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ANNUAL STATEMENT

For the Year Ended December 31, 2017

of the Condition and Affairs of the

COLONY SPECIALTY INSURANCE COMPANY

NAIC Group Code.....457, 457 (Current Period) (Prior Period) NAIC Company Code..... 36927 Employer's ID Number..... 34-1266871

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

Incorporated/Organized..... December 20, 1978 Commenced Business..... April 16, 1979

Statutory Home Office	52 East Gay Street….. Columbus ..... OH ..... US ..... 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	8720 Stony Point Pkwy, Suite 400….. Richmond ..... VA ..... US..... 23235 *(Street and Number) (City or Town, State, Country and Zip Code)*	804-560-2000 *(Area Code) (Telephone Number)*
Mail Address	P.O. Box 469012….. San Antonio ..... TX ..... US ..... 78246 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	8720 Stony Point Pkwy, Suite 400….. Richmond ..... VA ..... US ..... 23235 *(Street and Number) (City or Town, State, Country and Zip Code)*	804-560-2000 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.colonyspecialty.com	
Statutory Statement Contact	Lauren Therese Welch *(Name)*	800-470-7958-8479 *(Area Code) (Telephone Number) (Extension)*
	taxgroup@argogroupus.com *(E-Mail Address)*	804-560-4820 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Ronald Michael Vindivich	President	2. Oscar Guerrero	Senior Vice President, CFO
3. Craig Stephen Comeaux	Secretary	4. Barbara Lou Sutherland	Vice President

OTHER

Marlo Mercer Edwards	Senior Vice President	Lynn Kelly Geurin	Vice President
Craig Edward Landi	Vice President	Michael Brian Mandziara	Senior Vice President
Leandra Roth Ryan	Vice President - Claims	Dale Linn Scholl II	Vice President - Tax
Mary Moczygemba Stulting	Vice President	Phillip Isaac Vedell	Senior Vice President
Mark Gerard Wade	Senior Vice President	Lauren Therese Welch	AVP, Head of US Segment Acct
Julian Candler Westbrook III	Vice President		

DIRECTORS OR TRUSTEES

Craig Stephen Comeaux	Ronald Michael Vindivich	Barbara Lou Sutherland

State of..... Texas
County of..... Bexar

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)
Ronald Michael Vindivich	Oscar Guerrero	Craig Stephen Comeaux
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Senior Vice President, CFO	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 19th day of February 2018

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	6,457,228	10.9	6,457,228		6,457,228	10.9
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	616,578	1.0	616,578		616,578	1.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	1,808,585	3.0	1,808,585		1,808,585	3.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations		0.0			0	0.0
1.43 Revenue and assessment obligations	2,873,856	4.8	2,873,856		2,873,856	4.8
1.44 Industrial development and similar obligations		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	1,946,582	3.3	1,946,582		1,946,582	3.3
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	2,686,231	4.5	2,686,231		2,686,231	4.5
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	708,961	1.2	708,961		708,961	1.2
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	16,076,352	27.0	16,076,352		16,076,352	27.0
2.2 Unaffiliated non-U.S. securities (including Canada)	7,354,458	12.4	7,354,458		7,354,458	12.4
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		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	10,646,752	17.9	10,646,752		10,646,752	17.9
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated		0.0			0	0.0
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		0.0			0	0.0
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)		0.0			0	0.0
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	1,654	0.0	1,654		1,654	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	8,284,103	13.9	8,284,103		8,284,103	13.9
11. Other invested assets		0.0			0	0.0
12. Total invested assets	59,461,339	100.0	59,461,339	0	59,461,339	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
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		
	8.2 Totals, Part 3, Column 9		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
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

NONE

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		0
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		
5.2	Totals, Part 3, Column 9		0
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17		
9.2	Totals, Part 3, Column 14		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)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		48,021,787
2.	Cost of bonds and stocks acquired, Part 3, Column 7		23,662,914
3.	Accrual of discount		26,447
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	86,749	
4.2	Part 2, Section 1, Column 15		
4.3	Part 2, Section 2, Column 13	1,719,617	
4.4	Part 4, Column 11	(102,905)	1,703,461
5.	Total gain (loss) on disposals, Part 4, Column 19		256,820
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		22,134,935
7.	Deduct amortization of premium		240,983
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		
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14	106,125	
9.4	Part 4, Column 13	13,802	119,927
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		51,175,584
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		51,175,584

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	6,457,228	6,348,166	6,397,735	6,105,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries	616,578	613,435	617,000	600,000
	4. Totals	7,073,806	6,961,601	7,014,735	6,705,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,808,584	1,800,538	2,061,250	1,655,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
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	7,506,669	7,544,301	7,879,702	7,237,615
Industrial and Miscellaneous, SVO Identified	8. United States	16,785,313	16,972,939	16,827,700	16,678,485
Funds and Hybrid Securities (Unaffiliated)	9. Canada	272,861	277,142	272,595	275,000
	10. Other Countries	7,081,597	7,135,823	7,081,885	7,085,000
	11. Totals	24,139,771	24,385,904	24,182,180	24,038,485
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	40,528,830	40,692,344	41,137,867	39,636,100
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	9,393,315	9,393,315	5,925,711	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries	1,253,437	1,253,437	934,261	
	23. Totals	10,646,752	10,646,752	6,859,972	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	10,646,752	10,646,752	6,859,972	
	26. Total Stocks	10,646,752	10,646,752	6,859,972	
	27. Total Bonds and Stocks	51,175,582	51,339,096	47,997,839	

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	100,071	3,894,027	2,463,131			XXX	6,457,229	15.9	11,239,397	26.8	6,457,228	
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	100,071	3,894,027	2,463,131	0	0	XXX	6,457,229	15.9	11,239,397	26.8	6,457,228	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0	1,302,395	3.1		
2.2 NAIC 2			418,571	198,007		XXX	616,578	1.5		0.0	418,571	198,007
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	418,571	198,007	0	XXX	616,578	1.5	1,302,395	3.1	418,571	198,007
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1		973,551	835,034			XXX	1,808,585	4.5	1,863,377	4.5	1,808,585	
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	973,551	835,034	0	0	XXX	1,808,585	4.5	1,863,377	4.5	1,808,585	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1						XXX	0	0.0		0.0		
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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	1,426,327	2,752,972	2,599,959	715,995	11,416	XXX	7,506,669	18.5	5,445,951	13.0	7,506,669	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	1,426,327	2,752,972	2,599,959	715,995	11,416	XXX	7,506,669	18.5	5,445,951	13.0	7,506,669	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	396,623	10,928,016	2,763,694	212,840		XXX	14,301,173	35.3	12,246,516	29.3	10,056,448	4,244,724
6.2 NAIC 2	547,824	4,312,108	4,889,168	54,663		XXX	9,803,763	24.2	9,406,692	22.5	8,616,379	1,187,383
6.3 NAIC 3			34,837			XXX	34,837	0.1	361,674	0.9		34,837
6.4 NAIC 4						XXX	0	0.0		0.0		
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	944,447	15,240,124	7,687,699	267,503	0	XXX	24,139,773	59.6	22,014,882	52.6	18,672,827	5,466,944
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
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	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
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) 1,923,021	18,548,566	8,661,818	928,835	11,416	0	30,073,656	74.2	XXX	XXX	25,828,930	4,244,724
10.2 NAIC 2	(d) 547,824	4,312,108	5,307,739	252,670	0	0	10,420,341	25.7	XXX	XXX	9,034,950	1,385,390
10.3 NAIC 3	(d) 0	0	34,837	0	0	0	34,837	0.1	XXX	XXX	0	34,837
10.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	2,470,845	22,860,674	14,004,394	1,181,505	11,416	0	(b) 40,528,834	100.0	XXX	XXX	34,863,880	5,664,951
10.8 Line 10.7 as a % of Col. 7	6.1	56.4	34.6	2.9	0.0	0.0	100.0	XXX	XXX	XXX	86.0	14.0
11. **Total Bonds Prior Year**												
11.1 NAIC 1	10,668,003	14,681,686	6,318,408	202,090	227,449		XXX	XXX	32,097,636	76.7	26,406,044	5,691,592
11.2 NAIC 2	43,572	2,162,602	7,185,599		14,919		XXX	XXX	9,406,692	22.5	8,883,491	523,200
11.3 NAIC 3			361,674				XXX	XXX	361,674	0.9	361,674	
11.4 NAIC 4							XXX	XXX	0	0.0		
11.5 NAIC 5							XXX	XXX	(c) 0	0.0		
11.6 NAIC 6							XXX	XXX	(c) 0	0.0		
11.7 Totals	10,711,575	16,844,288	13,865,681	202,090	242,368	0	XXX	XXX	(b) 41,866,002	100.0	35,651,209	6,214,792
11.8 Line 11.7 as a % of Col. 9	25.6	40.2	33.1	0.5	0.6	0.0	XXX	XXX	100.0	XXX	85.2	14.8
12. **Total Publicly Traded Bonds**												
12.1 NAIC 1	1,549,374	14,877,484	8,461,822	928,834	11,416		25,828,930	63.7	26,406,044	63.1	25,828,930	XXX
12.2 NAIC 2	412,829	3,727,777	4,894,345				9,034,951	22.3	8,883,491	21.2	9,034,951	XXX
12.3 NAIC 3							0	0.0	361,674	0.9	0	XXX
12.4 NAIC 4							0	0.0	0	0.0	0	XXX
12.5 NAIC 5							0	0.0	0	0.0	0	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	1,962,203	18,605,261	13,356,167	928,834	11,416	0	34,863,881	86.0	35,651,209	85.2	34,863,881	XXX
12.8 Line 12.7 as a % of Col. 7	5.6	53.4	38.3	2.7	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	4.8	45.9	33.0	2.3	0.0	0.0	86.0	XXX	XXX	XXX	86.0	XXX
13. **Total Privately Placed Bonds**												
13.1 NAIC 1	373,647	3,671,081	199,996				4,244,724	10.5	5,691,592	13.6	XXX	4,244,724
13.2 NAIC 2	134,995	584,331	413,394	252,670			1,385,390	3.4	523,200	1.2	XXX	1,385,390
13.3 NAIC 3			34,837				34,837	0.1	0	0.0	XXX	34,837
13.4 NAIC 4							0	0.0	0	0.0	XXX	0
13.5 NAIC 5							0	0.0	0	0.0	XXX	0
13.6 NAIC 6							0	0.0	0	0.0	XXX	0
13.7 Totals	508,642	4,255,412	648,227	252,670	0	0	5,664,951	14.0	6,214,792	14.8	XXX	5,664,951
13.8 Line 13.7 as a % of Col. 7	9.0	75.1	11.4	4.5	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	1.3	10.5	1.6	0.6	0.0	0.0	14.0	XXX	XXX	XXX	XXX	14.0

