINANCE LTD 6.25 08/07/2018		C	1	1FE	812,564	102.248	766,860	750,000	755,346		(8,578)			6.250	5.027	FA	18,750	46,875	02/12/2010.	08/07/2018.
42234Q AD 4	HEARTLAND FINL 5.75 12/30/2024			2	2FE	500,000	99.257	496,285	500,000	500,000					5.750	5.750	JD	14,455	14,375	12/12/2014.	12/30/2024.
423457 AB 6	HELMERICH INTL 4.65 03/15/2025			12	2FE	497,125	105.082	525,412	500,000	497,795		252			4.650	4.723	MS	6,846	23,250	03/12/2015.	03/15/2025.
42809H AG 2	HESS CORP 4.30 04/01/2027			12	2FE	997,900	100.215	1,002,151	1,000,000	998,108		165			4.300	4.325	AO	10,750	43,358	09/19/2016.	04/01/2027.
428236 BV 4	HEWLETT-PACKARD CO 4.65 12/09/2021			1	2FE	1,092,910	106.301	1,063,009	1,000,000	1,071,410		(16,951)			4.650	2.726	JD	2,842	46,500	09/22/2016.	12/09/2021.
432748 AB 7	HILLTOP HOLDINGS 5.00 04/15/2025			2	2FE	1,000,000	102.689	1,026,888	1,000,000	1,000,008		(1)			5.000	5.000	AO	10,556	50,000	04/06/2015.	04/15/2025.
44891A AM 9	HYUNDAI CAPITAL AMERICA 3.10 04/05/2022			1	2FE	499,470	99.698	498,492	500,000	499,543		73			3.100	3.123	AO	3,703	7,750	03/29/2017.	04/05/2022.
451102 BB 2	ICAHN ENTERPRISES/FIN 4.875 03/15/2019			12	3FE	410,813	100.000	450,000	450,000	433,343		12,674			4.875	8.167	MS	6,459	21,938	02/25/2016.	03/15/2019.
451102 BG 1	ICAHN ENTERPRISES 6.25 02/01/2022			1	3FE	618,000	102.375	614,250	600,000	614,250	(3,504)	(246)			6.250	5.431	FA	15,625		12/01/2017.	02/01/2022.
453836 AF 5	INDEPENDENT BK CORP 4.75 11/15/2024				2FE	1,000,000	100.881	1,008,810	1,000,000	1,000,000					4.750	4.750	MN	6,069	47,500	11/17/2014.	11/15/2024.
460690 BH 2	INTERPUBLIC GROUP COS 4.00 03/15/2022			1	2FE	315,725	103.390	336,018	325,000	320,611		932			4.000	4.355	MS	3,828	13,000	03/14/2012.	03/15/2022.
46849L SS 1	JACKSON NATL LIFE 3.25 01/30/2024	SD			1FE	1,998,500	100.587	2,011,746	2,000,000	1,998,678		178			3.250	3.262	JJ	27,264	32,500	01/24/2017.	01/30/2024.
478160 CD 4	JOHNSON & JOHNSON 2.25 03/03/2022	SD		12	1FE	1,396,192	99.677	1,395,482	1,400,000	1,396,793		601			2.250	2.308	MS	10,325	15,750	02/28/2017.	03/03/2022.
482480 AD 2	KLA-TENCOR CORP 4.125 11/01/2021			12	2FE	999,830	104.363	1,043,628	1,000,000	999,898		24			4.125	4.128	MN	6,875	41,250	10/30/2014.	11/01/2021.
500472 AF 2	PHILIPS ELECTRONICS 3.75 03/15/2022		C	1	2FE	995,450	104.013	1,040,132	1,000,000	997,882		456			3.750	3.805	MS	11,042	37,500	03/05/2012.	03/15/2022.
52107Q AF 2	LAZARD GROUP LLC 4.25 11/14/2020				2FE	1,495,065	104.288	1,564,319	1,500,000	1,497,799		706			4.250	4.305	MN	8,323	63,750	11/06/2013.	11/14/2020.
525ESC 1C 3	LEHMAN ESCROW 12/23/2010				6*	1			1						0.000	0.000	MS			04/17/2012.	12/23/2099.
525ESC 5A 3	LEHMAN ESCROW BROS 12/23/2099				6*	1	5.000	0	1	0	0				0.000	0.000	MON			04/17/2012.	12/23/2099.
527288 BE 3	LEUCADIA NATL 5.50 10/18/2023			1	3FE	986,410	107.139	1,071,388	1,000,000	991,216		1,248			5.500	5.680	AO	11,153	55,000	10/15/2013.	10/18/2023.
532457 BQ 0	ELI LILLY & CO 2.35 05/15/2022	SD		1	1FE	1,996,980	99.581	1,991,626	2,000,000	1,997,353		373			2.350	2.382	MN	6,006	24,283	05/04/2017.	05/15/2022.
532457 BQ 0	ELI LILLY & CO 2.35 05/15/2022			1	1FE	1,053,407	99.581	1,050,583	1,055,000	1,053,604		197			2.350	2.382	MN	3,168	12,809	05/04/2017.	05/15/2022.
55336V AA 8	MPLX LP 4.00 02/15/2025			12	2FE	232,368	101.921	254,803	250,000	236,021		1,602			4.000	4.941	FA	3,778	10,000	08/19/2015.	02/15/2025.
559080 AE 6	MAGELLAN MIDSTREAM 6.55 07/15/19			1	2FE	570,665	105.897	529,486	500,000	515,463		(9,504)			6.550	4.448	JJ	15,101	32,750	06/16/2011.	07/15/2019.
58503F 40 3	MEDLEY CAPITAL 6.50 01/30/2021			2	3FE	346,227	103.200	361,200	350,000	346,600		193			6.500	6.677	JAJO		22,750	12/14/2015.	01/30/2021.
585055 AV 8	MEDTRONIC INC 4.125 03/15/2021			12	1FE	954,799	104.803	953,708	910,000	929,458		(6,162)			4.125	3.359	MS	11,053	37,538	08/23/2013.	03/15/2021.
626717 AD 4	MURPHY OIL CORP 4.00 06/01/2022			12	3FE	43,967	100.500	50,250	50,000	45,785		806			4.000	6.212	JD	167	2,000	08/25/2015.	06/01/2022.
626717 AF 9	MURPHY OIL CORP 3.70 12/01/2022			12	3FE	172,060	100.500	201,000	200,000	179,676		3,341			4.450	6.924	JD	742	9,400	08/21/2015.	12/01/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
62856R AB 1	MYRIAD INT HOLDINGS BV 6.00 07/18/2020		C		2FE	403,125	107.284	402,315	375,000	386,914		(4,309)			6.000	4.663	JJ	10,188	22,500	12/19/2013.	07/18/2020.
62856R AC 9	MIH BV 5.50 07/21/2025		C	12	2FE	499,810	109.072	545,358	500,000	499,847		16			5.500	5.505	JJ	12,222	27,500	07/14/2015.	07/21/2025.
637432 NL 5	NATL RURAL UTIL COOP 2.95 02/07/2024	SD		12	1FE	998,050	100.595	1,005,947	1,000,000	998,279		229			2.950	2.981	FA	11,800	14,750	01/31/2017.	02/07/2024.
63946C AD 0	NBC UNIVERSAL ENT 1.974 04/15/2019	SD		1	1FE	999,430	99.776	997,758	1,000,000	999,875		95			1.974	1.984	AO	4,167	19,740	03/20/2013.	04/15/2019.
641423 BS 6	NEVADA POWER CO 6.50 05/15/2018	SD		1	1FE	547,590	101.619	508,097	500,000	502,534		(6,597)			6.500	5.104	MN	4,153	32,500	11/12/2009.	05/15/2018.
651290 AP 3	NEWFIELD EXPLORATION 5.75 01/30/2022			1	3FE	165,813	107.000	187,250	175,000	169,223		1,195			5.750	6.688	JJ	4,221	10,063	12/16/2014.	01/30/2022.
654740 AV 1	NISSAN MOTOR ACCEPT 2.80 01/13/2022	SD		1	1FE	1,998,800	100.054	2,001,082	2,000,000	1,999,019		219			2.800	2.813	JJ	26,133	28,000	01/10/2017.	01/13/2022.
65504L AC 1	NOBLE HLDG INTL 4.90 08/01/2020		C	1	4FE	75,330	96.500	78,165	81,000	78,113		997			4.900	6.420	FA	1,654	3,969	01/12/2015.	08/01/2020.
67059T AA 3	NUSTAR LOGISTICS 7.65 04/15/18			1	3FE	554,785	101.750	508,750	500,000	502,377		(7,954)			8.400	6.699	AO	8,867	40,750	11/04/2009.	04/15/2018.
67551Y AA 5	OCH-ZIFF FINANCE 4.50 11/20/2019			1	3FE	994,170	96.750	967,500	1,000,000	967,500	47,837	1,170			4.500	4.632	MN	5,125	45,000	11/13/2014.	11/20/2019.
70109H AH 8	PARKER-HANNIFIN MTN 5.50 05/15/2018			1	1FE	1,206,752	101.376	1,089,791	1,075,000	1,082,785		(20,468)			5.500	3.520	MN	7,555	59,125	04/27/2011.	05/15/2018.
713448 BW 7	PEPSICO INC 3.00 08/25/2021			1	1FE	1,453,124	102.040	1,499,989	1,470,000	1,461,699		2,113			3.000	3.165	FA	15,435	44,100	09/25/2013.	08/25/2021.
713448 DT 2	PEPSICO INC 2.25 05/02/2022	SD		12	1FE	1,995,960	98.932	1,978,646	2,000,000	1,996,471		511			2.250	2.293	MN	7,375	22,500	04/27/2017.	05/02/2022.
713448 DT 2	PEPSICO INC 2.25 05/02/2022			12	1FE	1,906,142	98.932	1,889,607	1,910,000	1,906,630		488			2.250	2.293	MN	7,043	21,488	04/27/2017.	05/02/2022.
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021				5*GI	82,349	100.000	82,349	82,349	82,316		6			14.000	14.259	MJSD	32	10,587	12/31/2017.	10/15/2021.
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021				5*GI	28,596	100.000	28,596	28,596	28,581		(16)			14.000	14.265	MJSD	11	556	12/31/2017.	10/15/2021.
718546 AC 8	PHILLIPS 66 4.30 04/01/2022			1	2FE	748,223	105.626	792,194	750,000	749,164		176			4.300	4.329	AO	8,063	32,250	03/07/2012.	04/01/2022.
74273@ AB 9	PRIT CORE REALTY B 3.85% 02/14/23			1	2	1,000,000	102.530	1,025,300	1,000,000	1,000,000					3.850	3.850	FA	14,651	38,500	02/14/2013.	02/14/2023.
74348T AM 4	PROSPECT CAPITAL 5.875 01/15/2019				2FE	41,563	102.099	51,050	50,000	46,612		2,870			5.875	13.068	JJ	1,355	2,938	02/22/2016.	01/15/2019.
74348T AN 2	PROSPECT CAPITAL 5.00 07/15/2019			1	2FE	1,030,000	102.670	1,026,698	1,000,000	1,009,449		(5,814)			5.000	4.358	JJ	23,056	50,000	04/07/2014.	07/15/2019.
74348T AQ 5	PROSPECT CAPITAL 4.75 04/15/2020				2FE	87,000	100.745	120,894	120,000	99,687		7,139			4.750	13.619	AO	1,203	5,700	02/11/2016.	04/15/2020.
74836H AC 1	QUESTAR PIPELINE 5.83 02/01/2018	SD		1	2FE	711,162	100.276	601,656	600,000	601,773		(20,962)			5.830	2.270	JD	2,915	34,980	07/03/2012.	02/01/2018.
76720A AF 3	RIO TINTO FINANCE 2.875 08/21/2022		C	12	1FE	24,672	100.576	25,144	25,000	24,836		33			2.875	3.028	FA	260	895	08/16/2012.	08/21/2022.
775109 AK 7	ROGERS COMM INC 6.8 08/15/18			1	2FE	561,695	102.748	513,741	500,000	505,449		(8,431)			6.800	4.996	FA	12,844	34,000	12/31/2010.	08/15/2018.
78012K ZG 5	ROYAL BK CANADA MTN 2.75 02/01/2022				1FE	1,999,540	100.957	2,019,142	2,000,000	1,999,495		(45)			2.750	2.757	FA	22,917	27,653	01/25/2017.	02/01/2022.
78355H KB 4	RYDER SYSTEM INC MTN 3.45 11/15/2021			12	2FE	499,590	102.433	512,165	500,000	499,747		60			3.450	3.464	MN	2,204	17,250	02/17/2016.	11/15/2021.
81618T AB 6	SELECT INCOME REIT 3.60 02/01/2020			12	2FE	992,100	100.789	1,007,891	1,000,000	996,525		1,575			3.600	3.775	FA	15,000	36,000	01/29/2015.	02/01/2020.
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22			3	2FE	679,696	100.000	679,696	679,696	679,696					5.250	5.308	MON	2,577	35,684	02/11/2016.	10/05/2022.
824348 AZ 9	SHERWIN- WILLIAMS 7.25 06/15/2019			1	2FE	2,428,800	106.749	2,134,982	2,000,000	2,089,593		(58,981)			7.250	4.049	JD	6,444	145,000	09/14/2011.	06/15/2019.
82620K AS 2	SIEMENS FINANCIAL 3.125 03/16/2024		C	1	1FE	1,997,880	101.364	2,027,286	2,000,000	1,998,097		217			3.125	3.142	MS	18,229	31,250	03/07/2017.	03/16/2024.
832248 AY 4	SMITHFIELD FOODS 3.35 02/01/2022			12	2FE	1,997,440	99.880	1,997,594	2,000,000	1,997,878		438			3.350	3.378	FA	27,917	33,500	01/25/2017.	02/01/2022.
84470P AC 3	SOUTHSIDE BANC 5.50 09/30/2026			2	2FE	1,000,000	103.296	1,032,961	1,000,000	1,000,018		7			5.500	5.499	MS	13,903	56,681	09/14/2016.	09/30/2026.
84858D AA 6	SPIRIT AIR 2015-1 A 4.10 10/01/2029			1	1FE	896,844	103.817	931,074	896,844	896,898		(7)			4.100	4.099	AO	9,193	36,771	07/28/2015.	04/01/2028.
854502 AC 5	STANLEY BLACK 3.40 12/01/2021			1	1FE	881,030	103.025	906,624	880,000	880,543		(128)			3.400	3.383	JD	2,493	29,920	09/25/2013.	12/01/2021.
860630 AE 2	STIFEL FINANCIAL 3.50 12/01/2020			1	2FE	498,070	101.372	506,862	500,000	498,833		373			3.500	3.585	JD	1,458	17,500	11/23/2015.	12/01/2020.
87165B AB 9	SYNCHRONY FINANCIAL 3.00 08/15/2019			12	2FE	997,640	100.727	1,007,267	1,000,000	999,198		476			3.000	3.051	FA	11,333	30,000	08/06/2014.	08/15/2019.
87261N AG 5	TMX FIN/TITLEMAX 8.50 09/15/2018			12	5FE	500,000	91.500	457,500	500,000	457,500	21,250				8.500	8.500	MS	12,514	42,500	07/17/2013.	09/15/2018.
87612B AR 3	TARGA RES PRTNRS 4.125 11/15/2019			12	3FE	169,500	100.875	201,750	200,000	184,148		7,484			4.125	8.815	MN	1,054	8,250	12/11/2015.	11/15/2019.
87938W AM 5	TELEFONICA EMISIONES 5.134 04/27/2020		C	1	2FE	703,327	105.858	793,937	750,000	734,628		5,992			5.134	6.095	AO	6,845	38,505	12/15/2011.	04/27/2020.
882508 BB 9	TEXAS INSTRUMENTS INC 2.625 05/15/2024			12	1FE	1,612,504	99.326	1,614,043	1,625,000	1,613,584		1,081			2.625	2.746	MN	5,451	22,632	04/27/2017.	05/15/2024.
882508 BB 9	TEXAS INSTRUMENTS INC 2.625 05/15/2024	SD		12	1FE	992,310	99.326	993,257	1,000,000	992,975		665			2.625	2.746	MN	3,354	13,927	04/27/2017.	05/15/2024.
88731E AF 7	TIME WARNER ENT 8.375 03/15/2023				2FE	634,245	121.545	607,726	500,000	593,649		(15,730)			8.375	4.318	MS	12,330	41,875	04/23/2015.	03/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
88732J AL 2	TIME WARNER CABLE 6.75 07/01/2018			1	2FE	830,400	102.225	766,685	750,000	755,827		(11,219)			6.750	5.156	JJ	25,313	50,625	02/11/2010.	07/01/2018.
89236T BB 0	TOYOTA MTR CRED MTN 2.10 01/17/2019			1	1FE	150,824	100.068	150,101	150,000	150,180		(169)			2.100	1.983	JJ	1,435	3,150	01/28/2014.	01/17/2019.
89352H AF 6	TRANS-CANADA PIPELINES 6.50 08/15/2018	SD		1	1FE	843,068	102.597	769,477	750,000	758,128		(12,602)			6.500	4.709	FA	18,417	48,750	02/12/2010.	08/15/2018.
89678F A* 1	TRI-STATE CAPITAL 5.75 7/1/2019				2FE	1,000,000	102.800	1,028,000	1,000,000	1,000,042					5.750	5.750	JJ	28,750	57,500	06/05/2014.	07/01/2019.
902755 AB 3	UIRC GSA LLC 4.00 08/01/2023				1Z	4,000,000	98.977	3,959,068	4,000,000	4,000,042					4.000	4.000	FA	66,667	160,000	08/21/2012.	08/01/2023.
904764 AX 5	UNILEVER CAPITAL CORP 2.60 05/05/2024	SD		12	1FE	2,970,210	98.713	2,961,402	3,000,000	2,972,767		2,557			2.600	2.757	MN	12,133	39,000	05/02/2017.	05/05/2024.
904764 AX 5	UNILEVER CAPITAL CORP 2.60 05/05/2024			12	1FE	1,039,574	98.713	1,036,491	1,050,000	1,040,468		895			2.600	2.757	MN	4,247	13,650	05/02/2017.	05/05/2024.
90919W AC 4	UNISON LEASE FND 3.721 03/16/2020	SD		1	1FE	1,000,000	100.795	1,007,950	1,000,000	1,000,001					3.721	3.750	MON	1,654	37,210	03/12/2013.	03/15/2020.
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025			3	1FE	852,323	105.144	896,164	852,323	852,323					4.300	4.300	FA	13,846	36,650	08/01/2013.	08/15/2025.
913017 CN 7	UNITED TECH CORP 2.80 05/04/2024			12	1FE	2,524,738	99.246	2,510,929	2,530,000	2,525,190		452			2.800	2.833	MN	11,216	35,420	05/01/2017.	05/04/2024.
913017 CN 7	UNITED TECH CORP 2.80 05/04/2024	SD		12	1FE	1,995,840	99.246	1,984,924	2,000,000	1,996,198		358			2.800	2.833	MN	8,867	28,000	05/01/2017.	05/04/2024.
918204 AV 0	VF CORP 3.50 09/01/2021			12	1FE	1,228,772	102.975	1,199,661	1,165,000	1,206,583		(10,707)			3.500	2.475	MS	13,592	40,775	11/20/2015.	09/01/2021.
92276M AW 5	VENTAS REALTY LP 4.75 06/01/2021			1	2FE	968,320	106.161	1,061,610	1,000,000	986,758		3,459			4.750	5.178	JD	3,958	47,500	12/16/2011.	06/01/2021.
92276M AX 3	VENTAS REALTY LP 4.25 03/01/2022			1	2FE	496,070	104.807	524,035	500,000	498,171		392			4.250	4.347	MS	7,083	21,250	02/01/2012.	03/01/2022.
92343V BR 4	VERIZON COMM INC 5.15 09/15/2023			1	2FE	1,495,140	111.231	1,668,465	1,500,000	1,496,921		453			5.150	5.192	MS	22,746	77,250	09/11/2013.	09/15/2023.
92343V DW 1	VERIZON COMM INC 3.125 03/16/2022			1	2FE	994,870	101.312	1,013,119	1,000,000	995,629		759			3.125	3.237	MS	9,115	15,625	03/13/2017.	03/16/2022.
95763P AJ 0	WESTERN ALLIANCE 5.00 07/15/2025			2	2FE	1,000,000	102.368	1,023,682	1,000,000	1,000,016		(6)			5.000	4.999	JJ	23,056	50,000	06/24/2015.	07/15/2025.
980888 AD 3	WOOLWORTHS LTD 4.00 09/22/2020		C		2FE	1,033,570	102.823	1,028,231	1,000,000	1,011,838		(4,072)			4.000	3.540	MS	11,000	40,000	04/04/2012.	09/22/2020.
98417E AK 6	XSTRATA CAN FIN 4.95 11/15/2021			1	2FE	1,025,290	106.500	1,065,000	1,000,000	1,011,292		(2,606)			4.950	4.628	MN	6,325	49,500	12/15/2011.	11/15/2021.
98779P AH 0	YOUR COMMUNITY B 6.25 12/15/2025			2	2FE	500,000	103.000	515,000	500,000	500,004		(1)			6.250	6.250	JD	1,389	31,250	12/03/2015.	12/15/2025.
997575 ZA 6	REGIONS BK CD .30 09/18/2018	SD		1		200,000	100.000	200,000	200,000	200,000					0.300	0.300	MON	38	472	09/08/2014.	09/18/2018.
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020		D		5FE	415,013	75.875	404,596	533,241	227,255					6.693	15.956	MJSD	8,856	32,968	02/18/2015.	06/13/2020.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						157,082,820	XXX	156,734,038	155,173,182	153,504,485	144,708	(379,190)	0	0	XXX	XXX	XXX	1,644,996	5,248,765	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035				1FM	143,452	101.071	154,965	153,322	143,162		1,785			3.709	3.795	MON	474	5,437	07/24/2013.	06/25/2035.
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037				1FM	568,546	95.403	626,246	656,420	521,029		26,640			5.750	13.112	MON	3,145	38,779	09/13/2013.	03/25/2037.
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036				1FM	438,592	97.000	506,470	522,134	471,043		18,686			1.488	4.383	MON	151	6,501	01/16/2014.	11/25/2036.
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37				1FM	427,571	92.421	485,725	525,557	345,459		(8,842)			6.000	5.977	MON	2,628	32,466	09/18/2013.	06/25/2037.
05950M AJ 9	BAFC 2006-G 3A3 PT SSUP FLT 07/20/2036				1FM	769,882	103.683	832,580	803,006	773,569		7,242			3.695	3.987	MON	2,472	26,501	04/08/2016.	07/20/2036.
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047				1FM	353,681	91.770	377,411	411,258	362,373		(265,935)			1.711	5.079	MON	235	5,293	02/25/2016.	05/20/2047.
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036				1FM	544,633	97.700	586,059	599,856	539,440		8,477			3.444	5.800	MON	1,722	19,516	02/12/2016.	05/20/2036.
07384M S7 8	BSARM 2004-5 2A SEQ SNR FLT 07/25/2034				1FM	525,731	103.239	540,402	523,448	524,777		(1,564)			3.925	3.287	MON	1,712	18,201	01/27/2017.	07/25/2034.
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35				1FM	662,730	88.260	690,177	781,982	644,314		21,388			3.472	7.603	MON	2,262	25,944	02/11/2016.	04/25/2035.
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020				1FM	259,536	100.832	258,625	256,490	258,338		(899)			5.250	4.813	MON	1,122	13,466	12/27/2013.	09/25/2020.
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37				1FM	881,010	102.200	1,098,039	1,074,402	886,416		49,910			4.211	10.482	MON	3,770	42,213	08/16/2011.	04/25/2037.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35				1FM	578,926	98.741	612,462	620,273	529,715		15,309			5.250	9.238	MON	2,714	32,913	01/16/2014.	04/25/2035.
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034				1FM	424,002	100.375	424,937	423,350	424,297		(29)			3.459	3.015	MON	1,220	12,756	01/27/2017.	09/20/2034.
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36				1FM	237,411	94.493	240,368	254,376	215,549		3,040			5.750	9.016	MON	1,219	14,776	07/17/2013.	04/25/2036.
251510 DP 5	DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35				1FM	385,727	102.955	394,783	383,450	374,492		(3,848)			5.504	4.516	MON	1,759	21,160	01/29/2014.	04/25/2035.
29445U AB 1	EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037				1FM	735,624	93.000	823,324	885,295	763,464		21,314			1.742	3.583	MON	300	11,252	10/28/2014.	04/25/2037.
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036				1FM	653,489	97.750	720,774	737,364	679,666		24,779			1.712	4.328	MON	245	9,146	03/18/2015.	10/25/2036.
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036				1FM	237,586	99.270	253,094	254,955	250,332		5,707			1.702	2.626	MON	84	3,145	02/13/2013.	07/25/2036.
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35				1FM	305,063	92.715	332,752	358,898	296,331		8,592			3.077	5.874	MON	920	10,831	02/19/2016.	02/25/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35				1FM	635,058	80.859	597,034	738,363	475,082		(31,086)			5.500	5.851	MON	3,384	41,345	09/08/2011.	08/25/2035.
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36				1FM	1,776,305	88.000	1,722,647	1,957,554	1,626,923		39,322	92,316		3.300	6.651	MON	5,383	63,851	08/01/2016.	07/25/2036.
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036				1FM	2,565,812	52.140	1,337,814	2,565,812	1,035,568					1.732	4.330	MON	864	31,150	06/09/2009.	11/25/2036.
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047				1FM	1,386,328	73.990	1,544,574	2,087,545	1,079,444					1.622	3.049	MON	658	24,004	01/05/2016.	03/25/2047.
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036				4FM	658,124	100.060	658,142	657,747	584,230		(2,611)			5.500	4.914	MON	3,015	36,740	12/16/2014.	02/25/2036.
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035				1FM	152,634	86.700	154,467	178,162	149,560		2,926			3.549	6.030	MON	527	5,915	02/26/2016.	11/25/2035.
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035				1FM	147,419	98.620	152,735	154,873	147,368		1,613			3.640	4.220	MON	470	5,111	02/22/2016.	11/25/2035.
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036				1FM	523,072	57.210	299,249	523,072	272,825					1.602	3.091	MON	163	5,330	06/09/2009.	08/25/2036.
36242D FS 7	GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034				1FM	513,897	101.188	517,262	511,192	514,192		(953)			3.724	3.095	MON	1,586	16,577	01/27/2017.	09/25/2034.
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036				1FM	569,446	54.970	313,025	569,446	272,063					1.602	3.377	MON	177	6,460	06/17/2009.	09/25/2036.
41161P EZ 2	HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034				1FM	399,249	99.079	397,318	401,012	398,760		43			3.142	3.013	MON	1,050	11,108	01/27/2017.	06/19/2034.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46				1FM	694,699	88.640	785,059	885,672	685,313		30,157			1.695	4.960	MON	542	11,417	12/04/2014.	09/19/2046.
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036				1FM	701,505	98.369	788,648	801,721	720,268		28,042			1.688	5.431	MON	263	10,223	02/11/2016.	12/25/2036.
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037				1FM	1,924,755	94.000	2,105,064	2,239,430	1,947,712		93,760			1.752	5.701	MON	763	28,706	07/21/2016.	02/25/2037.
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037				1FM	726,431	93.000	838,582	901,701	730,962		17,192			1.732	2.781	MON	304	11,368	09/22/2015.	02/25/2037.
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35				1FM	441,178	79.870	473,334	592,630	434,708		17,250			2.232	6.216	MON	257	10,681	02/16/2016.	02/25/2035.
466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35				1FM	1,187,041	99.750	1,399,200	1,402,707	1,179,589		41,937			3.583	6.838	MON	4,188	47,919	01/31/2012.	08/25/2035.
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035				1FM	350,723	99.000	369,994	373,731	368,847		10,536			1.518	3.251	MON	110	4,767	08/08/2013.	05/25/2035.
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36				1FM	552,490	95.000	605,105	636,952	551,221		12,797			3.498	6.608	MON	1,857	19,394	04/06/2017.	03/25/2036.
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036				1FM	440,819	111.300	491,335	441,451	396,702		23,421			1.662	7.581	MON	143	5,301	06/17/2009.	09/25/2036.
57643L LC 8	MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035				1FM	854,775	102.020	873,132	855,844	837,941		(951)			5.648	3.780	MON	4,028	32,455	11/20/2014.	11/25/2035.
59020U TC 9	MLCC 2005-A A2 SEQ SNR FLT 03/25/2030				1FM	342,799	96.257	344,840	358,249	343,458		2,475			1.991	2.995	MON	119	4,620	05/02/2017.	03/25/2030.
61748H AW 1	MSM 2004-5AR 4A SEQ SNR FLT 07/25/2034				1FM	350,965	101.094	350,864	347,068	351,503		(910)			3.530	2.977	MON	1,021	10,846	01/27/2017.	07/25/2034.
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046				1FM	77,386	100.000	84,267	84,267	83,669		2,896			1.732	3.857	MON	28	1,124	06/21/2013.	08/25/2046.
74978B AA 6	RAAC 2007-RP3 A SEQ SNR FLT 10/25/2046				1FM	702,793	95.000	760,951	801,001	729,209		19,210			1.932	3.268	MON	301	11,724	08/11/2014.	10/25/2046.
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36				1FM	592,586	95.000	657,750	692,369	560,869		3,691			5.246	6.644	MON	3,027	36,200	02/11/2016.	07/25/2036.
760985 UR 0	RAMP 2003-RS4 AI5 SEQ STP 05/25/2033				1FM	1,817,467	102.298	2,564,471	2,506,851	1,935,530		123,566			5.468	13.712	MON	11,423	137,075	12/12/2011.	05/25/2033.
76110W SZ 0	RASC 2003-KS7 AI5 SEQ STP 09/25/2033				1FM	939,736	106.570	1,151,122	1,080,156	977,814		11,250			4.979	7.516	MON	4,482	54,627	08/04/2011.	09/25/2033.
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35				1FM	309,563	88.046	309,311	351,305	297,528		3,157			3.922	7.018	MON	1,148	13,735	02/24/2016.	08/25/2035.
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035				1FM	140,911	97.490	146,045	149,805	141,366		2,416			3.625	5.144	MON	452	5,370	07/23/2013.	03/25/2035.
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035				1FM	969,928	95.060	1,006,291	1,058,585	964,165		16,439			3.631	5.098	MON	3,203	37,042	07/05/2016.	05/18/2035.
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035				1FM	811,462	94.000	869,275	924,761	801,043		17,900			3.923	7.005	MON	3,023	30,934	02/10/2016.	11/25/2035.
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035				1FM	463,161	98.210	516,508	525,922	447,153		6,196			3.581	5.243	MON	1,570	17,867	01/15/2016.	07/25/2035.
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036				1FM	675,868	96.380	755,248	783,615	697,873		32,709			1.478	5.110	MON	225	9,641	11/06/2015.	06/25/2036.
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31				1FM	209,279	97.608	226,028	231,567	216,482		4,796			3.375	5.832	MON	651	7,815	02/07/2013.	08/25/2031.
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037				1FM	92,618	99.996	98,005	98,009	98,009		1,237			1.642	1.648	MON	31	1,107	03/06/2013.	06/25/2037.
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036				1FM	580,040	89.500	587,424	656,340	515,565					5.950	7.376	MON	3,254	15,682	02/18/2014.	11/25/2036.
881561 VY 7	TMTS 2005-12AL AF4 MEZ SEQ 5.385 07/36				1FM	556,887	99.000	570,831	576,597	555,243		610			4.409	4.920	MON	2,119	21,943	03/08/2017.	07/25/2036.
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38				1FM	340,428	96.234	383,799	398,817	354,079		21,736			1.752	7.317	MON	136	5,128	03/04/2016.	01/25/2038.
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35				1FM	370,144	100.630	394,416	391,946	368,610		7,108			3.213	4.976	MON	1,049	11,447	02/23/2016.	10/25/2035.
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37				1FM	381,145	94.748	397,588	419,625	375,088		5,293			3.241	5.435	MON	1,133	14,809	04/14/2016.	05/25/2037.
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37				1FM	450,840	96.320	489,828	508,542	451,181		8,802			2.832	4.863	MON	1,200	13,878	08/04/2016.	04/25/2037.
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36				1FM	792,920	96.000	809,851	843,594	793,727		12,760			2.968	4.670	MON	2,087	22,999	09/16/2016.	11/25/2036.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
939336 X9 9	WAMU 2005-AR1 A2B MEZ SEQ FLT 01/25/2045				1FM	698,343	95.942	759,209	791,324	694,112		17,288			2.126	3.881	MON	327	14,973	01/22/2016.	01/25/2045.
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36				1FM	120,131	100.300	129,439	129,052	121,653		2,451			3.524	5.217	MON	379	4,212	02/24/2016.	09/25/2036.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						39,122,353	XXX	40,746,276	44,411,818	36,287,969	0	538,224	92,316	0	XXX	XXX	XXX	100,279	1,284,915	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05490T AA 0	BBCCR 2015-GTP A SEQ SSNR 3.966 08/10/33				1FM	1,801,701	101.065	1,768,638	1,750,000	1,790,941		(4,681)			3.966	3.635	MON	4,820	69,405	09/09/2015.	08/10/2033.
30288B AE 5	FREMF 2015-K721 B MEZ 3.6806 11/25/2047				1FM	909,719	101.495	1,014,950	1,000,000	931,904		12,137			3.565	5.261	MON	2,971	36,132	05/25/2016.	11/25/2047.
30290U AL 3	FREMF 2012-K22 C MEZ 3.8108 08/25/2045				1FM	997,813	100.263	1,002,632	1,000,000	997,735		(130)			3.686	3.753	MON	3,072	37,381	07/25/2016.	08/25/2045.
30295M AS 1	FREMF 2016-K723 B MEZ 3.582 11/25/2023				1FM	702,110	99.420	745,650	750,000	708,602		5,746			3.581	4.710	MON	2,238	27,245	11/03/2016.	11/25/2023.
357081 AE 8	FREMF 2015-K720 B MEZ SEQ 3.3894 07/2022				1FM	446,563	99.910	499,550	500,000	460,404		7,309			3.389	5.413	MON	1,412	17,187	01/15/2016.	07/25/2022.
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045				1FM	310,738	101.950	333,910	327,524	326,811		11,725			5.731	9.225	MON	1,564	18,946	03/01/2016.	11/10/2045.
46631B AJ 4	JPMCC 2007-LD11 AM MEZ 5.7428 06/49				1FM	160,824	101.700	162,795	160,073	160,473		24			6.009	5.616	MON	802	9,580	05/18/2016.	06/15/2049.
46639J AE 0	JPMCC 2013-C10 A5 SEQ SSNR 3.1425 12/47				1FM	1,462,500	101.910	1,528,650	1,500,000	1,476,306		3,877			3.143	3.481	MON	3,928	47,138	04/03/2014.	12/15/2047.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						6,791,966	XXX	7,056,774	6,987,597	6,853,176	0	36,006	0	0	XXX	XXX	XXX	20,806	263,013	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
000366 AA 2	AASET 2017-1A A ABS SNR 3.967 05/16/2042				1FE	954,495	100.750	961,659	954,500	954,499		4			3.967	4.000	MON	1,578	19,984	05/25/2017.	05/16/2042.
000823 AA 2	ABPCI 2017-1A A1 CLO SSNR FLT 07/20/2029				1FE	2,000,000	100.630	2,012,600	2,000,000	1,998,202		(1,798)			3.245	3.116	JAJO	31,192		06/02/2017.	07/20/2029.
00085U AA 9	ABPCI 2017-2A A1A CLO SSNR FLT 01/20/30		C		1FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000						3.180	JAJO			12/20/2017.	01/20/2030.
00085U AJ 0	ABPCI 2017-2A A1B CLO SSNR 3.8 01/20/30		C		1FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000					3.800	3.817	JAJO			12/20/2017.	01/20/2030.
00100F AC 9	ACIS 2014-3A A1F CLO 3.7 02/01/2026				1FE	995,000	100.250	1,002,500	1,000,000	998,041		818			3.700	3.809	FMAN	6,167	37,000	01/16/2014.	02/01/2026.
00102D AC 2	ACIS 2014-5A A2 CLO SSNR 3.5346 11/01/26				1FE	500,000	100.000	500,000	500,000	500,000					3.535	3.550	FMAN	2,946	17,673	10/09/2014.	11/01/2026.
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40				1FE	370,464	100.000	370,464	370,464	370,464					4.213	4.250	MON	694	15,608	02/13/2015.	02/15/2040.
00179J AB 9	AMSR 2016-SFR1 B ABS MEZ FLT 11/17/2033				1FE	1,000,000	100.550	1,005,499	1,000,000	1,000,004		(4)			3.191	2.246	MON	1,329	27,786	10/07/2016.	11/17/2033.
00179J AC 7	AMSR 2016-SFR1 C ABS MEZ FLT 11/17/2033				1FE	500,000	101.274	506,372	500,000	500,002		(2)			3.741	2.801	MON	779	16,681	10/07/2016.	11/17/2033.
00191L AS 1	ARES 2013-3A B2R CLO MEZ 3.65 10/17/2024				1FE	1,000,000	99.840	998,400	1,000,000	1,000,005		5			3.520	3.535	JAJO	7,236	18,676	03/16/2017.	10/17/2024.
00452P AD 9	ACIS 2015-6A A2 CLO SSNR 3.367 05/01/27				1FE	2,000,000	100.250	2,005,000	2,000,000	2,000,000					3.367	3.381	FMAN	11,223	67,340	03/04/2015.	05/01/2027.
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032		C		1FE	569,062	90.130	592,942	657,875	594,820		16,206			1.757	3.209	MON	546	8,803	10/29/2014.	06/15/2032.
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034				1FE	677,877	92.875	741,498	798,382	656,805		17,437			1.858	4.754	JAJO	2,596	12,785	09/29/2016.	07/30/2034.
01749P AN 8	ALLEG 2015-1A COMB CLO 07/25/2027				1AM	974,375	91.770	917,700	1,000,000	953,781		(9,065)			6.290	6.290	JAJO	10,258	70,739	04/30/2015.	07/25/2027.
01749P AU 2	ALLEG 2015-1A B2R CLO MEZ 3.64 07/25/27		C		1FE	500,000	100.000	500,000	500,000	500,000					3.640	3.657	JAJO			12/22/2017.	07/25/2027.
02014P BS 2	ALM 2015-17A A1F CLO SEQ SSNR 3.419 1/28				1FE	500,000	100.070	500,350	500,000	500,000					3.419	3.433	JAJO	3,609	17,095	12/22/2015.	01/15/2028.
02665X AB 5	AH4R 2014-SFR3 B ABS MEZ 4.201 12/17/36				1FE	999,967	105.030	1,050,300	1,000,000	1,000,000					4.201	4.238	MON	3,501	42,010	11/20/2014.	12/17/2036.
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45				1FE	963,314	104.660	1,008,232	963,344	963,023		(124)			3.732	3.740	MON	2,996	35,952	09/11/2015.	10/17/2045.