(a) Includes $.....5,664,951 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....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	100,071	3,894,027	2,463,131			XXX	6,457,229	15.9	11,239,397	26.8	6,457,228	
1.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
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	100,071	3,894,027	2,463,131	0	0	XXX	6,457,229	15.9	11,239,397	26.8	6,457,228	0
2. **All Other Governments**												
2.1 Issuer Obligations			418,571	198,007		XXX	616,578	1.5	1,302,395	3.1	418,571	198,007
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	418,571	198,007	0	XXX	616,578	1.5	1,302,395	3.1	418,571	198,007
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations		973,551	835,034			XXX	1,808,585	4.5	1,863,377	4.5	1,808,585	
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	973,551	835,034	0	0	XXX	1,808,585	4.5	1,863,377	4.5	1,808,585	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations						XXX	0	0.0		0.0		
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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	1,004,201	970,435	899,220			XXX	2,873,856	7.1	3,057,419	7.3	2,873,856	
5.2 Residential Mortgage-Backed Securities	422,126	1,531,039	1,160,526	715,995	11,416	XXX	3,841,102	9.5	2,388,532	5.7	3,841,101	
5.3 Commercial Mortgage-Backed Securities		251,498	540,213			XXX	791,711	2.0		0.0	791,711	
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.5 Totals	1,426,327	2,752,972	2,599,959	715,995	11,416	XXX	7,506,669	18.5	5,445,951	13.0	7,506,668	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	547,824	11,588,331	6,281,577	64,663		XXX	18,482,395	45.6	14,166,355	33.8	16,715,426	1,766,970
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities			506,121	202,840		XXX	708,961	1.7	1,079,770	2.6	708,961	
6.4 Other Loan-Backed and Structured Securities	396,623	3,651,792	900,000			XXX	4,948,415	12.2	6,768,757	16.2	1,248,441	3,699,974
6.5 Totals	944,447	15,240,123	7,687,698	267,503	0	XXX	24,139,771	59.6	22,014,882	52.6	18,672,828	5,466,944
7. **Hybrid Securities**												
7.1 Issuer Obligations						XXX	0	0.0		0.0		
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	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
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	1,652,096	17,426,344	10,897,533	262,670	0	XXX	30,238,643	74.6	XXX	XXX	28,273,666	1,964,977
10.2 Residential Mortgage-Backed Securities	422,126	1,531,039	1,160,526	715,995	11,416	XXX	3,841,102	9.5	XXX	XXX	3,841,101	0
10.3 Commercial Mortgage-Backed Securities	0	251,498	1,046,334	202,840	0	XXX	1,500,672	3.7	XXX	XXX	1,500,672	0
10.4 Other Loan-Backed and Structured Securities	396,623	3,651,792	900,000	0	0	XXX	4,948,415	12.2	XXX	XXX	1,248,441	3,699,974
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	2,470,845	22,860,673	14,004,393	1,181,505	11,416	0	40,528,832	100.0	XXX	XXX	34,863,880	5,664,951
10.7 Line 10.6 as a % of Col. 7	6.1	56.4	34.6	2.9	0.0	0.0	100.0	XXX	XXX	XXX	86.0	14.0
11. **Total Bonds Prior Year**												
11.1 Issuer Obligations	7,090,131	11,594,543	12,704,350		239,919	XXX	XXX	XXX	31,628,943	75.5	29,803,348	1,825,595
11.2 Residential Mortgage-Backed Securities	456,009	1,145,177	582,807	202,090	2,449	XXX	XXX	XXX	2,388,532	5.7	2,388,532	
11.3 Commercial Mortgage-Backed Securities	699,417		380,353			XXX	XXX	XXX	1,079,770	2.6	1,079,769	
11.4 Other Loan-Backed and Structured Securities	2,466,018	4,104,568	198,171			XXX	XXX	XXX	6,768,757	16.2	2,379,560	4,389,197
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
11.6 Totals	10,711,575	16,844,288	13,865,681	202,090	242,368	0	XXX	XXX	41,866,002	100.0	35,651,209	6,214,792
11.7 Line 11.6 as a % of Col. 9	25.6	40.2	33.1	0.5	0.6	0.0	XXX	XXX	100.0	XXX	85.2	14.8
12. **Total Publicly Traded Bonds**												
12.1 Issuer Obligations	1,517,101	16,497,258	10,249,308	10,000		XXX	28,273,667	69.8	29,803,348	71.2	28,273,667	XXX
12.2 Residential Mortgage-Backed Securities	422,126	1,531,039	1,160,526	715,995	11,416	XXX	3,841,102	9.5	2,388,532	5.7	3,841,102	XXX
12.3 Commercial Mortgage-Backed Securities		251,498	1,046,334	202,840		XXX	1,500,672	3.7	1,079,769	2.6	1,500,672	XXX
12.4 Other Loan-Backed and Structured Securities	22,976	325,466	900,000			XXX	1,248,442	3.1	2,379,560	5.7	1,248,442	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
12.6 Totals	1,962,203	18,605,261	13,356,168	928,835	11,416	0	34,863,883	86.0	35,651,209	85.2	34,863,883	XXX
12.7 Line 12.6 as a % of Col. 7	5.6	53.4	38.3	2.7	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	4.8	45.9	33.0	2.3	0.0	0.0	86.0	XXX	XXX	XXX	86.0	XXX
13. **Total Privately Placed Bonds**												
13.1 Issuer Obligations	134,995	929,085	648,226	252,670		XXX	1,964,976	4.8	1,825,595	4.4	XXX	1,964,976
13.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities	373,647	3,326,327				XXX	3,699,974	9.1	4,389,197	10.5	XXX	3,699,974
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
13.6 Totals	508,642	4,255,412	648,226	252,670	0	0	5,664,950	14.0	6,214,792	14.8	XXX	5,664,950
13.7 Line 13.6 as a % of Col. 7	9.0	75.1	11.4	4.5	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	1.3	10.5	1.6	0.6	0.0	0.0	14.0	XXX	XXX	XXX	XXX	14.0

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	3,339,928	3,339,928			
2. Cost of short-term investments acquired	0				
3. Accrual of discount	5,390	5,390			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	(3,371)	(3,371)			
6. Deduct consideration received on disposals	3,341,947	3,341,947			
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)	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	32,150,773		32,150,773	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	24,834,956		24,834,956	
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)	7,315,817	0	7,315,817	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	7,315,817	0	7,315,817	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

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																					
912828 2J 8	UNITED STATES TREASURY SENIOR GOVT BND	SD			1	849,537	98.933	840,930	850,000	849,605		69			1.500	1.519	JJ	5,890		07/19/2017.	07/15/2020.
912828 C2 4	UNITED STATES TREASURY GOVT BND	SD			1	217,690	99.607	214,155	215,000	216,060		(904)			1.500	1.071	FA	1,096	3,225	03/14/2016.	02/28/2019.
912828 C6 5	UNITED STATES TREASURY GOVT BND	SD			1	326,538	99.711	319,075	320,000	322,647		(2,105)			1.625	0.955	MS	1,329	5,200	02/22/2016.	03/31/2019.
912828 D2 3	UNITED STATES TREASURY GOVT BND	SD			1	110,791	99.695	109,665	110,000	110,220		(163)			1.625	1.473	AO	306	1,788	05/28/2014.	04/30/2019.
912828 N2 2	UNITED STATES TREASURY SENIOR GOVT BND	SD			1	100,215	99.480	99,480	100,000	100,071		(74)			1.250	1.175	JD	58	1,250	01/08/2016.	12/15/2018.
912828 N8 9	UNITED STATES TREASURY SENIOR GOVT BND	SD			1	626,467	98.101	608,226	620,000	624,056		(1,286)			1.375	1.158	JJ	3,568	8,525	02/09/2016.	01/31/2021.
912828 NM 8	UNITED STATES TREASURY GOVT BND TIPS	SD			1	484,643	116.826	482,291	412,827	487,532	10,354	(7,465)			1.250	(0.476)	JJ	2,696	2,894	01/25/2017.	07/15/2020.
912828 NM 8	UNITED STATES TREASURY GOVT BND TIPS				1	1,276,297	116.826	1,270,103	1,087,173	1,283,906	27,266	(19,658)			1.250	(0.476)	JJ	7,100	7,621	01/25/2017.	07/15/2020.
912828 S5 0	UNITED STATES TREASURY TIPS	SD			1	2,405,556	100.596	2,404,241	2,390,000	2,463,131	49,259	(424)			0.125	0.107	JJ	1,420	3,030	10/28/2016.	07/15/2026.
0199999. U.S. Government - Issuer Obligations						6,397,734	XXX	6,348,166	6,105,000	6,457,228	86,879	(32,010)	0	0	XXX	XXX	XXX	23,463	33,533	XXX	XXX
0599999. Total - U.S. Government						6,397,734	XXX	6,348,166	6,105,000	6,457,228	86,879	(32,010)	0	0	XXX	XXX	XXX	23,463	33,533	XXX	XXX
All Other Governments - Issuer Obligations																					
59284M AC 8	MEXICO CITY AIRPORT TRUST SECURED CORP B		D		1	2FE	198,000	98.768	197,535	200,000	198,007		7			3.875	3.993	AO	2,174		12/18/2017.	04/30/2028.
698299 BF 0	PANAMA REPUBLIC SENIOR GOVT BND		D		1	2FE	210,000	104.500	209,000	200,000	209,973		(27)			3.875	3.284	MS	2,239		12/18/2017.	03/17/2028.
91087B AC 4	MEXICAN BONOS SENIOR CORP BND		D			2FE	209,000	103.450	206,900	200,000	208,599		(401)			4.150	3.599	MS	2,144	4,150	06/20/2017.	03/28/2027.
0699999. All Other Governments - Issuer Obligations						617,000	XXX	613,435	600,000	616,579	0	(421)	0	0	XXX	XXX	XXX	6,557	4,150	XXX	XXX
1099999. Total - All Other Governments						617,000	XXX	613,435	600,000	616,579	0	(421)	0	0	XXX	XXX	XXX	6,557	4,150	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
658256 T8 5	NORTH CAROLINA ST MUNI BND GO	SD			1FE	598,218	104.596	507,291	485,000	510,456		(18,897)			5.000	1.020	MN	4,042	24,250	04/03/2013.	05/01/2019.
658256 T8 5	NORTH CAROLINA ST MUNI BND GO				1FE	542,714	104.596	460,222	440,000	463,094		(17,144)			5.000	1.020	MN	3,667	22,000	04/03/2013.	05/01/2019.
70914P TT 9	PENNSYLVANIA ST MUNI BND GO				1FE	920,318	114.113	833,025	730,000	835,034		(18,752)			5.000	2.090	AO	9,125	36,500	04/04/2013.	04/01/2023.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						2,061,250	XXX	1,800,538	1,655,000	1,808,584	0	(54,793)	0	0	XXX	XXX	XXX	16,834	82,750	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						2,061,250	XXX	1,800,538	1,655,000	1,808,584	0	(54,793)	0	0	XXX	XXX	XXX	16,834	82,750	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																					
207758 QJ 5	CONNECTICUT (STATE OF) MUNI BND REV	SD		2	1FE	307,723	112.872	282,180	250,000	281,208		(5,818)			5.000	2.340	JJ	6,250	12,500	03/22/2013.	01/01/2024.
207758 QJ 5	CONNECTICUT (STATE OF) MUNI BND REV			2	1FE	369,267	112.872	338,616	300,000	337,449		(6,981)			5.000	2.340	JJ	7,500	15,000	03/22/2013.	01/01/2024.
546593 AE 4	LOUISVILLE & JEFFERSON CNTY KY MUNI BND			2	1	1,225,860	100.361	1,003,610	1,000,000	1,004,201		(49,689)			6.125	1.110	FA	25,521	61,250	06/12/2013.	02/01/2037.
54811G XD 7	LOWER COLORADO RIVER AUTHORITY MUNI BND			2	1FE	291,515	112.348	280,870	250,000	274,513		(5,230)			5.000	2.611	MN	1,597	12,500	08/25/2014.	05/15/2025.
59259Y TV 1	METROPOLITAN TRANS AUTH N Y MUNI BND REV	SD		2	1FE	244,904	114.593	240,645	210,000	228,896		(3,553)			5.000	3.000	MN	1,342	10,500	03/22/2013.	11/15/2026.
59259Y TV 1	METROPOLITAN TRANS AUTH N Y MUNI BND REV			2	1FE	46,648	114.593	45,837	40,000	43,599		(677)			5.000	3.000	MN	256	2,000	03/22/2013.	11/15/2026.
658289 D5 9	NORTH CAROLINA ST UNIV N C MUNI BND REV	SD		2	1FE	302,568	116.260	290,650	250,000	280,563		(4,856)			5.000	2.690	AO	3,125	12,500	03/22/2013.	10/01/2029.
91523N JD 9	UNIVERSITY OF WASHINGTON MUNI BND REV			2	1FE	452,744	109.310	437,240	400,000	423,427		(6,759)			5.000	3.090	AO	5,000	20,000	05/29/2013.	04/01/2033.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						3,241,229	XXX	2,919,648	2,700,000	2,873,856	0	(83,563)	0	0	XXX	XXX	XXX	50,591	146,250	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																					
3128M4 2P 7	FHLMC POOL # G03182			4	1	94,607	109.414	109,829	100,379	95,361		208			5.000	6.189	MON	418	5,019	08/14/2007.	05/01/2036.
3128M7 LM 6	FHLMC POOL # G05432			4	1	80,913	110.901	85,703	77,278	80,532		(95)			6.000	5.166	MON	386	4,637	06/26/2009.	04/01/2039.
312931 K6 4	FHLMC POOL # A84817			4	1	15,170	110.901	16,071	14,491	15,096		(20)			6.000	5.194	MON	72	870	06/26/2009.	03/01/2039.
3132GE S3 5	FHLMC POOL # Q01438			4	1	67,761	107.094	69,982	65,346	67,578		(76)			4.500	3.788	MON	245	2,941	06/14/2011.	06/01/2041.
3137BY PD 6	FHLMC COM_4692-LP			4	1	446,622	100.374	437,094	435,464	446,073		(549)			3.000	2.535	MON	1,089	6,532	06/22/2017.	05/15/2046.
3137F2 ME 3	STRU4668P AGCYSEN AGENCY CMO			4	1	465,940	99.204	452,334	455,965	465,611		(328)			3.000	2.622	MON	1,140	4,560	08/03/2017.	11/01/2045.
3137FA JC 3	FHLMC AGCYSEN AGENCY CMO 4708			4	1FE	983,176	100.634	972,693	966,563	982,835		(341)			3.000	2.736	MON	2,416	4,833	10/06/2017.	05/15/2047.
3138WG KX 1	FNMA POOL # AS6609			4	1	326,903	101.957	319,808	313,670	325,793		(672)			3.000	2.082	MON	784	9,410	03/04/2016.	02/01/2031.