02666B AG 1	AH4R 2015-SFR2 XS ABS RES SNR 10/17/2045				5*GI	0	0.001	10		4		3				245.260	MON			09/11/2015.	10/17/2045.
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24				1AM	368,204	93.000	342,430	368,204	342,430	(25,774)				8.000	8.135	MON	900	29,459	12/10/2014.	12/20/2024.
03329K AC 7	ANCHC 2016-8A A2 CLO SSNR 2.88 07/28/28				1FE	145,000	100.300	145,435	145,000	145,006		(0)			2.880	2.889	JAJO	731	5,243	06/22/2016.	07/28/2028.
03329P AQ 5	ANCHC 2014-3A A2BR CLO MEZ 3.23 04/28/26				1FE	500,000	99.953	499,763	500,000	500,000					3.230	3.243	JAJO	2,826	16,150	10/06/2016.	04/28/2026.
03765X AD 8	APID 2015-22A A2B CLO MEZ 10/20/2027				1FE	500,000	100.780	503,900	500,000	499,975		(87)			4.040	4.060	JAJO	3,984	20,200	09/16/2015.	10/20/2027.
03765Y AJ 3	APID 2015-23A A2B CLO MEZ SEQ 4.059 1/27				1FE	750,000	100.064	750,480	750,000	750,074		(9)			4.059	4.078	JAJO	6,427	30,443	12/03/2015.	01/14/2027.
03766K AA 1	AASET 2016-1A A ABS SNR 4.875 03/17/2036				1FE	406,620	102.000	420,750	412,500	408,324		1,565			4.875	5.375	MON	894	20,109	03/31/2016.	03/17/2036.
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45				2AM	490,000	101.060	495,194	490,000	489,997		1			4.969	5.000	JAJO	4,126	24,364	11/06/2015.	10/30/2045.
05352N AA 0	AVNT 2017-A A ABS SSNR 2.41 03/15/2021				1FE	709,358	99.950	709,039	709,393	709,377		40			2.410	2.431	MON	760	10,570	04/26/2017.	03/15/2021.
05364C AS 1	AVERY 2015-7A A2 CLO SSNR 3.22 01/15/28				1FE	733,751	100.250	736,838	735,000	734,169		177			3.220	3.261	JAJO	4,996	23,667	11/16/2015.	01/15/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05377R CQ 5	AESOP 2017-1A A ABS SSNR 3.07 09/20/23				1FE	1,484,763	100.705	1,495,464	1,485,000	1,484,797		34			3.070	3.093	MON	1,393	34,825	03/08/2017.	09/20/2023.
05584A AA 8	HGVGI 2017-1A A ABS SNR 2.94 05/25/2029				1FE	418,324	99.860	417,844	418,430	418,328		25			2.940	2.967	MON	205	8,645	04/04/2017.	05/25/2029.
05605G AA 0	B2R 2015-2 A ABS SEQ SSNR 3.336 11/48				1FE	913,682	100.969	922,542	913,688	913,184		(182)			3.336	3.328	MON	2,540	31,814	11/10/2015.	11/15/2048.
05605G AJ 1	B2R 2015-2 B ABS SEQ MEZ 4.867 11/2048				1FE	1,029,983	105.157	1,051,570	1,000,000	1,022,018		(3,880)			4.867	4.405	MON	4,056	48,670	11/10/2015.	11/15/2048.
05607Y AC 5	B2R 2015-1 A2 ABS SSNR 3.469 05/15/2048				1FE	1,506,831	99.492	1,492,380	1,500,000	1,504,294		(961)			3.469	3.414	MON	4,336	52,035	06/03/2015.	05/15/2048.
05616M AG 1	BABSN 2015-2A COMB CLO MEZ 07/20/2027				1AM	1,406,758	92.930	1,393,950	1,500,000	1,393,798					6.000	6.000	JAJO	16,362	89,646	07/23/2015.	07/20/2027.
05682Q AE 6	BCC 2017-1A A2 CLO SNR FLT 07/20/30				1FE	500,000	100.693	503,465	500,000	495,062		(4,938)			2.644	2.663	JAJO	5,876		06/13/2017.	07/20/2030.
08179C AE 1	BSP 2017-11A A2A CLO MEZ FLT 04/15/2029				1FE	400,000	100.655	402,619	400,000	399,889		(111)			3.109	2.934	JAJO	2,695	5,713	03/27/2017.	04/15/2029.
08179C AG 6	BSP 2017-11A A2B CLO MEZ 3.89 04/15/2029				1FE	1,000,000	100.680	1,006,800	1,000,000	1,000,091		91			3.890	3.907	JAJO	8,212	18,153	03/27/2017.	04/15/2029.
08180K AR 1	BSP 2014-VA B1R CLO MEZ FLT 10/20/2026				1FE	440,000	100.080	440,352	440,000	438,267		(1,733)			3.013	2.874	JAJO	2,688	7,715	02/23/2017.	10/20/2026.
08180X AL 6	BSP 2015-8A A1C CLO SEQ SSNR 3.234 01/28				1FE	815,000	100.045	815,367	815,000	817,344		(617)			3.234	3.205	JAJO	5,198	26,357	10/29/2015.	01/20/2028.
095560 AW 8	BHILL 2013-1A C1R CLO MEZ FLT 01/15/2026				1FE	1,000,000	100.100	1,001,000	1,000,000	1,000,244		244			3.759	3.563	JAJO	8,145	22,962	02/10/2017.	01/15/2026.
09626Q AQ 0	BLUEM 2014-2A B2R CLO MEZ 3.14 07/20/26				1FE	1,000,000	99.680	996,800	1,000,000	1,000,000					3.140	3.152	JAJO	6,193	7,850	06/26/2017.	07/20/2026.
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027		C		1FE	1,203,623	100.000	1,208,334	1,208,334	1,204,610		1,457			3.470	3.631	MON	699	41,949	06/24/2016.	10/25/2027.
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028		C		1FE	779,590	98.779	777,887	787,500	781,741		2,070			3.350	3.671	MON	440	26,389	06/24/2016.	03/27/2028.
12479R AD 9	CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047				1FE	139,026	99.935	138,976	139,067	139,031		5			3.870	3.908	MON	239	3,558	03/30/2017.	04/15/2047.
12480V AG 0	CBAM 2017-1A B CLO MEZ FLT 07/20/30				1FE	1,000,000	100.844	1,008,440	1,000,000	1,000,000					3.130	3.142	JAJO	16,172		06/08/2017.	07/20/2030.
12528A AL 9	CFIP 2013-1A AR CLO SSNR FLT 04/20/29				1FE	900,000	100.000	900,000	900,000	905,351		5,351			2.703	3.462	JAJO	4,932	12,525	04/11/2017.	04/20/2029.
12550T AL 9	CIFC 2015-4A A1B CLO SEQ SSNR 3.45 27				1FE	3,000,000	100.525	3,015,750	3,000,000	3,000,000					3.450	3.465	JAJO	20,413	103,500	08/14/2015.	10/20/2027.
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028				1FE	508,925	99.090	504,368	509,000	508,959		15			2.830	2.850	MON	520	14,405	03/06/2013.	03/18/2028.
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028				1FE	259,832	101.140	262,814	259,852	259,837		4			3.670	3.700	MON	344	9,537	11/05/2013.	11/18/2028.
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29				1FE	324,361	99.459	322,738	324,495	324,306		56			3.290	3.332	MON	386	10,676	06/17/2014.	06/18/2029.
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029				1FE	643,894	100.272	673,647	671,817	648,456		6,465			3.380	4.552	MON	820	22,707	05/05/2016.	10/18/2029.
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41				1FE	691,442	100.501	694,974	691,513	691,452		17			4.210	4.250	MON	1,051	29,113	02/04/2016.	02/18/2041.
13875E AN 4	CANYC 2014-2A AJ CLO SNR FLT 04/15/29				1FE	1,000,000	100.680	1,006,800	1,000,000	999,635		(365)			2.709	2.520	JAJO	5,870	12,834	04/07/2017.	04/15/2029.
14312J AL 6	CGMS 2015-5A A1B CLO SEQ SSNR 3.338 1/28				1FE	135,000	100.870	136,175	135,000	135,000					3.338	3.312	JAJO	889	4,506	12/11/2015.	01/20/2028.
14315J AE 9	CGMS 2017-2A A2A CLO MEZ FLT 07/20/31				1FE	1,300,000	100.845	1,310,985	1,300,000	1,297,190		(2,810)			3.031	3.101	JAJO	20,471		05/18/2017.	07/20/2031.
14315J AN 9	CGMS 2017-2A A2B CLO MEZ 3.90 07/20/31				1FE	1,000,000	100.990	1,009,900	1,000,000	1,000,005		5			3.793	3.757	JAJO	19,281		05/18/2017.	07/20/2031.
15032D AB 7	CEDF 2016-6A AF CLO SSNR 2.796 10/20/28				1FE	1,000,000	99.125	991,250	1,000,000	994,596		(3,683)			2.796	2.805	JAJO	5,514	26,407	10/13/2016.	10/20/2028.
15136W AX 2	CECLO 2013-20A B2R CLO MEZ FLT 01/25/26				1FE	1,000,000	100.020	1,000,200	1,000,000	1,008,660		8,660			2.997	2.852	JAJO	5,662	14,568	04/17/2017.	01/25/2026.
15137D AQ 8	CECLO 2014-22A A2BR CLO MEZ 3.4 11/07/26				1FE	2,000,000	99.669	1,993,383	2,000,000	2,000,000					3.400	3.414	FMAN	10,200	68,000	11/01/2016.	11/07/2026.
15672Y AC 4	CERB 2016-2A A1F CLO SSNR 3.39 11/17/27				1FE	1,000,000	100.350	1,003,500	1,000,000	1,000,029		19			3.390	3.403	JAJO	7,157	30,887	10/28/2016.	11/15/2027.
15673G AA 6	CERB 2017-2A A1 CLO SSNR FLT 07/15/29				1FE	1,000,000	100.157	1,001,570	1,000,000	999,908		(92)			3.109	3.075	JAJO	6,737	11,116	05/17/2017.	07/15/2029.
19625G AB 5	CAFL 2016-1 B ABS MEZ 3.344 06/15/2048				1FE	499,998	99.859	499,295	500,000	499,757		(119)			3.344	3.340	MON	1,393	16,720	05/11/2016.	06/15/2048.
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040				1FE	740,040	99.615	737,391	740,241	740,052		33			2.730	2.750	MON	337	20,171	10/13/2016.	10/25/2040.
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040				1FE	350,201	100.108	350,686	350,307	350,214		24			2.890	2.915	MON	169	10,139	05/12/2016.	06/25/2040.
25755T AD 2	DPABS 2015-1A A2I ABS SNR 3.484 10/25/45				2AM	1,970,000	100.690	1,983,593	1,970,000	1,970,006		3			3.484	3.499	JAJO	12,583	68,635	10/14/2015.	10/25/2045.
25755T AG 5	DPABS 2017-1A A2II ABS SNR 3.082 07/47				2AM	1,995,000	99.000	1,975,050	1,995,000	1,995,001		1			3.082	3.094	JAJO	11,272	15,542	06/12/2017.	07/25/2047.
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040		C		1FE	924,112	100.115	925,177	924,112	924,112					4.947	4.998	MON	2,032	45,716	06/15/2015.	06/15/2040.
26829B AJ 8	ECP 2014-6A A1B CLO 3.488 07/15/2026				1FE	500,000	100.053	500,265	500,000	500,000					3.488	3.503	JAJO	3,682	17,440	08/27/2014.	07/15/2026.
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39		C		1FE	424,978	98.650	419,263	425,000	424,986		4			4.310	4.350	MON	814	18,318	12/12/2014.	12/15/2039.
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044				1FE	179,531	99.769	185,252	185,682	181,518		2,525			2.299	3.788	MON	142	4,269	06/02/2016.	04/19/2044.
28618X AB 8	ERL 2015-1A A2 ABS SNR 3.585 02/19/2045				1FE	545,313	100.940	570,311	565,000	550,071		3,234			3.585	4.322	MON	675	20,962	06/30/2016.	02/19/2045.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
28851Q AA 1	ECLO 2017-1A A CLO SSNR FLT 07/15/27				1FE	2,000,000	100.270	2,005,400	2,000,000	1,999,643		(357)			3.359	3.304	JAO	14,556	21,523	05/17/2017.	07/15/2027.
28852E AA 7	ECLO 2017-2A A CLO SSNR FLT 02/15/2029		C		1FE	2,000,000	100.000	2,000,000	2,000,000	2,000,000						3.310	FMAN.			12/18/2017.	02/15/2029.
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042				1FE	1,279,518	101.484	1,298,506	1,279,518	1,279,518					4.212	4.249	MON	2,395	53,893	10/19/2012.	10/15/2042.
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42				1FE	912,500	101.355	924,864	912,500	912,500					4.213	4.250	MON	1,709	38,444	02/03/2015.	11/15/2042.
317579 AA 8	FINS 2015-1A A CLO SEQ SSNR 5.00 07/26				1FE	936,076	101.750	952,457	936,076	936,073		0			5.000	5.031	JAO	7,931	46,804	10/20/2015.	07/30/2026.
34961P AE 0	FCBSL 2017-2A B2 CLO MEZ 3.95 07/11/2030		C		1FE	1,500,000	100.000	1,500,000	1,500,000	1,500,000					3.950	3.968	JAO			12/18/2017.	07/11/2030.
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028		C		1FE	518,792	99.390	530,080	533,333	524,597		3,143			2.980	3.663	MON	618	15,898	01/02/2014.	04/17/2028.
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028		C		1FE	291,476	100.229	292,166	291,500	291,485		5			3.670	3.700	MON	416	10,698	11/04/2013.	11/17/2028.
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24		C		1FE	1,037,494	99.210	1,045,012	1,053,333	1,039,662		3,925			3.190	3.642	MON	1,307	33,608	11/08/2016.	07/17/2029.
38172X AG 4	GOCAP 2013-16A A1R CLO SSNR FLT 07/25/29				1FE	250,000	100.050	250,125	250,000	249,979		(21)			3.067	3.025	JAO	1,449	2,187	06/23/2017.	07/25/2029.
38172X AJ 8	GOCAP 2013-16A A2R CLO SNR FLT 07/25/29				1FE	700,000	100.050	700,350	700,000	699,937		(63)			3.217	3.176	JAO	4,254	6,431	06/23/2017.	07/25/2029.
38174V AA 9	GOCAP 2017-34A A1 CLO SSNR FLT 03/08/29				1FE	300,000	100.660	301,980	300,000	299,732		(269)			3.241	2.980	FMAN	1,540	6,402	02/16/2017.	03/08/2029.
38175J AA 5	GOCAP 2013-17A A1R CLO SSNR FLT 10/25/30				1FE	500,000	100.400	502,000	500,000	499,894		(106)			3.017	2.977	JAO	5,448		08/07/2017.	10/25/2030.
38175L AC 6	GOCAP 2014-18A BR CLO MEZ FLT 10/25/2029				1FE	600,000	99.761	598,566	600,000	599,933		(67)			3.369	3.417	JAO	4,099		09/29/2017.	10/25/2029.
390556 AL 2	GRTLK 2014-1A AR CLO SSNR FLT 10/15/2029				1FE	440,000	100.210	440,924	440,000	440,074		74			2.979	2.986	JAO	2,804		10/06/2017.	10/15/2029.
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49				1FE	517,436	101.100	523,129	517,437	517,433		(0)			3.353	3.376	MON	337	17,348	06/19/2015.	06/24/2049.
40537Y AJ 2	HLA 2013-2A C CLO MEZ FLT 08/01/2025				1FE	498,750	100.000	500,000	500,000	499,520		770			4.077	3.935	FMAN	3,454	14,685	02/10/2017.	08/01/2025.
40538C AU 4	HLA 2014-1A B2R CLO MEZ 3.4109 04/18/26				1FE	1,000,000	100.020	1,000,200	1,000,000	1,000,000					3.411	3.425	JAO	6,917	8,527	06/16/2017.	04/18/2026.
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043				2AM	1,772,483	100.087	1,774,025	1,772,483	1,772,483					4.474	4.499	MJSD	2,423	79,364	03/22/2013.	03/20/2043.
42806D AH 2	HERTZ 2015-3A A ABS SSNR 2.67 09/25/2021				1FE	1,977,500	98.993	1,979,855	2,000,000	1,982,296		4,796			2.670	3.027	MON	890	44,500	03/15/2017.	09/25/2021.
42806D BC 2	HERTZ 2016-4A A ABS SSNR 2.65 07/25/2022				1FE	976,563	98.053	980,528	1,000,000	979,821		3,259			2.650	3.272	MON	442	17,667	05/16/2017.	07/25/2022.
43132W AJ 9	HLDN 2015-4A A1B CLO SEQ SSNR 3.41 07/27				1FE	1,000,000	100.065	1,000,650	1,000,000	1,000,000					3.410	3.425	JAO	6,441	34,100	06/30/2015.	07/23/2027.
43283A AA 3	HGVT 2017-AA A ABS SNR 2.66 12/27/2028				1FE	837,377	100.392	840,773	837,493	837,383		34			2.660	2.680	MON	371	17,884	02/22/2017.	12/26/2028.
44929F AQ 5	ICG 2014-3A A1BR CLO SSNR 2.97 01/25/27				1FE	1,000,000	100.060	1,000,600	1,000,000	999,994		(6)			2.970	2.981	JAO	5,445	15,152	04/27/2017.	01/25/2027.
44931B AE 7	ICG 2015-1A COMB CLO MEZ 07/19/2027				1AM	1,450,225	91.700	1,375,500	1,500,000	1,426,172		(6,428)			6.800	6.800	JAO	16,030	102,592	06/11/2015.	07/19/2027.
44931C AS 4	ICG 2015-2A A2 CLO SSNR SEQ 3.00 01/28				1FE	500,000	100.000	500,000	500,000	500,010		(3)			3.000	3.011	JAO	3,125	15,000	10/14/2015.	01/16/2028.
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043				1AM	460,251	92.256	424,609	460,251	424,609	(35,642)				4.229	4.251	JAO	3,568	19,677	11/16/2012.	01/25/2043.
45780K AD 8	INTOW 2016-1A A ABS SSNR 2.883 11/15/46				1FE	1,000,000	97.446	974,460	1,000,000	1,000,002		(0)			2.883	2.900	MON	1,281	28,830	10/25/2016.	11/15/2046.
46617Y AP 8	JFIN 2015-1A A2R CLO SSNR 2.817 03/15/26				1FE	2,000,000	100.000	2,000,000	2,000,000	1,999,963		(37)			2.817	2.787	MJSD	2,661		12/01/2017.	03/15/2026.
46617Y AT 0	JFIN 2015-1A B2R CLO MEZ 3.591 03/15/26				1FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000		(0)			3.591	3.607	MJSD	1,696		12/01/2017.	03/15/2026.
46618G AE 1	JFINR 2015-4A BF CLO MEZ 3.6 04/22/2020				1FE	350,065	100.000	350,065	350,065	350,065					3.600	3.616	JAO	2,415	12,602	04/09/2015.	04/22/2020.
46619T AC 6	JFIN 2016-1A AF CLO SSNR 2.737 07/27/28				1FE	250,000	99.125	247,813	250,000	248,545		(228)			2.737	2.746	JAO	1,216	8,306	07/08/2016.	07/27/2028.
46619U AB 5	JFIN 2017-1A AF CLO SSNR 3.603 04/24/29				1FE	2,000,000	100.750	2,015,000	2,000,000	2,000,077		77			3.603	3.618	JAO	13,411	48,040	01/27/2017.	04/24/2029.
47421M AE 3	JEFFM 2015-1A A2 CLO SEQ SSNR 3.62 07/27				1FE	2,000,000	100.700	2,014,000	2,000,000	2,000,000					3.620	3.636	JAO	14,279	72,400	06/26/2015.	07/20/2027.
48250V AL 1	KKR 13 B2 CLO MEZ 4.105 01/16/2028				1FE	350,000	100.100	350,350	350,000	350,006		(1)			4.105	4.126	JAO	2,993	14,368	11/23/2015.	01/16/2028.
48250W AB 1	KKR 14 A1B CLO SSNR 3.06 07/15/2028				1FE	375,000	100.040	375,150	375,000	375,022		(2)			3.020	3.030	JAO	2,391	14,723	05/31/2016.	07/15/2028.
48274L AG 6	KVK 2014-1A A2R CLO SSNR 3.00 05/15/2026				1FE	1,000,000	100.650	1,006,500	1,000,000	999,094		(906)			3.000	3.066	FMAN	3,833	22,798	02/10/2017.	05/15/2026.
48274T AK 0	KVK 2015-1A BR CLO MEZ FLT 05/20/2027				1FE	1,000,000	101.000	1,010,000	1,000,000	999,938		(62)			3.286	3.035	FMAN	3,742	15,642	05/10/2017.	05/20/2027.
50188N AA 6	LCM 19A COMB CLO MEZ 07/15/2027				1AM	963,160	88.990	889,900	1,000,000	943,747					6.800	6.800	JAO	22,599	52,791	06/30/2015.	07/15/2027.
54303P AQ 8	LONGF 2013-1A ARR CLO SSNR FLT 04/15/29				1FE	970,000	100.500	974,850	970,000	969,847		(153)			2.699	2.535	JAO	5,673	12,541	04/07/2017.	04/15/2029.
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045				1FE	677,995	99.786	698,258	699,753	681,469		5,094			2.980	3.846	MON	927	20,853	07/22/2016.	01/15/2045.
543190 AB 8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45				1FE	476,719	101.298	506,491	500,000	479,018		2,299			4.060	4.810	MON	902	18,608	01/19/2017.	01/15/2045.
55280H AL 1	MCFCL 2014-1A AR CLO SSNR FLT 10/20/2029				1FE	2,000,000	100.000	2,000,000	2,000,000	1,999,747		(253)			2.904	2.899	JAO	12,422		09/26/2017.	10/20/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55818Y BE 0	MDPK 2015-17A B1R CLO MEZ FLT 07/21/2030				1FE	1,000,000	100.000	1,000,000	1,000,000	1,002,735		2,735			3.113	3.030	JAO..	6,225	10,896	05/23/2017.	07/21/2030.
55819T AE 1	MDPK 2016-20A B2 CLO MEZ 3.72 04/27/2027				1FE	700,000	100.528	703,694	700,000	700,000					3.720	3.735	JAO..	4,629	26,040	02/24/2016.	04/27/2027.
55953P AC 9	MAGNE 2015-16A COMB CLO 01/18/2028				1AM	962,500	96.080	960,800	1,000,000	956,206		(226)			7.900	7.900	JAO..	20,939	66,148	12/03/2015.	01/18/2028.
56576L AN 9	MCLO 2015-8A A1C CLO SEQ SSNR 3.48 07/27				1FE	1,500,000	100.403	1,506,044	1,500,000	1,500,000					3.480	3.495	JAO..	10,585	52,200	06/16/2015.	07/18/2027.
59801W AC 0	MIDO 2017-7A A2 CLO SNR FLT 07/15/2029				1FE	1,000,000	100.700	1,007,000	1,000,000	999,848		(152)			2.909	2.863	JAO..	6,303	8,129	06/02/2017.	07/15/2029.
62405Q AG 8	MHAWK 2013-1A B2 CLO 3.612 01/20/2024				1FE	999,000	100.125	1,001,250	1,000,000	999,651		138			3.612	3.644	JAO..	7,124	36,120	01/23/2013.	01/20/2024.
62432C AL 5	MVW 2015-10A B2 CLO MEZ SEQ 4.11 10/27				1FE	750,000	100.000	750,000	750,000	750,000					4.110	4.131	JAO..	6,679	30,825	07/31/2015.	10/13/2027.
62946A AA 2	NPRL 2016-1A A1 ABS SNR 4.164 04/20/2046				1FE	857,860	101.015	866,564	857,860	857,860					4.164	4.200	MON...	1,091	35,721	04/25/2016.	04/20/2046.
62946A AB 0	NPRL 2016-1A A2 ABS SNR 5.438 04/20/2046				1FE	1,021,719	109.147	1,091,474	1,000,000	1,019,165		(1,804)			5.438	5.209	MON...	1,662	54,380	07/20/2016.	04/20/2046.
62946U AL 4	NRART 2017-T1 AT1 ABS SSNR 3.2143 02/51				1FE	999,995	99.601	996,010	1,000,000	999,997		2			3.214	3.236	MON...	1,429	27,500	02/01/2017.	02/15/2051.
631707 AJ 5	NCC 2017-IA A1B CLO SSNR 3.2781 10/15/29				1FE	1,000,000	100.060	1,000,600	1,000,000	1,000,030		30			3.278	3.291	JAO..	12,202		07/26/2017.	10/15/2029.
63939E AB 9	NAVSL 2015-AA A2A ABS 2.65 12/15/2028				1FE	884,682	99.942	884,498	885,007	884,846		59			2.650	2.672	MON...	1,042	23,453	01/13/2015.	12/15/2028.
640270 AS 3	NGCLO 2014-1A AFR CLO SSNR 3.00 08/28/26				1FE	2,000,000	100.000	2,000,000	2,000,000	2,000,000					3.000	3.011	FMAN.	5,500	45,000	02/08/2017.	08/28/2026.
640270 AW 4	NGCLO 2014-1A BR CLO MEZ FLT 08/28/26				1FE	1,000,000	100.125	1,001,250	1,000,000	999,892		(108)			3.268	2.866	FMAN.	3,086	22,678	02/08/2017.	08/28/2026.
65251U AN 2	NWSTR 2016-1A A2 CLO SSNR 3.44 02/25/28				1FE	999,973	100.220	1,002,200	1,000,000	1,000,000					3.440	3.454	FMAN.	3,440	34,400	02/12/2016.	02/25/2028.
65251X AA 4	NSBKY 2016-1A A CLO SSNR FLT 10/25/2028				1FE	1,500,000	100.696	1,510,440	1,500,000	1,499,306		(514)			3.467	3.065	JAO..	9,824	43,881	10/19/2016.	10/25/2028.
66859Q AF 2	WOODS 2014-12A BR CLO MEZ FLT 09/15/2025				1FE	500,000	100.300	501,500	500,000	500,000		0			3.288	2.819	MJSD.	776	11,198	02/23/2017.	09/15/2025.
67089N AU 6	OCP 2012-2A BR CLO MEZ FLT 11/22/2025				1FE	1,000,000	100.950	1,009,500	1,000,000	1,001,108		528			3.446	2.906	FMAN.	3,829	31,570	11/08/2016.	11/22/2025.
67091C AS 1	NXTC 2014-1A B1R CLO MEZ FLT 04/23/2026				1FE	1,000,000	100.000	1,000,000	1,000,000	999,847		(153)			3.263	3.233	JAO..	6,344	8,120	06/23/2017.	04/23/2026.
67091R AP 4	OCP 2015-8A A2BR CLO MEZ 3.434 04/17/27				1FE	500,000	100.100	500,500	500,000	499,999		(1)			3.434	3.449	JAO..	3,100		10/16/2017.	04/17/2027.
67097L AB 2	OCP 2017-13A A1B CLO SNR FLT 07/15/30				1FE	995,500	100.980	1,009,800	1,000,000	995,431		(69)			2.641	2.723	JAO..	12,179		06/16/2017.	07/15/2030.
67097L AF 3	OCP 2017-13A A2B CLO MEZ 3.7982 07/30				1FE	1,000,000	100.110	1,001,100	1,000,000	1,000,072		72			3.798	3.815	JAO..	17,092		06/16/2017.	07/15/2030.
67103Q AY 3	OFSBS 2013-5A A2FR CLO MEZ 3.415 04/25				1FE	1,250,000	100.000	1,250,000	1,250,000	1,247,534		(2,466)			3.415	3.464	JAO..	9,012	28,814	01/25/2017.	04/17/2025.
67103Q BC 0	OFSBS 2013-5A A3FR CLO MEZ 4.311 04/25				1FE	500,000	100.000	500,000	500,000	498,681		(1,319)			4.311	4.364	JAO..	4,551	14,550	01/25/2017.	04/17/2025.
67104C AB 3	OAKC 2013-8A B CLO MEZ FLT 04/20/2025				1FE	500,200	100.000	500,000	500,000	500,159		(41)			3.013	2.745	JAO..	3,054	10,675	01/24/2017.	04/20/2025.
67107F AQ 0	OZLM 2014-8A A1BR CLO SSNR 2.74 10/17/26				1FE	1,000,000	99.480	994,800	1,000,000	999,995		(5)			2.740	2.750	JAO..	5,632	10,427	05/16/2017.	10/17/2026.
67107K AR 7	OCP 2014-7A A1BR CLO SSNR 2.66 10/20/26				1FE	1,000,000	100.020	1,000,200	1,000,000	1,000,315		315			2.660	2.669	JAO..	5,246		09/15/2017.	10/20/2026.
67107K AT 3	OCP 2014-7A A2BR CLO MEZ 3.29 10/20/2026				1FE	500,000	100.230	501,150	500,000	500,253		253			3.290	3.312	JAO..	3,244		09/15/2017.	10/20/2026.
67108B AU 9	OZLMF 2012-2A A2BR CLO MEZ 3.24 10/30/27				1FE	500,000	98.020	490,100	500,000	500,021		14			3.240	3.298	JAO..	2,745	16,200	10/06/2016.	10/30/2027.
67108L AQ 6	OZLM 2014-6A A2BR CLO MEZ 3.61 04/17/26				1FE	1,000,000	100.150	1,001,500	1,000,000	1,000,000					3.610	3.626	JAO..	7,421	27,075	01/06/2017.	04/17/2026.
67389Y AF 2	OAKCL 2015-1A COMB CLO MEZ 0 10/20/2027				1AM	1,891,700	92.010	1,840,200	2,000,000	1,892,700					6.460	6.460	JAO..	1,284	122,893	08/04/2015.	10/20/2027.
67575N AU 7	OMART 2016-T2 AT2 ABS SSNR 2.7215 08/49				1FE	1,499,999	99.391	1,490,865	1,500,000	1,500,000		0			2.722	2.737	MON...	1,814	40,823	08/03/2016.	08/16/2049.
67590A BB 7	OCT14 2012-1A A1BR CLO SSNR FLT 07/15/29				1FE	985,000	100.330	988,251	985,000	985,072		72			2.734	2.692	JAO..	5,835	10,343	05/09/2017.	07/15/2029.
67590J AS 2	OCT18 2013-1A A2BR CLO MEZ 3.45 12/16/24				1FE	2,000,000	100.250	2,005,000	2,000,000	1,999,990		(10)			3.395	3.410	FMAN.	8,488	46,964	02/21/2017.	12/16/2024.
67591E AE 3	OCT28 2016-1A B2 CLO MEZ 3.1 10/24/2027				1FE	965,000	100.650	971,273	965,000	964,570		(237)			3.100	3.120	JAO..	5,568	30,829	09/08/2016.	10/24/2027.
68268E AA 1	OMFIT 2015-1A A ABS SEQ SNR 3.19 03/26				1FE	999,682	100.286	1,002,860	1,000,000	999,946		93			3.190	3.221	MON...	1,152	31,900	01/28/2015.	03/18/2026.
68268H AA 4	OMFIT 2016-3A A ABS SSNR 3.83 06/18/2031				1FE	2,040,000	102.610	2,052,199	2,000,000	2,031,795		(7,328)			3.830	3.420	MON...	2,766	73,408	01/24/2017.	06/18/2031.
68268L AA 5	OMFIT 2015-3A A ABS SEQ SSNR 3.63 11/28				1FE	999,827	102.060	1,020,600	1,000,000	999,897		29			3.630	3.661	MON...	1,311	36,300	09/24/2015.	11/20/2028.
69915V AC 4	PARL 2015-1A A CLO SSNR FLT 07/20/2027				1FE	1,258,969	100.020	1,300,260	1,300,000	1,273,515		7,879			2.813	2.750	JAO..	7,414	33,529	02/22/2016.	07/20/2027.
74040Y AA 0	PRETSL 10A A1 CDO FLT 07/03/2033			1	1FE	461,755	99.000	478,130	482,960	467,529		8,967			2.049	3.596	JAO..	2,474	8,790	09/27/2016.	07/03/2033.
74041W AA 3	PRETSL 11A A1 CDO SSNR FLT 09/24/2033			1	1FE	1,429,954	95.000	1,541,510	1,622,643	1,442,870		29,952			1.971	3.659	MJSD.	8,899	21,927	09/27/2016.	09/24/2033.
75620R AC 6	RCTTE 2015-1A CLO SUB 0.00 10/20/27				1AM	249,449	79.000	241,700	305,949	232,674		8,116	24,891		7.100	7.100	JAO..	2,728		10/20/2017.	10/20/2027.
78410T AA 4	SCFET 2017-1A A ABS SSNR 3.77 01/20/2023				1FE	1,187,601	100.523	1,194,062	1,187,852	1,187,643		75			3.770	3.808	MON...	1,368	36,696	02/15/2017.	01/20/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
78447R AD 9	SLMA 2013-A B ABS 2.50 03/15/2047				1FE	1,901,648	99.407	1,988,140	2,000,000	1,984,232		18,290			2.500	3.484	MON	2,222	50,000	02/27/2013.	03/15/2047.
78448Q AB 4	SMB 2015-B A2A ABS SNR 2.98 07/15/2027				1FE	478,096	100.638	483,374	480,310	479,038		397			2.980	3.092	MON	636	14,313	07/23/2015.	07/15/2027.
81881L AN 7	SHACK 2014-6A B2R CLO MEZ 3.46 07/17/26				1FE	500,000	100.250	501,250	500,000	500,000					3.460	3.475	JAJO	3,556	8,650	04/07/2017.	07/17/2026.
81881V AU 9	SHACK 2014-5A B2R3 CLO MEZ 3.50 05/07/26				1FE	500,000	100.200	501,000	500,000	500,000		(0)			3.500	3.515	FMAN	2,625	8,701	04/26/2017.	05/07/2026.
82321U AA 1	SHNTN 2015-1A A ABS SNR 4.75 10/15/2042				1FE	755,133	104.853	799,454	762,452	756,484		1,201			4.750	5.000	MON	1,610	36,216	10/09/2015.	10/15/2042.
82652K AA 2	SRFC 2017-1A A ABS SNR 2.91 03/20/34				1FE	605,404	100.119	606,165	605,445	605,407		5			2.910	2.929	MON	538	13,165	03/13/2017.	03/20/2034.
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026				1FE	891,757	100.913	899,979	891,833	891,771		41			3.280	3.307	MON	488	26,733	01/20/2017.	01/26/2026.
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044				2AM	435,914	96.494	420,637	435,921	435,921					4.020	4.020	JJ	7,837	17,524	07/24/2014.	07/20/2044.
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45				1FE	1,401,467	101.410	1,421,965	1,402,194	1,401,620		116			4.180	4.190	FA	21,328	58,612	08/07/2015.	08/21/2045.
83546D AD 0	SONIC 2016-1A A2 ABS SEQ SNR 4.472 05/46				2AM	994,167	101.172	1,005,817	994,167	994,167					4.472	4.514	MON	1,358	44,459	04/12/2016.	05/20/2046.
83608G AC 0	SNDPT 2013-1A A2L CLO MEZ FLT 04/26/2025				1FE	375,000	100.130	375,488	375,000	375,034		(4)			3.271	2.754	JAJO	2,283	11,403	08/29/2016.	04/26/2025.
83609J AE 9	SNDPT 2016-1A B2 CLO MEZ 3.962 07/20/28				1FE	500,000	100.600	503,000	500,000	500,000					3.962	3.927	JAJO	3,907	19,810	04/25/2016.	07/20/2028.
83609W AE 0	SNDPT 2015-3A A2 CLO SEQ SSNR 3.35 01/28				1FE	100,000	100.090	100,090	100,000	100,001		(0)			3.350	3.364	JAJO	661	3,350	12/08/2015.	01/20/2028.
84861C AA 3	SPMF 2014-4A A1 ABS SNR 3.5014 01/20/45				1FE	499,080	100.125	500,625	500,000	494,457		(0)			3.501	3.527	MON	1,459	17,507	11/21/2014.	01/20/2045.
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029				1FE	1,720,553	100.350	1,716,917	1,710,929	1,717,171		(5,558)			3.050	2.531	MON	870	34,789	05/11/2017.	04/25/2029.
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24				1FE	499,900	100.291	501,455	500,000	499,978		27			3.160	3.187	MON	702	15,800	02/18/2015.	11/15/2024.
85816B CQ 1	STCR 2015-1A BR CLO MEZ FLT 05/22/2029				1FE	1,000,000	100.500	1,005,000	1,000,000	1,000,162		162			3.291	3.170	FMAN	3,748	15,730	05/12/2017.	05/21/2029.
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046				1FE	978,866	98.953	969,133	979,386	978,916		50			3.960	4.000	MON	1,185	38,784	10/12/2016.	10/20/2046.
87240P AA 9	TCP 2017-1A A1 CLO SSNR FLT 08/20/2029				1FE	2,000,000	100.390	2,007,800	2,000,000	1,998,909		(1,091)			3.133	3.054	FMAN	22,978		08/01/2017.	08/20/2029.
87248T AB 1	TICP 2017-7A AJ CLO SNR FLT 07/15/29				1FE	1,000,000	100.580	1,005,800	1,000,000	999,878		(122)			2.754	2.773	JAJO	13,156		06/12/2017.	07/15/2029.
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038				1FE	1,689,962	100.500	1,892,381	1,882,966	1,719,391		22,086			3.557	4.487	JAJO	13,581	72,422	07/22/2016.	01/20/2038.
87342R AA 2	BELL 2016-1A A2I ABS SNR 3.832 05/25/46				2AM	493,750	101.215	499,749	493,750	493,750					3.832	3.850	FMAN	1,892	18,920	05/04/2016.	05/25/2046.
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46				2AM	493,750	102.757	507,363	493,750	493,750					4.377	4.401	FMAN	2,161	21,611	05/04/2016.	05/25/2046.
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038				1FE	516,591	98.781	510,369	516,667	516,626		15			2.830	2.850	MON	447	15,268	02/20/2013.	02/22/2038.
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038				1FE	581,960	99.759	590,240	591,667	583,439		2,639			3.550	4.092	MON	642	21,744	10/11/2016.	11/20/2038.
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039				1FE	616,661	99.900	616,047	616,667	616,667					3.510	3.536	MON	661	22,416	02/19/2014.	02/22/2039.
88432M AC 8	WINDR 2017-1A B CLO MEZ FLT 04/18/2029				1FE	1,000,000	100.000	1,000,000	1,000,000	999,901		(99)			3.054	2.761	JAJO	6,362	17,314	02/02/2017.	04/18/2029.
88433B AL 1	WINDR 2016-2A C3 CLO MEZ 4.04 11/01/2028				1FE	500,000	100.600	503,000	500,000	500,761		520			4.040	4.187	FMAN	3,367	20,200	09/27/2016.	11/01/2028.
88606W AA 0	TBOLT 2017-A A ABS SSNR 4.212 05/17/2032				1FE	958,293	102.550	982,771	958,333	958,298		7			4.212	4.250	MON	1,794	24,892	04/25/2017.	05/17/2032.
894126 AB 7	TRAP 2003-4A A1B CDO SEQ SSNR FLT 05/34				1FE	480,896	95.500	580,418	607,767	469,622		11,786			2.482	5.213	MN	1,592	13,399	09/22/2015.	05/24/2034.
89531F AE 7	TREST 2017-1A A2 CLO MEZ FLT 07/25/29				1FE	500,000	100.790	503,950	500,000	500,022		22			3.104	3.143	JAJO	7,199		06/14/2017.	07/25/2029.
89656F AB 2	TRL 2012-1A A2 ABS 3.525 01/15/43				1FE	2,233,555	95.000	2,137,500	2,250,000	2,235,556		2,518			3.525	3.691	MON	3,525	79,313	11/21/2016.	01/15/2043.
89690E AF 4	TRMF 2017-1A A1 ABS SNR 2.709 08/15/2047				1FE	945,240	99.597	941,444	945,253	945,241		2			2.709	2.725	MON	1,138	8,536	07/21/2017.	08/15/2047.
91823A AA 9	VBTOW 2016-1A C ABS SNR 3.475 06/15/2046				1FE	1,000,000	100.362	1,003,621	1,000,000	1,000,000					3.065	3.085	MON	1,362	30,650	06/08/2016.	06/15/2046.
92257L AB 6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047				1FE	873,251	100.050	873,921	873,484	871,697		(545)			3.000	2.860	MON	2,184	17,494	05/08/2017.	05/25/2047.
92258N AB 1	VCC 2016-1 AFX ABS SSNR 3.5337 04/25/46				1FE	281,380	100.850	283,771	281,380	281,380					3.534	3.455	MON	829	9,943	04/22/2016.	04/25/2046.
92329X AM 0	VENTR 2014-16A A2RF CLO MEZ 3.403 04/26				1FE	1,000,000	100.060	1,000,600	1,000,000	999,611		(389)			3.403	3.436	JAJO	7,373	17,015	03/27/2017.	04/15/2026.
92330W AE 7	VENTR 2016-24A AF CLO SSNR 2.707 10/28				1FE	790,000	98.750	780,125	790,000	790,043		19			2.707	2.715	JAJO	4,218	23,167	08/11/2016.	10/20/2028.
92331L AJ 9	VENTR 2015-22A B1F CLO MEZ SEQ 4.25 1/28				1FE	400,000	100.000	400,000	400,000	400,000					4.250	4.271	JAJO	3,589	17,000	12/22/2015.	01/15/2028.
92535V AA 0	VBTOW 2016-2A A ABS SNR 5.193 10/15/2046				2AM	986,838	100.326	990,089	986,873	986,857		4			5.193	5.250	MON	2,278	51,256	10/12/2016.	10/15/2046.
92915Q AE 3	VOYA 2017-3A A1B CLO SNR FLT 07/20/30				1FE	1,000,000	100.693	1,006,930	1,000,000	988,929		(11,071)			2.668	2.680	JAJO	12,821		06/13/2017.	07/20/2030.
94945P AA 3	WLKRG 2017-AA A ABS SNR 2.82 06/15/33				1FE	2,457,470	99.590	2,447,970	2,458,048	2,457,493		76			2.820	2.844	MON	3,081	30,504	07/20/2017.	06/15/2033.