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
31407C AE 7	FNMA POOL # 826305			4	1	140,947	109.377	164,744	150,620	142,160		334			5.000	6.404	MON	628	7,531	07/12/2007.	07/01/2035.
3140E6 NC 2	FNMA POOL # BA2186			4	1	106,305	101.957	103,998	102,002	105,935		(222)			3.000	2.074	MON	255	3,060	03/04/2016.	11/01/2030.
3140E6 PB 2	FNMA POOL # BA2217			4	1	105,239	101.957	102,955	100,979	104,871		(221)			3.000	2.088	MON	252	3,029	03/04/2016.	12/01/2030.
31410L R7 9	FNMA POOL # 890710			4	1	925,813	101.957	905,382	888,004	922,635		(1,888)			3.000	2.076	MON	2,220	26,640	03/04/2016.	02/01/2031.
31410P QW 6	FNMA POOL # 893369			4	1	85,958	108.966	97,911	89,854	86,621		122			5.000	5.841	MON	374	4,493	05/25/2007.	07/01/2033.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						3,845,354	XXX	3,838,504	3,760,615	3,841,101	0	(3,748)	0	0	XXX	XXX	XXX	10,279	83,555	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																					
3136AV 7G 8	FNA_17-M7 AGCYSEN SENIOR CMBS_17-M7 A2			4	1	361,552	100.565	360,022	358,000	361,356		(196)			2.961	2.836	MON	883	5,300	06/09/2017.	02/25/2027.
3137BY PQ 7	FHMS_K726 LCF SENIOR CMBS K726			4	1	431,567	101.701	426,127	419,000	430,356		(1,212)			2.905	2.274	MON	1,014	6,086	06/21/2017.	07/25/2049.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						793,119	XXX	786,149	777,000	791,712	0	(1,408)	0	0	XXX	XXX	XXX	1,897	11,386	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						7,879,702	XXX	7,544,301	7,237,615	7,506,669	0	(88,719)	0	0	XXX	XXX	XXX	62,767	241,191	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206R EM 0	AT&T INC SENIOR CORP BND			1	2FE	238,913	100.561	241,346	240,000	238,935		22			3.900	3.956	FA	3,744		10/31/2017.	08/14/2027.
00912X AL 8	AIR LEASE CORPORATION SENIOR CORP BND			1	2FE	102,224	100.971	100,971	100,000	101,204		(1,020)			3.375	2.084	JJ	1,556	1,688	03/07/2017.	01/15/2019.
00912X AR 5	AIR LEASE CORPORATION SENIOR CORP BND			1	2FE	238,800	100.287	240,689	240,000	239,727		397			2.625	2.797	MS	2,048	6,300	08/11/2015.	09/04/2018.
00912X AT 1	AIR LEASE CORPORATION SENIOR CORP BND			1	2FE	29,597	99.378	29,813	30,000	29,670		53			3.000	3.213	MS	265	975	08/08/2016.	09/15/2023.
00912X AW 4	AIR LEASE CORPORATION SENIOR CORP BND			1	2FE	39,821	98.542	39,417	40,000	39,840		19			2.625	2.720	JJ	580		06/05/2017.	07/01/2022.
02209S AL 7	ALTRIA GROUP INC CORP BND				1FE	196,268	107.261	193,070	180,000	190,034		(2,814)			4.750	2.985	MN	1,330	8,550	09/24/2015.	05/05/2021.
023135 AX 4	AMAZON.COM INC SENIOR CORP BND 144A			1	2FE	44,883	99.718	44,873	45,000	44,889		5			2.800	2.841	FA	452		08/15/2017.	08/22/2024.
02377B AC 0	AMERICAN AIRLINES INC. SECURED CORP BND			1	2FE	167,437	102.249	171,202	167,437	167,437					4.400	4.399	MS	2,026	7,367	09/10/2015.	09/22/2023.
0258M0 EK 1	AMERICAN EXPRESS CR CORP SENIOR CORP BND			2	1FE	54,977	99.588	54,773	55,000	54,985		7			1.875	1.896	MN	166	516	04/27/2017.	05/03/2019.
026874 DH 7	AMERICAN INTERNATIONAL GROUP I SENIOR CO			1	2FE	699,650	103.852	726,964	700,000	699,708		29			3.900	3.906	AO	6,825	27,300	03/17/2016.	04/01/2026.
03027X AK 6	AMERICAN TOWER CORPORATION SENIOR CORP B			1	2FE	74,253	98.263	73,697	75,000	74,352		62			3.375	3.490	AO	534	2,531	05/10/2016.	10/15/2026.
032654 AN 5	ANALOG DEVICES INC SENIOR CORP BND			1	2FE	71,483	101.193	70,835	70,000	71,432		(51)			3.500	3.226	JD	177	1,225	08/15/2017.	12/05/2026.
042735 BG 4	ARROW ELECTRONICS INC SENIOR CORP BND			1	2FE	34,785	98.142	34,350	35,000	34,794		9			3.250	3.349	MS	357		09/05/2017.	09/08/2024.
052769 AE 6	AUTODESK INC SENIOR CORP BND			1	2FE	79,498	98.591	78,873	80,000	79,522		24			3.500	3.575	JD	124	1,454	06/05/2017.	06/15/2027.
05348E AV 1	AVALONBAY COMMUNITIES INC SENIOR CORP BN			1	1FE	79,858	102.327	81,862	80,000	79,891		13			3.450	3.471	JD	230	2,760	05/06/2015.	06/01/2025.
05369A AA 9	AVIATION CAPITAL GROUP COR SENIOR CORP B			1	2FE	29,510	98.006	29,402	30,000	29,519		8			3.500	3.696	MN	213		10/11/2017.	11/01/2027.
05523U AP 5	BAE SYSTEMS HOLDINGS INC SENIOR CORP BND			1	2FE	69,174	103.564	72,495	70,000	69,319		71			3.850	3.994	JD	120	2,695	12/03/2015.	12/15/2025.
05526D AU 9	BAT CAPITAL CORP SENIOR CORP BND 144A			1	2FE	85,000	99.332	84,432	85,000	85,000					2.764	2.764	FA	888		08/08/2017.	08/15/2022.
06051G GT 0	BANK OF AMERICA CORP SENIOR CORP BND			1	1FE	300,000	99.628	298,884	300,000	300,000					3.093	3.093	AO	2,655		09/13/2017.	10/01/2025.
075887 BF 5	BECTON DICKINSON AND COMPANY SENIOR CORP			1	2FE	12,000	102.222	12,267	12,000	12,000					3.734	3.733	JD	20	448	12/04/2014.	12/15/2024.
11134L AE 9	BROADCOM CORPORATION/BROADCOM SENIOR COR			1	2FE	89,906	99.471	89,524	90,000	89,918		11			3.625	3.642	JJ	1,504	1,595	01/11/2017.	01/15/2024.
11134L AN 9	BROADCOM CORPORATION/BROADCOM SENIOR COR			1	2FE	64,982	95.621	62,154	65,000	64,982					3.125	3.128	JJ	418		10/10/2017.	01/15/2025.
12189L BA 8	BURLINGTON NORTHERN SANTA FE R SENIOR CO			1	1FE	39,899	102.314	40,926	40,000	39,910		11			3.250	3.278	JD	58	997	03/06/2017.	06/15/2027.
126408 HH 9	CSX CORPORATION SENIOR CORP BND			1	2FE	59,927	99.862	59,917	60,000	59,932		6			3.250	3.264	JD	163	1,138	04/26/2017.	06/01/2027.
14040H BL 8	CAPITAL ONE FINANCIAL CORP SENIOR CORP B			2	2FE	44,971	100.602	45,271	45,000	44,976		4			3.050	3.064	MS	427	686	03/06/2017.	03/09/2022.
14040H BP 9	CAPITAL ONE FINANCIAL CORP SENIOR CORP B			2	2FE	44,929	99.927	44,967	45,000	44,944		15			2.500	2.555	MN	153	563	05/09/2017.	05/12/2020.
14042R FH 9	CAPITAL ONE NA/MCLEAN VA SENIOR CORP BND			2	2FE	499,700	99.694	498,470	500,000	499,790		90			2.350	2.371	JJ	4,928	5,875	01/26/2017.	01/31/2020.
161175 BB 9	CHARTER COMMUNICATIONS OPERATI SECURED C			1	2FE	171,572	104.484	172,399	165,000	170,392		(1,110)			4.464	3.652	JJ	3,242	7,366	12/06/2016.	07/23/2022.
172967 LF 6	CITIGROUP INC SENIOR CORP BND			1	2FE	306,158	100.046	305,140	305,000	305,814		(344)			2.450	2.309	JJ	3,549	3,736	02/16/2017.	01/10/2020.
172967 LM 1	CITIGROUP INC SENIOR CORP BND			1	2FE	95,000	99.436	94,464	95,000	95,000					2.876	2.876	JJ	1,192		07/17/2017.	07/24/2023.
20030N AZ 4	COMCAST CORPORATION CORP BND			1	1FE	154,025	105.182	157,773	150,000	150,752		(469)			5.700	5.348	JJ	4,275	8,550	07/13/2009.	07/01/2019.

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
20030N BX 8	COMCAST CORPORATION SENIOR CORP BND			1	1FE	119,771	100.777	120,932	120,000	119,801		30			3.000	3.030	FA	1,500	2,010	01/05/2017.	02/01/2024.
20826F AQ 9	CONOCOPHILLIPS CO SENIOR CORP BND			1	1FE	69,972	113.286	79,300	70,000	69,977		2			4.950	4.955	MS	1,020	3,465	03/03/2016.	03/15/2026.
22822V AA 9	CROWN CASTLE INTL CORP SENIOR CORP BND			1	2FE	77,036	102.127	76,595	75,000	76,694		(342)			3.400	2.622	FA	963	1,275	05/03/2017.	02/15/2021.
22822V AG 6	CROWN CASTLE INTL CORP SENIOR CORP BND			1	2FE	24,930	98.951	24,738	25,000	24,934		4			3.200	3.244	MS	333		07/25/2017.	09/01/2024.
247361 ZJ 0	DELTA AIR LINES INC SENIOR CORP BND			1	2FE	49,993	101.707	50,854	50,000	49,994		1			3.625	3.628	MS	544	911	03/09/2017.	03/15/2022.
247361 ZK 7	DELTA AIR LINES INC SENIOR CORP BND			1	2FE	74,795	100.494	75,371	75,000	74,848		53			2.875	2.971	MS	647	1,072	03/09/2017.	03/13/2020.
263534 CL 1	EI DU PONT DE NEMOURS & CO SENIOR CORP B			1	1FE	44,951	99.866	44,940	45,000	44,961		11			2.200	2.238	MN	165	492	04/27/2017.	05/01/2020.
26441Y BA 4	DUKE REALTY LP SENIORCORPBND			1	2FE	29,954	100.350	30,105	30,000	29,955					3.375	3.393	JD	53		12/05/2017.	12/15/2027.
26444H AD 3	DUKE ENERGY FLORIDA LLC SENIORCORPBND				1FE	30,000	99.885	29,966	30,000	30,000					2.100	2.100	MJSD.	33		12/07/2017.	12/15/2019.
26875P AP 6	EOG RESOURCES INC SENIOR CORP BND			1	2FE	106,269	106.457	106,457	100,000	105,935		(334)			4.150	3.281	JJ	1,914	2,075	06/26/2017.	01/15/2026.
26884A BD 4	ERP OPERATING LIMITED PARTNERS SENIOR CO			1	1FE	24,863	101.950	25,488	25,000	24,894		12			3.375	3.440	JD	70	844	05/11/2015.	06/01/2025.
269246 BP 8	E*TRADE FINANCIAL CORP SENIOR CORP BND			1	2FE	39,959	99.106	39,642	40,000	39,962		3			2.950	2.972	FA	416		08/15/2017.	08/24/2022.
278062 AC 8	EATON CORPORATION SENIOR CORP BND			1	2FE	204,695	100.061	210,128	210,000	206,261		705			2.750	3.150	MN	946	5,775	09/24/2015.	11/02/2022.
278062 AG 9	EATON CORPORATION SENIOR CORP BND			1	2FE	30,000	98.207	29,462	30,000	30,000					3.103	3.103	MS	274		09/06/2017.	09/15/2027.
28370T AA 7	KINDER MORGAN ENERGY PARTNERS CORP BND				2FE	111,307	107.866	107,866	100,000	108,261		(3,046)			6.500	2.686	AO	1,625	6,500	02/15/2017.	04/01/2020.
29273R BK 4	ENERGY TRANSFER PARTNERS LP SENIOR CORP			1	2FE	95,411	99.732	94,745	95,000	95,409		(2)			4.200	4.142	AO	842	2,970	06/20/2017.	04/15/2027.
29379V BH 5	ENTERPRISE PRODUCTS OPERATING SENIOR COR			1	2FE	77,122	102.401	76,801	75,000	77,011		(111)			3.700	3.309	FA	1,048	1,388	06/26/2017.	02/15/2026.
30040W AD 0	EVERSOURCE ENERGY SENIOR CORP BND			1	2FE	89,797	99.205	89,285	90,000	89,803		6			2.900	2.936	AO	624		10/02/2017.	10/01/2024.
31620M AP 1	FIDELITY NATIONAL INFORMATION CORP BND			1	2FE	167,780	102.758	172,633	168,000	167,872		43			3.625	3.654	AO	1,286	6,090	10/13/2015.	10/15/2020.
316773 CT 5	FIFTH THIRD BANK SENIOR CORP BND			2	2FE	202,892	101.051	202,102	200,000	202,164		(728)			2.875	2.419	JJ	2,460	2,875	02/15/2017.	07/27/2020.
37045X AR 7	GENERAL MOTORS FINANCIAL CO IN SENIOR CO			1	2FE	111,629	101.128	111,241	110,000	111,143		(487)			3.150	2.599	JJ	1,598	1,733	02/15/2017.	01/15/2020.
37045X BD 7	GENERAL MOTORS FINANCIAL CO IN SENIOR CO			1	2FE	88,936	102.627	91,338	89,000	88,961		12			3.700	3.716	MN	338	3,293	11/19/2015.	11/24/2020.
37045X BY 1	GENERAL MOTORS FINANCIAL CO IN SENIOR CO			1	2FE	104,822	100.048	105,050	105,000	104,838		17			3.150	3.187	JD	9	1,654	06/27/2017.	06/30/2022.
38141E A6 6	GOLDMAN SACHS GROUP INC/THE CORP BND				1FE	1,595,904	108.034	1,728,544	1,600,000	1,598,778		449			6.000	6.034	JD	4,267	96,000	05/26/2010.	06/15/2020.
38141G VP 6	GOLDMAN SACHS GROUP INC/THE SENIOR CORP			2	1FE	64,867	100.433	65,281	65,000	64,926		26			2.750	2.794	MS	526	1,788	09/08/2015.	09/15/2020.
38141G WD 2	GOLDMAN SACHS GROUP INC/THE SENIOR CORP			1	1FE	237,082	101.204	237,829	235,000	236,818		(264)			2.481	2.038	JAJO.	1,085	2,808	06/29/2017.	04/26/2022.
40428H PV 8	HSBC USA INC SENIOR CORP BND				1FE	100,726	100.760	100,760	100,000	100,550		(176)			2.750	2.530	FA	1,100	1,375	02/14/2017.	08/07/2020.
42824C AZ 2	HEWLETT PACKARD ENTERPRISE CO SENIOR COR				2FE	69,996	99.246	69,472	70,000	69,996		1			2.100	2.103	AO	412		09/11/2017.	10/04/2019.
44107T AX 4	HOST HOTELS & RESORTS LP SENIOR CORP BND			1	2FE	24,894	101.455	25,364	25,000	24,906		12			3.875	3.944	MN	124	632	03/09/2017.	04/01/2024.
44644A AB 3	HUNTINGTON NATIONAL BANK THE SENIOR CORP			2	1FE	249,405	98.712	246,780	250,000	249,450		45			2.500	2.551	FA	2,500		08/02/2017.	08/07/2022.
44891A AC 1	HYUNDAI CAPITAL AMERICA SENIOR CORP BND			1	2FE	134,984	99.801	134,731	135,000	134,995		5			2.400	2.404	AO	549	3,240	10/27/2015.	10/30/2018.
45687A AA 0	INGERSOLL-RAND GLOBAL HOLDING CORP BND			1	2FE	25,188	102.663	25,666	25,000	25,017		(26)			6.875	6.762	FA	649	1,719	07/08/2009.	08/15/2018.
45866F AD 6	INTERCONTINENTALEXCHANGE INC SENIOR CORP			1	1FE	44,992	105.195	47,338	45,000	44,994		1			3.750	3.752	JD	141	1,688	11/19/2015.	12/01/2025.
462613 AL 4	IPALCO ENTERPRISES INC SECURED CORP BND			1	3FE	34,965	99.533	34,837	35,000	34,837		(131)	2		3.700	3.716	MS	464		08/17/2017.	09/01/2024.
49327M 2G 8	KEY BANK NATIONAL ASSOCIATION SENIOR COR				1FE	250,050	99.738	249,345	250,000	250,038		(12)			2.250	2.243	MS	1,641	5,625	02/15/2017.	03/16/2020.
49327M 2T 0	KEY BANK NATIONAL ASSOCIATION SENIOR COR				1FE	429,901	98.007	421,430	430,000	429,907		6			2.300	2.305	MS	2,940		09/07/2017.	09/14/2022.
50077L AD 8	KRAFT HEINZ FOODS CO SENIOR CORP BND			1	2FE	56,068	96.143	52,879	55,000	55,933		(101)			3.000	2.766	JD	138	1,650	08/22/2016.	06/01/2026.
512807 AR 9	LAM RSRCH CORP SENIOR CORP BND			1	2FE	121,744	100.560	120,672	120,000	121,639		(105)			2.800	2.372	JD	149	1,680	10/05/2017.	06/15/2021.
539830 BG 3	LOCKHEED MARTIN CORPORATION SENIOR CORP			1	2FE	34,776	101.676	35,587	35,000	34,838		29			3.100	3.200	JJ	500	1,085	11/16/2015.	01/15/2023.
571748 AY 8	MARSH & MCLENNAN COMPANIES INC SENIOR CO			1	1FE	150,480	99.783	149,675	150,000	150,343		(137)			2.350	2.238	MS	1,126	3,525	02/14/2017.	03/06/2020.
571748 BB 7	MARSH & MCLENNAN COMPANIES INC SENIOR CO			1	1FE	24,966	100.217	25,054	25,000	24,972		6			2.750	2.779	JJ	288	378	01/09/2017.	01/30/2022.
58013M EY 6	MCDONALDS CORP SENIOR CORP BND			1	2FE	89,708	104.142	93,728	90,000	89,764		25			3.700	3.738	JJ	1,397	3,330	12/02/2015.	01/30/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
61746B EE 2	MORGAN STANLEY SENIOR CORP BND			2	1FE	272,981	101.569	274,236	270,000	272,572		(409)			2.543	2.018	JAJO..	1,392	3,310	06/29/2017.	01/20/2022.
61746B EF 9	MORGAN STANLEY SENIOR CORP BND			1	1FE	123,749	102.320	127,900	125,000	123,849		100			3.625	3.746	JJ.....	2,026	2,266	01/17/2017.	01/20/2027.
61746B EH 5	MORGAN STANLEY SENIOR CORP BND			2	1FE	160,000	100.414	160,662	160,000	160,000					2.213	1.846	FMAN.	462	2,394	02/14/2017.	02/14/2020.
61747Y DW 2	MORGAN STANLEY SENIOR CORP BND				1FE	101,041	100.443	100,443	100,000	100,738		(303)			2.650	2.283	JJ.....	1,134	1,325	02/10/2017.	01/27/2020.
665859 AS 3	NORTHERN TRUST COMPANY SENIOR CORP BND			2	1FE	10,000	99.480	9,948	10,000	10,000					3.375	3.375	MN.....	50	169	05/03/2017.	05/08/2032.
682134 AC 5	OMNICOM GROUP INC CORP BND			1	2FE	133,406	104.882	131,103	125,000	131,393		(2,014)			4.450	2.425	FA.....	2,101	2,781	02/15/2017.	08/15/2020.
68389X BS 3	ORACLE CORPORATION SENIOR CORP BND			1	1FE	149,763	100.497	150,746	150,000	149,767		4			2.950	2.975	MN.....	639		11/07/2017.	11/15/2024.
709599 AV 6	PENSKE TRUCK LEASING CO SENIOR CORP BND			1	2FE	184,155	101.866	188,452	185,000	184,469		152			3.300	3.394	AO.....	1,526	6,105	11/04/2015.	04/01/2021.
724479 AK 6	PITNEY BOWES INC. SENIOR CORP BND			1	2FE	124,655	93.111	116,389	125,000	124,738		65			3.625	3.435	AO.....	1,133	4,324	09/15/2016.	10/01/2021.
747525 AD 5	QUALCOMM INCORPORATED SENIOR CORP BND			1	1FE	79,936	99.376	79,501	80,000	79,969		13			2.250	2.267	MN.....	205	1,800	05/13/2015.	05/20/2020.
747525 AP 8	QUALCOMM INCORPORATED SENIOR CORP BND			1	1FE	89,995	99.548	89,593	90,000	89,996		1			2.100	2.102	MN.....	215	914	05/19/2017.	05/20/2020.
756109 AR 5	REALTY INCOME CORP SENIOR CORP BND			1	2FE	30,893	104.126	31,238	30,000	30,829		(64)			4.125	3.744	AO.....	261	1,238	03/08/2017.	10/15/2026.
760759 AS 9	REPUBLIC SERVICES INC SENIORCORPBND			1	2FE	39,933	100.885	40,354	40,000	39,934		1			3.375	3.395	MN.....	169		11/13/2017.	11/15/2027.
761713 BE 5	REYNOLDS AMERICAN INC SENIOR CORP BND			1	2FE	153,485	101.638	152,457	150,000	152,605		(879)			3.250	2.513	JD.....	257	4,875	02/15/2017.	06/12/2020.
78355H KD 0	RYDER SYSTEM INC. SENIOR CORP BND			1	2FE	69,886	99.761	69,833	70,000	69,904		19			2.800	2.835	MS.....	653	1,018	02/16/2017.	03/01/2022.
785592 AJ 5	SABINE PASS LIQUEFACTION LLC SECURED COR			1	2FE	109,750	111.074	111,074	100,000	108,637		(1,113)			5.750	4.139	MN.....	735	5,750	01/27/2017.	05/15/2024.
80282K AK 2	SANTANDER HOLDINGS USA INC SENIOR CORP B			2	2FE	94,850	101.325	96,259	95,000	94,871		21			3.700	3.735	MS.....	908	1,767	03/22/2017.	03/28/2022.
80282K AQ 9	SANTANDER HOLDINGS USA INC SENIORCORPBND			2	2FE	29,919	99.750	29,925	30,000	29,919					3.400	3.458	JJ.....	37		12/11/2017.	01/18/2023.
824348 AT 3	SHERWIN-WILLIAMS COMPANY (THE) SENIOR CO			1	2FE	49,999	99.707	49,854	50,000	49,999					2.250	2.251	MN.....	144	559	05/02/2017.	05/15/2020.
828807 DD 6	SIMON PROPERTY GROUP LP SENIORCORPBND			1	1FE	49,910	99.835	49,918	50,000	49,910		1			2.750	2.786	JD.....	76		11/30/2017.	06/01/2023.
87165B AJ 2	SYNCHRONY FINANCIAL SENIOR CORP BND			1	2FE	149,961	100.204	150,306	150,000	149,988		11			2.600	2.608	JJ.....	1,798	3,900	12/01/2015.	01/15/2019.
891906 AC 3	TOTAL SYST SERV INC SENIOR CORP BND			1	2FE	84,771	108.349	92,097	85,000	84,806		19			4.800	4.834	AO.....	1,020	4,080	03/14/2016.	04/01/2026.
92343V DD 3	VERIZON COMMUNICATIONS INC SENIOR CORP B			1	2FE	289,261	94.174	273,105	290,000	289,355		67			2.625	2.654	FA.....	2,876	7,909	07/27/2016.	08/15/2026.
929089 AB 6	VOYA FINANCIAL INC SENIOR CORP BND			1	2FE	264,229	101.125	267,981	265,000	264,331		66			3.650	3.685	JD.....	430	9,673	06/06/2016.	06/15/2026.
931427 AA 6	WALGREENS BOOTS ALLIANCE INC SENIOR CORP			1	2FE	116,650	100.569	115,654	115,000	116,119		(531)			2.700	2.145	MN.....	371	3,105	02/10/2017.	11/18/2019.
949746 SH 5	WELLS FARGO & COMPANY SENIOR CORP BND				1FE	84,804	98.021	83,318	85,000	84,824		17			3.000	3.027	AO.....	482	2,536	10/19/2016.	10/23/2026.
949746 SJ 1	WELLS FARGO & COMPANY SENIOR CORP BND			2	1FE	285,407	102.559	287,165	280,000	284,923		(484)			2.610	2.024	JAJO..	1,259	3,574	06/29/2017.	10/31/2023.
94974B GF 1	WELLS FARGO & COMPANY SENIOR CORP BND MT				1FE	399,601	99.762	399,048	400,000	399,716		116			2.150	2.185	JJ.....	3,607	4,300	02/15/2017.	01/30/2020.
95000U 2B 8	WELLS FARGO & COMPANY SENIOR CORP BND				1FE	149,868	99.418	149,127	150,000	149,879		11			2.625	2.644	JJ.....	1,717		07/17/2017.	07/22/2022.
96145D AA 3	WESTROCK CO SENIOR CORP BND 144A			1	2FE	29,916	98.974	29,692	30,000	29,920		4			3.000	3.044	MS.....	318		08/21/2017.	09/15/2024.
96949L AA 3	WILLIAMS PARTNERS LP SENIOR CORP BND			1	2FE	99,968	102.081	102,081	100,000	99,981		4			3.600	3.605	MS.....	1,060	3,600	02/26/2015.	03/15/2022.
983919 AJ 0	XILINX, INC. SENIOR CORP BND			1	1FE	44,949	99.369	44,716	45,000	44,953		4			2.950	2.968	JD.....	111	667	05/24/2017.	06/01/2024.
01626P AH 9	ALIMENTATION COUCHE-TARD INC SENIOR CORP		A	1	2FE	54,926	99.814	54,898	55,000	54,929		3			3.550	3.566	JJ.....	841		07/19/2017.	07/26/2027.
29103D AJ 5	EMERA US FINANCE LP SENIOR CORP BND			1	2FE	133,304	100.255	135,344	135,000	133,454		150			3.550	3.709	JD.....	213	4,793	01/17/2017.	06/15/2026.
775109 BE 0	ROGERS COMMUNICATIONS INC SENIOR CORP BN		A	1	2FE	84,364	102.235	86,900	85,000	84,477		56			3.625	3.715	JD.....	137	3,081	12/01/2015.	12/15/2025.
00772B AN 1	AERCAP IRELAND CAPITAL LTD / A SENIOR CO		D	1	2FE	210,548	103.720	207,440	200,000	207,943		(2,605)			4.250	2.599	JJ.....	4,250	4,250	02/16/2017.	07/01/2020.
00774M AB 1	AERCAP IRELAND CAPITAL LTD SENIOR CORP B		D	1	2FE	149,241	98.908	148,362	150,000	149,269		28			3.650	3.711	JJ.....	2,433		07/17/2017.	07/21/2027.
03835V AA 4	DELPHI AUTOMOTIVE PLC SENIOR CORP BND		D	1	2FE	46,188	101.578	45,710	45,000	46,159		(29)			3.150	2.196	MN.....	165		12/05/2017.	11/19/2020.
2027A0 JH 3	COMMONWEALTH BANK AUSTRALIA SENIOR CORP		D		1FE	149,796	99.719	149,579	150,000	149,850		54			2.250	2.297	MS.....	1,041	1,688	03/06/2017.	03/10/2020.
225433 AT 8	CREDIT SUISSE GROUP FUNDING GU SENIOR CO		D		2FE	1,234,454	102.811	1,285,141	1,250,000	1,236,848		2,118			3.800	4.018	JD.....	2,771	47,500	11/18/2016.	06/09/2023.
25156P AY 9	DEUTSCHE TELEKOM INTERNATIONAL SENIOR CO		D	1	2FE	149,993	100.132	150,198	150,000	149,994		1			2.820	2.821	JJ.....	1,904	2,115	01/09/2017.	01/19/2022.
404280 BJ 7	HSBC HOLDINGS PLC SENIOR CORP BND		D	2	1FE	204,162	101.323	202,646	200,000	203,743		(419)			3.262	2.786	MS.....	1,957	3,262	06/29/2017.	03/13/2023.
423012 AF 0	HEINEKEN N.V. SENIOR CORP BND 144A		D	1	2FE	54,644	102.009	56,105	55,000	54,663		19			3.500	3.573	JJ.....	813	642	03/20/2017.	01/29/2028.