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
949496 AE 3	WELF 2015-1A A2 CLO SEQ SSNR 3.29 10/27		..		1FE	1,000,000	100.120	1,001,196	1,000,000	1,000,000					3.290	3.304	JAJO..	6,489	32,900	08/26/2015.	10/20/2027.
95058X AA 6	WEN 2015-1A A2I ABS SNR 3.371 06/15/2045		..		2AM	488,701	100.500	491,194	488,750	488,721		20			3.371	3.389	MJSD.	732	16,476	01/11/2017.	06/15/2045.
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45		..		2AM	1,955,000	102.344	2,000,820	1,955,000	1,955,000					4.080	4.101	MJSD.	3,545	79,764	05/19/2015.	06/15/2045.
95168Q AR 1	WSTC 2013-1A A2BR CLO MEZ 3.393 11/07/25		..		1FE	1,000,000	100.000	1,000,000	1,000,000	998,462		(1,538)			3.393	3.454	FMAN.	5,090	16,871	04/28/2017.	11/07/2025.
95168W AR 8	WSTC 2014-2A A1BR CLO SSNR 2.724 01/27		..		1FE	1,000,000	100.000	1,000,000	1,000,000	999,996		(4)			2.724	2.733	JAJO..	3,405		10/24/2017.	01/16/2027.
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028		..		1FE	1,288,235	100.150	1,294,821	1,292,881	1,289,057		1,737			3.500	3.613	MON...	3,771	45,251	04/22/2016.	12/20/2028.
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030		..		1FE	415,331	99.380	413,257	415,835	415,303		65			3.050	3.049	MON...	1,057	8,279	03/30/2017.	12/20/2030.
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28		..		1FE	439,052	100.030	439,768	439,636	438,960		240			3.200	3.200	MON...	1,172	14,068	11/17/2015.	07/20/2028.
96525W AC 7	WITEH 2015-10A B2 CLO MEZ SEQ 4.07 04/27		..		1FE	1,000,000	100.150	1,001,500	1,000,000	1,000,000					4.070	4.091	JAJO..	8,366	40,700	03/19/2015.	04/17/2027.
98886M AC 8	ZAIS1 2014-1A A2 CLO MEZ FLT 04/15/2026		..		1FE	999,500	100.258	1,002,580	1,000,000	999,548		48			3.209	2.909	JAJO..	6,953	22,759	01/13/2017.	04/15/2026.
98886Y AR 9	ZAIS2 2014-2A A1BR CLO SSNR 2.92 07/26		..		1FE	1,000,000	100.375	1,003,750	1,000,000	1,000,005		5			2.920	2.930	JAJO..	5,353	14,600	04/10/2017.	07/25/2026.
98954R AK 6	ZIGG 2014-1A B2R CLO MEZ 3.88 04/17/2029		..		1FE	1,000,000	99.510	995,100	1,000,000	999,977		(23)			3.850	3.869	JAJO..	7,914	16,790	04/12/2017.	04/17/2029.
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039		..		1FE	797,037	100.000	797,037	797,037	797,037					4.875	4.925	MON...	1,727	38,856	12/18/2014.	12/15/2039.
P48877 AD 9	SEACO 2014-1X A1 ABS SNR 3.19 07/17/2029		D		1FE	653,373	99.277	653,575	658,333	653,388		16			3.190	3.452	MON...	817		12/20/2017.	07/17/2029.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						196,070,242	XXX	197,109,444	197,511,427	196,048,870	(61,416)	137,099	24,891	0	XXX	XXX	XXX	1,000,213	5,074,520	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						399,067,382	XXX	401,646,532	404,084,023	392,694,500	83,292	332,139	117,207	0	XXX	XXX	XXX	2,766,294	11,871,213	XXX	XXX
Hybrid Securities - Issuer Obligations																					
22080R 20 6	CORTS-PECO ENERGY 8.00 04/06/2028		..		3FE	125,000	129.364	161,706	125,000	121,090		106			8.000	8.351	AO.....		10,000	01/19/2001.	04/06/2028.
590199 20 4	MERRILL LYNCH CAP TR K 6.45 12/15/2066		..		2FE	625,000	105.600	660,000	625,000	623,137		5			6.450	6.522	MJSD.		40,313	12/07/2006.	12/15/2066.
4299999. Hybrid Securities - Issuer Obligations						750,000	XXX	821,706	750,000	744,227	0	111	0	0	XXX	XXX	XXX	0	50,313	XXX	XXX
4899999. Total - Hybrid Securities						750,000	XXX	821,706	750,000	744,227	0	111	0	0	XXX	XXX	XXX	0	50,313	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						304,586,770	XXX	301,341,851	295,532,727	294,947,804	144,708	(1,404,862)	0	0	XXX	XXX	XXX	2,949,632	10,228,314	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						123,535,234	XXX	123,106,510	126,141,072	120,094,674	0	(117,383)	92,316	0	XXX	XXX	XXX	302,423	3,611,054	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						10,796,371	XXX	8,086,244	6,987,597	7,843,066	0	(471,269)	0	0	XXX	XXX	XXX	70,636	893,375	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						285,830,807	XXX	286,855,161	284,145,885	284,878,869	(61,416)	(361,216)	24,891	0	XXX	XXX	XXX	1,785,106	7,317,954	XXX	XXX
8399999. Grand Total - Bonds						724,749,183	XXX	719,389,766	712,807,280	707,764,412	83,292	(2,354,730)	117,207	0	XXX	XXX	XXX	5,107,797	22,050,697	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	For eign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Desig-nation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
064058 AF 7	BANK OF NY MELLON F 4.625			1,000,000.000	1.00	1.015	1,015,000	101.500	1,015,000	1,000,000	12,976	52,545		97,476	24		97,500		P2UFE	07/25/2016.
172967 GD 7	CITIGROUP INC 5.95 12/29/2049			1,000,000.000	1.00	1.000	1,000,183	106.250	1,062,500	1,000,000	24,957	59,500			(30)		(30)		P3UFE	10/22/2012.
249670 AA 8	DTCC/THE C 4.875			1,000,000.000	1.00	1.040	1,040,000	104.000	1,040,000	1,000,000	2,167	48,750		17,500			17,500		P1UFE	05/19/2015.
313148 87 6	FARMER MAC C 6.00			40,000.000	25.00	27.810	1,112,400	27.810	1,112,400	1,000,000	15,000	60,000		109,600			109,600		P1LFE	06/17/2014.
313400 64 0	FREDDIE MAC Y 6.55			5,000.000	25.00	0.300	1,500	6.750	33,750	125,000							0		P6UFE	09/25/2007.
313400 67 3	FREDDIE MAC V 5.57			15,000.000	25.00	0.305	4,575	6.700	100,500	375,000							0		P6UFE	01/23/2007.
313400 69 9	FREDDIE MAC T 6.42			5,000.000	50.00	0.300	1,500	13.950	69,750	250,000							0		P6UFE	07/12/2006.
313400 73 1	FREDDIE MAC R 5.70			4,000.000	50.00	0.550	2,200	13.000	52,000	200,000							0		P6UFE	10/30/2001.
369604 BQ 5	GEN ELECTRIC CO 5.00 D			1,094,000.000	1.00	1.033	1,129,555	103.250	1,129,555	1,104,940	2,431	54,700		(6,146)	(2,059)		(8,205)		P2UFE	01/20/2016.
38144X 50 0	GOLDMAN SACHS GP B 6.20			25,000.000	50.00	25.000	625,000	25.870	646,750	625,000		38,750					0		P3LFE	10/21/2005.
38145G 30 8	GOLDMAN SACHS GP J 5.50			40,000.000	25.00	24.500	980,000	26.730	1,069,200	980,000		55,000					0		P3LFE	04/18/2013.
46625H HA 1	JPMORGAN CHASE & CO 7.90 4/29/2049			1,000,000.000	1.00	1.014	1,013,750	101.375	1,013,750	1,038,750	13,386	79,000		(16,741)	(7,009)		(23,750)		P2UFE	10/13/2011.
48124B AC 9	JPMORGAN CHASE SERIES Q 5.15			1,000,000.000	1.00	1.033	1,032,500	103.250	1,032,500	1,000,000	8,583	51,500		80,001	(1)		80,000		P2UFE	04/16/2013.
486606 60 1	KAYNE ANDERSON F 3.50 04/15/2020			40,000.000	25.00	24.981	999,245	25.265	1,010,612	1,000,000	2,917	35,000			(170)		(170)		RP1LFE	03/26/2013.
524ESC 63 9	LEHMAN BROS HLDG G 3.00			23,000.000	0.10					581,093							0		P6*U	12/01/2004.
524ESC 70 4	LEHMAN BROS HLDG C 5.94			4,000.000	50.00					187,000							0		P6*U	05/17/1999.
524ESC 72 0	LEHMAN BROS HLDG 6.50			8,000.000	0.10					200,000							0		P6*U	08/20/2003.
59156R BP 2	METLIFE INC C 5.25			1,000,000.000	1.00	1.041	1,041,250	104.125	1,041,250	1,000,000	2,333	52,500		26,250			26,250		P2UFE	05/27/2015.
61762V 20 0	MORGAN STANLEY 7.125 E			20,000.000	25.00	25.000	500,000	28.960	579,200	500,000	8,906	35,625					0		P3LFE	09/25/2013.
63938C 30 6	NAVIENT CORP 01/16/2018			10,000.000	25.00	18.760	187,600	25.000	250,000	246,500		10,098					0		RP3LFE	03/03/2006.
693475 AM 7	PNC FINANCIAL 4.85 R			1,000,000.000	1.00	1.023	1,022,500	102.250	1,022,500	1,000,000		48,500		60,000			60,000		P2UFE	05/02/2013.
714239 ZB 9	PERMIAN HOLDCO 2 A			56,101.000	1.00	2.500	140,253	2.500	140,253	140,253							0		P5*VGI	11/01/2016.
78409G 20 6	SCE TRUST IV H 5.375			20,000.000	25.00	25.750	515,000	25.750	515,000	500,000		26,875		18,500			18,500		P2LFE	08/17/2015.
902973 83 3	US BANCORP 6.50			20,000.000	25.00	28.130	562,600	28.130	562,600	518,400	8,125	32,500		(1,600)			(1,600)		P2LFE	08/26/2013.
902973 AY 2	US BANCORP I 5.125			500,000.000	1.00	1.044	521,875	104.375	521,875	500,000	11,816	25,625		14,369	6		14,375		P2UFE	11/16/2015.
949746 55 6	WELLS FARGO CO 5.85			40,000.000	1.67	27.040	1,081,600	27.040	1,081,600	1,000,000		58,501		76,400			76,400		P2LFE	07/15/2013.
998794 4F 5	CIB STATUTORY SER A			894.773	1,000.00					366,656							0		P6*U	01/14/2010.
998794 4G 3	CIB STATUTORY SER B			70.393	1,000.00					28,844							0		P6*U	01/14/2010.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							15,530,086	XXX	16,102,545	17,467,436	113,597	824,969	0	475,610	(9,239)	0	466,370	0	XXX	XXX
8999999. Total - Preferred Stocks							15,530,086	XXX	16,102,545	17,467,436	113,597	824,969	0	475,610	(9,239)	0	466,370	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
00123Q 10 4	AGNC INVESTMENT CORP			48,500.000	979,215	20.190	979,215	906,950	8,730	104,760		99,910		99,910		L	12/06/2013.
037347 10 1	ANWORTH MORTGAGE ASSET CORP			97,250.000	529,040	5.440	529,040	477,107	14,588	58,350		26,258		26,258		L	12/09/2013.
03762U 10 5	APOLLO COMMERCIAL REAL ESTATE			35,243.000	650,233	18.450	650,233	577,280	16,212	64,847		64,495		64,495		L	09/01/2016.
037833 10 0	APPLE INC			12,100.000	2,047,683	169.230	2,047,683	826,899		33,112		646,261		646,261		L	06/24/2013.
041356 20 5	ARLINGTON ASSET INVESTMENT-A			85,900.000	1,011,902	11.780	1,011,902	1,011,902	47,245	201,865		(155,479)	105,657	(261,136)		L	10/30/2015.
06738E 20 4	BARCLAYS PLC-SPONS ADR		C	35,500.000	386,950	10.900	386,950	306,010		5,435		(3,550)		(3,550)		L	03/18/2014.
10922N 10 3	BRIGHTHOUSE FINANCIAL INC-WI			818.000	47,968	58.640	47,968	39,216				8,751		8,751		L	08/07/2017.
12673A 10 8	CYS INVESTMENTS INC			140,500.000	1,128,215	8.030	1,128,215	1,110,066		140,500		84,134	41,984	42,150		L	12/06/2013.
14309L 10 2	CARLYLE GROUP LP			29,073.000	665,772	22.900	665,772	454,120		36,259		222,408		222,408		L	09/11/2015.
163851 10 8	CHEMOURS CO/THE			1,100.000	55,066	50.060	55,066	7,700		132		30,767		30,767		L	07/01/2015.
17275R 10 2	CISCO SYSTEMS INC			10,000.000	383,000	38.300	383,000	204,760		11,300		80,800		80,800		L	12/12/2013.
172967 42 4	CITIGROUP INC			8,500.000	632,485	74.410	632,485	418,238		8,160		127,330		127,330		L	01/14/2015.
19625W 10 4	COLONY NORTHSTAR INC-CLASS A			44,873.000	512,001	11.410	512,001	642,745	12,116	35,001		(130,744)		(130,744)		L	03/28/2017.
20825C 10 4	CONOCOPHILLIPS			7,000.000	384,230	54.890	384,230	281,890		7,420		33,250		33,250		L	06/27/2011.
24703L 10 3	DELL TECHNOLOGIES-CL V			2,229.000	181,173	81.280	181,173	105,209				58,645	58,350	295		L	09/07/2016.
29250R 10 6	ENBRIDGE ENERGY PARTNERS LP			5,000.000	69,050	13.810	69,050	69,050		8,165				0		L	08/06/2015.
29278N 10 3	ENERGY TRANSFER PARTNERS LP			60,450.000	1,083,264	17.920	1,083,264	1,410,741		92,744		(327,477)		(327,477)		L	08/21/2017.
354613 10 1	FRANKLIN RESOURCES INC			8,500.000	368,305	43.330	368,305	338,027	1,955	7,033		31,875		31,875		L	09/10/2015.
37045V 10 0	GENERAL MOTORS CO			18,750.000	768,563	40.990	768,563	600,096		28,500		115,313		115,313		L	08/12/2015.
38741L 10 7	GRANITE POINT MORTGAGE TRUST			17,721.000	314,371	17.740	314,371	329,715	6,734			25,876		25,876		L	11/02/2017.
38983D 30 0	GREAT AJAX CORP			91,552.000	1,265,249	13.820	1,265,249	1,109,610		103,454		50,354		50,354		L	04/15/2016.
46131B 10 0	INVESCO MORTGAGE CAPITAL			19,800.000	353,034	17.830	353,034	271,062	8,316	31,878		63,954		63,954		L	07/10/2013.
46187W 10 7	INVITATION HOMES INC			4,842.000	114,126	23.570	114,126	112,286				1,840		1,840		L	11/16/2017.
48248M 10 2	KKR & CO LP			6,162.000	129,772	21.060	129,772	83,557		4,129		34,939		34,939		L	01/12/2016.
524901 10 5	LEGG MASON INC			2,000.000	83,960	41.980	83,960	57,768	560	2,000		24,140		24,140		L	06/27/2016.
55272X 10 2	MFA FINANCIAL INC			25,000.000	198,000	7.920	198,000	181,750	5,000	20,000		7,250		7,250		L	11/15/2012.
55378A 10 5	MTGE INVESTMENT CORP			54,260.000	1,003,810	18.500	1,003,810	799,792	27,130	94,955		151,928		151,928		L	12/11/2013.
58503F 10 6	MEDLEY CAPITAL CORP			95,663.000	499,361	5.220	499,361	499,361		66,324		(44,686)	172,324	(217,010)		L	10/19/2017.
59156R 10 8	METLIFE INC			9,000.000	455,040	50.560	455,040	321,012		14,400		9,246		9,246		L	09/24/2015.
628351 10 8	MUTUAL RISK MANAGEMENT LTD		C	140,000.000				0						0		U	05/06/2002.
714239 ZA 1	PERMIAN HOLDCO 2 INC			56,101.000	140,253	2.500	140,253	140,253						0		V	11/01/2016.
744320 10 2	PRUDENTIAL FINANCIAL, INC			10,850.000	1,247,533	114.980	1,247,533	708,896		32,550		118,482		118,482		L	08/25/2015.
76150W 10 7	REVERSE MORTGAGE INVESTMENT			100,000.000	675,000	6.750	675,000	532,000				(125,000)		(125,000)		U	02/06/2014.
780259 10 7	ROYAL DUTCH SHELL-SPON ADR-B		C	8,000.000	546,320	68.290	546,320	394,211		30,080		82,560		82,560		L	09/28/2015.
780259 20 6	ROYAL DUTCH SHELL SPON ADR A		C	6,500.000	433,615	66.710	433,615	344,381		20,774		80,145		80,145		L	08/21/2015.
85571B 10 5	STARWOOD PROPERTY TRUST INC			15,000.000	320,250	21.350	320,250	257,905	7,200	28,800		(9,000)		(9,000)		L	11/15/2012.
86933G 10 5	SUTHERLAND ASSET MANAGEMENT			96,984.000	1,469,308	15.150	1,469,308	1,275,340	35,884	141,597		164,873		164,873		L	11/02/2016.
876030 10 7	TAPESTRY INC			21,300.000	942,099	44.230	942,099	737,193	7,189	28,755		196,173		196,173		L	06/19/2014.
90187B 40 8	TWO HARBORS INVESTMENT CORP			93,500.000	1,520,310	16.260	1,520,310	1,265,395		232,815		178,165		178,165		L	12/06/2013.
92553P 20 1	VIACOM INC CLASS B			29,200.000	899,652	30.810	899,652	812,928	5,840	23,360		307,672	432,940	(125,268)		L	08/27/2015.
D18190 89 8	DEUTSCHE BANK AG-REGISTERED		D	12,646.000	240,653	19.030	240,653	195,020		1,987		35,854		35,854		L	03/30/2017.
G30401 10 6	ENDO INTERNATIONAL PLC		D	31,500.000	244,125	7.750	244,125	244,125				(2,556)	272,124	(274,680)		L	05/06/2016.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
G5785G 10 7	MALLINCKRODT PLC		D	21,550.000	486,168	22.560	486,168	486,168				330,051	917,504	(587,453)		L	12/28/2016.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					25,466,121	XXX	25,466,121	20,947,734	204,698	1,721,441	0	2,695,204	2,000,883	694,321	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
63655# 10 2	NATIONAL INTERSTATE INS CO OF HAWAII			500,000.000	12,691,671	25.383	12,691,671	6,641,936		1,300,000		(541,317)		(541,317)		K	01/01/1999.
89684# 10 2	TRIUMPHE CASUALTY CO			75,000.000	19,087,466	254.500	19,087,466	12,990,027		1,900,000		(872,231)		(872,231)		K	01/01/2006.
89391# 10 6	TRANSPROTECTION SVCS CO			300.000	539,589	1,798.629	539,589			500,000		272,898		272,898		K	07/30/2013.
92206@ 10 7	VANLINER INS CO			3,000.000	140,398,773	46,799.591	140,398,773	145,346,750		14,000,000		(7,762,902)		(7,762,902)		K	07/30/2013.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					172,717,498	XXX	172,717,498	164,978,713	0	17,700,000	0	(8,903,552)	0	(8,903,552)	0	XXX	XXX
9799999. Total - Common Stock					198,183,620	XXX	198,183,620	185,926,447	204,698	19,421,441	0	(6,208,348)	2,000,883	(8,209,231)	0	XXX	XXX
9899999. Total Common and Preferred Stock					213,713,705	XXX	214,286,164	203,393,883	318,295	20,246,410	0	(5,732,738)	2,000,883	(7,742,861)	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....2, the total $ value (included in Column 8) of all such issues $.....675,000.