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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
53944Y AC 7	LLOYDS TSB GROUP PLC SENIOR CORP BND		D		1FE	393,653	100.473	396,868	395,000	393,899		246			3.000	3.074	JJ	5,596	5,925	01/04/2017.	01/11/2022.
606822 AL 8	MITSUBISHI UFJ FINANCIAL GRP SENIOR CORP		D		1FE	50,000	100.587	50,294	50,000	50,000					2.998	2.998	FA	537	750	02/15/2017.	02/22/2022.
606822 AP 9	MITSUBISHI UFJ FINANCIAL GRP SENIOR CORP		D		1FE	105,000	98.946	103,893	105,000	105,000					2.665	2.665	JJ	1,213		07/18/2017.	07/25/2022.
60687Y AH 2	MIZUHO FINANCIAL GROUP INC SENIOR CORP B		D		1FE	200,000	100.103	200,206	200,000	200,000					2.953	2.953	FA	2,018	2,953	02/22/2017.	02/28/2022.
80283L AP 8	SANTANDER UK PLC SENIORCORPBND		D		1FE	199,318	99.072	198,144	200,000	199,354		36			2.125	2.243	MN	685		10/27/2017.	11/03/2020.
830505 AV 5	SKANDINAVISKA ENSKILDA BANKEN SENIOR COR		D		1FE	249,828	99.820	249,550	250,000	249,872		45			2.300	2.324	MS	1,757	2,827	03/07/2017.	03/11/2020.
86562M AH 3	SUMITOMO MITSUI FIN GRP INC SENIOR CORP		D		1FE	225,000	98.886	222,494	225,000	225,000					2.442	2.442	AO	1,099	5,495	10/11/2016.	10/19/2021.
8672EM AG 9	SUNCORP METWAY LTD SENIOR CORP BND 144A		D		1FE	194,891	99.708	194,431	195,000	194,904		14			2.800	2.812	MN	880	2,730	04/27/2017.	05/04/2022.
902133 AU 1	TYCO ELECTRONICS GROUP SA SENIOR CORP BN		D	1	1FE	24,800	99.500	24,875	25,000	24,807		7			3.125	3.219	FA	321		07/31/2017.	08/15/2027.
90352J AA 1	UBS GROUP FUNDING SWITZERLAND SENIOR COR		D	2	1FE	199,996	101.589	203,178	200,000	199,996					3.491	3.492	MN	737	4,655	03/16/2017.	05/23/2023.
961214 CS 0	WESTPAC BANKING CORP SENIOR CORP BND		D		1FE	115,407	100.436	115,501	115,000	115,319		(89)			2.600	2.500	MN	316	2,990	02/15/2017.	11/23/2020.
961214 DJ 9	WESTPAC BANKING CORP SENIOR CORP BND		D		1FE	74,968	99.567	74,675	75,000	74,976		9			2.150	2.165	MS	515	806	02/27/2017.	03/06/2020.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						18,498,952	XXX	18,721,838	18,431,437	18,482,397	(131)	(14,774)	0	0	XXX	XXX	XXX	144,294	445,661	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06541W AX 0	BANK_17-BNK5 CMBS_17-BNK5-A5			4	1FM	228,643	102.062	226,578	222,000	228,327		(316)			3.390	3.035	MON	627	3,763	06/16/2017.	06/15/2060.
17323V AZ 8	CITIGROUP COMMERCIAL MORTGAGE CMBS_15-GC			4	1FM	101,000	100.990	100,990	100,000	100,943		(57)			3.192	3.054	MON	266	1,330	07/13/2017.	04/10/2048.
29429C AG 0	CGCMT_2016-P3 SUB CMBS_2016-P3 B			4	1FM	381,078	103.449	382,761	370,000	379,691		(662)			4.271	3.967	MON	1,317	15,803	03/29/2016.	04/15/2049.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						710,721	XXX	710,329	692,000	708,961	0	(1,035)	0	0	XXX	XXX	XXX	2,210	20,896	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
165183 AL 8	CFII_17-2A SENIOR ABS 17-2A 144A			4	1FE	329,983	99.678	328,937	330,000	329,985		3			1.990	2.000	MON	292	3,557	05/23/2017.	05/15/2029.
17305E GD 1	CCCIT SENIOR ABS 17-A5			4	1FE	425,000	101.067	429,533	425,000	425,000					2.155	2.165	MON	254	5,009	04/25/2017.	04/22/2026.
21079U AA 3	CONTINENTAL AIRLINES 2009 2 PA CORP BND			4	1FE	372,544	107.939	340,060	315,048	348,441		(7,752)			7.250	3.603	MN	3,236	22,841	05/29/2014.	11/10/2019.
254683 CA 1	DCENT_17-A5 ABS_17-A4-A4			4	1FE	475,000	100.979	479,649	475,000	475,000					2.077	2.086	MON	466	4,067	06/26/2017.	12/15/2026.
29372J AB 3	EFF_17-2 ABS 17-2-A-2 144A			4	1FE	209,989	99.799	209,578	210,000	209,992		3			1.970	1.981	MON	126	1,965	06/20/2017.	01/20/2023.
29373E AB 3	EFF_17-3 SENIOR ABS_17-3-A2 144A			4	1FE	309,997	99.823	309,451	310,000	309,996		(1)			2.130	2.138	MON	202	1,009	10/17/2017.	05/22/2023.
00164K AJ 6	ALM_14-14A SENIOR ABS 14-14A 144A		D	4	1FE	550,000	100.023	550,127	550,000	550,000					2.528	2.535	JAJO	2,510	6,766	04/05/2017.	07/28/2026.
00164M DG 5	ALM_15-12A SENIOR ABS_15-12A 144A		D	4	1FE	800,000	100.225	801,799	800,000	800,000					2.409	2.416	JAJO	4,122	9,937	06/08/2017.	04/16/2027.
09627D AN 5	BLUEM_13-4AR SENIOR ABS 13-4AR 144A		D	4	1FE	1,000,000	100.277	1,002,772	1,000,000	1,000,000					2.369	2.376	JAJO	5,133	11,330	03/31/2017.	04/15/2025.
14311D AW 6	CGMS_15-1AR SENIOR ABS 15-1AR 144A		D	4	1FE	250,000	100.056	250,141	250,000	250,000					2.363	2.369	JAJO	1,198	1,474	07/12/2017.	04/20/2027.
83609C AL 8	SNDPT_14-3A SENIOR ABS 14-3A 144A		D	4	1FE	250,000	100.678	251,694	250,000	250,000					2.663	2.671	JAJO	1,294	4,681	01/18/2017.	01/23/2027.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						4,972,513	XXX	4,953,741	4,915,048	4,948,414	0	(7,747)	0	0	XXX	XXX	XXX	18,833	72,636	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						24,182,186	XXX	24,385,908	24,038,485	24,139,772	(131)	(23,556)	0	0	XXX	XXX	XXX	165,337	539,193	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						30,816,165	XXX	30,403,625	29,491,437	30,238,644	86,748	(185,561)	0	0	XXX	XXX	XXX	241,739	712,344	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						3,845,354	XXX	3,838,504	3,760,615	3,841,101	0	(3,748)	0	0	XXX	XXX	XXX	10,279	83,555	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						1,503,840	XXX	1,496,478	1,469,000	1,500,673	0	(2,443)	0	0	XXX	XXX	XXX	4,107	32,282	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						4,972,513	XXX	4,953,741	4,915,048	4,948,414	0	(7,747)	0	0	XXX	XXX	XXX	18,833	72,636	XXX	XXX
8399999. Grand Total - Bonds						41,137,872	XXX	40,692,348	39,636,100	40,528,832	86,748	(199,499)	0	0	XXX	XXX	XXX	274,958	900,817	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
002824 10 0	ABBOTT LABORATORIES			8,100.000	462,267	57.070	462,267	255,799		8,586		151,146		151,146		L	03/05/2013.
00287Y 10 9	ABBVIE INC.			8,100.000	783,351	96.710	783,351	278,689		20,736		276,129		276,129		L	01/17/2013.
009158 10 6	AIR PRODUCTS AND CHEMICALS INC.			900.000	147,672	164.080	147,672	71,304	855	3,339		18,234		18,234		L	07/01/2011.
025816 10 9	AMERICAN EXPRESS COMPANY			1,300.000	129,103	99.310	129,103	89,313		1,703		32,799		32,799		L	10/15/2014.
053015 10 3	AUTOMATIC DATA PROCESSING, INC.			3,550.000	416,025	117.190	416,025	174,404	2,237	8,094		51,156		51,156		L	09/21/2012.
09247X 10 1	BLACKROCK INC.			1,000.000	513,710	513.710	513,710	170,156		10,000		133,170		133,170		L	06/06/2012.
166764 10 0	CHEVRON CORP.			3,150.000	394,349	125.190	394,349	309,072		13,608		23,594		23,594		L	06/06/2012.
191216 10 0	COCA-COLA COMPANY (THE)			8,900.000	408,332	45.880	408,332	322,024		13,172		39,338		39,338		L	02/25/2013.
293792 10 7	ENTERPRISE PRODUCTS PARTNERS L			20,100.000	532,851	26.510	532,851	477,705		33,517		(10,653)		(10,653)		L	03/12/2012.
30231G 10 2	EXXON MOBIL CORP.			5,600.000	468,384	83.640	468,384	461,930		17,136		(33,968)	3,104	(37,072)		L	07/17/2012.
30303M 10 2	FACEBOOK INC.			900.000	158,814	176.460	158,814	101,469				55,269		55,269		L	06/24/2016.
45866F 10 4	INTERCONTINENTALEXCHANGE INC.			1,000.000	70,560	70.560	70,560	49,872		800		14,140		14,140		L	06/24/2016.
46625H 10 0	JPMORGAN CHASE & CO.			7,650.000	818,091	106.940	818,091	416,494		15,606		157,973		157,973		L	07/05/2013.
49456B 10 1	KINDER MORGAN HOLDCO LLC			6,400.000	115,648	18.070	115,648	122,008		3,200		2,954	19,850	(16,896)		L	09/12/2012.
580135 10 1	MCDONALDS CORP.			5,750.000	989,690	172.120	989,690	516,660		22,023		289,800		289,800		L	07/17/2012.
609207 10 5	MONDELEZ INTERNATIONAL INC.			5,850.000	250,380	42.800	250,380	155,748	1,287	4,622		(8,951)		(8,951)		L	09/21/2012.
674599 10 5	OCCIDENTAL PETROLEUM CORPORATI			5,300.000	390,398	73.660	390,398	317,311	4,081	16,165		96,050	83,171	12,879		L	06/18/2012.
718172 10 9	PHILIP MORRIS INTERNATIONAL IN			12,400.000	1,310,060	105.650	1,310,060	916,116	13,268	51,956		175,584		175,584		L	12/20/2011.
726503 10 5	PLAINS ALL AMERICAN PIPELINE L			7,100.000	146,544	20.640	146,544	195,179		13,845		(82,715)		(82,715)		L	01/14/2013.
742718 10 9	PROCTER & GAMBLE COMPANY			4,750.000	436,430	91.880	436,430	309,361		13,007		37,050		37,050		L	04/23/2012.
857477 10 3	STATE STREET CORP.			1,300.000	126,893	97.610	126,893	90,305	546	2,028		25,857		25,857		L	10/09/2014.
882508 10 4	TEXAS INSTRUMENTS INCORPORATED			3,100.000	323,764	104.440	323,764	124,794		6,572		97,557		97,557		L	10/10/2013.
009126 20 2	AIR LIQUIDE SA # US0091262024		D	4,730.000	118,983	25.155	118,983	95,632		2,488		23,351		23,351		U	10/05/2017.
03524A 10 8	ANHEUSER-BUSCH INBEV NV # US03524A1088		D	600.000	66,936	111.560	66,936	73,241		2,428		3,672		3,672		L	03/16/2015.
45662N 10 3	INFINEON TECHNOLOGIES AG		D	3,700.000	100,918	27.275	100,918	106,529				(5,611)		(5,611)		U	11/16/2017.
771195 10 4	ROCHE HOLDING AG		D	15,700.000	495,806	31.580	495,806	341,482		16,130		47,885		47,885		U	09/12/2012.
89151E 10 9	TOTAL SA		D	3,800.000	210,064	55.280	210,064	182,060		11,314		16,378		16,378		L	03/12/2012.
N07059 21 0	ASML HOLDING NV # USN070592100		D	1,500.000	260,730	173.820	260,730	135,318		1,961		92,430		92,430		L	09/23/2015.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					10,646,753	XXX	10,646,753	6,859,975	22,274	314,036	0	1,719,618	106,125	1,613,493	0	XXX	XXX
9799999. Total - Common Stock					10,646,753	XXX	10,646,753	6,859,975	22,274	314,036	0	1,719,618	106,125	1,613,493	0	XXX	XXX
9899999. Total Common and Preferred Stock					10,646,753	XXX	10,646,753	6,859,975	22,274	314,036	0	1,719,618	106,125	1,613,493	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....3, the total $ value (included in Column 8) of all such issues $.....715,707.