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
Bonds - U.S. Government								
38373A D9 4	GNR 2009-69 PV PAC 4.00 08/20/2039		12/19/2017	Intercompany Sale		2,848	2,726	5
912828 A4 2	US TREASURY N/B 2.00 11/30/2020		12/13/2017	GOLDMAN SACHS		1,003,125	1,000,000	769
912828 F6 2	U.S. TREASURY NOTES 1.50 10/31/2019		11/14/2016	GOLDMAN SACHS				3
0599999.	Total - Bonds - U.S. Government					1,005,973	1,002,726	778
Bonds - U.S. States, Territories and Possessions								
68609T DM 7	OREGON ST V 4.00 12/01/2048		12/14/2017	JP MORGAN SECURITIES INC		1,076,650	1,000,000	
1799999.	Total - Bonds - U.S. States, Territories & Possessions					1,076,650	1,000,000	0
Bonds - U.S. Special Revenue and Special Assessment								
19647P BW 2	CO HSG FIN AUTH III 3.75 10/01/2057		08/04/2017	JEFFERIES & CO		2,350,000	2,350,000	
20775C TU 8	CONNECTICUT ST HSG C-1 3.40 11/15/2032		04/26/2017	JP MORGAN SECURITIES INC		1,000,000	1,000,000	
3128P7 QN 6	FGTW PL C91361 4 03/01/31		02/14/2017	RAYMOND JAMES & ASSOCIATES		1,414,989	1,324,741	2,355
3130A8 3W 1	FED HOME LN BANK 1 05/25/21		09/13/2017	Payment on Intercompany Balance		248,835	250,000	844
31331G NX 3	FED FARM CREDIT 4.125 03/04/2019		09/13/2017	Payment on Intercompany Balance		161,105	155,000	160
3133XP CT 9	FED HOME LN BANK 4.25 03/09/2018		12/19/2017	Intercompany Sale		4,025	4,000	47
3136AT JR 6	FNR 2016-49 PA PAC 3.00 09/25/45		05/24/2017	ANCORA ADVISORS LLC		1,515,848	1,477,750	3,571
3136AT U8 5	FNR 2016-77 BA PAC 2.50 01/25/2045		09/13/2017	Payment on Intercompany Balance		95,232	95,128	79
3136AV V9 7	FNR 2017-22 BE SEQ AD 3.50 08/25/40		04/26/2017	ANCORA ADVISORS LLC		1,439,939	1,385,389	3,637
3136AW JZ 1	FNR 2017-31 QA PAC 3.50 11/25/45		05/24/2017	RAYMOND JAMES & ASSOCIATES		1,595,527	1,534,621	4,327
3137AT KB 7	FHR 4097 GJ 2.50 10/15/2031		09/13/2017	Payment on Intercompany Balance		196,533	195,769	163
3137BN Z8 0	FHR 4569 A 2.50 11/15/2040		09/13/2017	Payment on Intercompany Balance		307,298	307,514	256
3138ER VP 2	FNCT PL AL9621 PT 4.00 01/01/37		03/27/2017	RAYMOND JAMES & ASSOCIATES		887,853	832,932	2,684
3138ES B8 0	FNCT PL AL9962 PT 3.50 01/01/36		04/26/2017	RAYMOND JAMES & ASSOCIATES		1,013,439	968,061	2,541
31418A F2 9	FN MA1084 3.50 06/01/2032		09/13/2017	Payment on Intercompany Balance		110,510	105,483	123
31418A SN 9	FN MA1424 3.50 04/01/2033		09/13/2017	Payment on Intercompany Balance		264,297	252,209	294
31419D NW 7	FNCI AE3104 PT 3.50 09/01/2025		12/19/2017	Intercompany Sale		60,104	58,140	102
45201Y N2 9	IL HSG DEV AUTH A 3.125 02/01/2047		01/25/2017	CITIGROUP		2,000,000	2,000,000	
45203L CL 5	IL HSG DEV AUTH A 4.05 03/01/2059		02/03/2017	JEFFERIES & CO		1,000,000	1,000,000	
54627D BX 8	LOUISIANA ST HSG CORP 2.875 11/01/2038		04/18/2017	JP MORGAN SECURITIES INC		2,000,000	2,000,000	
57419R S9 7	MD DEPT HSG CMNTY G 3.35 09/15/2034		07/27/2017	BANC OF AMERICA SECURITIES		2,000,000	2,000,000	
59465H UA 2	MI HOSP FIN AUTH F-5 2.40 11/15/2047		02/23/2017	JP MORGAN SECURITIES INC		1,000,000	1,000,000	
60416Q GQ 1	MN HSG FIN AGY A 2.93 03/01/2047		02/10/2017	RBC CAPITAL MARKETS		500,000	500,000	
60416S WD 8	MN HSG FIN AGY E 4.00 01/01/2048		12/05/2017	RBC CAPITAL MARKETS		1,075,470	1,000,000	
60637B PZ 7	MO HSG DEV COMM D 4.00 05/01/2047		12/01/2017	GEORGE K BAUM & COMPANY		1,071,180	1,000,000	
647200 5U 4	NEW MEXICO MTGE A-2 2.98 08/01/2038		05/03/2017	RBC CAPITAL MARKETS		2,000,000	2,000,000	
658207 TX 3	NC HSG FIN 38-B 3.85 07/01/2037		05/17/2017	RBC CAPITAL MARKETS		1,000,000	1,000,000	
658207 TZ 8	NC HSG FIN 38-B 4.00 07/01/2047		05/17/2017	RBC CAPITAL MARKETS		1,086,240	1,000,000	
658909 MA 1	ND HSG FIN AGY A 4.00 07/01/2047		04/05/2017	RBC CAPITAL MARKETS		1,080,380	1,000,000	
658909 PF 7	ND HSG FIN AGY F 4.00 07/01/2048		12/01/2017	RBC CAPITAL MARKETS		1,073,160	1,000,000	
67756Q UZ 8	OH HSG FIN AGY B 4.50 03/01/2047		03/14/2017	GEORGE K BAUM & COMPANY		1,086,720	1,000,000	
686087 VE 4	OR HSG & CMNTY A 4.00 07/01/2047		05/03/2017	JP MORGAN SECURITIES INC		2,167,500	2,000,000	
708796 4R 5	PA HSG FIN AGY 122 4.00 10/01/2046		01/11/2017	RBC CAPITAL MARKETS		2,127,620	2,000,000	
76221T KB 4	RI HSG & MTG 4-B 3.80 10/01/2037		11/30/2017	JP MORGAN SECURITIES INC		1,000,000	1,000,000	
83756C QK 4	SD HSG DEV REF B 3.70 11/01/2036		05/16/2017	CITIGROUP		1,000,000	1,000,000	
880461 ER 5	TN HSG DEV AGY 2C 3.55 07/01/2039		03/22/2017	RBC CAPITAL MARKETS		958,750	1,000,000	8,481
880461 NL 8	TN HSG FIN AGY 4.00 07/01/2042		02/23/2017	RBC CAPITAL MARKETS		1,077,270	1,000,000	
880461 NP 9	TN HSG FIN AGY 2A 4.00 01/01/2042		05/18/2017	CITIGROUP		1,084,100	1,000,000	