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								
912828 2J 8	UNITED STATES TREASURY SENIOR GOVT BND		07/19/2017	CALYON SECURITIES INC		849,537	850,000	173
912828 NM 8	UNITED STATES TREASURY GOVT BND TIPS		01/25/2017	BA SECURITIES		1,760,940	1,500,000	631
0599999.	Total - Bonds - U.S. Government					2,610,477	2,350,000	804
Bonds - All Other Government								
59284M AC 8	MEXICO CITY AIRPORT TRUST SECURED CORP B	D	12/18/2017	NOMURA SECURITIES INTL. INC		198,000	200,000	1,938
698299 BF 0	PANAMA REPUBLIC SENIOR GOVT BND	D	12/18/2017	NOMURA SECURITIES INTL. INC		210,000	200,000	2,002
91087B AC 4	MEXICAN BONOS SENIOR CORP BND	D	06/20/2017	HUTCHINSON SHOCKEY ERLEY & CO		209,000	200,000	1,960
1099999.	Total - Bonds - All Other Government					617,000	600,000	5,900
Bonds - U.S. Special Revenue and Special Assessment								
3136AV 7G 8	FNA_17-M7 AGCYSEN SENIOR CMBS_17-M7 A2		06/09/2017	MORGAN STANLEY & CO. INC		361,552	358,000	854
3137BY PD 6	FHLMC COM_4692-LP 3.000% 05/15/46		06/22/2017	CREDIT SUISSE FIRST BOSTON COR		446,622	435,464	1,052
3137BY PQ 7	FHMS_K726 LCF SENIOR CMBS K726		06/21/2017	GOLDMAN SACHS & CO		431,567	419,000	947
3137F2 ME 3	STRU4668P AGCYSEN AGENCY CMO		08/03/2017	MIZUHO INTERNATIONAL PLC		465,940	455,965	1,102
3137FA JC 3	FHLMC AGCYSEN AGENCY CMO 4708		10/06/2017	CANTOR FITZGERALD SECURITIES		983,176	966,563	886
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					2,688,857	2,634,992	4,841
Bonds - Industrial and Miscellaneous								
00206R EM 0	AT&T INC SENIOR CORP BND		10/31/2017	J.P. MORGAN SECURITIES INC		238,913	240,000	2,210
00912X AL 8	AIR LEASE CORPORATION SENIOR CORP BND		03/07/2017	Various		102,224	100,000	486
00912X AW 4	AIR LEASE CORPORATION SENIOR CORP BND		06/05/2017	J.P. MORGAN SECURITIES INC		39,821	40,000	
023135 AX 4	AMAZON.COM INC SENIOR CORP BND 144A		08/15/2017	J.P. MORGAN SECURITIES INC		44,883	45,000	
0258M0 EK 1	AMERICAN EXPRESS CR CORP SENIOR CORP BND		04/27/2017	GOLDMAN SACHS & CO		54,977	55,000	
032654 AN 5	ANALOG DEVICES INC SENIOR CORP BND		08/15/2017	MORGAN STANLEY & CO. INC		71,483	70,000	497
042735 BG 4	ARROW ELECTRONICS INC SENIOR CORP BND		09/05/2017	BA SECURITIES		34,785	35,000	
052769 AE 6	AUTODESK INC SENIOR CORP BND		06/05/2017	CITICORP SECURITIES MARKETS		79,498	80,000	
05369A AA 9	AVIATION CAPITAL GROUP COR SENIOR CORP B		10/11/2017	J.P. MORGAN SECURITIES INC		29,510	30,000	
05526D AU 9	BAT CAPITAL CORP SENIOR CORP BND 144A		08/08/2017	HUTCHINSON SHOCKEY ERLEY & CO		85,000	85,000	
06051G GT 0	BANK OF AMERICA CORP SENIOR CORP BND		09/13/2017	BA SECURITIES		300,000	300,000	
06541W AX 0	BANK_17-BNK5 CMBS_17-BNK5-A5		06/16/2017	Various		228,643	222,000	585
11134L AE 9	BROADCOM CORPORATION/BROADCOM SENIOR COR		01/11/2017	CREDIT SUISSE FIRST BOSTON COR		89,906	90,000	
11134L AN 9	BROADCOM CORPORATION/BROADCOM SENIOR COR		10/10/2017	J.P. MORGAN SECURITIES INC		64,982	65,000	
12189L BA 8	BURLINGTON NORTHERN SANTA FE R SENIOR CO		03/06/2017	WELLS FARGO SECURITIES		39,899	40,000	
126408 HH 9	CSX CORPORATION SENIOR CORP BND		04/26/2017	UBS WARBURG LLC		59,927	60,000	
14040H BL 8	CAPITAL ONE FINANCIAL CORP SENIOR CORP B		03/06/2017	MORGAN STANLEY & CO. INC		44,971	45,000	
14040H BP 9	CAPITAL ONE FINANCIAL CORP SENIOR CORP B		05/09/2017	MORGAN STANLEY & CO. INC		44,929	45,000	
14042R FH 9	CAPITAL ONE NA/MCLEAN VA SENIOR CORP BND		01/26/2017	MORGAN STANLEY & CO. INC		499,700	500,000	
165183 AL 8	CFII_17-2A SENIOR ABS 17-2A 144A		05/23/2017	BA SECURITIES		329,983	330,000	
172967 LF 6	CITIGROUP INC SENIOR CORP BND		02/16/2017	Various		306,158	305,000	715
172967 LM 1	CITIGROUP INC SENIOR CORP BND		07/17/2017	CITICORP SECURITIES MARKETS		95,000	95,000	
17305E GD 1	CCCIT SENIOR ABS 17-A5		04/25/2017	CITICORP SECURITIES MARKETS		425,000	425,000	
17323V AZ 8	CITIGROUP COMMERCIAL MORTGAGE CMBS_15-GC		07/13/2017	GOLDMAN SACHS & CO		101,000	100,000	151
20030N BX 8	COMCAST CORPORATION SENIOR CORP BND		01/05/2017	WELLS FARGO SECURITIES		119,771	120,000	
22822V AA 9	CROWN CASTLE INTL CORP SENIOR CORP BND		05/03/2017	R.W. BAIRD		77,036	75,000	588
22822V AG 6	CROWN CASTLE INTL CORP SENIOR CORP BND		07/25/2017	MORGAN STANLEY & CO. INC		24,930	25,000	
247361 ZJ 0	DELTA AIR LINES INC SENIOR CORP BND		03/09/2017	BARCLAYS CAPITAL		49,993	50,000	
247361 ZK 7	DELTA AIR LINES INC SENIOR CORP BND		03/09/2017	MORGAN STANLEY & CO. INC		74,795	75,000	
254683 CA 1	DCENT_17-A5 ABS_17-A4-A4		06/26/2017	RBC DOMINION SECURITIES INC		475,000	475,000	