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
880461 PS 1	TN HSG FIN AGY B2 3.70 07/01/2036		05/18/2017	CITIGROUP		1,000,000	1,000,000	
88275F PA 1	TX ST DEPT OF HSG & CMNTY C 3.10 9/1/47		06/08/2017	RAMIREZ AND COMPANY		1,000,000	1,000,000	
896221 AD 0	TRIMBLE CNTY KY A 3.75 06/01/2033		05/18/2017	JP MORGAN SECURITIES INC		1,000,000	1,000,000	
924190 MD 0	VT HSG FIN AGY A 4.00 11/01/2047		03/09/2017	RAYMOND JAMES & ASSOCIATES		532,880	500,000	
92812V MA 1	VA HSG DEV AUTH A 3.125 11/25/2039		05/24/2017	WELLS FARGO BROKERAGE SERVICES		2,000,000	2,000,000	2,083
93978T ZD 4	WA HSG FIN COMMN 3N 3.60 12/01/2037		12/13/2017	RBC CAPITAL MARKETS		1,750,000	1,750,000	
97689Q EF 9	WISCONSIN ST HSG D 3.30 09/01/2036		03/09/2017	RBC CAPITAL MARKETS		918,680	1,000,000	1,192
97712D E2 8	WI HLTH & EDU FACS 3.375 08/15/2035		11/30/2017	JP MORGAN SECURITIES INC		970,730	1,000,000	
98322Q MK 0	WY CMNTY DEV HSG 3.45 12/01/2032		04/26/2017	BANC OF AMERICA SECURITIES		1,000,000	1,000,000	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					50,226,215	49,046,737	32,939
Bonds - Industrial and Miscellaneous								
000366 AA 2	AASET 2017-1A A ABS SNR 3.967 05/16/2042		05/25/2017	GOLDMAN SACHS		999,995	1,000,000	
000823 AA 2	ABPCI 2017-1A A1 CLO SSNR FLT 07/20/2029		06/02/2017	NATIXIS		2,000,000	2,000,000	
00085U AA 9	ABPCI 2017-2A A1A CLO SSNR FLT 01/20/30	C	12/20/2017	NATIXIS		1,000,000	1,000,000	
00085U AJ 0	ABPCI 2017-2A A1B CLO SSNR 3.8 01/20/30	C	12/20/2017	NATIXIS		1,000,000	1,000,000	
00191L AS 1	ARES 2013-3A B2R CLO MEZ 3.65 10/17/2024		03/16/2017	BANC OF AMERICA SECURITIES		1,000,000	1,000,000	
00206R DP 4	AT&T INC 3.80 03/01/2024		01/31/2017	CITIGROUP		999,360	1,000,000	
00206R ER 9	AT&T INC 4.10 02/15/28		12/01/2017	Exchanged 00206RAZ2		766,360	766,000	
01749P AU 2	ALLEG 2015-1A B2R CLO MEZ 3.64 07/25/27	C	12/22/2017	MORGAN STANLEY		500,000	500,000	
02665W BP 5	AMERICAN HONDA F MTN 2.90 02/16/2024		02/13/2017	JP MORGAN SECURITIES INC		1,490,595	1,500,000	
037833 CG 3	APPLE INC 3.00 02/09/2024		02/02/2017	GOLDMAN SACHS		2,998,680	3,000,000	
037833 CU 2	APPLE INC 2.85 05/11/2024		05/04/2017	GOLDMAN SACHS		2,997,150	3,000,000	
04685A 2B 6	ATHENE GLOBAL FUNDING 4.00 01/25/2022		01/18/2017	DEUTSCHE BANK		1,999,380	2,000,000	
05352N AA 0	AVNT 2017-A A ABS SSNR 2.41 03/15/2021		04/26/2017	JP MORGAN SECURITIES INC		1,999,899	2,000,000	
05377R CQ 5	AESOP 2017-1A A ABS SSNR 3.07 09/20/23		03/08/2017	BANC OF AMERICA SECURITIES		1,484,763	1,485,000	
05579H AE 2	BNZ INTL FUNDING/LONDON 2.90 02/21/2022	C	02/13/2017	MORGAN STANLEY		998,240	1,000,000	
05584A AA 8	HGVGI 2017-1A A ABS SNR 2.94 05/25/2029		04/04/2017	BANC OF AMERICA SECURITIES		499,873	500,000	
05616M AG 1	BABSN 2015-2A COMB CLO MEZ 07/20/2027		10/20/2017	Exchange 05616MAG1		1,393,798	1,500,000	
05682Q AE 6	BCC 2017-1A A2 CLO SNR FLT 07/20/30		06/13/2017	CITIGROUP		500,000	500,000	
07330N AQ 8	BRANCH BKG & TR 5YR 2.625 01/15/2022		01/23/2017	MORGAN STANLEY		999,310	1,000,000	
07384M S7 8	BSARM 2004-5 2A SEQ SNR FLT 07/25/2034		01/27/2017	CS FIRST BOSTON		667,975	665,074	1,946
08179C AE 1	BSP 2017-11A A2A CLO MEZ FLT 04/15/2029		03/27/2017	JP MORGAN SECURITIES INC		400,000	400,000	
08179C AG 6	BSP 2017-11A A2B CLO MEZ 3.89 04/15/2029		03/27/2017	JP MORGAN SECURITIES INC		1,000,000	1,000,000	
08180K AR 1	BSP 2014-VA B1R CLO MEZ FLT 10/20/2026		02/23/2017	DEUTSCHE BANK		440,000	440,000	
095560 AW 8	BHILL 2013-1A C1R CLO MEZ FLT 01/15/2026		02/10/2017	MORGAN STANLEY		1,000,000	1,000,000	
09626Q AQ 0	BLUEM 2014-2A B2R CLO MEZ 3.14 07/20/26		06/26/2017	JP MORGAN SECURITIES INC		1,000,000	1,000,000	
11134L AE 9	BROADCOM CRP / FIN 3.625 01/15/2024		01/11/2017	CS FIRST BOSTON		998,960	1,000,000	
12479R AD 9	CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047		03/30/2017	CS FIRST BOSTON		139,959	140,000	
12480V AG 0	CBAM 2017-1A B CLO MEZ FLT 07/20/30		06/08/2017	CITIGROUP		1,000,000	1,000,000	
12528A AL 9	CFIP 2013-1A AR CLO SSNR FLT 04/20/29		04/11/2017	WELLS FARGO BROKERAGE SERVICES		900,000	900,000	
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034		01/27/2017	CS FIRST BOSTON		633,566	632,590	1,584
12673P AH 8	CA INC 3.60 08/15/2022		03/15/2017	JP MORGAN SECURITIES INC		499,550	500,000	
13875E AN 4	CANYC 2014-2A AJ CLO SNR FLT 04/15/29		04/07/2017	JP MORGAN SECURITIES INC		1,000,000	1,000,000	
14315J AE 9	CGMS 2017-2A A2A CLO MEZ FLT 07/20/31		05/18/2017	CITIGROUP		1,300,000	1,300,000	
14315J AN 9	CGMS 2017-2A A2B CLO MEZ 3.90 07/20/31		05/18/2017	CITIGROUP		1,000,000	1,000,000	
15136W AX 2	CECLO 2013-20A B2R CLO MEZ FLT 01/25/26		04/17/2017	BANC OF AMERICA SECURITIES		1,000,000	1,000,000	

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
15673G AA 6	CERB 2017-2A A1 CLO SSNR FLT 07/15/29		05/17/2017	WELLS FARGO BROKERAGE SERVICES		1,000,000	1,000,000	
166764 BN 9	CHEVRON CORP 2.498 03/03/2022		02/28/2017	BANC OF AMERICA SECURITIES		2,000,000	2,000,000	
166764 BT 6	CHEVRON CORP 2.895 03/03/2024		02/28/2017	BARCLAYS CAPITAL		2,455,000	2,455,000	
233851 CS 1	DAIMLER FINANCE 2.85 01/06/2022		05/02/2017	CITIGROUP		2,324,270	2,305,000	21,715
25755T AG 5	DPABS 2017-1A A2II ABS SNR 3.082 07/47		06/12/2017	GUGGENHEIM CAPITAL MARKET		2,000,000	2,000,000	
263534 CL 1	DUPONT EI NEMOURS 2.20 05/01/2020		04/27/2017	CS FIRST BOSTON		3,016,678	3,020,000	
28851Q AA 1	ECLO 2017-1A A CLO SSNR FLT 07/15/27		05/17/2017	CITIGROUP		2,000,000	2,000,000	
28852E AA 7	ECLO 2017-2A A CLO SSNR FLT 02/15/2029	C	12/18/2017	CITIGROUP		2,000,000	2,000,000	
34961P AE 0	FCBSL 2017-2A B2 CLO MEZ 3.95 07/11/2030	C	12/18/2017	MITSUBISHI		1,500,000	1,500,000	
36242D FS 7	GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034		01/27/2017	CS FIRST BOSTON		649,440	646,021	1,785
37254B AA 8	GENPACT LUX SARL 3.70 04/01/2022	C	03/21/2017	WELLS FARGO BROKERAGE SERVICES		499,885	500,000	
38172X AG 4	GOCAP 2013-16A A1R CLO SSNR FLT 07/25/29		06/23/2017	WELLS FARGO BROKERAGE SERVICES		250,000	250,000	
38172X AJ 8	GOCAP 2013-16A A2R CLO SNR FLT 07/25/29		06/23/2017	WELLS FARGO BROKERAGE SERVICES		700,000	700,000	
38174V AA 9	GOCAP 2017-34A A1 CLO SSNR FLT 03/08/29		02/16/2017	NATIXIS		300,000	300,000	
38175J AA 5	GOCAP 2013-17A A1R CLO SSNR FLT 10/25/30		08/07/2017	Greensledge Capital Market		500,000	500,000	
38175L AC 6	GOCAP 2014-18A BR CLO MEZ FLT 10/25/2029		09/29/2017	WELLS FARGO BROKERAGE SERVICES		600,000	600,000	
390556 AL 2	GRTLK 2014-1A AR CLO SSNR FLT 10/15/2029		10/06/2017	CITIGROUP		440,000	440,000	
40139L AD 5	GUARDIAN LIFE 2.50 05/08/2022		05/03/2017	DEUTSCHE BANK		2,446,913	2,450,000	
40537Y AJ 2	HLA 2013-2A C CLO MEZ FLT 08/01/2025		02/10/2017	NOMURA SECURITIES INTL		498,750	500,000	726
40538C AU 4	HLA 2014-1A B2R CLO MEZ 3.4109 04/18/26		06/16/2017	MIZUHO SEC USA		1,000,000	1,000,000	
41161P EZ 2	HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034		01/27/2017	CS FIRST BOSTON		505,384	507,615	1,133
42806D AH 2	HERTZ 2015-3A A ABS SSNR 2.67 09/25/2021		03/15/2017	CS FIRST BOSTON		1,977,500	2,000,000	3,708
42806D BC 2	HERTZ 2016-4A A ABS SSNR 2.65 07/25/2022		05/16/2017	CS FIRST BOSTON		976,563	1,000,000	1,767
43283A AA 3	HGVT 2017-AA A ABS SNR 2.66 12/27/2028		02/22/2017	DEUTSCHE BANK		999,861	1,000,000	
44891A AM 9	HYUNDAI CAPITAL AMERICA 3.10 04/05/2022		03/29/2017	BANC OF AMERICA SECURITIES		499,470	500,000	
44929F AQ 5	ICG 2014-3A A1BR CLO SSNR 2.97 01/25/27		04/27/2017	CITIGROUP		1,000,000	1,000,000	3,189
451102 BG 1	ICAHN ENTERPRISES 6.25 02/01/2022		12/01/2017	JEFFERIES & CO		618,000	600,000	13,021
46617Y AP 8	JFIN 2015-1A A2R CLO SSNR 2.817 03/15/26		12/01/2017	JEFFERIES & CO		2,000,000	2,000,000	
46617Y AT 0	JFIN 2015-1A B2R CLO MEZ 3.591 03/15/26		12/01/2017	JEFFERIES & CO		1,000,000	1,000,000	
46619U AB 5	JFIN 2017-1A AF CLO SSNR 3.603 04/24/29		01/27/2017	JEFFERIES & CO		2,000,000	2,000,000	
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36		04/06/2017	AMHERST SECURITIES CORP		211,335	229,167	218
46849L SS 1	JACKSON NATL LIFE 3.25 01/30/2024		01/24/2017	CS FIRST BOSTON		1,998,500	2,000,000	
478160 CD 4	JOHNSON & JOHNSON 2.25 03/03/2022		02/28/2017	JP MORGAN SECURITIES INC		1,396,192	1,400,000	
48274L AG 6	KVK 2014-1A A2R CLO SSNR 3.00 05/15/2026		02/10/2017	GOLDMAN SACHS		1,000,000	1,000,000	1,631
48274T AK 0	KVK 2015-1A BR CLO MEZ FLT 05/20/2027		05/10/2017	GOLDMAN SACHS		1,000,000	1,000,000	
532457 BQ 0	ELI LILLY & CO 2.35 05/15/2022		05/04/2017	JP MORGAN SECURITIES INC		3,050,387	3,055,000	
54303P AQ 8	LONGF 2013-1A ARR CLO SSNR FLT 04/15/29		04/07/2017	CITIGROUP		970,000	970,000	
543190 AB 8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45		01/19/2017	CS FIRST BOSTON		476,719	500,000	508
55280H AL 1	MCFCL 2014-1A AR CLO SSNR FLT 10/20/2029		09/26/2017	WELLS FARGO BROKERAGE SERVICES		2,000,000	2,000,000	
55818Y BE 0	MDPK 2015-17A B1R CLO MEZ FLT 07/21/2030		05/23/2017	MORGAN STANLEY		1,000,000	1,000,000	
59020U TC 9	MLCC 2005-A A2 SEQ SNR FLT 03/25/2030		05/02/2017	BANC OF AMERICA SECURITIES		402,769	420,921	225
59801W AC 0	MIDO 2017-7A A2 CLO SNR FLT 07/15/2029		06/02/2017	GOLDMAN SACHS		1,000,000	1,000,000	
61748H AW 1	MSM 2004-5AR 4A SEQ SNR FLT 07/25/2034		01/27/2017	CS FIRST BOSTON		533,828	527,900	1,408
62946U AL 4	NRART 2017-T1 AT1 ABS SSNR 3.2143 02/51		02/01/2017	BARCLAYS CAPITAL		999,995	1,000,000	
631707 AJ 5	NCC 2017-IA A1B CLO SSNR 3.2781 10/15/29		07/26/2017	NATIXIS		1,000,000	1,000,000	
637432 NL 5	NATL RURAL UTIL COOP 2.95 02/07/2024		01/31/2017	MITSUBISHI		998,050	1,000,000	

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
640270 AS 3	NGCLO 2014-1A AFR CLO SSNR 3.00 08/28/26		02/08/2017	JEFFERIES & CO		2,000,000	2,000,000	
640270 AW 4	NGCLO 2014-1A BR CLO MEZ FLT 08/28/26		02/08/2017	JEFFERIES & CO		1,000,000	1,000,000	
654740 AV 1	NISSAN MOTOR ACCEPT 2.80 01/13/2022		01/10/2017	BANC OF AMERICA SECURITIES		1,998,800	2,000,000	
66859Q AF 2	WOODS 2014-12A BR CLO MEZ FLT 09/15/2025		02/23/2017	GOLDMAN SACHS		500,000	500,000	
67091C AS 1	NXTC 2014-1A B1R CLO MEZ FLT 04/23/2026		06/23/2017	WELLS FARGO BROKERAGE SERVICES		1,000,000	1,000,000	
67091R AP 4	OCP 2015-8A A2BR CLO MEZ 3.434 04/17/27		10/16/2017	CS FIRST BOSTON		500,000	500,000	
67097L AB 2	OCP 2017-13A A1B CLO SNR FLT 07/15/30		06/16/2017	NATIXIS		995,500	1,000,000	
67097L AF 3	OCP 2017-13A A2B CLO MEZ 3.7982 07/30		06/16/2017	NATIXIS		1,000,000	1,000,000	
67103Q AY 3	OFSBS 2013-5A A2FR CLO MEZ 3.415 04/25		01/25/2017	NOMURA SECURITIES INTL		1,250,000	1,250,000	
67103Q BC 0	OFSBS 2013-5A A3FR CLO MEZ 4.311 04/25		01/25/2017	NOMURA SECURITIES INTL		500,000	500,000	
67104C AB 3	OAKC 2013-8A B CLO MEZ FLT 04/20/2025		01/24/2017	SANDLER & O'NEIL PARTNERS		500,200	500,000	261
67107F AQ 0	OZLM 2014-8A A1BR CLO SSNR 2.74 10/17/26		05/16/2017	BANC OF AMERICA SECURITIES		1,000,000	1,000,000	
67107K AR 7	OCP 2014-7A A1BR CLO SSNR 2.66 10/20/26		09/15/2017	NATIXIS		1,000,000	1,000,000	
67107K AT 3	OCP 2014-7A A2BR CLO MEZ 3.29 10/20/2026		09/15/2017	NATIXIS		500,000	500,000	
67108L AQ 6	OZLM 2014-6A A2BR CLO MEZ 3.61 04/17/26		01/06/2017	MORGAN STANLEY		1,000,000	1,000,000	
67389Y AF 2	OAKCL 2015-1A COMB CLO MEZ 0 10/20/2027		12/27/2017	Exchange 67389YAF2		1,892,700	2,000,000	
67590A BB 7	OCT14 2012-1A A1BR CLO SSNR FLT 07/15/29		05/09/2017	CITIGROUP		985,000	985,000	
67590J AS 2	OCT18 2013-1A A2BR CLO MEZ 3.45 12/16/24		02/21/2017	NOMURA SECURITIES INTL		2,000,000	2,000,000	
68268H AA 4	OMFIT 2016-3A A ABS SSNR 3.83 06/18/2031		01/24/2017	BANC OF AMERICA SECURITIES		1,010,000	1,000,000	958
713448 DT 2	PEPSICO INC 2.25 05/02/2022		04/27/2017	JP MORGAN SECURITIES INC		3,902,102	3,910,000	
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021		03/31/2017	Capitalized Interest		2,512	2,512	
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021		06/30/2017	Capitalized Interest		2,600	2,600	
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021		09/30/2017	Capitalized Interest		2,691	2,691	
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021		12/31/2017	Capitalized Interest		2,785	2,785	
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021		11/10/2017	Private Placement		28,051	28,051	
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021		12/31/2017	Capitalized Interest		545	545	
75620R AC 6	RCTTE 2015-1A CLO SUB 0.00 10/20/27		10/20/2017	Exchanged 75620RAE2		249,449	305,949	
78012K ZG 5	ROYAL BK CANADA MTN 2.75 02/01/2022		01/25/2017	RBC CAPITAL MARKETS		1,999,540	2,000,000	
78410T AA 4	SCFET 2017-1A A ABS SSNR 3.77 01/20/2023		02/15/2017	CS FIRST BOSTON		1,499,683	1,500,000	
81881L AN 7	SHACK 2014-6A B2R CLO MEZ 3.46 07/17/26		04/07/2017	MORGAN STANLEY		500,000	500,000	
81881V AU 9	SHACK 2014-5A B2R3 CLO MEZ 3.50 05/07/26		04/26/2017	MORGAN STANLEY		500,000	500,000	
82620K AS 2	SIEMENS FINANCIAL 3.125 03/16/2024	C	03/07/2017	DEUTSCHE BANK		1,997,880	2,000,000	
82652K AA 2	SRFC 2017-1A A ABS SNR 2.91 03/20/34		03/13/2017	CS FIRST BOSTON		999,932	1,000,000	
832248 AY 4	SMITHFIELD FOODS 3.35 02/01/2022		01/25/2017	MORGAN STANLEY		1,997,440	2,000,000	
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026		01/20/2017	DEUTSCHE BANK		1,399,880	1,400,000	
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029		05/11/2017	BANC OF AMERICA SECURITIES		2,148,328	2,136,311	3,801
85816B CQ 1	STCR 2015-1A BR CLO MEZ FLT 05/22/2029		05/12/2017	MIZUHO SEC USA		1,000,000	1,000,000	
87240P AA 9	TCP 2017-1A A1 CLO SSNR FLT 08/20/2029		08/01/2017	NATIXIS		2,000,000	2,000,000	
87248T AB 1	TICP 2017-7A AJ CLO SNR FLT 07/15/29		06/12/2017	BANC OF AMERICA SECURITIES		1,000,000	1,000,000	
881561 VY 7	TMTS 2005-12AL AF4 MEZ SEQ 5.385 07/36		03/08/2017	AMHERST SECURITIES CORP		240,441	247,718	392
882508 BB 9	TEXAS INSTRUMENTS INC 2.625 05/15/2024		04/27/2017	MORGAN STANLEY		2,604,814	2,625,000	
88432M AC 8	WINDR 2017-1A B CLO MEZ FLT 04/18/2029		02/02/2017	MORGAN STANLEY		1,000,000	1,000,000	
88606W AA 0	TBOLT 2017-A A ABS SSNR 4.212 05/17/2032		04/25/2017	BANC OF AMERICA SECURITIES		999,958	1,000,000	
89531F AE 7	TREST 2017-1A A2 CLO MEZ FLT 07/25/29		06/14/2017	NATIXIS		500,000	500,000	
89690E AF 4	TRMF 2017-1A A1 ABS SNR 2.709 08/15/2047		07/21/2017	CS FIRST BOSTON		999,986	1,000,000	
904764 AX 5	UNILEVER CAPITAL CORP 2.60 05/05/2024		05/02/2017	MORGAN STANLEY		4,009,784	4,050,000	

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
913017 CN 7	UNITED TECH CORP 2.80 05/04/2024		05/01/2017	CITIGROUP		4,520,578	4,530,000	
92257L AB 6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047		05/08/2017	CITIGROUP		991,384	991,649	3,333
92329X AM 0	VENTR 2014-16A A2RF CLO MEZ 3.403 04/26		03/27/2017	RBC CAPITAL MARKETS		1,000,000	1,000,000	
92343V DW 1	VERIZON COMM INC 3.125 03/16/2022		03/13/2017	BANC OF AMERICA SECURITIES		994,870	1,000,000	
92915Q AE 3	VOYA 2017-3A A1B CLO SNR FLT 07/20/30		06/13/2017	CITIGROUP		1,000,000	1,000,000	
94945P AA 3	WLKRG 2017-AA A ABS SNR 2.82 06/15/33		06/15/2017	BANC OF AMERICA SECURITIES		999,899	1,000,000	
94945P AA 3	WLKRG 2017-AA A ABS SNR 2.82 06/15/33		07/20/2017	BANC OF AMERICA SECURITIES		1,709,485	1,710,019	1,340
95058X AA 6	WEN 2015-1A A2I ABS SNR 3.371 06/15/2045		01/11/2017	GUGGENHEIM CAPITAL MARKET		493,701	493,750	1,479
95168Q AR 1	WSTC 2013-1A A2BR CLO MEZ 3.393 11/07/25		04/28/2017	NOMURA SECURITIES INTL		1,000,000	1,000,000	
95168W AR 8	WSTC 2014-2A A1BR CLO SSNR 2.724 01/27		10/24/2017	NOMURA SECURITIES INTL		1,000,000	1,000,000	
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030		03/30/2017	AMHERST SECURITIES CORP		499,395	500,000	
98886M AC 8	ZAIS1 2014-1A A2 CLO MEZ FLT 04/15/2026		01/13/2017	BNP PARIBAS		999,500	1,000,000	160
98886Y AR 9	ZAIS2 2014-2A A1BR CLO SSNR 2.92 07/26		04/10/2017	GOLDMAN SACHS		1,000,000	1,000,000	
98954R AK 6	ZIGG 2014-1A B2R CLO MEZ 3.88 04/17/2029		04/12/2017	BANC OF AMERICA SECURITIES		1,000,000	1,000,000	
P48877 AD 9	SEACO 2014-1X A1 ABS SNR 3.19 07/17/2029	D	12/20/2017	CS FIRST BOSTON		653,373	658,333	583
3899999.	Total - Bonds - Industrial and Miscellaneous					164,485,682	164,938,201	66,869
8399997.	Total - Bonds - Part 3					216,794,520	215,987,664	100,586
8399998.	Total - Bonds - Summary Item from Part 5					5,867,149	5,871,461	4,741
8399999.	Total - Bonds					222,661,669	221,859,125	105,326
Common Stocks - Industrial and Miscellaneous								
10922N 10 3	BRIGHTHOUSE FINANCIAL INC-WI		08/07/2017	Spin Off 59156R108	818.000	39,216	XXX	
19625W 10 4	COLONY NORTHSTAR INC-CLASS A		01/11/2017	Exchanged 19624R106	41,056.000	592,849	XXX	
19625W 10 4	COLONY NORTHSTAR INC-CLASS A		03/28/2017	FRIEDMAN BILLINGS RAMSEY	3,817.000	49,897	XXX	
29278N 10 3	ENERGY TRANSFER PARTNERS LP		04/28/2017	Stock Merger 29273R109	54,000.000	1,292,760	XXX	
29278N 10 3	ENERGY TRANSFER PARTNERS LP		08/18/2017	ISI GROUP	5,000.000	91,797	XXX	
29278N 10 3	ENERGY TRANSFER PARTNERS LP		08/21/2017	ISI GROUP	1,450.000	26,184	XXX	
38741L 10 7	GRANITE POINT MORTGAGE TRUST		11/02/2017	Spin Off 90187B101	17,721.000	288,495	XXX	
46187W 10 7	INVITATION HOMES INC		11/16/2017	Stock Merger 85572F105	4,842.000	112,286	XXX	
58503F 10 6	MEDLEY CAPITAL CORP		10/19/2017	CORNERSTONE MACRO	1,185.000	6,841	XXX	
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	D	03/30/2017	Exchanged D1T769565	4,215.000	67,506	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous					2,567,832	XXX	0
9799997.	Total - Common Stocks - Part 3					2,567,832	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5					1,080,813	XXX	
9799999.	Total - Common Stocks					3,648,645	XXX	0
9899999.	Total - Preferred and Common Stocks					3,648,645	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					226,310,314	XXX	105,326

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36241L S7 2	GNJO PL 783242 PT 3.00 02/15/2026	..	12/15/2017.	MBS Paydown		106,844	106,844	112,528	109,203		(846)		(846)		106,844			0	1,620	02/15/2026.
38373A D9 4	GNR 2009-69 PV PAC 4.00 08/20/2039	..	12/20/2017.	MBS Paydown		13,117	13,117	13,795	13,674		45		45		13,117			0	260	08/20/2039.
38375C 6N 5	GNR 2012-116 PG PAC 2.00 10/20/2040	..	12/20/2017.	MBS Paydown		99,717	99,717	102,350	101,362		(584)		(584)		99,717			0	870	10/20/2040.
38375G 2G 5	GNR 2012-102 DN SEQ 1.50 09/20/2040	..	12/20/2017.	MBS Paydown		153,216	153,216	153,121	153,110		(50)		(50)		153,216			0	1,263	09/20/2040.
38376E VJ 1	GNR 2009-110 AB SEQ 4.00 04/16/2039	..	12/16/2017.	MBS Paydown		62,803	62,803	65,801	64,820		(55)		(55)		62,803			0	1,287	04/16/2039.
38376X L5 0	GNR 2010-31 AP PAC 4.00 08/20/38	..	12/20/2017.	MBS Paydown		199,932	199,932	208,017	203,788		(1,197)		(1,197)		199,932			0	3,969	08/20/2038.
38377E NN 0	GNR 2010-42 NH PAC 4.00 04/20/39	..	12/20/2017.	MBS Paydown		117,114	117,114	121,541	119,424		(371)		(371)		117,114			0	2,413	04/20/2039.
38377K FN 5	GNR 2010-115 NW PAC 3.50 01/20/38	..	12/20/2017.	MBS Paydown		1,167,095	1,167,095	1,244,916	1,174,476		(4,443)		(4,443)		1,167,095			0	20,945	01/20/2038.
38377L ZD 3	GNR 2010-127 NH PAC 3.00 02/20/39	..	12/20/2017.	MBS Paydown		203,505	203,505	209,644	206,850		(362)		(362)		203,505			0	3,171	02/20/2039.
38378T AF 7	GNR 2013-71 GA PAC 2.50 07/20/2041	..	12/20/2017.	MBS Paydown		96,449	96,449	96,732	96,619		(126)		(126)		96,449			0	1,336	07/20/2041.
38379X KD 1	GNR 2016-83 AP 3.00 10/20/2045	..	12/20/2017.	MBS Paydown		158,535	158,535	165,348	164,910		2,586		2,586		158,535			0	2,765	10/20/2045.
742651 DE 9	PRIVATE EXPT FDG X 5.45 09/15/2017	..	09/15/2017.	Maturity		1,660,000	1,660,000	1,976,276	1,695,258		(35,258)		(35,258)		1,660,000			0	90,470	09/15/2017.
742651 DK 5	PRIVATE EXPT FDG CC 2.25 12/15/2017	..	12/15/2017.	Maturity		800,000	800,000	801,112	800,158		(158)		(158)		800,000			0	18,000	12/15/2017.
912828 HA 1	U.S. TREASURY NOTES 4.75 08/15/2017	..	08/15/2017.	Maturity		70,000	70,000	79,625	71,037		(1,037)		(1,037)		70,000			0	3,325	08/15/2017.
0599999.	Total - Bonds - U.S. Government					4,908,328	4,908,328	5,350,806	4,974,688	0	(41,855)	0	(41,855)	0	4,908,328	0	0	0	151,695	XXX
Bonds - U.S. States, Territories and Possessions																				
419787 DU 7	HAWAII STATE SER DO 5.00 08/01/2017	..	08/01/2017.	Maturity		500,000	500,000	527,925	502,224		(2,224)		(2,224)		500,000			0	25,000	08/01/2017.
93974B VC 3	WA ST-REF-R-A 5.00 01/01/2020	..	02/23/2017.	Call @ 100.00		1,000,000	1,000,000	1,011,190	1,000,000				0		1,000,000			0	32,222	01/01/2020.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					1,500,000	1,500,000	1,539,115	1,502,224	0	(2,224)	0	(2,224)	0	1,500,000	0	0	0	57,222	XXX
Bonds - U.S. Political Subdivisions of States																				
365604 QL 4	GARDNER MA 5.00 11/01/2017	..	11/01/2017.	Maturity		250,000	250,000	273,025	250,000				0		250,000			0	12,500	11/01/2017.
494890 WW 2	KING CNTY SD #210 4.25 12/01/2021	..	12/01/2017.	Call @ 100.00		1,000,000	1,000,000	1,065,500	1,031,053		(31,053)		(31,053)		1,000,000			0	42,500	12/01/2021.
567423 KJ 6	MARICOPA USD #89 B 5.00 07/01/2019	..	07/01/2017.	Call @ 100.00		250,000	250,000	269,505	251,386		(1,386)		(1,386)		250,000			0	12,500	07/01/2019.
602245 UN 0	MILWAUKEE WI BABS TXB C 4.20 10/01/2017	..	10/01/2017.	Maturity		500,000	500,000	500,000	500,003		(3)		(3)		500,000			0	21,000	10/01/2017.
604280 CD 7	MINOCQUA WI SD 1 TXB 5.40 03/01/2025	..	03/01/2017.	Sinking Fund Redemption		55,000	55,000	56,100	55,733		(733)		(733)		55,000			0	1,485	03/01/2025.
718814 XR 2	PHOENIX AZ VAR PURP A 5.00 07/01/2019	..	07/01/2017.	Call @ 100.00		900,000	900,000	995,822	925,543		(25,543)		(25,543)		900,000			0	45,000	07/01/2019.
800722 FM 7	SANGAMON & CHRISTIAN CTY 5.00 12/15/18	..	12/15/2017.	Call @ 100.00		190,000	190,000	193,353	191,812		(1,812)		(1,812)		190,000			0	9,500	12/15/2018.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					3,145,000	3,145,000	3,353,305	3,205,530	0	(60,530)	0	(60,530)	0	3,145,000	0	0	0	144,485	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
18610R AD 6	CLEVE-CUYAHOGA 6.625 2/15/2021	..	02/15/2017.	Sinking Fund Redemption		100,000	100,000	100,100	100,042		(42)		(42)		100,000			0	3,313	02/15/2021.
196479 TZ 2	CO HSG SF PR I AA 5.00 11/01/2028	..	05/01/2017.	Sinking Fund Redemption		25,000	25,000	27,074	26,177		(885)		(885)		25,000			0	625	11/01/2028.
196479 TZ 2	CO HSG SF PR I AA 5.00 11/01/2028	..	11/09/2017.	Partial Call @100.00		25,000	25,000	27,074	26,177		(1,218)		(1,218)		25,000			0	1,254	11/01/2028.
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044	..	12/01/2017.	MBS Paydown		198,004	198,004	198,004	198,004				0		198,004			0	4,633	02/01/2044.
20774W G9 6	CT HSG FIN 4.00 11/15/2040	..	12/21/2017.	Partial Call @100.00		300,000	300,000	312,249	305,993		(5,993)		(5,993)		300,000			0	5,940	11/15/2040.
20775B N8 5	CT ST HSG FIN AUTH B-2 4.00 11/15/2032	..	12/21/2017.	Partial Call @100.00		135,000	135,000	143,706	140,933		(5,933)		(5,933)		135,000			0	2,729	11/15/2032.
30769Q AA 8	FARMER MAC GTD 5.125 04/19/2017	..	04/19/2017.	Maturity		3,620,000	3,620,000	3,928,638	3,635,438		(15,438)		(15,438)		3,620,000			0	92,763	04/19/2017.
3128M1 CK 3	FGCI G11974 PT 5.50 05/01/2021	..	12/15/2017.	MBS Paydown		24,408	24,408	24,751	24,505		(69)		(69)		24,408			0	702	05/01/2021.
3128MB DN 4	FGCI G12609 PT 5.50 04/01/2022	..	12/15/2017.	MBS Paydown		24,069	24,069	24,520	24,208		289		289		24,069			0	671	04/01/2022.
3128MM UM 3	FG G18587 PT 3.00 02/01/2031	..	12/15/2017.	MBS Paydown		256,560	256,560	269,949	269,168		(2,183)		(2,183)		256,560			0	4,262	02/01/2031.
3128P7 5B 5	FG C91742 PT 3.50 01/01/2034	..	12/15/2017.	MBS Paydown		333,313	333,313	357,374	357,206		(430)		(430)		333,313			0	5,556	01/01/2034.
3128P7 7L 1	FG C91799 3.50 11/01/2034	..	12/15/2017.	MBS Paydown		302,155	302,155	316,035	315,862		3,110		3,110		302,155			0	5,920	11/01/2034.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3128P7 Q6 3	FG C91377 4.50 06/01/2031	..	12/15/2017.	MBS Paydown		367,050	367,050	396,873	396,594		(9,593)		(9,593)		367,050			0	7,591	06/01/2031.
3128P7 QN 6	FGTW PL C91361 4 03/01/31	..	12/15/2017.	MBS Paydown		201,298	201,298	215,011			(3,333)		(3,333)		201,298			0	3,647	03/01/2031.
3128P7 W5 8	FG C91568 PT 3.00 10/01/2032	..	12/15/2017.	MBS Paydown		235,362	235,362	247,718	247,526		1,175		1,175		235,362			0	3,721	10/01/2032.
3128P7 XX 6	FG C91594 3.00 01/01/2033	..	12/15/2017.	MBS Paydown		217,855	217,855	229,088	228,890		3,011		3,011		217,855			0	3,477	01/01/2033.
3128PV BS 8	FG J15449 PT 4.00 05/01/2026	..	12/15/2017.	MBS Paydown		188,295	188,295	200,887	200,650		(1,403)		(1,403)		188,295			0	4,185	05/01/2026.
31294L 6V 0	FGCI E02684 PT 4.50 03/01/25	..	12/15/2017.	MBS Paydown		88,749	88,749	93,020	90,582		(821)		(821)		88,749			0	2,254	03/01/2025.
3132J4 H3 6	FG G30949 PT 3.50 08/01/2036	..	12/15/2017.	MBS Paydown		353,409	353,409	372,405	372,052		(11,658)		(11,658)		353,409			0	7,700	08/01/2036.
31331V ZB 5	FED FARM CREDIT 5.625 05/10/2017	..	05/10/2017.	Maturity		1,000,000	1,000,000	1,165,650	1,009,465		(9,465)		(9,465)		1,000,000			0	28,125	05/10/2017.
31331X 4F 6	FED FARM CREDIT 5.05 09/21/2017	..	09/21/2017.	Maturity		810,000	810,000	916,442	821,677		(11,677)		(11,677)		810,000			0	40,905	09/21/2017.
31331X NQ 1	FED FARM CREDIT 5.30 02/06/2017	..	02/06/2017.	Maturity		435,000	435,000	491,541	435,977		(977)		(977)		435,000			0	11,528	02/06/2017.
31331X ZB 1	FED FARM CREDIT 5.05 05/18/2017	..	05/18/2017.	Maturity		1,000,000	1,000,000	1,117,316	1,007,626		(7,626)		(7,626)		1,000,000			0	25,250	05/18/2017.
31331Y HQ 6	FED FARM CREDIT 4.625 12/15/2017	..	12/15/2017.	Maturity		99,000	99,000	115,006	101,645		(2,645)		(2,645)		99,000			0	4,579	12/15/2017.
313370 SZ 2	FED HOME LN BANK 2.25 09/08/2017	..	09/08/2017.	Maturity		2,998,000	2,998,000	2,906,133	2,987,446		10,554		10,554		2,998,000			0	67,455	09/08/2017.
3133EE FR 6	FED FARM CREDIT 2.48 12/22/2021	..	12/22/2017.	Call @ 100.00		365,000	365,000	365,000	365,000				0		365,000			0	9,052	12/22/2021.
3133EF KM 8	FED FARM CREDIT 0.71 10/20/2017	..	10/20/2017.	Maturity		2,700,000	2,700,000	2,695,275	2,697,726		2,274		2,274		2,700,000			0	19,170	10/20/2017.
3133EF L6 2	FFCB-CALL02/17 0.98 12/14/2017	..	02/15/2017.	Call @ 100.00		1,120,000	1,120,000	1,119,462	1,119,700		300		300		1,120,000			0	1,860	12/14/2017.
3133EF TR 8	FFCB-CALL05/17 2.45 12/21/2022	..	05/25/2017.	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	10,481	12/21/2022.
3133XL F8 1	FED HOME LN BANK 5.625 06/09/2017	..	06/09/2017.	Maturity		150,000	150,000	172,760	151,751		(1,751)		(1,751)		150,000			0	4,219	06/09/2017.
3133XM CL 3	FED HOME LN BANK 4.875 09/08/2017	..	09/08/2017.	Maturity		470,000	470,000	523,383	476,096		(6,096)		(6,096)		470,000			0	22,913	09/08/2017.
3133XN 5N 5	FED HOME LN BANK 5.00 12/08/2017	..	12/08/2017.	Maturity		640,000	640,000	728,544	653,577		(13,577)		(13,577)		640,000			0	32,000	12/08/2017.
3134G8 L4 9	FREDDIE MAC 0.80 08/25/2017	..	08/25/2017.	Maturity		1,750,000	1,750,000	1,750,000	1,750,000				0		1,750,000			0	14,000	08/25/2017.
3134G8 M8 9	FREDDIE MAC 0 02/26/18	..	02/26/2017.	Call @ 100.00		2,150,000	2,150,000	2,150,000	2,150,000				0		2,150,000			0	8,063	02/26/2018.
3134G8 MJ 5	FHLMC-CALL02/17 0000 0.75 02/26/2018	..	02/27/2017.	Call @ 100.00		1,550,000	1,550,000	1,550,000	1,550,000				0		1,550,000			0	5,813	02/26/2018.
31350A BR 8	FHLMC VAR M034 CL A 4.15 04/15/2025	..	11/15/2017.	Partial Call @ 100.00		30,000	30,000	30,825	30,690		(690)		(690)		30,000			0	674	04/15/2025.
31359M EL 3	FANNIE MAE 0 06/01/17	..	06/01/2017.	Maturity		1,975,000	1,975,000	1,491,797	1,943,362		31,638		31,638		1,975,000			0		06/01/2017.
3135G0 PQ 0	FANNIE MAE 0.875 10/26/2017	..	10/26/2017.	Maturity		1,150,000	1,150,000	1,151,817	1,151,056		(1,056)		(1,056)		1,150,000			0	10,063	10/26/2017.
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26	..	12/25/2017.	MBS Paydown		225,458	225,458	240,747	231,073		20,433		20,433		225,458			0	4,297	07/25/2026.
3136A4 VH 9	FNR 2012-14 HA PAC 2.00 07/25/40	..	12/25/2017.	MBS Paydown		55,002	55,002	54,280	54,399		37		37		55,002			0	568	07/25/2040.
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40	..	12/25/2017.	MBS Paydown		66,285	66,285	66,595	66,472		(13)		(13)		66,285			0	710	09/25/2040.
3136A5 P6 7	FNR 2012-53 PB PAC 2.25 02/25/41	..	12/25/2017.	MBS Paydown		222,218	222,218	228,190	226,403		(531)		(531)		222,218			0	2,714	02/25/2041.
3136A6 4N 1	FNR 2012-72 QE SEQ 3.00 01/25/38	..	12/25/2017.	MBS Paydown		302,336	302,336	317,264	312,393		(2,373)		(2,373)		302,336			0	4,705	01/25/2038.
3136A7 5E 8	FNR 2012-96 PD PAC 2.00 07/25/2041	..	12/25/2017.	MBS Paydown		111,197	111,197	112,647	112,238		(130)		(130)		111,197			0	1,190	07/25/2041.
3136A8 XC 9	FNR 2012-99 AB SEQ 1.75 05/25/2039	..	12/25/2017.	MBS Paydown		131,842	131,842	131,441	131,503		252		252		131,842			0	1,260	05/25/2039.
3136AA MJ 1	FNR 2012-139 BH PAC 2.00 02/25/2042	..	12/25/2017.	MBS Paydown		117,328	117,328	119,637	119,223		27		27		117,328			0	1,236	02/25/2042.
3136AA Y7 4	FNR 2012-145 TA PAC 1.25 11/25/2042	..	12/25/2017.	MBS Paydown		133,355	133,355	132,907	132,985		118		118		133,355			0	913	11/25/2042.
3136AA YL 3	FNR 2012-133 GE PAC 1.50 08/25/2041	..	12/25/2017.	MBS Paydown		24,733	24,733	24,698	24,699		(9)		(9)		24,733			0	199	08/25/2041.
3136AB H7 1	FNR 2013-5 BD SEQ 2.00 03/25/2040	..	12/25/2017.	MBS Paydown		90,515	90,515	90,360	90,365		59		59		90,515			0	997	03/25/2040.
3136AC A5 0	FNR 2013-18 PA PAC 2.00 11/25/2041	..	12/25/2017.	MBS Paydown		103,695	103,695	101,637	101,938		(163)		(163)		103,695			0	1,109	11/25/2041.
3136AC EK 3	FNR 2013-10 NE PAC 2.00 01/25/42	..	12/25/2017.	MBS Paydown		187,454	187,454	189,622	189,171		(325)		(325)		187,454			0	2,008	01/25/2042.
3136AC JY 8	FNR 2013-17 PC SEQ 2.00 03/25/2039	..	12/25/2017.	MBS Paydown		38,710	38,710	39,315	39,150		(182)		(182)		38,710			0	433	03/25/2039.
3136AD 2H 1	FNR 2013-43 XP PAC 1.50 08/25/2041	..	12/25/2017.	MBS Paydown		95,094	95,094	92,791	93,502		31		31		95,094			0	765	08/25/2041.
3136AD P9 4	FNR 2013-41 AE SEQ SSUP 2.00 07/25/2037	..	12/25/2017.	MBS Paydown		236,831	236,831	230,926	232,582		3,032		3,032		236,831			0	2,368	07/25/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3136AE 6N 2	FNR 2013-74 HA SEQ 3.00 10/25/2037	..	12/25/2017.	MBS Paydown		83,622	83,622	85,451	84,844		(482)		(482)		83,622			0	1,326	10/25/2037.
3136AE EZ 6	FNR 2013-53 WG PAC 2.00 06/25/2042	..	12/25/2017.	MBS Paydown		86,799	86,799	83,320	84,369		335		335		86,799			0	928	06/25/2042.
3136AE S7 3	FNR 2013-53 WL PAC 1.50 01/25/2042	..	12/25/2017.	MBS Paydown		233,029	233,029	219,557	223,652		1,036		1,036		233,029			0	1,870	01/25/2042.
3136AE Z4 2	FNR 2013-70 VA PAC 3.00 08/25/2026	..	12/25/2017.	MBS Paydown		128,326	128,326	131,334	130,391		847		847		128,326			0	2,095	08/25/2026.
3136AF NE 0	FNR 2013-75 VG PAC AD 3.25 08/25/2026	..	12/25/2017.	MBS Paydown		50,680	50,680	52,058	51,695		1,104		1,104		50,680			0	897	08/25/2026.
3136AG LA 8	FNR 2013-93 VA SEQ 3.00 01/25/25	..	12/25/2017.	MBS Paydown		83,444	83,444	85,321	84,548		701		701		83,444			0	1,362	01/25/2025.
3136AK MN 0	FNR 2014-39 VA SEQ 3.00 08/25/2027	..	12/25/2017.	MBS Paydown		119,635	119,635	122,962	121,933		5,271		5,271		119,635			0	1,953	08/25/2027.
3136AL YX 3	FNR 2014-81 CA 3.00 03/25/2041	..	12/25/2017.	MBS Paydown		316,738	316,738	330,546	330,043		1,353		1,353		316,738			0	5,279	03/25/2041.
3136AR R4 2	FNR 2016-25 A 3.00 11/25/2042	..	12/25/2017.	MBS Paydown		271,805	271,805	283,527	282,939		(3,954)		(3,954)		271,805			0	4,196	11/25/2042.
3136AT CK 8	FNR 2016-50 BN 3.00 02/25/2046	..	12/25/2017.	MBS Paydown		182,712	182,712	190,820	190,472		5,961		5,961		182,712			0	2,973	02/25/2046.
3136AT JR 6	FNR 2016-49 PA PAC 3.00 09/25/45	..	12/25/2017.	MBS Paydown		86,092	86,092	88,311			177		177		86,092			0	889	09/25/2045.
3136AT U8 5	FNR 2016-77 BA PAC 2.50 01/25/2045	..	12/25/2017.	MBS Paydown		71,491	71,491	73,932	71,991		2,438		2,438		71,491			0	1,037	01/25/2045.
3136AU RZ 6	FNR 2016-92 DA 3.00 02/25/2034	..	12/25/2017.	MBS Paydown		154,828	154,828	158,239	158,196		(366)		(366)		154,828			0	3,158	02/25/2034.
3136AV V9 7	FNR 2017-22 BE SEQ AD 3.50 08/25/40	..	12/25/2017.	MBS Paydown		123,578	123,578	128,444			(1,527)		(1,527)		123,578			0	1,665	08/25/2040.
3136AW JZ 1	FNR 2017-31 QA PAC 3.50 11/25/45	..	12/25/2017.	MBS Paydown		49,417	49,417	51,378			940		940		49,417			0	611	11/25/2045.
3136FP MH 7	FANNIE MAE 2.50 09/29/2017	..	09/29/2017.	Maturity		205,000	205,000	198,694	204,215		785		785		205,000			0	5,125	09/29/2017.
3136FP TQ 0	FANNIE MAE 2.20 10/27/2017	..	10/27/2017.	Maturity		15,000	15,000	15,810	15,121		(121)		(121)		15,000			0	330	10/27/2017.
3136FP YB 7	FANNIE MAE 2.05 05/23/2017	..	05/23/2017.	Maturity		235,000	235,000	233,181	234,870		130		130		235,000			0	2,409	05/23/2017.
3136G3 DB 8	FNMA-CALL03/17 0000 0.75 03/22/2019	..	03/22/2017.	Call @ 100.00		905,000	905,000	905,000	905,000		(0)		(0)		905,000			0	3,394	03/22/2019.
3137A1 X9 9	FHR 3719 LE SEQ 4.00 08/15/2028	..	01/15/2017.	MBS Paydown		5,922	5,922	6,124	5,923		(1)		(1)		5,922			0	20	08/15/2028.
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20	..	12/15/2017.	MBS Paydown		204,923	204,923	207,613	205,728		(655)		(655)		204,923			0	3,247	11/15/2020.
3137A2 W9 8	FHR 3752 PD PAC 2.75 09/15/2040	..	12/15/2017.	MBS Paydown		83,979	83,979	86,498	86,240		(339)		(339)		83,979			0	1,330	09/15/2040.
3137A6 DT 6	FHR 3815 GD SEQ 4.00 09/15/2025	..	12/15/2017.	MBS Paydown		141,275	141,275	145,833	142,591		(546)		(546)		141,275			0	2,842	09/15/2025.
3137A6 FB 3	FHR 3809 GA PAC 4.50 10/15/39	..	12/15/2017.	MBS Paydown		374,582	374,582	391,598	382,288		657		657		374,582			0	8,277	10/15/2039.
3137A9 J7 2	FHR 3843 GJ PAC 3.50 10/15/39	..	12/15/2017.	MBS Paydown		55,773	55,773	58,867	57,730		113		113		55,773			0	952	10/15/2039.
3137A9 VR 4	FHR 3835 BA SEQ 4.00 08/15/2038	..	12/15/2017.	MBS Paydown		200,300	200,300	209,689	206,050		(1,647)		(1,647)		200,300			0	4,068	08/15/2038.
3137AE LS 2	FHR 3910 JC SEQ 2.00 12/15/2037	..	12/15/2017.	MBS Paydown		94,929	94,929	97,035	96,426		(163)		(163)		94,929			0	953	12/15/2037.
3137AJ 6F 6	FHR 3955 BG 2.50 02/15/2041	..	12/15/2017.	MBS Paydown		138,494	138,494	135,313	135,756		(356)		(356)		138,494			0	1,865	02/15/2041.
3137AJ HW 7	FHR 3960 YH SEQ 2.00 08/15/2040	..	12/15/2017.	MBS Paydown		200,426	200,426	204,810	203,763		(639)		(639)		200,426			0	1,990	08/15/2040.
3137AP BF 6	FHR 4033 ED SEQ 2.50 10/15/36	..	12/15/2017.	MBS Paydown		55,226	55,226	55,399	55,347		(55)		(55)		55,226			0	701	10/15/2036.
3137AP GN 4	FHR 4029 NE PAC 2.50 03/15/2041	..	12/15/2017.	MBS Paydown		75,921	75,921	78,578	78,115		195		195		75,921			0	1,002	03/15/2041.
3137AQ ZE 1	FHR 4059 BC SEQ 2.50 04/15/39	..	12/15/2017.	MBS Paydown		323,545	323,545	334,061	331,239		(3,039)		(3,039)		323,545			0	4,221	04/15/2039.
3137AR RT 5	FHR 4080 DA PAC 2.00 03/15/2041	..	12/15/2017.	MBS Paydown		66,208	66,208	67,781	67,443		24		24		66,208			0	724	03/15/2041.
3137AR Z6 6	FHR 4083 CA SEQ 2.00 12/15/2038	..	12/15/2017.	MBS Paydown		164,931	164,931	161,227	162,139		1,699		1,699		164,931			0	2,039	12/15/2038.
3137AS BZ 6	FHR 4077 MA 2.00 08/15/2040	..	12/15/2017.	MBS Paydown		302,896	302,896	306,872	306,674		1,619		1,619		302,896			0	3,335	08/15/2040.
3137AS Q8 0	FHR 4088 PA PAC 3.00 12/15/40	..	12/15/2017.	MBS Paydown		54,807	54,807	57,411	56,948		(654)		(654)		54,807			0	980	12/15/2040.
3137AT KB 7	FHR 4097 GJ 2.50 10/15/2031	..	12/15/2017.	MBS Paydown		83,031	83,031	85,159	71,099		(438)		(438)		83,031			0	951	10/15/2031.
3137AT Q5 4	FHR 4097 TG SEQ 2.00 05/15/2039	..	12/15/2017.	MBS Paydown		186,008	186,008	180,602	181,715		1,488		1,488		186,008			0	2,139	05/15/2039.
3137AT W5 7	FHR 4106 EC PAC 1.75 04/15/41	..	12/15/2017.	MBS Paydown		187,451	187,451	188,154	187,931		29		29		187,451			0	1,787	04/15/2041.
3137AU ML 0	FHR 4102 LA PAC 1.75 01/15/2040	..	12/15/2017.	MBS Paydown		30,150	30,150	29,265	29,481		164		164		30,150			0	288	01/15/2040.
3137AU VJ 5	FHR 4119 PA PAC 1.50 09/15/41	..	12/15/2017.	MBS Paydown		128,312	128,312	128,794	128,668		(50)		(50)		128,312			0	1,028	09/15/2041.
3137AU X8 7	FHR 4123 AE SEQ 2.00 09/15/2039	..	12/15/2017.	MBS Paydown		163,390	163,390	163,951	163,793		(34)		(34)		163,390			0	1,754	09/15/2039.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3137AW VA 0	FHR 4145 UC PT 1.50 12/15/2027	..	12/15/2017.	MBS Paydown		39,232	39,232	39,054	39,085		83		83		39,232			0	321	12/15/2027.
3137AY NZ 0	FHR 4161 TB PAC 2.50 11/15/2039	..	12/15/2017.	MBS Paydown		111,580	111,580	111,885	111,767		(59)		(59)		111,580			0	1,492	11/15/2039.
3137AY UE 9	FHR 4163 YA PAC 2.50 10/15/2041	..	12/15/2017.	MBS Paydown		99,081	99,081	101,403	100,976		(82)		(82)		99,081			0	1,328	10/15/2041.
3137B0 DW 1	FHR 4183 ME 2.00 02/15/2042	..	12/15/2017.	MBS Paydown		80,049	80,049	80,789	80,772		220		220		80,049			0	846	02/15/2042.
3137B0 TR 5	FHR 4186 MC PT 1.50 03/15/2028	..	12/15/2017.	MBS Paydown		117,972	117,972	112,995	114,174		606		606		117,972			0	978	03/15/2028.
3137B4 4F 0	FHR 4236 WC PAC EXCH 3.00 05/15/42	..	12/15/2017.	MBS Paydown		79,734	79,734	80,718	80,426		187		187		79,734			0	1,118	05/15/2042.
3137B7 3L 1	FHR 4289 WE SEQ 3.00 08/15/2031	..	12/15/2017.	MBS Paydown		68,686	68,686	70,360	69,954		(428)		(428)		68,686			0	1,103	08/15/2031.
3137B7 WH 8	FHR 4311 EA PAC 2.00 09/15/43	..	12/15/2017.	MBS Paydown		113,760	113,760	112,089	112,544		(3,765)		(3,765)		113,760			0	1,046	09/15/2043.
3137BA HX 3	FHR 4345 AB SEQ 3.00 02/15/40	..	12/15/2017.	MBS Paydown		105,114	105,114	107,610	107,142		(30)		(30)		105,114			0	1,589	02/15/2040.
3137BA XY 3	FHR 4342 BD PAC 2.50 12/15/2043	..	12/15/2017.	MBS Paydown		87,571	87,571	87,523	87,511		(2,397)		(2,397)		87,571			0	976	12/15/2043.
3137BA ZV 7	FHR 4336 WV SEQ 3.00 10/15/2025	..	12/15/2017.	MBS Paydown		50,323	50,323	51,872	51,527		376		376		50,323			0	821	10/15/2025.
3137BB FW 5	FHR 4349 CD PAC 2.50 03/15/2044	..	12/15/2017.	MBS Paydown		64,445	64,445	64,385	64,382		(1,780)		(1,780)		64,445			0	672	03/15/2044.
3137BC GX 0	FHR 4360 KA 3.00 05/15/2040	..	12/15/2017.	MBS Paydown		386,773	386,773	402,486	401,861		4,501		4,501		386,773			0	6,245	05/15/2040.
3137BD 4U 7	FHR 4378 AC PAC 2.00 02/15/2044	..	12/15/2017.	MBS Paydown		107,526	107,526	105,309	105,267		(203)		(203)		107,526			0	1,041	02/15/2044.
3137BH FN 2	FHR 4463 CA 3.00 08/15/2039	..	12/15/2017.	MBS Paydown		314,817	314,817	326,820	325,930		3,258		3,258		314,817			0	5,107	08/15/2039.
3137BN Z8 0	FHR 4569 A 2.50 11/15/2040	..	12/15/2017.	MBS Paydown		202,757	202,757	208,964	198,933		(178)		(178)		202,757			0	2,660	11/15/2040.
3137BR 6T 7	FHR 4608 HA 2.50 06/15/2041	..	12/15/2017.	MBS Paydown		156,215	156,215	161,194	161,020		1,208		1,208		156,215			0	2,264	06/15/2041.
3137BS GS 6	FHR 4621 KA 2.50 04/15/2046	..	12/15/2017.	MBS Paydown		150,697	150,697	153,005	152,960		(1,023)		(1,023)		150,697			0	2,016	04/15/2046.
3137BS YX 5	FHR 4631 AC 3.50 08/15/2043	..	12/15/2017.	MBS Paydown		50,208	50,208	51,965	51,955		(694)		(694)		50,208			0	1,032	08/15/2043.
3137EA DV 8	FREDDIE MAC 0.75 07/14/2017	..	07/14/2017.	Maturity		874,000	874,000	873,747	873,881		119		119		874,000			0	6,555	07/14/2017.
3137EA DX 4	FREDDIE MAC REF 1.00 12/15/2017	..	12/15/2017.	Maturity		2,085,000	2,085,000	2,089,295	2,087,651		(2,651)		(2,651)		2,085,000			0	20,850	12/15/2017.
3137GA LA 3	FHR 3736 QB PAC 4.00 05/15/37	..	04/15/2017.	MBS Paydown		228,762	228,762	226,346	228,392		370		370		228,762			0	1,797	05/15/2037.
3138EQ 6P 2	FN AL8077 PT 3.50 12/01/2029	..	12/25/2017.	MBS Paydown		254,726	254,726	271,203	270,179		(6,598)		(6,598)		254,726			0	4,443	12/01/2029.
3138ER VP 2	FNCT PL AL9621 PT 4.00 01/01/37	..	12/25/2017.	MBS Paydown		90,918	90,918	96,913			(3,815)		(3,815)		90,918			0	1,515	01/01/2037.
3138ES B8 0	FNCT PL AL9962 PT 3.50 01/01/36	..	12/25/2017.	MBS Paydown		119,283	119,283	124,875			(4,048)		(4,048)		119,283			0	1,522	01/01/2036.
3138W9 DC 1	FN AS0098 3.50 08/01/2033	..	12/25/2017.	MBS Paydown		289,153	289,153	301,351	301,231		(794)		(794)		289,153			0	4,908	08/01/2033.
31393W W8 8	FHR 2641 WE PAC 4.50 01/15/2033	..	12/15/2017.	MBS Paydown		22,836	22,836	22,230	22,681		(12)		(12)		22,836			0	540	01/15/2033.
31394N 5L 8	FHR 2713 H SEQ 4.00 12/15/2018	..	12/15/2017.	MBS Paydown		46,439	46,439	47,687	46,575		173		173		46,439			0	913	12/15/2018.
31395A 4M 4	FHR 2809 DC SEQ 4.50 06/15/2019	..	12/15/2017.	MBS Paydown		50,138	50,138	51,070	50,186		217		217		50,138			0	1,172	06/15/2019.
31395J MW 3	FHR 2892 DB SEQ 4.50 11/15/2019	..	12/15/2017.	MBS Paydown		69,017	69,017	69,707	69,052		54		54		69,017			0	1,605	11/15/2019.
31396A FH 2	FHR 3028 ME PAC 5.00 02/15/2034	..	02/15/2017.	MBS Paydown		58,580	58,580	59,804	58,725		(145)		(145)		58,580			0	301	02/15/2034.
31396E TN 6	FHR 3075 PD PAC 5.50 01/15/2035	..	08/15/2017.	MBS Paydown		79,528	79,528	82,088	80,091		(562)		(562)		79,528			0	1,423	01/15/2035.
31397S XM 1	FNR 2011-40 KA SEQ 3.50 03/25/2026	..	12/25/2017.	MBS Paydown		34	34	35	34		(2,790)		(2,790)		34			0	1	03/25/2026.
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24	..	12/25/2017.	MBS Paydown		155,124	155,124	160,141	156,288		2,056		2,056		155,124			0	2,957	07/25/2024.
31398N BS 2	FNR 2010-102 DE NAS 3.00 06/25/29	..	12/25/2017.	MBS Paydown		50,579	50,579	52,140	19,931		150		150		50,579			0	750	06/25/2029.
31398R E7 6	FNR 2010-57 DP PAC 4.00 08/25/2039	..	01/25/2017.	MBS Paydown		422	422	436	422				0		422			0	1	08/25/2039.
31398S TN 3	FNR 2010-146 PC PAC 4.00 09-25-2036	..	07/25/2017.	MBS Paydown		1,030,245	1,030,245	1,057,288	1,030,763		(518)		(518)		1,030,245			0	14,605	09/25/2036.
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018	..	12/25/2017.	MBS Paydown		64,212	64,212	66,018	64,368		1,375		1,375		64,212			0	1,112	07/01/2018.
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020	..	12/25/2017.	MBS Paydown		54,026	54,026	54,237	53,881		16		16		54,026			0	1,364	08/01/2020.
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021	..	12/25/2017.	MBS Paydown		39,230	39,230	39,586	39,207		175		175		39,230			0	991	01/01/2021.
31412Q SE 0	FNCI PL 932117 PT 4.00 11/01/2024	..	12/25/2017.	MBS Paydown		127,421	127,421	131,796	129,437		(621)		(621)		127,421			0	2,607	11/01/2024.