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
263534 CL 1	EI DU PONT DE NEMOURS & CO SENIOR CORP B		04/27/2017	CREDIT SUISSE FIRST BOSTON COR		44,951	45,000	
26441Y BA 4	DUKE REALTY LP SENIORCORPBND		12/05/2017	CITICORP SECURITIES MARKETS		29,954	30,000	
26444H AD 3	DUKE ENERGY FLORIDA LLC SENIORCORPBND		12/07/2017	CITICORP SECURITIES MARKETS		30,000	30,000	
26875P AP 6	EOG RESOURCES INC SENIOR CORP BND		06/26/2017	GOLDMAN SACHS & CO		106,269	100,000	1,891
269246 BP 8	E*TRADE FINANCIAL CORP SENIOR CORP BND		08/15/2017	CREDIT SUISSE FIRST BOSTON COR		39,959	40,000	
278062 AG 9	EATON CORPORATION SENIOR CORP BND		09/06/2017	J.P. MORGAN SECURITIES INC		30,000	30,000	
28370T AA 7	KINDER MORGAN ENERGY PARTNERS CORP BND		02/15/2017	MORGAN STANLEY & CO. INC		111,307	100,000	2,528
29273R BK 4	ENERGY TRANSFER PARTNERS LP SENIOR CORP		06/20/2017	Various		95,411	95,000	1,365
29372J AB 3	EFF_17-2 ABS 17-2-A-2 144A		06/20/2017	J.P. MORGAN SECURITIES INC		209,989	210,000	
29373E AB 3	EFF_17-3 SENIOR ABS_17-3-A2 144A		10/17/2017	RBC DOMINION SECURITIES INC		309,997	310,000	
29379V BH 5	ENTERPRISE PRODUCTS OPERATING SENIOR COR		06/26/2017	SMBC NIKKO CAP MARKETS LTD		77,122	75,000	1,033
30040W AD 0	EVERSOURCE ENERGY SENIOR CORP BND		10/02/2017	BARCLAYS CAPITAL		89,797	90,000	
316773 CT 5	FIFTH THIRD BANK SENIOR CORP BND		02/15/2017	MORGAN STANLEY & CO. INC		202,892	200,000	383
37045X AR 7	GENERAL MOTORS FINANCIAL CO IN SENIOR CO		02/15/2017	MABON NUGENT		111,629	110,000	347
37045X BY 1	GENERAL MOTORS FINANCIAL CO IN SENIOR CO		06/27/2017	BARCLAYS CAPITAL		104,822	105,000	
38141G WD 2	GOLDMAN SACHS GROUP INC/THE SENIOR CORP		06/29/2017	BA SECURITIES		237,082	235,000	966
40428H PV 8	HSBC USA INC SENIOR CORP BND		02/14/2017	HUTCHINSON SHOCKEY ERLEY & CO		100,726	100,000	76
42824C AZ 2	HEWLETT PACKARD ENTERPRISE CO SENIOR COR		09/11/2017	J.P. MORGAN SECURITIES INC		69,996	70,000	
44107T AX 4	HOST HOTELS & RESORTS LP SENIOR CORP BND		03/09/2017	WELLS FARGO SECURITIES		24,894	25,000	
44644A AB 3	HUNTINGTON NATIONAL BANK THE SENIOR CORP		08/02/2017	BA SECURITIES		249,405	250,000	
462613 AL 4	IPALCO ENTERPRISES INC SECURED CORP BND		08/17/2017	MORGAN STANLEY & CO. INC		34,965	35,000	
49327M 2G 8	KEY BANK NATIONAL ASSOCIATION SENIOR COR		02/15/2017	MABON NUGENT		250,050	250,000	2,422
49327M 2T 0	KEY BANK NATIONAL ASSOCIATION SENIOR COR		09/07/2017	KEY BANK		429,901	430,000	
512807 AR 9	LAM RSRCH CORP SENIOR CORP BND		10/05/2017	MORGAN STANLEY & CO. INC		121,744	120,000	1,073
571748 AY 8	MARSH & MCLENNAN COMPANIES INC SENIOR CO		02/14/2017	WELLS FARGO SECURITIES		150,480	150,000	1,576
571748 BB 7	MARSH & MCLENNAN COMPANIES INC SENIOR CO		01/09/2017	BA SECURITIES		24,966	25,000	
61746B EE 2	MORGAN STANLEY SENIOR CORP BND		06/29/2017	BA SECURITIES		272,981	270,000	1,244
61746B EF 9	MORGAN STANLEY SENIOR CORP BND		01/17/2017	MORGAN STANLEY & CO. INC		123,749	125,000	
61746B EH 5	MORGAN STANLEY SENIOR CORP BND		02/14/2017	MORGAN STANLEY & CO. INC		160,000	160,000	
61747Y DW 2	MORGAN STANLEY SENIOR CORP BND		02/10/2017	MORGAN STANLEY & CO. INC		101,041	100,000	133
665859 AS 3	NORTHERN TRUST COMPANY SENIOR CORP BND		05/03/2017	BA SECURITIES		10,000	10,000	
682134 AC 5	OMNICOM GROUP INC CORP BND		02/15/2017	J.P. MORGAN SECURITIES INC		133,406	125,000	93
68389X BS 3	ORACLE CORPORATION SENIOR CORP BND		11/07/2017	BA SECURITIES		149,763	150,000	
747525 AP 8	QUALCOMM INCORPORATED SENIOR CORP BND		05/19/2017	GOLDMAN SACHS & CO		89,995	90,000	
756109 AR 5	REALTY INCOME CORP SENIOR CORP BND		03/08/2017	CITICORP SECURITIES MARKETS		30,893	30,000	516
760759 AS 9	REPUBLIC SERVICES INC SENIORCORPBND		11/13/2017	J.P. MORGAN SECURITIES INC		39,933	40,000	
761713 BE 5	REYNOLDS AMERICAN INC SENIOR CORP BND		02/15/2017	US BANCORP		153,485	150,000	934
78355H KD 0	RYDER SYSTEM INC. SENIOR CORP BND		02/16/2017	US BANCORP		69,886	70,000	
785592 AJ 5	SABINE PASS LIQUEFACTION LLC SECURED COR		01/27/2017	BA SECURITIES		109,750	100,000	1,214
80282K AK 2	SANTANDER HOLDINGS USA INC SENIOR CORP B		03/22/2017	J.P. MORGAN SECURITIES INC		94,850	95,000	
80282K AQ 9	SANTANDER HOLDINGS USA INC SENIORCORPBND		12/11/2017	J.P. MORGAN SECURITIES INC		29,919	30,000	
824348 AT 3	SHERWIN-WILLIAMS COMPANY (THE) SENIOR CO		05/02/2017	CITICORP SECURITIES MARKETS		49,999	50,000	
828807 DD 6	SIMON PROPERTY GROUP LP SENIORCORPBND		11/30/2017	BARCLAYS CAPITAL		49,910	50,000	
931427 AA 6	WALGREENS BOOTS ALLIANCE INC SENIOR CORP		02/10/2017	J.P. MORGAN SECURITIES INC		116,650	115,000	750
949746 SJ 1	WELLS FARGO & COMPANY SENIOR CORP BND		06/29/2017	BA SECURITIES		285,407	280,000	1,177
94974B GF 1	WELLS FARGO & COMPANY SENIOR CORP BND MT		02/15/2017	WELLS FARGO SECURITIES		399,601	400,000	448