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31416W ZA 3	FNCT PL AB1636 PT 3.50 10/01/2030	..	12/25/2017.	MBS Paydown		88,108	88,108	90,347	89,485		(178)		(178)		88,108			0	1,762	10/01/2030.
31417Y GK 7	FNCI PL MA0201 PT 4.00 10/01/24	..	12/25/2017.	MBS Paydown		133,354	133,354	137,727	135,735		(378)		(378)		133,354			0	2,974	10/01/2024.
31417Y SD 0	FNCI PT 3.50 09/01/2025	..	12/25/2017.	MBS Paydown		138,667	138,667	143,578	142,468		(264)		(264)		138,667			0	2,590	09/01/2025.
31417Y SK 4	FNCN MA0521 PT 3.50 09/01/2020	..	12/25/2017.	MBS Paydown		18,279	18,279	19,031	18,549		(110)		(110)		18,279			0	330	09/01/2020.
31418A AJ 7	FN MA0908 4.00 11/01/2031	..	12/25/2017.	MBS Paydown		215,971	215,971	228,389	228,375		(3,679)		(3,679)		215,971			0	4,644	11/01/2031.
31418A F2 9	FN MA1084 3.50 06/01/2032	..	12/25/2017.	MBS Paydown		383,601	383,601	410,343	404,462		(2,345)		(2,345)		383,601			0	7,052	06/01/2032.
31418A HQ 4	FN MA1138 3.50 08/01/2032	..	12/25/2017.	MBS Paydown		23,711	23,711	25,312	25,280		70		70		23,711			0	425	08/01/2032.
31418A SN 9	FN MA1424 3.50 04/01/2033	..	12/25/2017.	MBS Paydown		153,864	153,864	159,455	146,331		(1,663)		(1,663)		153,864			0	2,614	04/01/2033.
31418B 7E 0	FN MA2692 PT 3.50 07/01/2036	..	12/25/2017.	MBS Paydown		135,756	135,756	143,053	142,927		(2,433)		(2,433)		135,756			0	2,547	07/01/2036.
31418B HY 5	FN MA2046 3.50 10/01/2034	..	04/25/2017.	MBS Paydown		104,575	104,575	108,267	108,241		78		78		104,575			0	677	10/01/2034.
31418B HY 5	FN MA2046 3.50 10/01/2034	..	05/24/2017.	Factor Based Paydown		20,247	20,247	20,962					0		20,247			0		10/01/2034.
31418B HY 5	FN MA2046 3.50 10/01/2034	..	05/24/2017.	RAYMOND JAMES & ASSOCIATES		1,498,780	1,438,541	1,489,339	1,509,936		(4,961)		(4,961)		1,488,474		10,306	10,306	25,330	10/01/2034.
31418V T5 1	FNCI AD7771 PT 4.00 07/01/2025	..	12/25/2017.	MBS Paydown		76,304	76,304	79,333	78,067		(487)		(487)		76,304			0	1,591	07/01/2025.
31419D MQ 1	FNCI AE3066 PT 3.50 09/01/2025	..	12/25/2017.	MBS Paydown		118,424	118,424	121,600	120,113		(233)		(233)		118,424			0	2,203	09/01/2025.
31419D NW 7	FNCI AE3104 PT 3.50 09/01/2025	..	12/25/2017.	MBS Paydown		44,013	44,013	45,635	44,743		(575)		(575)		44,013			0	830	09/01/2025.
373539 5F 8	GA HSG & FIN AUTH B-2 3.50 06/01/2039	..	11/01/2017.	Partial Call @ 100.00		60,000	60,000	63,941	63,769		(3,769)		(3,769)		60,000			0	1,320	06/01/2039.
373541 W4 9	GA ST MUNI ELEC AUTH A 4.43 1/01/2022	..	05/01/2017.	ROBERT W BAIRD CO		3,143,820	3,000,000	3,019,650	3,010,939		(677)		(677)		3,010,262		133,558	133,558	111,858	01/01/2022.
396321 CT 6	GREENVILLE NC UTIL TX B 5.78 11/01/2018	..	11/01/2017.	Sinking Fund Redemption		210,000	210,000	223,682	213,005		(3,005)		(3,005)		210,000			0	11,523	11/01/2018.
45129W MB 3	ID ST HSG 7 FIN HOME A G2 3.50 5/21/2044	..	12/21/2017.	MBS Paydown		178,414	178,414	186,805	185,473		(4,552)		(4,552)		178,414			0	3,780	05/21/2044.
45129Y F4 3	ID HSG SFM A-2 I 4.00 07/01/2034	..	07/01/2017.	Partial Call @ 100.00		125,000	125,000	133,611	131,308		(6,308)		(6,308)		125,000			0	3,800	07/01/2034.
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043	..	12/01/2017.	MBS Paydown		125,552	125,552	125,552	125,552				0		125,552			0	2,921	12/01/2043.
45201Y N2 9	IL HSG DEV AUTH A 3.125 02/01/2047	..	12/01/2017.	MBS Paydown		55,250	55,250	55,250			(4)		(4)		55,250			0	929	02/01/2047.
45201Y YK 7	IL HSG DEV AUTH A 2.45 06/01/2043	..	12/01/2017.	MBS Paydown		175,325	175,325	168,312	168,818		5,346		5,346		175,325			0	2,226	06/01/2043.
45506A BL 4	IN ST HSG & CMNTY DEV 4.50 06/01/2028	..	12/01/2017.	Sinking Fund Redemption		95,000	95,000	101,715	98,291		(2,721)		(2,721)		95,000			0	3,150	06/01/2028.
462467 MP 3	IOWA FIN SFH 4.50 01/01/2029	..	11/27/2017.	Partial Call @ 100.00		110,000	110,000	118,649	114,296		(4,296)		(4,296)		110,000			0	4,617	01/01/2029.
49130T NP 7	KY HSG CORP SER B 4.25 7/01/2027	..	09/22/2017.	Partial Call @ 100.00		65,000	65,000	68,366	65,830		(830)		(830)		65,000			0	2,124	07/01/2027.
54627A CD 7	LA SFM HMOWNR ZONE B-1 5.70 12/01/2038	..	06/01/2017.	Call @ 100.00		75,000	75,000	79,950	75,407		(407)		(407)		75,000			0	2,850	12/01/2038.
54627A CD 7	LA SFM HMOWNR ZONE B-1 5.70 12/01/2038	..	06/01/2017.	Sinking Fund Redemption		25,000	25,000	26,650	25,136		(136)		(136)		25,000			0		12/01/2038.
54627D BX 8	LOUISIANA ST HSG CORP 2.875 11/01/2038	..	12/01/2017.	MBS Paydown		190,364	190,364	190,364			0		0		190,364			0	2,254	11/01/2038.
56052F BR 5	MAINE ST HSG AUTH MTG D 4.00 11/15/2045	..	11/03/2017.	Partial Call @ 100.00		75,000	75,000	80,753	79,965		(4,965)		(4,965)		75,000			0	1,838	11/15/2045.
56052F CE 3	ME HSG AUTH E-1 3.50 11/15/2035	..	11/17/2017.	Partial Call @ 100.00		255,000	255,000	267,589	266,051		(11,051)		(11,051)		255,000			0	6,757	11/15/2035.
56879E FQ 7	MARION CNTY FL SCH BRD 5.00 06/01/2025	..	06/01/2017.	Call @ 100.00		2,000,000	2,000,000	2,054,840	2,004,453		(4,453)		(4,453)		2,000,000			0	50,000	06/01/2025.
57419R YB 5	MD CMNTY DEV ADMIN A 3.50 09/01/2045	..	12/04/2017.	Partial Call @ 100.00		80,000	80,000	84,690	83,828		(3,828)		(3,828)		80,000			0	2,078	09/01/2045.
57586P 8H 2	MA HSG FIN AGY 167 4.00 12/01/2043	..	09/01/2017.	Partial Call @ 100.00		210,000	210,000	225,038	220,576		(10,576)		(10,576)		210,000			0	4,315	12/01/2043.
57587A HY 7	MA HSG FIN AGY REF 177 4.00 06/01/2039	..	09/01/2017.	Partial Call @ 100.00		125,000	125,000	133,975	130,876		(5,876)		(5,876)		125,000			0	2,553	06/01/2039.
59334D CE 2	MIAMI-DADE CNTY FL WTR 5.00 10/01/2023	..	10/01/2017.	Call @ 100.00		1,925,000	1,925,000	2,073,610	1,987,984		(62,984)		(62,984)		1,925,000			0	96,250	10/01/2023.
594653 6J 1	MICHIGAN ST HSG DEV A 4.00 06/01/2046	..	12/01/2017.	Partial Call @ 100.00		190,000	190,000	204,999	201,615		(11,615)		(11,615)		190,000			0	5,500	06/01/2046.
60416Q CD 4	MN HFA-NON AMT-MTG 4.50 01/01/2031	..	12/01/2017.	Partial Call @ 100.00		55,000	55,000	58,085	56,528		(1,528)		(1,528)		55,000			0	1,881	01/01/2031.
60416Q DL 5	MN HSG FIN MTG SRS D 4.50 07/01/2034	..	12/01/2017.	Partial Call @ 100.00		50,000	50,000	53,978	51,972		(1,972)		(1,972)		50,000			0	1,751	07/01/2034.
60416Q FT 6	MN HSG FIN AGY-A 2.60 09/01/2042	..	12/01/2017.	Partial Call @ 100.00		126,394	126,394	126,521	126,469		(75)		(75)		126,394			0	1,944	09/01/2042.
60416Q FY 5	MN HSG FIN AGY A 3.00 07/01/2044	..	12/01/2017.	MBS Paydown		178,337	178,337	178,337	178,337				0		178,337			0	2,768	07/01/2044.
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044	..	12/01/2017.	MBS Paydown		112,844	112,844	112,844	112,844				0		112,844			0	1,747	11/01/2044.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045	..	12/01/2017.	MBS Paydown		108,321	108,321	108,321	108,321				0		108,321			0	2,102	02/01/2045.
60416Q GQ 1	MN HSG FIN AGY A 2.93 03/01/2047	..	12/01/2017.	MBS Paydown		10,855	10,855	10,855			(0)		(0)		10,855			0	143	03/01/2047.
60416S HX 1	MN HSG FIN AGY C AMT 4.00 1/1/2045	..	12/01/2017.	Partial Call @ 100.00		130,000	130,000	141,668	137,252		(7,252)		(7,252)		130,000			0	3,988	01/01/2045.
60416S TC 4	MINNESOTA HSG FIN E 4.00 01/01/2047	..	12/01/2017.	Partial Call @ 100.00		95,000	95,000	100,632	100,599		(5,599)		(5,599)		95,000			0	1,106	01/01/2047.
60534Q VH 1	MS ST DEV BK SRS A 5.00 07/01/2017	..	07/01/2017.	Maturity		1,500,000	1,500,000	1,632,270	1,510,240		(10,240)		(10,240)		1,500,000			0	75,000	07/01/2017.
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031	..	11/01/2017.	Partial Call @ 100.00		80,000	80,000	86,215	82,519		(2,523)		(2,523)		80,000			0	898	12/01/2031.
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031	..	12/01/2017.	Sinking Fund Redemption		30,000	30,000	32,331	30,945		(886)		(886)		30,000			0	1,082	12/01/2031.
60535Q FD 7	MS HOME CORP 5.4 06/01/2038	..	04/01/2017.	Partial Call @ 100.00		45,000	45,000	46,618	44,137		(132)		(132)		45,000			0	48	06/01/2038.
60535Q FD 7	MS HOME CORP 5.4 06/01/2038	..	06/01/2017.	Sinking Fund Redemption		5,000	5,000	5,180	4,904		(15)		(15)		5,000			0	143	06/01/2038.
60535Q FD 7	MS HOME CORP 5.4 06/01/2038	..	06/14/2017.	Call @ 100.00		310,001	310,001	321,144	304,053		(908)		(908)		310,001			0	9,504	06/01/2038.
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032	..	12/01/2017.	MBS Paydown		80,703	80,703	80,703	80,703				0		80,703			0	1,072	12/01/2032.
60535Q ND 8	MISSISSIPPI HOME CORP C 3.50 12/01/2038	..	06/01/2017.	Paydown		30,000	30,000	31,857	31,820		(177)		(177)		30,000			0	528	12/01/2038.
60535Q ND 8	MISSISSIPPI HOME CORP C 3.50 12/01/2038	..	12/01/2017.	Partial Call @ 100.00		65,000	65,000	69,023	68,943		(4,054)		(4,054)		65,000			0	1,338	12/01/2038.
60636X 8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027	..	12/01/2017.	Partial Call @ 100.00		130,000	130,000	140,017	134,286		(4,286)		(4,286)		130,000			0	2,611	11/01/2027.
60637B BD 1	MISSOURI ST 4.625 05/01/2028	..	12/01/2017.	Partial Call @ 100.00		80,000	80,000	85,176	82,428		(2,429)		(2,429)		80,000			0	1,550	05/01/2028.
60637B CK 4	MO SF HSG DEV SFM E4 4.25 11/01/2030	..	12/01/2017.	Partial Call @ 100.00		95,000	95,000	101,908	98,464		(3,464)		(3,464)		95,000			0	1,761	11/01/2030.
60637B GM 6	MO HSG DEV B-1 4.00 11/01/2045	..	12/01/2017.	Partial Call @ 100.00		230,000	230,000	247,225	243,237		(13,237)		(13,237)		230,000			0	4,534	11/01/2045.
61212R 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44	..	12/01/2017.	Partial Call @ 100.00		140,000	140,000	143,959	142,753		(2,753)		(2,753)		140,000			0	3,675	12/01/2044.
63968M NY 1	NEBRASKA ST INVESTMENT C 3.50 09/01/2046	..	12/01/2017.	Partial Call @ 100.00		50,000	50,000	53,678	53,616		(3,616)		(3,616)		50,000			0	889	09/01/2046.
647200 5T 7	NM MTGE FIN AUTH I C-2 3.50 03/01/2045	..	09/01/2017.	Partial Call @ 100.00		55,000	55,000	58,765	58,713		(3,713)		(3,713)		55,000			0	798	03/01/2045.
647200 5U 4	NEW MEXICO MTGE A-2 2.98 08/01/2038	..	12/01/2017.	MBS Paydown		215,918	215,918	215,918			(0)		(0)		215,918			0	1,787	08/01/2038.
647200 M8 4	NM MTGE FIN AUTH SFM 4.625 09/01/2025	..	09/01/2017.	Sinking Fund Redemption		60,000	60,000	62,982	61,237		(1,169)		(1,169)		60,000			0	2,428	09/01/2025.
647200 N5 9	NM MTG FIN SFM 5.00 09/01/2030	..	01/01/2017.	Partial Call @ 100.00		20,000	20,000	21,640	20,741		(741)		(741)		20,000			0	33	09/01/2030.
647200 N5 9	NM MTG FIN SFM 5.00 09/01/2030	..	09/01/2017.	Sinking Fund Redemption		40,000	40,000	43,280	41,482		(1,385)		(1,385)		40,000			0	1,817	09/01/2030.
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043	..	12/01/2017.	Partial Call @ 100.00		160,000	160,000	169,566	165,561		(5,561)		(5,561)		160,000			0	4,149	03/01/2043.
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043	..	12/01/2017.	MBS Paydown		66,371	66,371	69,026	68,677		96,968		96,968		66,371			0	1,903	10/01/2043.
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036	..	12/15/2017.	MBS Paydown		370,245	370,245	370,245	370,245				0		370,245			0	7,808	06/15/2036.
658207 MZ 5	NC ST HSG FIN SRS 2 4.25 01/01/2028	..	07/01/2017.	Sinking Fund Redemption		80,000	80,000	83,784	81,969		(1,861)		(1,861)		80,000			0	3,013	01/01/2028.
658207 MZ 5	NC ST HSG FIN SRS 2 4.25 01/01/2028	..	12/01/2017.	Partial Call @ 100.00		45,000	45,000	47,129	46,108		(1,118)		(1,118)		45,000			0	1,646	01/01/2028.
658207 SL 0	NC HSG FIN AGY 37-A 3.50 07/01/2039	..	07/01/2017.	Paydown		80,000	80,000	84,555	84,424		(536)		(536)		80,000			0	1,742	07/01/2039.
658877 DZ 5	N DAKOTA ST HSG 4.50 01/01/2028	..	07/01/2017.	Partial Call @ 100.00		30,000	30,000	31,998	30,934		(934)		(934)		30,000			0	1,350	01/01/2028.
658909 CL 8	NORTH DAKOTA ST HSG F 4.50 01/01/2035	..	07/01/2017.	Sinking Fund Redemption		85,000	85,000	87,814	86,183		(1,121)		(1,121)		85,000			0	3,600	01/01/2035.
658909 HW 9	ND HSG FIN AGY B 4.00 01/01/2036	..	07/01/2017.	Partial Call @ 100.00		20,000	20,000	21,669	21,183		(1,183)		(1,183)		20,000			0	800	01/01/2036.
677377 U9 2	OHIO HSG 4.80 11/01/2028	..	11/01/2017.	Partial Call @ 100.00		60,000	60,000	64,931	62,388		(2,388)		(2,388)		60,000			0	2,160	11/01/2028.
677555 Q4 9	OH ST ECON DEV REV 4.215 06/01/2027	..	12/01/2017.	Sinking Fund Redemption		20,000	20,000	20,019	20,016		(15)		(15)		20,000			0	526	06/01/2027.
677555 YF 5	OH ECON TXB OH ENT BD 6.125 09/01/2019	..	06/01/2017.	Sinking Fund Redemption		100,000	100,000	100,072	100,002		(2)		(2)		100,000			0	3,063	09/01/2019.
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046	..	12/01/2017.	MBS Paydown		78,015	78,015	78,015	78,015				0		78,015			0	1,236	03/01/2046.
67756Q TQ 0	OHIO ST HSG FIN AGY K 2.80 09/01/2031	..	09/01/2017.	Partial Call @ 100.00		35,000	35,000	35,000	35,000		0		0		35,000			0	618	09/01/2031.
67756Q UZ 8	OH HSG FIN AGY B 4.50 03/01/2047	..	09/01/2017.	Paydown		20,000	20,000	21,734			(156)		(156)		20,000			0	380	03/01/2047.
677581 DD 9	OH ST INFRA SRS 2008-1 6.00 06/15/2017	..	06/15/2017.	Maturity		200,000	200,000	212,420	200,801		(801)		(801)		200,000			0	6,000	06/15/2017.
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034	..	10/05/2017.	Partial Call @ 100.00		125,000	125,000	125,000	125,001				0		125,001		(1)	(1)	2,435	07/01/2034.
686087 PG 6	OR HSG & CMNTY SVC 4.00 07/01/2043	..	10/05/2017.	Partial Call @ 100.00		285,000	285,000	304,137	294,850		(15,193)		(15,193)		285,000			0	8,509	07/01/2043.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
686087 SU 2	OREGON HSG & CMNTY A 3.50 07/01/2036	..	10/05/2017.	Partial Call @ 100.00		100,000	100,000	105,809	104,390		(4,390)		(4,390)		100,000			0	2,787	07/01/2036.
686087 VE 4	OR HSG & CMNTY A 4.00 07/01/2047	..	10/05/2017.	Partial Call @ 100.00		70,000	70,000	75,863			(5,863)		(5,863)		70,000			0	35	07/01/2047.
702528 EG 1	PASCO FL SCH BRD SER A 5.00 08/01/2021	..	08/01/2017.	Call @ 100.00		2,000,000	2,000,000	2,094,185	2,010,031		(10,031)		(10,031)		2,000,000			0	100,000	08/01/2021.
708796 4R 5	PA HSG FIN AGY 122 4.00 10/01/2046	..	09/28/2017.	Partial Call @ 100.00		115,000	115,000	122,338			(7,338)		(7,338)		115,000			0	819	10/01/2046.
708796 T8 0	PA ST HSG FIN 2015-117A 3.50 04/01/2040	..	09/28/2017.	Partial Call @ 100.00		150,000	150,000	157,215	155,379		(5,379)		(5,379)		150,000			0	2,561	04/01/2040.
708796 YR 2	PA HSG FIN AG 5.00 04/01/2028	..	09/28/2017.	Partial Call @ 100.00		155,000	155,000	164,205	156,356		(1,356)		(1,356)		155,000			0	4,293	04/01/2028.
76221R RB 1	RI HSG & MTG 63A 4.00 10/01/2040	..	10/01/2017.	Partial Call @ 100.00		110,000	110,000	116,576	113,727		(3,727)		(3,727)		110,000			0	2,312	10/01/2040.
83712D UH 7	SOUTH CAROLINA HSG A-2 4.00 07/01/2037	..	10/01/2017.	Partial Call @ 100.00		130,000	130,000	134,905	134,048		(4,048)		(4,048)		130,000			0	3,854	07/01/2037.
83712T BZ 3	SC ST HSG FIN/DEV SR 2 5.00 07/01/2027	..	08/01/2017.	Partial Call @ 100.00		25,000	25,000	27,015	25,828		(828)		(828)		25,000			0	1,018	07/01/2027.
83755N EZ 1	SD HSG DEV TXBL 1 3.50 11/01/2041	..	12/07/2017.	Partial Call @ 100.00		470,000	470,000	487,489	486,776		(16,776)		(16,776)		470,000			0	11,219	11/01/2041.
84552Y MZ 1	SWSTRN IL DEV AUTH UNREF 5.00 02/01/2021	..	07/08/2017.	Call @ 100.00		775,000	775,000	835,628	784,934		(9,934)		(9,934)		775,000			0	36,274	02/01/2021.
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043	..	12/01/2017.	Partial Call @ 100.00		200,000	200,000	212,782	208,826		(8,826)		(8,826)		200,000			0	5,807	07/01/2043.
880461 ER 5	TN HSG DEV AGY 2C 3.55 07/01/2039	..	10/01/2017.	Partial Call @ 100.00		45,000	45,000	43,144			1,856		1,856		45,000			0	806	07/01/2039.
880461 EU 8	TN HSG DEV AGY 1A AMT 4.00 07/01/2045	..	11/01/2017.	Partial Call @ 100.00		135,000	135,000	145,295	142,407		(7,407)		(7,407)		135,000			0	4,193	07/01/2045.
880461 KB 3	TN HSG DEV AGY 2A 3.50 01/01/2047	..	12/01/2017.	Partial Call @ 100.00		135,000	135,000	144,831	144,444		(9,444)		(9,444)		135,000			0	2,215	01/01/2047.
880461 NL 8	TN HSG FIN AGY 4.00 07/01/2042	..	07/01/2017.	Paydown		5,000	5,000	5,386			(19)		(19)		5,000			0	51	07/01/2042.
880461 NL 8	TN HSG FIN AGY 4.00 07/01/2042	..	11/01/2017.	Partial Call @ 100.00		20,000	20,000	21,545			(1,553)		(1,553)		20,000			0	204	07/01/2042.
880591 CU 4	TENN VALLEY AUTH E 6.25 12/15/2017	..	12/15/2017.	Maturity		925,000	925,000	1,110,245	958,039		(33,039)		(33,039)		925,000			0	57,813	12/15/2017.
880591 EA 6	TENN VALLEY AUTH 5.50 07/18/2017	..	07/18/2017.	Maturity		660,000	660,000	739,022	666,595		(6,595)		(6,595)		660,000			0	36,300	07/18/2017.
88059F AZ 4	TVA PRIN STRIP 0 12/15/17	..	12/15/2017.	Maturity		679,000	679,000	600,304	666,250		12,750		12,750		679,000			0		12/15/2017.
88271H EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028	..	09/01/2017.	Sinking Fund Redemption		40,000	40,000	42,848	41,518		(1,414)		(1,414)		40,000			0	1,367	09/01/2028.
88271H EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028	..	12/01/2017.	Partial Call @ 100.00		45,000	45,000	48,204	46,708		(1,714)		(1,714)		45,000			0	923	09/01/2028.
88275F PA 1	TX ST DEPT OF HSG & CMNTY C 3.10 9/1/47	..	12/01/2017.	MBS Paydown		8,536	8,536	8,536					0		8,536			0	66	09/01/2047.
914325 EW 1	UNIV OF IL BRD PREF B 5.00 10/01/2020	..	10/01/2017.	Call @ 100.00		525,000	525,000	545,625	541,340		(16,340)		(16,340)		525,000			0	26,250	10/01/2020.
915137 4Q 3	UNIV OF TX UNREF 5.00 08/15/2021	..	02/15/2017.	Call @ 100.00		180,000	180,000	202,437	180,664		(664)		(664)		180,000			0	4,500	08/15/2021.
917436 X7 7	UTAH ST HSG CORP SF 4.00 07/01/2024	..	07/01/2017.	Sinking Fund Redemption		30,000	30,000	30,027	30,016		(10)		(10)		30,000			0	800	07/01/2024.
91743P AH 8	UTAH HSG CORP D G2 4.00 06/21/2044	..	12/21/2017.	MBS Paydown		82,519	82,519	89,120	88,202		(1,491)		(1,491)		82,519			0	1,529	06/21/2044.
91754R LW 5	UT ST BRD RGTS STUD FEE 5.00 04/01/2017	..	04/01/2017.	Maturity		1,075,000	1,075,000	1,167,117	1,077,793		(2,793)		(2,793)		1,075,000			0	26,875	04/01/2017.
917565 GU 1	UTAH ST TRANSIT 0.00 6/15/2020	..	06/15/2017.	Call @ 86.99		1,561,471	1,795,000	1,256,321	1,535,064		26,407		26,407		1,561,471			0		06/15/2020.
924190 HG 9	VERMONT ST HSG FIN B 3.75 11/01/2045	..	11/01/2017.	Partial Call @ 100.00		135,000	135,000	142,756	141,051		(6,051)		(6,051)		135,000			0	3,844	11/01/2045.
92812V MA 1	VA HSG DEV AUTH A 3.125 11/25/2039	..	12/25/2017.	MBS Paydown		176,341	176,341	176,341			(131)		(131)		176,341			0	1,473	11/25/2039.
93978T MA 4	WA ST HSG FIN SF 4.50 06/01/2032	..	12/01/2017.	Partial Call @ 100.00		80,000	80,000	83,437	76,986		(1,467)		(1,467)		80,000			0	2,700	06/01/2032.
93978T VD 8	WA HSG FIN COMM 2A-R 3.50 12/01/2046	..	09/01/2017.	Partial Call @ 100.00		50,000	50,000	52,878	52,818		(2,914)		(2,914)		50,000			0	895	12/01/2046.
93978T VD 8	WA HSG FIN COMM 2A-R 3.50 12/01/2046	..	12/01/2017.	Paydown		100,000	100,000	105,755	105,636		(890)		(890)		100,000			0	2,561	12/01/2046.
96154N DC 2	WESTVIEW IN EL SCH BLDG 5.00 01/15/2017	..	01/15/2017.	Maturity		1,000,000	1,000,000	1,085,270	1,000,443		(443)		(443)		1,000,000			0	25,000	01/15/2017.
98322Q HV 2	WYOMING ST CMNTY DEV 3 3.00 12/01/2044	..	09/01/2017.	Partial Call @ 100.00		145,000	145,000	151,615	149,007		(4,007)		(4,007)		145,000			0	1,339	12/01/2044.
988516 AP 5	YUMA AZ UTIL SYS REV 5.00 07/01/2021	..	07/01/2017.	Call @ 100.00		1,000,000	1,000,000	1,070,320	1,008,242		(8,242)		(8,242)		1,000,000			0	50,000	07/01/2021.
988516 AQ 3	YUMA UTIL SYS REV 5.00 07/01/2022	..	07/01/2017.	Call @ 100.00		2,000,000	2,000,000	2,122,840	2,014,886		(14,886)		(14,886)		2,000,000			0	100,000	07/01/2022.
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						79,203,717	79,233,188	81,159,252	78,174,604	0	(366,906)	0	(366,906)	0	79,059,854	0	143,863	143,863	1,775,894	XXX
Bonds - Industrial and Miscellaneous																				
000366 AA 2	AASET 2017-1A A ABS SNR 3.967 05/16/2042	..	12/16/2017.	MBS Paydown		45,500	45,500	45,500			0		0		45,500			0	577	05/16/2042.
00084G AL 7	ACASC 2014-2A A2 CLO SSNR 3.634 01/15/27	..	03/28/2017.	Call @ 100.00		2,500,000	2,500,000	2,499,430	2,499,668		18		18		2,499,686		314	314	40,630	01/15/2027.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
00084Q AA 9	ACASC 2013-1A A1 CLO FLT 04/20/25		10/20/2017.	MBS Paydown		450,000	450,000	445,500	450,000				0		450,000			0	9,199	04/20/2025.
00084Q AE 1	ACASC 2013-1A B2 CLO 3.36 04/20/25		10/20/2017.	MBS Paydown		500,000	500,000	496,800	498,495		1,505		1,505		500,000			0	16,800	04/20/2025.
00084U AJ 1	ACASC 2014-1A B2 CLO MEZ SEQ 4.22 07/26		03/01/2017.	Call @ 100.00		500,000	500,000	497,500	498,309		57		57		498,366		1,634	1,634	7,795	07/18/2026.
00090V AC 6	ACASC 2015-1A A2 CLO SEQ SSNR 3.01 04/27		12/28/2017.	Call @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	53,929	04/18/2027.
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40		12/15/2017.	MBS Paydown		64,060	64,060	64,060	64,060				0		64,060			0	1,904	02/15/2040.
00191L AE 2	ARES 2013-3A B2 CLO MEZ 4.07 10/17/2024		04/06/2017.	Paydown		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	28,660	10/17/2024.
00206R AZ 5	AT&T INC 3.875 08/15/2021		12/01/2017.	Exchanged 00206RER9		766,360	730,000	741,709	737,485		(1,388)		(1,388)		736,097		30,263	30,263	36,617	08/15/2021.
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		10/01/2017.	Sinking Fund Redemption		122,052	122,052	122,052	122,052				0		122,052			0	2,012	11/01/2017.
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		11/01/2017.	Maturity		389,738	389,738	389,738	389,738				0		389,738			0	12,847	11/01/2017.
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		12/25/2017.	MBS Paydown		64,749	64,749	60,581	60,451		2,531		2,531		64,749			0	1,459	06/25/2035.
009088 AB 1	AIR CANADA 2015-2A 4.125 12/15/2027		12/15/2017.	Sinking Fund Redemption		24,111	24,111	24,111	24,111				0		24,111			0	746	12/15/2027.
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032	C	12/15/2017.	MBS Paydown		139,311	139,311	120,504	124,448		5,788		5,788		139,311			0	1,156	06/15/2032.
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034		10/30/2017.	MBS Paydown		18,794	18,794	15,957	15,283		(6,369)		(6,369)		18,794			0	154	07/30/2034.
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		12/25/2017.	MBS Paydown		112,272	112,272	94,519	86,502		(5,274)		(5,274)		112,272			0	3,429	03/25/2037.
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		12/25/2017.	Pass-Through Loss			25,549						0					0		03/25/2037.
02364W AN 5	AMERICA MOVIL SA 5.625 11/15/2017	C	11/15/2017.	Maturity		500,000	500,000	554,875	508,234		(8,234)		(8,234)		500,000			0	28,125	11/15/2017.
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023		07/15/2017.	Sinking Fund Redemption		69,634	69,634	69,634	69,636				0		69,634			0	2,508	01/15/2023.
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45		12/17/2017.	MBS Paydown		16,755	16,755	16,754	16,751		(1)		(1)		16,755			0	339	10/17/2045.
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24		12/20/2017.	MBS Paydown		22,955	22,955	22,955	22,955				0		22,955			0	894	12/20/2024.
03765D AJ 9	APID 2014-18A A2B CLO SEQ 4.2 07/22/2026		04/22/2017.	MBS Paydown		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	21,000	07/22/2026.
03766K AA 1	AASET 2016-1A A ABS SNR 4.875 03/17/2036		12/15/2017.	MBS Paydown		50,000	50,000	49,287	49,371		78		78		50,000			0	1,320	03/17/2036.
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45		10/30/2017.	MBS Paydown		5,000	5,000	5,000	5,000				0		5,000			0	140	10/30/2045.
04280P AC 1	AWPT 2014-2A A1F CLO SEQ SSNR 3.53 03/26		10/19/2017.	Call @ 100.00		500,000	500,000	500,000	500,000				0		500,000			0	15,052	03/12/2026.
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036		12/25/2017.	MBS Paydown		169,219	169,219	142,144	150,148		8,139		8,139		169,219			0	1,014	11/25/2036.
046353 AB 4	ASTRAZENECA PLC 5.90 09/15/2017	C	09/15/2017.	Maturity		2,000,000	2,000,000	2,308,340	2,033,581		(33,581)		(33,581)		2,000,000			0	118,000	09/15/2017.
05352N AA 0	AVNT 2017-A A ABS SSNR 2.41 03/15/2021		12/15/2017.	MBS Paydown		1,290,607	1,290,607	1,290,542			44		44		1,290,607			0	11,116	03/15/2021.
05584A AA 8	HGVGI 2017-1A A ABS SNR 2.94 05/25/2029		12/25/2017.	MBS Paydown		81,570	81,570	81,550			0		0		81,570			0	845	05/25/2029.
05605G AA 0	B2R 2015-2 A ABS SEQ SSNR 3.336 11/48		12/15/2017.	MBS Paydown		56,609	56,609	56,608	56,593		(42)		(42)		56,609			0	1,151	11/15/2048.
05616M AG 1	BABSN 2015-2A COMB CLO MEZ 07/20/2027		10/20/2017.	Exchange 05616MAG1		1,382,600	1,500,000	1,406,758					0		1,405,251		(22,651)	(22,651)	11,198	07/20/2027.
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		12/25/2017.	MBS Paydown		131,818	131,818	103,797	95,603		(12,569)		(12,569)		131,818			0	3,717	06/25/2037.
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		12/25/2017.	Pass-Through Loss			29,973						0		(178)		178	178		06/25/2037.
05950M AJ 9	BAFC 2006-G 3A3 PT SSUP FLT 07/20/2036		12/20/2017.	MBS Paydown		205,968	205,968	197,472	197,930		2,699		2,699		205,968			0	3,545	07/20/2036.
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047		12/20/2017.	MBS Paydown		165,676	165,676	142,481	142,273		298,548		298,548		165,676			0	662	05/20/2047.
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		12/20/2017.	MBS Paydown		188,853	188,853	170,029	167,413		12,334		12,334		188,853			0	3,080	05/20/2036.
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		12/20/2017.	Pass-Through Loss			9,375						0					0		05/20/2036.
07384M S7 8	BSARM 2004-5 2A SEQ SNR FLT 07/25/2034		12/25/2017.	MBS Paydown		141,626	141,626	142,244			(8)		(8)		141,626			0	2,527	07/25/2034.
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35		12/25/2017.	MBS Paydown		209,313	209,313	177,393	174,988		3,508		3,508		209,313			0	3,439	04/25/2035.
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020		12/25/2017.	MBS Paydown		53,739	53,739	54,377	54,177		217		217		53,739			0	1,721	09/25/2020.
08180R AJ 4	BSP 2015-VIIA A1B CLO SEQ SSNR 3.36 7/27		11/16/2017.	Call @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	54,320	07/18/2027.
09626Q AJ 6	BLUEM 2014-2A B2 CLO MEZ 4.085 07/20/26		07/20/2017.	MBS Paydown		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	30,638	07/20/2026.
09627D AJ 4	BLUEM 2013-4A B2 CLO MEZ 4.39 04/15/2025		04/15/2017.	MBS Paydown		500,000	500,000	500,000	500,000				0		500,000			0	10,975	04/15/2025.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020		12/20/2017.	Sinking Fund Redemption		87,608	87,608	87,608	87,610				0		87,608			0	3,080	06/20/2020.
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	C	12/25/2017.	MBS Paydown		250,000	250,000	249,025	249,085		158		158		250,000			0	4,680	10/25/2027.
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	C	12/25/2017.	MBS Paydown		150,000	150,000	148,493	148,714		206		206		150,000			0	2,715	03/27/2028.
12479R AD 9	CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047		12/15/2017.	MBS Paydown		933	933	933					0		933			0	13	04/15/2047.
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37		12/25/2017.	MBS Paydown		403,554	403,554	330,914	336,055		9,309		9,309		403,554			0	6,416	04/25/2037.
12549F AE 9	CIFC 2013-4A A2 CLO SSNR 3.31 11/27/2024		02/27/2017.	MBS Paydown		2,000,000	2,000,000	1,992,400	1,996,462		3,538		3,538		2,000,000			0	16,550	11/27/2024.
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		12/18/2017.	MBS Paydown		100,000	100,000	99,985	99,990		1		1		100,000			0	1,533	03/18/2028.
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028		12/18/2017.	MBS Paydown		57,882	57,882	57,877	57,878		0		0		57,882			0	1,130	11/18/2028.
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29		12/18/2017.	MBS Paydown		49,025	49,025	49,004	48,992		4		4		49,025			0	890	06/18/2029.
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		12/18/2017.	MBS Paydown		109,091	109,091	104,557	104,850		529		529		109,091			0	1,997	10/18/2029.
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41		12/18/2017.	MBS Paydown		156,460	156,460	156,444	156,445		2		2		156,460			0	3,421	02/18/2041.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		12/25/2017.	MBS Paydown		118,285	118,285	109,278	99,776		(360)		(360)		118,285			0	3,432	04/25/2035.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		12/25/2017.	Pass-Through Loss			11,928						0					0		04/25/2035.
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034.		12/20/2017.	MBS Paydown		209,241	209,241	209,563			1		1		209,241			0	3,570	09/20/2034.
141781 AX 2	CARGILL INC 6.00 11/27/2017		05/08/2017.	Cash Tender		1,000,000	1,000,000	1,113,016	1,016,498		(6,358)		(6,358)		1,010,141		(10,141)	(10,141)	52,393	11/27/2017.
14754D AG 5	CASH AMER INTL 5.75 05/15/2018		01/13/2017.	Final Payment		172,720							0				172,720	172,720		05/15/2018.
14955A AJ 2	CAVY 2014-4A B2 CLO MEZ 4.548 10/15/2026		10/15/2017.	MBS Paydown		750,000	750,000	749,774	749,851		149		149		750,000			0	34,110	10/15/2026.
150323 AC 7	CEDF 2014-4A AF CLO SSNR 3.491 10/23/26		04/23/2017.	MBS Paydown		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	17,455	10/23/2026.
15136W AG 9	CECLO 2013-20A B1 CLO MEZ FLT 01/25/2026		04/25/2017.	MBS Paydown		775,000	775,000	775,000	775,000				0		775,000			0	11,593	01/25/2026.
15136W AJ 3	CECLO 2013-20A B2 CLO MEZ 4.33 01/25/26		04/25/2017.	MBS Paydown		1,250,000	1,250,000	1,250,000	1,250,000				0		1,250,000			0	27,063	01/25/2026.
15137J AC 6	CECLO 2015-23A A2B CLO MEZ 3.9 04/17/26		06/15/2017.	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	25,783	04/17/2026.
15189T AN 7	CENTERPOINT ENERGY 5.95 02/01/2017		02/01/2017.	Maturity		1,509,000	1,509,000	1,568,863	1,509,986		(986)		(986)		1,509,000			0	44,893	02/01/2017.
17178X AL 1	CIFC 2007-2A B CLO MEZ SEQ FLT 04/15/21		04/15/2017.	MBS Paydown		1,000,000	1,000,000	973,750	1,000,000				0		1,000,000			0	8,644	04/15/2021.
17275R AK 8	CISCO SYSTEMS 3.15 03/14/17		03/14/2017.	Maturity		1,750,000	1,750,000	1,794,594	1,751,670		(1,670)		(1,670)		1,750,000			0	27,563	03/14/2017.
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		12/25/2017.	MBS Paydown		37,642	37,642	34,804	31,567		(355)		(355)		37,642			0	1,262	04/25/2036.
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		12/25/2017.	Pass-Through Loss			6,704						0					0		04/25/2036.
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040		12/25/2017.	MBS Paydown		229,872	229,872	229,809	229,812		31		31		229,872			0	3,302	10/25/2040.
20825C AR 5	CONOCOPHILLIPS 5.75 02/01/19		06/21/2017.	Partial Make Whole Call @ 100.00		277,000	277,000	329,600	294,395		(3,407)		(3,407)		290,988		(13,988)	(13,988)	27,965	02/01/2019.
20825C AR 5	CONOCOPHILLIPS 5.75 02/01/19		08/01/2017.	Make Whole Call @ 100.00		98,000	98,000	117,332	104,066		(1,515)		(1,515)		102,551		(4,551)	(4,551)	15,025	02/01/2019.
21050A AA 0	CCOLT 2015-1 A ABS SNR 2.82 03/15/2021		04/15/2017.	MBS Paydown		39,979	39,979	39,977	39,983	69	(73)		(4)		39,979			0	199	03/15/2021.
224044 BS 5	COX COMMUNICATIONS INC 6.25 06/01/2018		09/06/2017.	Make Whole Call @ 100.00		450,000	450,000	476,952	455,359		(2,476)		(2,476)		452,883		(2,883)	(2,883)	36,883	06/01/2018.
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022		11/20/2017.	MBS Paydown		371,512	371,512	371,512	371,512				0		371,512			0	6,297	11/21/2022.
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040		12/25/2017.	MBS Paydown		103,349	103,349	103,317	103,319		13		13		103,349			0	1,661	06/25/2040.
24422E SN 0	JOHN DEERE CAP MTN 1.125 06/12/2017		06/12/2017.	Maturity		700,000	700,000	700,371	700,129		(129)		(129)		700,000			0	3,938	06/12/2017.
24736X AA 6	DELTA AIR LINES 15-1AA 3.625 07/30/2027		07/30/2017.	Sinking Fund Redemption		43,831	43,831	43,831	43,830		0		0		43,831			0	1,192	07/30/2027.
24736Y AA 4	DELTA AIR LINES 15-1A 3.875 07/30/2027		07/30/2017.	Sinking Fund Redemption		21,916	21,916	21,916	21,915		0		0		21,916			0	637	07/30/2027.
251510 DP 5	DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35		12/25/2017.	MBS Paydown		81,739	81,739	82,224	80,922		(462)		(462)		81,739			0	2,260	04/25/2035.
25755T AD 2	DPABS 2015-1A A2I ABS SNR 3.484 10/25/45		10/25/2017.	MBS Paydown		10,000	10,000	10,000	10,000		0		0		10,000			0	218	10/25/2045.
25755T AG 5	DPABS 2017-1A A2II ABS SNR 3.082 07/47		10/25/2017.	MBS Paydown		5,000	5,000	5,000					0		5,000			0	39	07/25/2047.
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040	C	10/15/2017.	MBS Paydown		67,060	67,060	67,060	67,060				0		67,060			0	1,563	06/15/2040.
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019.		10/15/2017.	Paydown		94,385	94,385	94,385	94,385				0		94,385			0	2,074	01/15/2019.
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	C	12/15/2017.	MBS Paydown		25,000	25,000	24,999	24,999		0		0		25,000			0	584	12/15/2039.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
283695 BP 8	EL PASO NAT GAS 5.95 04/15/2017		04/15/2017.	Maturity		1,000,000	1,000,000	1,106,140	1,006,591		(6,591)		(6,591)		1,000,000			0	29,750	04/15/2017.
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044		12/19/2017.	MBS Paydown		56,230	56,230	54,367	54,584		392		392		56,230			0	708	04/19/2044.
29268B AB 7	ENEL FINANCE INTL NV 6.25 09/15/2017	C	09/15/2017.	Maturity		500,000	500,000	548,895	505,169		(5,169)		(5,169)		500,000			0	31,250	09/15/2017.
29379V AA 1	ENTERPRISE PRODUCTS OPER 6.30 09/15/2017		09/15/2017.	Maturity		750,000	750,000	842,275	761,604		(11,604)		(11,604)		750,000			0	47,250	09/15/2017.
29445U AB 1	EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037		12/25/2017.	MBS Paydown		82,198	82,198	68,302	70,160		(1,453)		(1,453)		82,198			0	452	04/25/2037.
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		12/15/2017.	MBS Paydown		43,373	43,373	43,373	43,373				0		43,373			0	990	10/15/2042.
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42		12/15/2017.	MBS Paydown		30,000	30,000	30,000	30,000				0		30,000			0	685	11/15/2042.
317579 AA 8	FINS 2015-1A A CLO SEQ SSNR 5.00 07/26		10/30/2017.	MBS Paydown		63,924	63,924	63,924	63,924		0		0		63,924			0	3,196	07/30/2026.
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		12/25/2017.	MBS Paydown		146,496	146,496	129,832	132,975		(904)		(904)		146,496			0	829	10/25/2036.
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		12/25/2017.	MBS Paydown		108,700	108,700	101,295	105,625		(40)		(40)		108,700			0	655	07/25/2036.
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35		12/25/2017.	MBS Paydown		110,824	110,824	94,200	92,603		6,068		6,068		110,824			0	1,674	02/25/2035.
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35		12/25/2017.	MBS Paydown		256,101	256,101	216,847	192,762		(7,428)		(7,428)		256,101			0	7,950	08/25/2035.
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35		12/25/2017.	Pass-Through Loss			32,524	5,629					0		3,296		(3,296)	(3,296)		08/25/2035.
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		12/25/2017.	MBS Paydown		499,236	499,236	431,490	419,899		808		808		499,236			0	5,334	07/25/2036.
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		12/25/2017.	Pass-Through Loss			131,965	903					0		(987)		987	987		07/25/2036.
34959W AC 3	FCBSL 2013-1A B CLO MEZ FLT 01/19/2025		10/19/2017.	MBS Paydown		500,000	500,000	482,969	494,746		5,254		5,254		500,000			0	15,167	01/19/2025.
34960B AG 7	FCBSL 2013-2A B2 CLO MEZ 4.16 10/19/2025		04/19/2017.	MBS Paydown		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	31,200	10/19/2025.
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036		12/25/2017.	MBS Paydown		302,415	302,415	302,415	141,072				0		302,415			0	1,720	11/25/2036.
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		12/25/2017.	MBS Paydown		428,817	428,817	284,775	257,025				0		428,817			0	2,313	03/25/2047.
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		12/25/2017.	MBS Paydown		158,735	158,735	155,690	142,311		(6,671)		(6,671)		158,735			0	3,898	02/25/2036.
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		12/25/2017.	Pass-Through Loss			22,585				(0)		(0)					0		02/25/2036.
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		12/25/2017.	MBS Paydown		32,602	32,602	27,962	27,737		(81)		(81)		32,602			0	592	11/25/2035.
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		12/25/2017.	Pass-Through Loss			(569)						0		(484)		484	484		11/25/2035.
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035		12/25/2017.	MBS Paydown		59,947	59,947	57,062	57,117		1,024		1,024		59,947			0	990	11/25/2035.
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036		12/25/2017.	MBS Paydown		68,602	68,602	68,602	39,587				0		68,602			0	343	08/25/2036.
36242D FS 7	GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034		12/25/2017.	MBS Paydown		134,829	134,829	135,543			535		535		134,829			0	2,397	09/25/2034.
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036		12/25/2017.	MBS Paydown		70,891	70,891	70,891	37,968				0		70,891			0	387	09/25/2036.
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		12/10/2017.	MBS Paydown		422,476	422,476	400,825	411,460		7,119		7,119		422,476			0	7,937	11/10/2045.
369604 BC 6	GEN ELECTRIC CO 5.25 12/06/2017		12/06/2017.	Maturity		2,525,000	2,525,000	2,793,408	2,566,571		(41,571)		(41,571)		2,525,000			0	132,563	12/06/2017.
37247D AK 2	GENWORTH HOLDINGS 6.515 05/22/2018		05/01/2017.	BANC OF AMERICA SECURITIES		468,238	470,000	487,625	462,950	12,525	(1,304)		11,221		474,171		(5,933)	(5,933)	13,779	05/22/2018.
374825 AA 5	GIBSON ENERGY 6.75 07/15/2021		03/22/2017.	Cash Tender		284,000	284,000	277,858	279,035		5,175		5,175		284,210		(210)	(210)	23,278	07/15/2021.
374825 AA 5	GIBSON ENERGY 6.75 07/15/2021		10/28/2017.	Call @ 100.00		141,000	141,000	141,705	141,525		(84)		(84)		141,441		(441)	(441)	21,429	07/15/2021.
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	C	12/17/2017.	MBS Paydown		100,000	100,000	97,274	98,078		295		295		100,000			0	1,609	04/17/2028.
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	C	12/17/2017.	MBS Paydown		50,000	50,000	49,996	49,997		0		0		50,000			0	994	11/17/2028.
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	C	12/17/2017.	MBS Paydown		160,000	160,000	157,594	157,640		299		299		160,000			0	2,758	07/17/2029.
38174F AL 0	GOCAP 2015-23A B2 CLO MEZ 4.094 05/05/27		12/06/2017.	Call @ 100.00		500,000	500,000	499,670	499,757		33		33		499,790		210	210	22,233	05/05/2027.
393508 AJ 5	GAAFT 2016-T1 AT1 ABS SSNR 2.3801 10/48		12/05/2017.	Call @ 100.00		500,000	500,000	499,999	499,999		0		0		500,000		0	0	11,570	10/15/2048.
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050	C	12/05/2017.	Paydown		70,667	70,667	34,727					0				70,667	70,667	73	08/05/2050.
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	C	12/15/2017.	Sinking Fund Redemption		131,439	131,439	132,965	132,161		(191)		(191)		131,439			0	4,936	12/15/2020.
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49		12/24/2017.	MBS Paydown		445,012	445,012	445,012	445,011		(1)		(1)		445,012			0	5,416	06/24/2049.
40538C AJ 9	HLA 2014-1A B2 CLO MEZ 4.644 04/18/2026		07/18/2017.	MBS Paydown		500,000	500,000	500,000	500,000				0		500,000			0	17,415	04/18/2026.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
41161P EZ 2	HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034	..	12/19/2017.	MBS Paydown		106,603	106,603	106,135			(63)		(63)		106,603			0	1,981	06/19/2034.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46	..	12/19/2017.	MBS Paydown		100,622	100,622	78,925	75,672		(2,420)		(2,420)		100,622			0	673	09/19/2046.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46	..	12/19/2017.	Pass-Through Loss			21,887	17,168					0					0		09/19/2046.
41165G AC 3	HARV7 7A AF CLO SSNR 3.11 11/18/2026	..	02/21/2017.	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	8,034	11/18/2026.
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043	..	12/20/2017.	MBS Paydown		115,017	115,017	115,017	114,719				0		115,017			0	2,708	03/20/2043.
43132R AE 1	HLDN 2013-1A B2 CLO MEZ 4.65 01/17/2026	..	04/17/2017.	MBS Paydown		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	23,250	01/17/2026.
43283A AA 3	HGVT 2017-AA A ABS SNR 2.66 12/27/2028	..	12/25/2017.	MBS Paydown		162,507	162,507	162,484			(6)		(6)		162,507			0	1,643	12/26/2028.
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036	..	12/25/2017.	MBS Paydown		254,786	254,786	222,937	225,761		10,862		10,862		254,786			0	1,532	12/25/2036.
448414 AC 6	HUTCHISON WHAMPOA FIN 7.45 08/01/2017	C	08/01/2017.	Maturity		900,000	900,000	1,030,781	913,241		(13,241)		(13,241)		900,000			0	67,050	08/01/2017.
44929F AJ 1	ICG 2014-3A A1B CLO SSNR 3.32 01/25/2027	..	05/30/2017.	Call @ 100.00		1,000,000	1,000,000	984,100	989,541		1,138		1,138		990,679		9,321	9,321	19,589	01/25/2027.
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043	..	10/25/2017.	MBS Paydown		275,721	275,721	275,721	275,721				0		275,721			0	7,548	01/25/2043.
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037	..	02/25/2017.	Pass-Through Loss			(3,013)						0					0		02/25/2037.
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037	..	12/25/2017.	MBS Paydown		827,355	827,355	711,188	717,760		23,375		23,375		827,355			0	4,940	02/25/2037.
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037	..	11/25/2017.	Pass-Through Loss			73	61					0		74		(74)	(74)		02/25/2037.
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037	..	12/25/2017.	MBS Paydown		187,508	187,508	151,061	153,593		9,089		9,089		187,508			0	910	02/25/2037.
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35	..	12/25/2017.	MBS Paydown		84,369	84,369	61,586	60,089		4,510		4,510		84,369			0	821	02/25/2035.
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35	..	12/25/2017.	Pass-Through Loss			19,378						0		(1,346)		1,346	1,346		02/25/2035.
459200 GJ 4	IBM CORP 5.70 09/14/2017	..	09/14/2017.	Maturity		150,000	150,000	172,872	152,655		(2,655)		(2,655)		150,000			0	8,550	09/14/2017.
465685 AE 5	ITC HOLDINGS CORP 6.05 01/31/2018	..	12/14/2017.	Make Whole Call @ 100.00		500,000	500,000	548,291	508,849		(7,489)		(7,489)		501,360		(1,360)	(1,360)	44,345	01/31/2018.
46615P AE 4	JFIN 2007-1A C CLO MEZ FLT 07/20/2021	..	07/20/2017.	MBS Paydown		1,500,000	1,500,000	1,458,750	1,485,205		14,795		14,795		1,500,000			0	22,540	07/20/2021.
46617Y AC 7	JFIN 2015-1A B2 CLO MEZ 4.033 03/15/2026	..	12/15/2017.	MBS Paydown		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	40,330	03/15/2026.
46617Y AJ 2	JFIN 2015-1A A2 CLO SSNR 3.04 03/15/2026	..	12/15/2017.	MBS Paydown		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	60,800	03/15/2026.
46618G AE 1	JFINR 2015-4A BF CLO MEZ 3.6 04/22/2020	..	10/22/2017.	MBS Paydown		149,935	149,935	149,935	149,935				0		149,935			0	5,398	04/22/2020.
466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35	..	12/25/2017.	MBS Paydown		482,945	482,945	408,692	403,934		43,443		43,443		482,945			0	9,319	08/25/2035.
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035	..	12/25/2017.	MBS Paydown		184,585	184,585	173,222	179,622		(408)		(408)		184,585			0	1,153	05/25/2035.
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36	..	12/25/2017.	MBS Paydown		69,160	69,160	59,479	43,746		(2,607)		(2,607)		69,160			0	1,085	03/25/2036.
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36	..	04/25/2017.	MBS Paydown		116,289	116,289	94,007	110,841		5,267		5,267		116,289			0	256	03/25/2036.
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36	..	04/25/2017.	Pass-Through Loss			641	363					0		431		(431)	(431)		03/25/2036.
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036	..	12/25/2017.	MBS Paydown		269,512	269,512	269,280	236,532		15,078		15,078		269,512			0	1,562	09/25/2036.
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036	..	12/25/2017.	Pass-Through Loss			4,275	4,870					0					0		09/25/2036.
46631B AJ 4	JPMCC 2007-LD11 AM MEZ 5.7428 06/49	..	12/15/2017.	MBS Paydown		339,927	339,927	341,520	341,029		(1,245)		(1,245)		339,927			0	11,754	06/15/2049.
48121C YK 6	JP MORGAN CHASE BKNT 6.00 10/01/2017	..	10/01/2017.	Maturity		1,000,000	1,000,000	1,084,841	1,010,755		(10,755)		(10,755)		1,000,000			0	60,000	10/01/2017.
49306C AF 8	KEY BANK NA BKNT 5.70 11/01/2017	..	11/01/2017.	Maturity		2,000,000	2,000,000	2,215,240	2,063,883		(63,883)		(63,883)		2,000,000			0	114,000	11/01/2017.
494368 BB 8	KIMBERLY-CLARK 6.125 08/01/2017	..	08/01/2017.	Maturity		2,620,000	2,620,000	3,063,852	2,666,757		(46,757)		(46,757)		2,620,000			0	160,475	08/01/2017.
49803X AA 1	KITE REALTY GROUP 4.00 10/01/2026	..	06/13/2017.	BANC OF AMERICA SECURITIES		478,995	500,000	497,995	498,040		77		77		498,117		(19,122)	(19,122)	12,361	10/01/2026.
49803X AA 1	KITE REALTY GROUP 4.00 10/01/2026	..	06/20/2017.	BANC OF AMERICA SECURITIES		143,172	150,000	149,399	149,412		24		24		149,436		(6,264)	(6,264)	3,708	10/01/2026.
49803X AA 1	KITE REALTY GROUP 4.00 10/01/2026	..	06/23/2017.	WELLS FARGO BROKERAGE SERVICES		335,234	350,000	348,597	348,628		58		58		348,686		(13,452)	(13,452)	13,403	10/01/2026.
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021	..	05/01/2017.	MBS Paydown		138,376	138,376	134,923	136,475		1,640		1,640		138,376			0	515	01/01/2021.
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021	..	05/23/2017.	Call @ 100.00		361,728	361,728	352,701	356,758		2,073		2,073		358,570		3,158	3,158	4,882	01/01/2021.
525ESC 1C 3	LEHMAN ESCROW 12/23/2010	..	04/06/2017.	Escrow Reorganization Distribution		13,143							0				13,143	13,143		12/23/2099.
525ESC 1C 3	LEHMAN ESCROW 12/23/2010	..	10/05/2017.	Escrow Reorganization Distribution		8,876							0				8,876	8,876		12/23/2099.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
525ESC 1C 3	LEHMAN ESCROW 12/23/2010	..	12/07/2017.	Escrow Reorganization Distribution		11,874							0				11,874	11,874		12/23/2099.
525ESC 5A 3	LEHMAN ESCROW BROS 12/23/2099	..	04/06/2017.	Escrow Reorganization Distribution		26,117							0				26,117	26,117		12/23/2099.
525ESC 5A 3	LEHMAN ESCROW BROS 12/23/2099	..	10/05/2017.	Escrow Reorganization Distribution		17,638							0				17,638	17,638		12/23/2099.
525ESC 5A 3	LEHMAN ESCROW BROS 12/23/2099	..	12/07/2017.	Escrow Reorganization Distribution		23,597							0				23,597	23,597		12/23/2099.
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045	..	12/15/2017.	MBS Paydown		102,351	102,351	99,169	99,321		372		372		102,351			0	1,661	01/15/2045.
55068# AK 5	LUXOTTICA US HOLDINGS CORP 4.35 12/15/21	..	04/10/2017.	Make Whole Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	314,592	12/15/2021.
565849 AF 3	MARATHON OIL CORP 5.90 03/15/2018	..	08/14/2017.	Make Whole Call @ 100.00		582,000	582,000	644,731	594,487		(5,970)		(5,970)		588,517		(6,517)	(6,517)	46,140	03/15/2018.
56844X AE 9	MARNR 2015-1A B2 CLO MEZ 3.68 04/20/2023	..	04/20/2017.	MBS Paydown		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	18,400	04/20/2023.
57643L LC 8	MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035	..	12/25/2017.	MBS Paydown		144,156	144,156	143,975	141,596		801		801		144,156			0	3,710	11/25/2035.
59020U TC 9	MLCC 2005-A A2 SEQ SNR FLT 03/25/2030	..	12/25/2017.	MBS Paydown		62,672	62,672	59,970			886		886		62,672			0	275	03/25/2030.
61748H AW 1	MSM 2004-5AR 4A SEQ SNR FLT 07/25/2034	..	12/25/2017.	MBS Paydown		180,832	180,832	182,863			(582)		(582)		180,832			0	3,017	07/25/2034.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037	..	04/25/2017.	MBS Paydown		27,146	27,146	25,305	27,146				0		27,146			0	74	06/25/2037.
62946A AA 2	NPRL 2016-1A A1 ABS SNR 4.164 04/20/2046	..	12/20/2017.	MBS Paydown		90,744	90,744	90,744	90,744				0		90,744			0	2,058	04/20/2046.
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037	..	08/25/2017.	MBS Paydown		326,120	326,120	305,250	321,043		5,077		5,077		326,120			0	1,327	03/25/2037.
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037	..	10/25/2017.	MBS Paydown		324,814	324,814	289,491	314,793		10,021		10,021		324,814			0	1,815	04/25/2037.
63939E AB 9	NAVSL 2015-AA A2A ABS 2.65 12/15/2028	..	12/15/2017.	MBS Paydown		114,993	114,993	114,950	114,965		21		21		114,993			0	2,304	12/15/2028.
640270 AC 8	NGCLO 2014-1A AF CLO 3.4 08/28/2026	..	02/28/2017.	MBS Paydown		2,000,000	2,000,000	1,999,000	1,999,489		511		511		2,000,000			0	17,000	08/28/2026.
65251V AL 4	NWSTR 2015-2A A2 CLO SEQ SSNR 3.461 27	..	12/22/2017.	Call @ 100.00		1,000,000	1,000,000	999,724	999,830		43		43		999,874		126	126	37,206	08/25/2027.
67091R AE 9	OCP 2015-8A A2B CLO MEZ 4.00 04/17/2027	..	10/26/2017.	Call @ 100.00		500,000	500,000	500,000	500,000				0		500,000			0	20,500	04/17/2027.
67103Q AG 2	OFSBS 2013-5A A2F CLO 3.8598 04/17/2025	..	02/15/2017.	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	12,544	04/17/2025.
67107F AC 1	OZLM 2014-8A A1B CLO SSNR 3.38 10/17/26	..	05/30/2017.	Call @ 100.00		1,000,000	1,000,000	994,300	996,653		418		418		997,071		2,929	2,929	20,937	10/17/2026.
67107K AJ 5	OCP 2014-7A A1B CLO SSNR 3.61 10/20/2026	..	10/20/2017.	MBS Paydown		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	54,150	10/20/2026.
67107K AL 0	OCP 2014-7A A2B CLO MEZ 4.65 10/20/2026	..	10/20/2017.	MBS Paydown		500,000	500,000	500,000	500,000				0		500,000			0	23,250	10/20/2026.
67108W AL 3	OZLM 2014-7A A2B CLO MEZ 4.249 07/17/26	..	04/17/2017.	MBS Paydown		500,000	500,000	498,750	499,239		761		761		500,000			0	10,623	07/17/2026.
67108W AN 9	OZLM 2014-7A B2 CLO MEZ 5.35 07/17/2026	..	04/17/2017.	MBS Paydown		500,000	500,000	498,400	498,969		1,031		1,031		500,000			0	13,375	07/17/2026.
67109U AE 2	OZLM 2015-11A A2B CLO MEZ 4.17 01/30/27	..	08/18/2017.	Call @ 100.00		500,000	500,000	500,000	500,000				0		500,000			0	16,680	01/30/2027.
67109U AN 2	OZLM 2015-11A A1B CLO SSNR 3.28 01/30/27	..	08/18/2017.	Call @ 100.00		1,000,000	1,000,000	999,000	999,338		113		113		999,451		549	549	26,240	01/30/2027.
67389Y AF 2	OAKCL 2015-1A COMB CLO MEZ 0 10/20/2027	..	12/27/2017.	Exchange 67389YAF2		1,851,044	2,000,000	1,891,700					0		1,891,700		(40,656)	(40,656)	41,656	10/20/2027.
67575N AL 7	OMART 2015-T3 AT3 ABS SSNR 3.211 11/47	..	09/15/2017.	MBS Paydown		2,000,000	2,000,000	1,999,983	1,999,993		7		7		2,000,000			0	48,165	11/15/2047.
71645W AR 2	PETROBRAS INTL 5.375 01/27/2021	C	09/27/2017.	Cash Tender		1,350,000	1,350,000	1,376,647	1,309,500	53,824	(2,234)		51,589		1,361,089		(11,089)	(11,089)	169,031	01/27/2021.
718172 BN 8	PHILIP MORRIS IN 1.25 11/09/2017	..	11/09/2017.	Maturity		560,000	560,000	561,226	560,617		(617)		(617)		560,000			0	3,500	11/09/2017.
72650R AP 7	PLAINS ALL AMER 6.125 01/15/2017	..	01/15/2017.	Maturity		1,440,000	1,440,000	1,570,881	1,440,957		(957)		(957)		1,440,000			0	44,100	01/15/2017.
74040Y AA 0	PRETSL 10A A1 CDO FLT 07/03/2033	..	10/03/2017.	MBS Paydown		90,233	90,233	86,272	86,607		(1,362)		(1,362)		90,233			0	1,067	07/03/2033.
74041A AA 1	PRETSL 13A A1 CDO SSNR FLT 03/24/34	..	12/24/2017.	MBS Paydown		1,955,160	1,955,160	1,737,648	1,742,823		212,336		212,336		1,955,160			0	27,445	03/24/2034.
74041W AA 3	PRETSL 11A A1 CDO SSNR FLT 09/24/2033	..	12/24/2017.	MBS Paydown		136,624	136,624	120,400	120,602		(3,413)		(3,413)		136,624			0	1,290	09/24/2033.
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046	..	12/25/2017.	MBS Paydown		309,754	309,754	284,458	302,391		5,881		5,881		309,754			0	2,093	08/25/2046.
74929F BB 4	RBSSP 2010-3 6A2 SEQ SSUP 6.0 03/37 RE	..	06/26/2017.	MBS Paydown		113,531	113,531	113,259	113,399		131		131		113,531			0	1,520	03/26/2037.
74978B AA 6	RAAC 2007-RP3 A SEQ SNR FLT 10/25/2046	..	12/25/2017.	MBS Paydown		83,764	83,764	73,494	75,451		(3,179)		(3,179)		83,764			0	674	10/25/2046.
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36	..	12/25/2017.	MBS Paydown		120,725	120,725	100,750	94,743		6,934		6,934		120,725			0	3,941	07/25/2036.
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36	..	12/25/2017.	Pass-Through Loss		41,868					8		8					0		07/25/2036.
75620R AE 2	RCTTE 2015-1A COMB CLO MEZ 0 10/20/2027	..	10/20/2017.	Exchanged 75620RAC6		249,449	305,949	291,432	288,723		(61)		(61)		249,449		(0)	(0)	25,015	10/20/2027.

E14.11

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
75620R AE 2	RCTTE 2015-1A COMB CLO MEZ 0 10/20/2027		10/20/2017.	MBS Paydown		694,051	694,051	661,119	654,975		(137)		(137)		694,051			0	33,255	10/20/2027.
75887F AE 6	REGT4 2014-1A B CLO MEZ FLT 07/25/2026		07/06/2017.	Call @ 100.00		1,000,000	1,000,000	991,900	992,567		749		749		993,316		6,684	6,684	21,342	07/25/2026.
760985 UR 0	RAMP 2003-RS4 AI5 SEQ STP 05/25/2033		12/25/2017.	MBS Paydown		400,579	400,579	290,420	306,446		(11,663)		(11,663)		400,579			0	11,956	05/25/2033.
76110W SZ 0	RASC 2003-KS7 AI5 SEQ STP 09/25/2033		12/25/2017.	MBS Paydown		202,255	202,255	175,962	182,422		12,161		12,161		202,255			0	5,753	09/25/2033.
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		11/25/2017.	Pass-Through Loss			15,789						0					0		08/25/2035.
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		12/25/2017.	MBS Paydown		88,840	88,840	77,002	73,619		5,389		5,389		88,840			0	2,160	08/25/2035.
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		12/25/2017.	MBS Paydown		75,704	75,704	71,209	71,520		1,609		1,609		75,704			0	1,254	03/25/2035.
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035.		12/18/2017.	MBS Paydown		292,325	292,325	267,843	267,779		2,574		2,574		292,325			0	5,735	05/18/2035.
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		05/25/2017.	OPPENHEIMER & CO		99,000	100,000	75,500	78,306		1,020		1,020		79,326		19,674	19,674	2,969	05/15/2023.
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		05/25/2017.	STIFEL NICOLAUS		98,750	100,000	66,150	69,035		1,254		1,254		70,289		28,461	28,461	2,705	05/15/2023.
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		05/26/2017.	GMP SECURITIES		29,700	30,000	22,650	23,492		306		306		23,798		5,902	5,902	4,782	05/15/2023.
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		05/26/2017.	MORGAN STANLEY		14,850	15,000	11,850	12,249		133		133		12,382		2,468	2,468	348	05/15/2023.
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		05/31/2017.	OPPENHEIMER & CO		29,550	30,000	23,700	24,499		273		273		24,772		4,778	4,778	723	05/15/2023.
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		06/01/2017.	OPPENHEIMER & CO		245,000	250,000	199,294	205,686		2,224		2,224		207,910		37,090	37,090	6,057	05/15/2023.
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		06/02/2017.	OPPENHEIMER & CO		98,250	100,000	82,169	84,384		801		801		85,185		13,065	13,065	4,026	05/15/2023.
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		09/26/2017.	OPPENHEIMER & CO		49,500	50,000	41,125	42,227		694		694		42,921		6,579	6,579	1,417	05/15/2023.
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		10/17/2017.	JEFFERIES & CO		50,563	50,000	41,125	42,227		750		750		42,977		7,586	7,586	1,417	05/15/2023.
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		10/18/2017.	BARCLAYS CAPITAL		105,919	105,000	86,363	88,676		1,581		1,581		90,257		15,661	15,661	6,889	05/15/2023.
76720A AF 3	RIO TINTO FINANCE 2.875 08/21/2022	C	06/07/2017.	Cash Tender		123,000	123,000	121,386	122,031		969		969		123,000			0	6,171	08/21/2022.
78410T AA 4	SCFET 2017-1A A ABS SSNR 3.77 01/20/2023		12/20/2017.	MBS Paydown		312,148	312,148	312,082			34		34		312,148			0	3,883	01/20/2023.
78412F AL 8	SPN-CALL09/17 6.375 05/01/2019		09/18/2017.	Call @ 100.00		500,000	500,000	497,500	496,055	1,142	2,803		3,945		500,000			0	28,068	05/01/2019.
78448Q AB 4	SMB 2015-B A2A ABS SNR 2.98 07/15/2027		12/15/2017.	MBS Paydown		19,690	19,690	19,599	19,622		68		68		19,690			0	585	07/15/2027.
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22		12/05/2017.	Paydown		122,784	122,784	122,784	122,784				0		122,784			0	3,520	10/05/2022.
81881L AC 1	SHACK 2014-6A B2 CLO MEZ SEQ 4.41 07/26		04/17/2017.	MBS Paydown		500,000	500,000	495,450	496,971		3,029		3,029		500,000			0	11,025	07/17/2026.
82321U AA 1	SHNTN 2015-1A A ABS SNR 4.75 10/15/2042		12/15/2017.	MBS Paydown		130,410	130,410	129,158	129,288		509		509		130,410			0	3,839	10/15/2042.
824348 AZ 9	SHERWIN- WILLIAMS 7.25 06/15/2019		06/02/2017.	Consent Fee		2,000							0		2,000			0		06/15/2019.
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029		10/20/2017.	MBS Paydown		281,463	281,463	281,412	281,433		30		30		281,463			0	3,764	08/20/2029.
82652K AA 2	SRFC 2017-1A A ABS SNR 2.91 03/20/34		12/20/2017.	MBS Paydown		394,555	394,555	394,528			24		24		394,555			0	4,453	03/20/2034.
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026		12/25/2017.	MBS Paydown		508,167	508,167	508,123			16		16		508,167			0	8,465	01/26/2026.
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044		07/20/2017.	MBS Paydown		24,323	24,323	24,323	24,323				0		24,323			0	746	07/20/2044.
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45		08/20/2017.	MBS Paydown		35,479	35,479	35,460	35,462		5		5		35,479			0	918	08/21/2045.
83608X AE 9	SNDPT 2014-2A A2 CLO 3.44 10/20/2026		04/20/2017.	MBS Paydown		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	34,400	10/20/2026.
83609G AE 5	SNDPT 2015-2A B2 CLO MEZ SEQ 4.02 07/27		10/20/2017.	MBS Paydown		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	60,300	07/20/2027.
84858D AA 6	SPIRIT AIR 2015-1 A 4.10 10/01/2029		10/01/2017.	Sinking Fund Redemption		69,209	69,209	69,209	69,214		(0)		(0)		69,209			0	2,094	04/01/2028.
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029		12/25/2017.	MBS Paydown		425,383	425,383	427,775			(216)		(216)		425,383			0	4,700	04/25/2029.
85172G AB 3	SLFMT 2013-2A M1 MEZ 3.52 12/25/2065		10/25/2017.	MBS Paydown		500,000	500,000	481,614	492,091		7,909		7,909		500,000			0	14,667	12/25/2065.
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046		12/20/2017.	MBS Paydown		17,728	17,728	17,719	17,719		0		0		17,728			0	383	10/20/2046.
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035		12/25/2017.	MBS Paydown		283,935	283,935	248,005	241,922		19,180		19,180		283,935			0	5,177	11/25/2035.
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035		12/25/2017.	Pass-Through Loss			21,707				(766)		(766)		(322)		322	322		11/25/2035.
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035		12/25/2017.	MBS Paydown		123,717	123,717	108,477	106,072		1,578		1,578		123,717			0	2,014	07/25/2035.
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035		12/25/2017.	Pass-Through Loss			5,652						0		(1,264)		1,264	1,264		07/25/2035.
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036		12/25/2017.	MBS Paydown		157,526	157,526	135,866	138,056		(2,126)		(2,126)		157,526			0	1,051	06/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31	..	12/25/2017.	MBS Paydown		49,880	49,880	45,079	46,277		450		450		49,880			0	955	08/25/2031.
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037	..	12/25/2017.	MBS Paydown		160,045	160,045	151,242	159,033		395		395		160,045			0	787	06/25/2037.
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036	..	12/25/2017.	MBS Paydown		74,906	74,906	66,198	60,486				0		74,906			0	1,069	11/25/2036.
87247C AJ 2	TICP 2014-2A A1B CLO 3.528 07/26/2026	..	04/20/2017.	MBS Paydown		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	26,460	07/20/2026.
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038	..	10/20/2017.	MBS Paydown		117,034	117,034	105,038	105,615		9,474		9,474		117,034			0	1,924	01/20/2038.
87342R AA 2	BELL 2016-1A A2I ABS SNR 3.832 05/25/46	..	11/25/2017.	MBS Paydown		5,000	5,000	5,000	5,000				0		5,000			0	120	05/25/2046.
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46	..	11/25/2017.	MBS Paydown		5,000	5,000	5,000	5,000				0		5,000			0	137	05/25/2046.
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038	..	12/20/2017.	MBS Paydown		100,000	100,000	99,985	99,991		2		2		100,000			0	1,637	02/22/2038.
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038	..	12/20/2017.	MBS Paydown		100,000	100,000	98,359	98,396		227		227		100,000			0	2,027	11/20/2038.
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039	..	12/20/2017.	MBS Paydown		100,000	100,000	99,999	100,000				0		100,000			0	2,005	02/22/2039.
87612E AP 1	TARGET CORP 5.375 05/01/2017	..	05/01/2017.	Maturity		850,000	850,000	961,043	857,860		(7,860)		(7,860)		850,000			0	22,844	05/01/2017.
881561 VY 7	TMTS 2005-12AL AF4 MEZ SEQ 5.385 07/36	..	12/25/2017.	MBS Paydown		71,121	71,121	68,679	43,490		200		200		71,121			0	1,629	07/25/2036.
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38	..	12/25/2017.	MBS Paydown		90,646	90,646	77,379	78,589		(1,332)		(1,332)		90,646			0	425	01/25/2038.
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38	..	12/25/2017.	Pass-Through Loss		(43)							0					0		01/25/2038.
881575 AA 2	TESCO PLC 5.50 11/15/2017	C	11/15/2017.	Maturity		376,000	376,000	416,653	382,085		(6,085)		(6,085)		376,000			0	20,680	11/15/2017.
88314R AA 4	TMCL 2013-1A A ABS SEQ 3.9 09/20/2038	C	04/20/2017.	MBS Paydown		1,518,750	1,518,750	1,511,070	1,512,660		6,091		6,091		1,518,750			0	19,378	09/20/2038.
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	C	03/22/2017.	BANC OF AMERICA SECURITIES		589,073	606,667	583,881	585,501		1,221		1,221		586,047		3,026	3,026	4,577	10/20/2039.
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	C	03/30/2017.	JP MORGAN SECURITIES INC		591,849	606,667	597,703	598,684		501		501		598,931		(7,082)	(7,082)	4,708	10/20/2039.
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	C	04/20/2017.	MBS Paydown		627,500	627,500	625,350	625,573		998		998		627,500			0	8,311	10/20/2039.
88432A AU 4	WINDR 2013-2A B2 CLO MEZ 4.09 01/18/2026	..	10/18/2017.	MBS Paydown		1,500,000	1,500,000	1,485,750	1,491,555		8,445		8,445		1,500,000			0	61,350	01/18/2026.
88606W AA 0	TBOLT 2017-A A ABS SSNR 4.212 05/17/2032	..	12/15/2017.	MBS Paydown		41,667	41,667	41,665			0		0		41,667			0	643	05/17/2032.
89233P 6D 3	TOYOTA MTR CRED MTN 1.75 05/22/2017	..	05/22/2017.	Maturity		100,000	100,000	100,814	100,257		(257)		(257)		100,000			0	875	05/22/2017.
894126 AB 7	TRAP 2003-4A A1B CDO SEQ SSNR FLT 05/34	..	11/24/2017.	MBS Paydown		34,491	34,491	27,291	26,447		(143)		(143)		34,491			0	438	05/24/2034.
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44	..	08/15/2017.	MBS Paydown		1,517,759	1,517,759	1,507,561	1,508,097		9,662		9,662		1,517,759			0	34,651	04/15/2044.
89690E AF 4	TRMF 2017-1A A1 ABS SNR 2.709 08/15/2047	..	12/15/2017.	MBS Paydown		54,747	54,747	54,746			0		0		54,747			0	277	08/15/2047.
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025	..	08/15/2017.	Sinking Fund Redemption		49,833	49,833	49,833	49,833				0		49,833			0	1,607	08/15/2025.
91911T AJ 2	VALE OVERSEAS LTD 5.625 09/15/2019	C	09/28/2017.	Make Whole Call @ 100.00		2,000,000	2,000,000	1,950,000	1,962,780		37,220		37,220		2,000,000			0	266,360	09/15/2019.
91911T AL 7	VALE OVERSEAS 4.625 09/15/2020	C	09/18/2017.	Cash Tender		500,000	500,000	515,665	507,356		(1,329)		(1,329)		506,027		(6,027)	(6,027)	57,068	09/15/2020.
92257L AB 6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047	..	12/25/2017.	MBS Paydown		118,165	118,165	118,133			(977)		(977)		118,165			0	1,547	05/25/2047.
92258N AB 1	VCC 2016-1 AFX ABS SSNR 3.5337 04/25/46	..	12/25/2017.	MBS Paydown		143,244	143,244	143,244	143,244				0		143,244			0	2,727	04/25/2046.
92329X AJ 7	VENTR 2014-16A A2F CLO SEQ 4.395 04/2026	..	04/15/2017.	MBS Paydown		500,000	500,000	500,000	500,000				0		500,000			0	10,988	04/15/2026.
92535V AA 0	VBTOW 2016-2A A ABS SNR 5.193 10/15/2046	..	12/15/2017.	MBS Paydown		11,251	11,251	11,251	11,251				0		11,251			0	317	10/15/2046.
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35	..	12/25/2017.	MBS Paydown		126,985	126,985	119,922	119,115		1,716		1,716		126,985			0	2,099	10/25/2035.
92976G AH 4	WACHOVIA BANK NA BKNT 6.00 11/15/2017	..	11/15/2017.	Maturity		500,000	500,000	547,330	507,214		(7,214)		(7,214)		500,000			0	30,000	11/15/2017.
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37	..	12/25/2017.	MBS Paydown		65,428	65,428	58,700	58,131		(830)		(830)		65,428			0	960	05/25/2037.
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37	..	12/25/2017.	Pass-Through Loss		5,657							0		(75)		75	75		05/25/2037.
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37	..	12/25/2017.	MBS Paydown		91,777	91,777	80,329	80,284		1,492		1,492		91,777			0	1,418	04/25/2037.
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37	..	12/25/2017.	Pass-Through Loss		8,598							0					0		04/25/2037.
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36	..	12/25/2017.	MBS Paydown		193,683	193,683	179,904	178,841		960		960		193,683			0	2,519	11/25/2036.
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36	..	12/25/2017.	Pass-Through Loss		16,150							0		(988)		988	988		11/25/2036.
939336 X9 9	WAMU 2005-AR1 A2B MEZ SEQ FLT 01/25/2045	..	12/25/2017.	MBS Paydown		139,590	139,590	123,188	122,837		(2,776)		(2,776)		139,590			0	1,255	01/25/2045.
94106L AS 8	WASTE MANAGEMENT INC 6.10 03/15/2018	..	11/30/2017.	Make Whole Call @ 100.00		500,000	500,000	565,452	512,967		(8,905)		(8,905)		504,062		(4,062)	(4,062)	43,319	03/15/2018.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
94945P AA 3	WLKRG 2017-AA A ABS SNR 2.82 06/15/33	..	12/15/2017.	MBS Paydown		251,971	251,971	251,914			4		4		251,971			0	1,895	06/15/2033.
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36	..	12/25/2017.	MBS Paydown		48,596	48,596	45,083	45,427		1,396		1,396		49,066		(470)	(470)	885	09/25/2036.
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36	..	12/25/2017.	Pass-Through Loss		1,395	514						0		490		(490)	(490)		09/25/2036.
95058X AA 6	WEN 2015-1A A2I ABS SNR 3.371 06/15/2045	..	12/15/2017.	MBS Paydown		5,000	5,000	5,000			0		0		5,000			0	105	06/15/2045.
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45	..	12/15/2017.	MBS Paydown		20,000	20,000	20,000	20,000				0		20,000			0	510	06/15/2045.
95168Q AE 0	WSTC 2013-1A A2B CLO 4.066 11/07/2025	..	05/07/2017.	MBS Paydown		1,500,000	1,500,000	1,488,300	1,493,105		6,895		6,895		1,500,000			0	30,664	11/07/2025.
95168W AE 7	WSTC 2014-2A A1B CLO SSNR 3.455 01/16/27	..	11/16/2017.	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	37,429	01/16/2027.
95810D AF 8	WESTERN DIGITAL TL B 1L L+375 04/29/2023	..	03/14/2017.	Paydown		447,750	447,750	447,750	447,834		(84)		(84)		447,750			0	6,128	04/29/2023.
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028	..	12/20/2017.	MBS Paydown		415,509	415,509	414,016	414,124		134		134		415,509			0	7,750	12/20/2028.
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030	..	12/20/2017.	MBS Paydown		84,165	84,165	84,063			9		9		84,165			0	828	12/20/2030.
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28	..	12/20/2017.	MBS Paydown		243,013	243,013	242,691	242,664		66		66		243,013			0	4,044	07/20/2028.
98886Y AC 2	ZAIS2 2014-2A A1B CLO SSNR 3.57 07/25/26	..	04/25/2017.	MBS Paydown		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	17,850	07/25/2026.
98954R AB 6	ZIGG 2014-1A A2 CLO SSNR 3.44 10/17/2026	..	05/10/2017.	Call @ 100.00		1,500,000	1,500,000	1,496,250	1,497,688		251		251		1,497,939		2,061	2,061	29,097	10/17/2026.
98954R AD 2	ZIGG 2014-1A B2 CLO MEZ 4.57 10/17/2026	..	05/10/2017.	Call @ 100.00		500,000	500,000	494,500	496,055		279		279		496,334		3,666	3,666	12,885	10/17/2026.
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039	..	12/15/2017.	MBS Paydown		83,163	83,163	83,163	83,163				0		83,163			0	2,557	12/15/2039.
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	D	12/29/2017.	Paydown		5,676	5,676	4,418	2,453				0		5,676			0	284	06/13/2020.
G7739P AF 7	CABLE&WIRELES (SABLE) B1 L+475 12/02/22	D	05/26/2017.	Paydown		275,000	275,000	263,736	264,571		10,429		10,429		275,000			0	6,369	12/02/2022.
G7739P AG 5	CABLE&WIRELES (SABLE) B2 L+475 12/02/22	D	01/01/2017.	Exchanged G7739PAF7		217,788	225,000	215,784	217,788				0		217,788			0	1,348	12/02/2022.
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	D	05/19/2017.	Paydown		606,354	606,354	541,221	566,343		40,012		40,012		606,354			0	11,396	06/30/2019.
3899999. Total - Bonds - Industrial and Miscellaneous						130,793,184	131,326,668	131,038,858	120,599,774	67,560	568,438	0	635,998	0	130,418,895	0	374,289	374,289	4,264,589	XXX
Bonds - Hybrid Securities																				
92978U 20 7	WACHOVIA CAPITAL TR IV 6.375 03/01/2067	..	01/06/2017.	Litigation Proceeds		6,897							0				6,897	6,897		03/01/2067.
92978X 20 1	WACHOVIA CAPITAL TR IX 6.375 06/01/2067	..	01/06/2017.	Litigation Proceeds		4,598							0				4,598	4,598		06/01/2067.
4899999. Total - Bonds - Hybrid Securities						11,495	0	0	0	0	0	0	0	0	0	0	11,495	11,495	0	XXX
8399997. Total - Bonds - Part 4						219,561,724	220,113,184	222,441,335	208,456,820	67,560	96,923	0	164,483	0	219,032,077	0	529,647	529,647	6,393,885	XXX
8399998. Total - Bonds - Summary Item from Part 5						5,890,721	5,871,461	5,867,149			2,155		2,155		5,869,304		21,417	21,417	145,420	XXX
8399999. Total - Bonds						225,452,445	225,984,645	228,308,484	208,456,820	67,560	99,078	0	166,637	0	224,901,381	0	551,063	551,063	6,539,305	XXX
Common Stocks - Industrial and Miscellaneous																				
00287Y 10 9	ABBVIE INC	..	09/14/2017.	ISI GROUP	4,500.000	398,567	XXX	252,845	281,790	(28,945)			(28,945)		252,845		145,721	145,721	8,640	XXX
037833 10 0	APPLE INC	..	09/14/2017.	CORNERSTONE MACRO	4,000.000	634,304	XXX	226,617	463,280	(236,663)			(236,663)		226,617		407,686	407,686	3,974	XXX
14309L 10 2	CARLYLE GROUP LP	..	09/26/2017.	ISI GROUP	2,000.000	47,639	XXX	39,355	30,500	740			740		31,240		16,399	16,399	1,341	XXX
14309L 10 2	CARLYLE GROUP LP	..	09/27/2017.	ISI GROUP	2,000.000	47,185	XXX	39,982	30,500	740			740		31,240		15,945	15,945	1,353	XXX
14309L 10 2	CARLYLE GROUP LP	..	09/28/2017.	CORNERSTONE MACRO	1,000.000	23,483	XXX	20,214	15,250	370			370		15,620		7,863	7,863	490	XXX
14309L 10 2	CARLYLE GROUP LP	..	09/29/2017.	CORNERSTONE MACRO	1,000.000	23,513	XXX	20,345	15,250	370			370		15,620		7,893	7,893	687	XXX
19624R 10 6	COLONY CAPITAL INC A	..	01/11/2017.	Exchanged 19625W104	28,000.000	592,849	XXX	536,791	567,000	(30,209)			(30,209)		536,791		56,057	56,057	12,444	XXX
278642 10 3	EBAY INC	..	08/14/2017.	ISI GROUP	3,000.000	104,948	XXX	61,916	89,070	(27,154)			(27,154)		61,916		43,032	43,032		XXX
28620P 20 4	EMERALD SMALL CAP VALUE FUND	..	12/11/2017.	KEYBANK CAPITAL MARKET	69,284.060	1,260,277	XXX	900,000	1,112,702	(212,702)			(212,702)		900,000		360,277	360,277		XXX
29273R 10 9	ENERGY TRANSFER PARTNERS LP	..	04/28/2017.	Stock Merger 86764L108	36,000.000	1,292,760	XXX	1,263,507	1,289,160	(25,653)			(25,653)		1,263,507		29,253	29,253	37,980	XXX
354613 10 1	FRANKLIN RESOURCES INC	..	07/26/2017.	ISI GROUP	5,000.000	236,321	XXX	194,235	197,900	(3,665)			(3,665)		194,235		42,086	42,086	2,767	XXX
59156R 10 8	METLIFE INC	..	08/07/2017.	Spin Off 10922N103		39,216	XXX	39,216					0		39,216			0		XXX
70450Y 10 3	PAYPAL HOLDINGS INC	..	08/17/2017.	ISI GROUP	3,000.000	178,710	XXX	85,196		(33,214)			(33,214)		85,196		93,514	93,514		XXX
74348T 10 2	PROSPECT CAPITAL CORP	..	02/21/2017.	STRATEGAS RESEARCH	9,000.000	85,013	XXX	75,815	75,150	(4,770)			(4,770)		70,380		14,633	14,633	1,500	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
74348T 10 2	PROSPECT CAPITAL CORP		02/22/2017.	STRATEGAS RESEARCH	13,500.000	127,726	XXX	113,723	112,725	(7,155)			(7,155)		105,570		22,156	22,156	2,250	XXX
74348T 10 2	PROSPECT CAPITAL CORP		02/23/2017.	STRATEGAS RESEARCH	3,000.000	28,532	XXX	25,272	25,050	(1,590)			(1,590)		23,460		5,072	5,072	500	XXX
74348T 10 2	PROSPECT CAPITAL CORP		02/24/2017.	ISI GROUP	4,500.000	41,956	XXX	37,908	37,575	(2,385)			(2,385)		35,190		6,766	6,766	1,125	XXX
82735Q 10 2	SILVER BAY REALTY TRUST CORP		05/09/2017.	Legacy Merger	1,220.000	26,230	XXX	18,436		(2,475)			(2,475)		18,436		7,794	7,794	317	XXX
85572F 10 5	STARWOOD WAYPOINT HOMES		11/16/2017.	Stock Merger 46187W107	3,000.000	112,286	XXX	61,961		(24,469)			(24,469)		61,961		50,325	50,325	2,970	XXX
86181Q 30 0	STONEGATE MORTGAGE CORP		06/01/2017.	Merger	130,105.000	1,040,840	XXX	1,795,036	776,727	(67,655)			(67,655)		709,072		331,768	331,768		XXX
896047 50 3	TRIBUNE MEDIA CO - A		05/09/2017.	CORNERSTONE MACRO	8,000.000	337,751	XXX	239,324	279,840	(40,516)			(40,516)		239,324		98,427	98,427	44,580	XXX
896047 50 3	TRIBUNE MEDIA CO - A		05/10/2017.	CORNERSTONE MACRO	14,600.000	611,290	XXX	481,103	510,708	(29,605)			(29,605)		481,103		130,187	130,187	91,472	XXX
90187B 40 8	TWO HARBORS INVESTMENT CORP		11/02/2017.	Spin Off 38741L107		288,495	XXX	329,715					0		288,495			0		XXX
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	D	03/21/2017.	Spin Off D1T769565		15,308	XXX	15,308					0		15,308			0		XXX
G30401 10 6	ENDO INTERNATIONAL PLC	D	11/14/2017.	CORNERSTONE MACRO	9,000.000	61,320	XXX	132,142	148,230	(16,089)		31,612	(47,700)		100,530		(39,210)	(39,210)		XXX
9099999. Total - Common Stocks - Industrial and Miscellaneous						7,656,518	XXX	7,005,963	6,058,407	(792,691)	0	31,612	(824,303)	0	5,802,874	0	1,853,644	1,853,644	214,391	XXX
Common Stocks - Mutual Funds																				
37950E 22 6	GLOBAL X MLP & ENERGY INFRAS		10/02/2017.	ANCORA ADVISORS LLC	9,252.000	127,346	XXX	187,656	137,392	(11,935)			(11,935)		125,457		1,889	1,889	4,575	XXX
37950E 22 6	GLOBAL X MLP & ENERGY INFRAS		10/23/2017.	ANCORA ADVISORS LLC	1,908.000	24,975	XXX	38,308	28,334	(2,461)			(2,461)		25,872		(897)	(897)	954	XXX
37950E 22 6	GLOBAL X MLP & ENERGY INFRAS		11/13/2017.	ANCORA ADVISORS LLC	5,193.000	66,770	XXX	105,205	77,116	(6,699)			(6,699)		70,417		(3,648)	(3,648)	3,835	XXX
922042 71 8	VANGUARD FTSE ALL WO X-US SC		10/02/2017.	ANCORA ADVISORS LLC	1,210.000	138,838	XXX	127,656	113,776	(1,137)			(1,137)		112,639		26,200	26,200	1,600	XXX
922042 71 8	VANGUARD FTSE ALL WO X-US SC		10/23/2017.	ANCORA ADVISORS LLC	244.000	28,257	XXX	25,507	22,943	(229)			(229)		22,714		5,543	5,543	326	XXX
922042 71 8	VANGUARD FTSE ALL WO X-US SC		11/13/2017.	ANCORA ADVISORS LLC	643.000	74,065	XXX	67,747	60,461	(604)			(604)		59,857		14,209	14,209		XXX
922042 77 5	VANGUARD FTSE ALL-WORLD EX-U		10/02/2017.	ANCORA ADVISORS LLC	3,638.000	191,627	XXX	185,671	160,727	(4,839)			(4,839)		155,888		35,739	35,739	3,385	XXX
922042 77 5	VANGUARD FTSE ALL-WORLD EX-U		10/23/2017.	ANCORA ADVISORS LLC	744.000	39,766	XXX	37,765	32,870	(990)			(990)		31,880		7,886	7,886	700	XXX
922042 77 5	VANGUARD FTSE ALL-WORLD EX-U		11/13/2017.	ANCORA ADVISORS LLC	2,116.000	112,886	XXX	107,931	93,485	(2,814)			(2,814)		90,671		22,215	22,215		XXX
922908 36 3	VANGUARD S&P 500 ETF		10/02/2017.	ANCORA ADVISORS LLC	1,561.000	361,165	XXX	288,667	320,489	(31,822)			(31,822)		288,667		72,498	72,498	4,512	XXX
922908 36 3	VANGUARD S&P 500 ETF		10/23/2017.	ANCORA ADVISORS LLC	883.000	208,339	XXX	163,365	181,289	(17,924)			(17,924)		163,365		44,975	44,975	2,573	XXX
922908 36 3	VANGUARD S&P 500 ETF		11/13/2017.	ANCORA ADVISORS LLC	537.000	127,331	XXX	99,469	110,251	(10,782)			(10,782)		99,469		27,861	27,861		XXX
922908 55 3	VANGUARD REIT ETF		10/02/2017.	ANCORA ADVISORS LLC	2,219.000	184,273	XXX	124,100	183,134	(59,034)			(59,034)		124,100		60,173	60,173	4,295	XXX
922908 55 3	VANGUARD REIT ETF		10/23/2017.	ANCORA ADVISORS LLC	1,253.000	104,348	XXX	74,221	103,410	(29,189)			(29,189)		74,221		30,127	30,127	2,488	XXX
922908 55 3	VANGUARD REIT ETF		11/13/2017.	ANCORA ADVISORS LLC	1,001.000	85,119	XXX	63,490	82,613	(19,122)			(19,122)		63,490		21,628	21,628		XXX
922908 65 2	VANGUARD EXTENDED MARKET ETF		06/13/2017.	ANCORA ADVISORS LLC	253.000	25,969	XXX	21,878	24,263	(2,384)			(2,384)		21,878		4,090	4,090	147	XXX
922908 65 2	VANGUARD EXTENDED MARKET ETF		10/02/2017.	ANCORA ADVISORS LLC	2,081.000	223,755	XXX	180,044	199,568	(19,524)			(19,524)		180,044		43,711	43,711	1,678	XXX
922908 65 2	VANGUARD EXTENDED MARKET ETF		10/23/2017.	ANCORA ADVISORS LLC	1,577.000	170,990	XXX	136,373	151,234	(14,861)			(14,861)		136,373		34,617	34,617	1,312	XXX
922908 65 2	VANGUARD EXTENDED MARKET ETF		11/13/2017.	ANCORA ADVISORS LLC	1,184.000	127,194	XXX	102,591	113,546	(10,954)			(10,954)		102,591		24,603	24,603	1,145	XXX
9299999. Total - Common Stocks - Mutual Funds						2,423,014	XXX	2,137,646	2,196,901	(247,306)	0	0	(247,306)	0	1,949,595	0	473,419	473,419	33,526	XXX
9799997. Total - Common Stocks - Part 4						10,079,531	XXX	9,143,609	8,255,308	(1,039,998)	0	31,612	(1,071,609)	0	7,752,468	0	2,327,063	2,327,063	247,916	XXX
9799998 Total - Common Stocks - Summary Item from Part 5						1,118,022	XXX	1,080,813					0		1,080,813		37,209	37,209	26,357	XXX
9799999. Total - Common Stocks						11,197,554	XXX	10,224,423	8,255,308	(1,039,998)	0	31,612	(1,071,609)	0	8,833,281	0	2,364,272	2,364,272	274,273	XXX
9899999. Total - Preferred and Common Stocks						11,197,554	XXX	10,224,423	8,255,308	(1,039,998)	0	31,612	(1,071,609)	0	8,833,281	0	2,364,272	2,364,272	274,273	XXX
9999999. Total - Bonds, Preferred and Common Stocks						236,649,998	XXX	238,532,907	216,712,128	(972,438)	99,078	31,612	(904,972)	0	233,734,663	0	2,915,336	2,915,336	6,813,578	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
24823B AA 8	DEN10 2013-1A A1L CLO SSNR FLT 04/28/25	..	02/02/2017	BANC OF AMERICA SECURITIES	07/26/2017	MBS Paydown	470,662	471,250	470,662	470,662		(541)		(541)				0	5,323	342
24823B AA 8	DEN10 2013-1A A1L CLO SSNR FLT 04/28/25	..	02/02/2017	BANC OF AMERICA SECURITIES	10/26/2017	MBS Paydown	1,529,338	1,531,250	1,529,338	1,529,338		(1,959)		(1,959)				0	26,927	1,112
38137L AS 8	GOLD8 2014-8A B2R CLO MEZ 3.43 04/19/26	..	02/01/2017	MORGAN STANLEY	12/04/2017	Distribution	1,000,000	1,000,000	1,000,000	997,843		(2,157)		(2,157)			2,157	2,157	27,535	
610332 AE 8	MCBSL 2015-1A B CLO MEZ FLT 05/22/2027	..	01/18/2017	BANC OF AMERICA SECURITIES	08/22/2017	MBS Paydown	500,000	500,469	500,000	500,000		(469)		(469)				0	12,308	2,683
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020	..	03/01/2017	Private Placement	04/03/2017	Paydown	6,461	6,461	6,461	6,461				0				0	8,291	
718172 BN 8	PHILIP MORRIS IN 1.25 11/09/2017	..	09/13/2017	Payment on Intercompany Balance	11/09/2017	Maturity	140,000	139,931	140,000	140,000		69		69				0	4,375	603
949746 SK 8	WELLS FARGO CO 3.069 01/24/2023	..	01/17/2017	WELLS FARGO BROKERAGE SERVICES	12/18/2017	WELLS FARGO BROKERAGE SERVICES	2,000,000	2,000,000	2,019,260	2,000,000				0			19,260	19,260	55,583	
G7739P AF 7	CABLE&WIRELES (SABLE) B1 L+475 12/02/22	D	01/01/2017	Exchanged for G7739PAG5	05/26/2017	Paydown	225,000	217,788	225,000	225,000		7,212		7,212				0	5,078	
3899999. Total - Bonds - Industrial and Miscellaneous							5,871,461	5,867,149	5,890,721	5,869,304	0	2,155	0	2,155	0	0	21,417	21,417	145,420	4,741
8399998. Total - Bonds							5,871,461	5,867,149	5,890,721	5,869,304	0	2,155	0	2,155	0	0	21,417	21,417	145,420	4,741
Common Stocks - Industrial and Miscellaneous																				
D1T769 56 5	DEUTSCHE BANK AG RIGHTS	D	03/21/2017	Spin Off D18190898	03/29/2017	Exchanged for D18190898	8,431.000	15,308	15,308	15,308				0			0	0		
9099999. Total - Common Stocks - Industrial and Miscellaneous								15,308	15,308	15,308	0	0	0	0	0	0	0	0	0	0
Common Stocks - Mutual Funds																				
37950E 22 6	GLOBAL X MLP & ENERGY INFRAS	..	06/13/2017	ANCORA ADVISORS LLC	10/23/2017	ANCORA ADVISORS LLC	5,076.000	69,457	66,443	69,457				0			(3,013)	(3,013)	2,242	
37950E 22 6	GLOBAL X MLP & ENERGY INFRAS	..	06/13/2017	ANCORA ADVISORS LLC	11/13/2017	ANCORA ADVISORS LLC	1,582.000	21,647	20,341	21,647				0			(1,306)	(1,306)	945	
921946 40 6	VANGUARD HIGH DVD YIELD ETF	..	06/13/2017	ANCORA ADVISORS LLC	10/02/2017	ANCORA ADVISORS LLC	1,378.000	109,259	112,036	109,259				0			2,777	2,777	1,651	
921946 40 6	VANGUARD HIGH DVD YIELD ETF	..	06/13/2017	ANCORA ADVISORS LLC	10/23/2017	ANCORA ADVISORS LLC	1,038.000	82,301	86,350	82,301				0			4,049	4,049	1,244	
921946 40 6	VANGUARD HIGH DVD YIELD ETF	..	06/13/2017	ANCORA ADVISORS LLC	11/13/2017	ANCORA ADVISORS LLC	1,037.000	82,221	85,562	82,221				0			3,341	3,341	1,242	
921946 79 4	VANGUARD INT HIGH DVD YLD IN	..	06/13/2017	ANCORA ADVISORS LLC	10/02/2017	ANCORA ADVISORS LLC	826.000	52,209	54,115	52,209				0			1,905	1,905	1,081	
921946 79 4	VANGUARD INT HIGH DVD YLD IN	..	06/13/2017	ANCORA ADVISORS LLC	10/23/2017	ANCORA ADVISORS LLC	620.000	39,189	40,913	39,189				0			1,724	1,724	812	
921946 79 4	VANGUARD INT HIGH DVD YLD IN	..	06/13/2017	ANCORA ADVISORS LLC	11/13/2017	ANCORA ADVISORS LLC	615.000	38,873	40,066	38,873				0			1,194	1,194	805	
922042 71 8	VANGUARD FTSE ALL WO X-US SC	..	06/13/2017	ANCORA ADVISORS LLC	10/23/2017	ANCORA ADVISORS LLC	661.000	72,001	76,549	72,001				0			4,548	4,548	783	
922042 71 8	VANGUARD FTSE ALL WO X-US SC	..	06/13/2017	ANCORA ADVISORS LLC	11/13/2017	ANCORA ADVISORS LLC	259.000	28,212	29,834	28,212				0			1,621	1,621	1,358	
922042 77 5	VANGUARD FTSE ALL-WORLD EX-U	..	06/13/2017	ANCORA ADVISORS LLC	10/23/2017	ANCORA ADVISORS LLC	1,983.000	100,493	105,990	100,493				0			5,497	5,497	1,650	
922042 77 5	VANGUARD FTSE ALL-WORLD EX-U	..	06/13/2017	ANCORA ADVISORS LLC	11/13/2017	ANCORA ADVISORS LLC	602.000	30,508	32,116	30,508				0			1,608	1,608	2,880	
922908 36 3	VANGUARD S&P 500 ETF	..	06/13/2017	ANCORA ADVISORS LLC	10/23/2017	ANCORA ADVISORS LLC	293.000	65,687	69,132	65,687				0			3,445	3,445	554	
922908 36 3	VANGUARD S&P 500 ETF	..	06/13/2017	ANCORA ADVISORS LLC	11/13/2017	ANCORA ADVISORS LLC	638.000	143,032	151,279	143,032				0			8,247	8,247	3,888	
922908 55 3	VANGUARD REIT ETF	..	06/13/2017	ANCORA ADVISORS LLC	10/23/2017	ANCORA ADVISORS LLC	420.000	35,487	34,977	35,487				0			(510)	(510)	638	
922908 55 3	VANGUARD REIT ETF	..	06/13/2017	ANCORA ADVISORS LLC	11/13/2017	ANCORA ADVISORS LLC	657.000	55,511	55,867	55,511				0			356	356	4,425	
922908 65 2	VANGUARD EXTENDED MARKET ETF.	..	06/13/2017	ANCORA ADVISORS LLC	11/13/2017	ANCORA ADVISORS LLC	383.000	39,419	41,145	39,419				0			1,726	1,726	159	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
9299999.	Total - Common Stocks - Mutual Funds							1,065,505	1,102,714	1,065,505	0	0	0	0	0	0	37,209	37,209	26,357	0
9799998.	Total - Common Stocks							1,080,813	1,118,022	1,080,813	0	0	0	0	0	0	37,209	37,209	26,357	0
9899999.	Total - Preferred and Common Stocks							1,080,813	1,118,022	1,080,813	0	0	0	0	0	0	37,209	37,209	26,357	0
9999999.	Total - Bonds, Preferred and Common Stocks							6,947,963	7,008,743	6,950,117	0	2,155	0	2,155	0	0	58,626	58,626	171,776	4,741

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	*NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)*	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - U.S. Property and Casualty Insurer											
63655# 10 2	NATIONAL INTERSTATE INS CO OF HAWAII		11051	99-0345306	2ciB1	NO		12,691,671		500,000.000	100.0
89684# 10 2	TRIUMPHE CASUALTY CO		41106	95-3623282	2ciB1	NO		19,087,466		75,000.000	100.0
92206@ 10 7	VANLINER INS CO		21172	86-0114294	2ciB1	YES	5,582,217	140,398,773		3,000.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer							5,582,217	172,177,910	0	XXX	XXX
Common Stocks - Other Affiliates											
89391# 10 6	TRANSPROTECTION SVCS CO			43-1254631	2ciB3	NO		539,589	539,589	300.000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	539,589	539,589	XXX	XXX
1899999. Total - Common Stocks							5,582,217	172,717,498	539,589	XXX	XXX
1999999. Total - Preferred and Common Stock							5,582,217	172,717,498	539,589	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....343,195,035.

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

SCHEDULE D - PART 6 - SECTION 2

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

NONE

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
Fifth Third	Cincinnati, OH					12,446,034	XXX
First Hawaiian	Honolulu, HI					6,685	XXX
US Bank	Philadelphia, PA					894,114	XXX
JP Morgan	Lansing, MI					7,438	XXX
JP Morgan	Lansing, MI	SD				350,000	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	13,704,271	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	13,704,271	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	750	XXX
0599999. Total Cash		XXX	XXX	0	0	13,705,021	XXX

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

1. January	30,424,526	4. April	9,838,548	7. July	13,937,909	10. October	(122,865)
2. February	19,883,089	5. May	5,460,700	8. August	702,127	11. November	16,359,503
3. March	15,317,897	6. June	(2,631,292)	9. September	(783,726)	12. December	13,705,021

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
262006 20 8	DREYFUS GOV CASH MGMT FD INSTL	SD	12/31/2017	1.200		50,000		363
262006 20 8	DREYFUS GOV CASH MGMT FD INSTL		12/31/2017	1.200		65		
31846V 20 3	FIRST AMERICAN GOV OBLIG CL Y		12/31/2017	0.880		43		99
31846V 41 9	FIRST AMER TREAS OBLIG FD INSTL	SD	12/31/2017	1.060		245,001		1,086
31846V 41 9	FIRST AMER TREAS OBLIG FD INSTL		12/31/2017	1.060		4,023		
31846V 44 3	FIRST AMERICAN GOV OBLIG INSTL		12/31/2017	1.030		4,422		21
31846V 80 7	FIRST AMER TREASURY OBLIG CL Y		12/31/2017	0.910		59,242		205
31846V 80 7	FIRST AMER TREASURY OBLIG CL Y		12/31/2017	0.910		17,937,484		172,123
60934N 10 4	FEDERATED GOVT OBLIGATIONS FUND		12/31/2017	1.150		50,908,954	41,646	167,334
60934N 10 4	FEDERATED GOVT OBLIGATIONS FUND	SD	12/31/2017	1.150		1,200,000		
94975H 29 6	WELLS FARGO TREASURY PLUS MONEY INSTL	SD	12/31/2017	1.160		100,500		662
94975H 29 6	WELLS FARGO TREASURY PLUS MONEY INSTL		12/31/2017	1.160		223		
94975P 40 5	WELLS FARGO GOV MMF Fdcl I	SD	12/31/2017	1.150		2,946		20
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						70,512,903	41,646	341,912
8899999. Total - Cash Equivalents						70,512,903	41,646	341,912

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS			374,338	370,996
4. Arkansas AR	C	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS			200,000	200,000
5. California CA	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS			85,111,949	87,171,123
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS			114,696	116,466
9. District of Columbia DC						
10. Florida FL	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS			347,740	364,628
11. Georgia GA	ST	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS			100,500	100,500
12. Hawaii HI						
13. Idaho ID	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS			251,204	248,281
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	O	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS			877,952	918,163
23. Michigan MI	ST	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS			350,000	350,000
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS			115,092	117,820
28. Nebraska NE						
29. Nevada NV	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS			323,669	329,620
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS			341,931	378,347
33. New York NY						
34. North Carolina NC	O	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS			310,434	311,650
35. North Dakota ND						
36. Ohio OH	O	PLEDGED FOR THE BENEFIT OF ALL POLICYHOLDERS	3,027,009	3,077,760		
37. Oklahoma OK						
38. Oregon OR	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS			1,719,144	1,804,046
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	O	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS			209,693	233,340
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	602,045	598,688
59. Total	XXX	XXX	3,027,009	3,077,760	91,350,385	93,613,665
DETAILS OF WRITE-INS						
5801. U.S. DEPT OF LABOR	B	WORKERS' COMPENSATION			602,045	598,688
5802.						
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	602,045	598,688

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