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
95000U 2B 8	WELLS FARGO & COMPANY SENIOR CORP BND		07/17/2017	WELLS FARGO SECURITIES		149,868	150,000	
96145D AA 3	WESTROCK CO SENIOR CORP BND 144A		08/21/2017	BA SECURITIES		29,916	30,000	
983919 AJ 0	XILINX, INC. SENIOR CORP BND		05/24/2017	J.P. MORGAN SECURITIES INC.		44,949	45,000	
01626P AH 9	ALIMENTATION COUCHE-TARD INC SENIOR CORP	A	07/19/2017	WELLS FARGO SECURITIES		54,926	55,000	
29103D AJ 5	EMERA US FINANCE LP SENIOR CORP BND		01/17/2017	Tax Free Exchange		133,304	135,000	426
00164K AJ 6	ALM_14-14A SENIOR ABS 14-14A 144A	D	04/05/2017	BA SECURITIES		550,000	550,000	
00164M DG 5	ALM_15-12A SENIOR ABS_15-12A 144A	D	06/08/2017	GOLDMAN SACHS & CO		800,000	800,000	3,852
00772B AN 1	AERCAP IRELAND CAPITAL LTD / A SENIOR CO	D	02/16/2017	BARCLAYS CAPITAL		210,548	200,000	1,204
00774M AB 1	AERCAP IRELAND CAPITAL LTD SENIOR CORP B	D	07/17/2017	MORGAN STANLEY & CO. INC		149,241	150,000	
03835V AA 4	DELPHI AUTOMOTIVE PLC SENIOR CORP BND	D	12/05/2017	Tax Free Exchange		46,188	45,000	67
09627D AN 5	BLUEM_13-4AR SENIOR ABS 13-4AR 144A	D	03/31/2017	J.P. MORGAN SECURITIES INC.		1,000,000	1,000,000	
14311D AW 6	CGMS_15-1AR SENIOR ABS 15-1AR 144A	D	07/12/2017	MORGAN STANLEY & CO. INC		250,000	250,000	
2027A0 JH 3	COMMONWEALTH BANK AUSTRALIA SENIOR CORP	D	03/06/2017	GOLDMAN SACHS & CO		149,796	150,000	
25156P AY 9	DEUTSCHE TELEKOM INTERNATIONAL SENIOR CO	D	01/09/2017	MORGAN STANLEY & CO. INC		149,993	150,000	
404280 BJ 7	HSBC HOLDINGS PLC SENIOR CORP BND	D	06/29/2017	HUTCHINSON SHOCKEY ERLEY & CO		204,162	200,000	1,939
423012 AF 0	HEINEKEN N.V. SENIOR CORP BND 144A	D	03/20/2017	CREDIT SUISSE FIRST BOSTON COR		54,644	55,000	
53944Y AC 7	LLOYDS TSB GROUP PLC SENIOR CORP BND	D	01/04/2017	GOLDMAN SACHS & CO		393,653	395,000	
606822 AL 8	MITSUBISHI UFJ FINANCIAL GRP SENIOR CORP	D	02/15/2017	MORGAN STANLEY & CO. INC		50,000	50,000	
606822 AP 9	MITSUBISHI UFJ FINANCIAL GRP SENIOR CORP	D	07/18/2017	MORGAN STANLEY & CO. INC		105,000	105,000	
60687Y AH 2	MIZUHO FINANCIAL GROUP INC SENIOR CORP B	D	02/22/2017	MIZUHO INTERNATIONAL PLC		200,000	200,000	
80283L AP 8	SANTANDER UK PLC SENIORCORPBND	D	10/27/2017	BA SECURITIES		199,318	200,000	
830505 AV 5	SKANDINAVISKA ENSKILDA BANKEN SENIOR COR	D	03/07/2017	MORGAN STANLEY & CO. INC		249,828	250,000	
83609C AL 8	SNDPT_14-3A SENIOR ABS 14-3A 144A	D	01/18/2017	CREDIT SUISSE FIRST BOSTON COR		250,000	250,000	
8672EM AG 9	SUNCORP METWAY LTD SENIOR CORP BND 144A	D	04/27/2017	CITICORP SECURITIES MARKETS		194,891	195,000	
902133 AU 1	TYCO ELECTRONICS GROUP SA SENIOR CORP BN	D	07/31/2017	BA SECURITIES		24,800	25,000	
90352J AA 1	UBS GROUP FUNDING SWITZERLAND SENIOR COR	D	03/16/2017	UBS WARBURG LLC		199,996	200,000	
961214 CS 0	WESTPAC BANKING CORP SENIOR CORP BND	D	02/15/2017	MIZUHO INTERNATIONAL PLC		115,407	115,000	731
961214 DJ 9	WESTPAC BANKING CORP SENIOR CORP BND	D	02/27/2017	CITICORP SECURITIES MARKETS		74,968	75,000	
3899999.	Total - Bonds - Industrial and Miscellaneous					16,027,639	15,947,000	33,620
8399997.	Total - Bonds - Part 3					21,943,973	21,531,992	45,165
8399998.	Total - Bonds - Summary Item from Part 5					1,612,416	1,562,362	9,558
8399999.	Total - Bonds					23,556,389	23,094,354	54,723
Common Stocks - Industrial and Miscellaneous								
009126 20 2	AIR LIQUIDE SA # US0091262024	D	10/05/2017	Stock Dividend	430.000		XXX	
45662N 10 3	INFINEON TECHNOLOGIES AG	D	11/16/2017	DIRECT	3,700.000	106,529	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous					106,529	XXX	0
9799997.	Total - Common Stocks - Part 3					106,529	XXX	0
9799999.	Total - Common Stocks					106,529	XXX	0
9899999.	Total - Preferred and Common Stocks					106,529	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					23,662,918	XXX	54,723

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP 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																				
912828 NK 2	UNITED STATES TREASURY GOVT BND		06/30/2017.	Maturity		220,000	220,000	221,969	220,152		(152)		(152)		220,000			0	2,750	06/30/2017.
912828 NW 6	UNITED STATES TREASURY GOVT BND		08/31/2017.	Maturity		850,000	850,000	877,893	854,627		(4,627)		(4,627)		850,000			0	15,938	08/31/2017.
912828 Q6 0	UNITED STATES TREASURY GOVT IBND TIPS.		02/02/2017.	Various		1,861,623	1,800,000	1,834,638	1,866,085	(36,099)	(630)		(36,729)		1,829,356		32,266	32,266	699	04/15/2021.
912828 S5 0	UNITED STATES TREASURY TIPS		06/29/2017.	BA SECURITIES		108,669	110,000	110,716	111,118	(405)	(10)		(415)		110,703		(2,034)	(2,034)	134	07/15/2026.
912828 SM 3	UNITED STATES TREASURY GOVT BND		03/31/2017.	Maturity		2,540,000	2,540,000	2,556,957	2,541,127		(1,127)		(1,127)		2,540,000			0	12,700	03/31/2017.
0599999.	Total - Bonds - U.S. Government					5,580,292	5,520,000	5,602,173	5,593,109	(36,504)	(6,546)	0	(43,050)	0	5,550,059	0	30,232	30,232	32,221	XXX
Bonds - All Other Government																				
80413T AA 7	SAUDI ARABIA SENIOR CORP BND 144A	D	08/29/2017.	HUTCHINSON SHOCKEY ERLEY & CO.		1,301,850	1,315,000	1,301,942	1,302,395		1,651		1,651		1,304,046		(2,196)	(2,196)	26,460	10/26/2021.
1099999.	Total - Bonds - All Other Government					1,301,850	1,315,000	1,301,942	1,302,395	0	1,651	0	1,651	0	1,304,046	0	(2,196)	(2,196)	26,460	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3128M4 2P 7	FHLMC POOL # G03182 5.000% 05/01/36		12/01/2017.	Paydown		26,686	26,686	25,152	25,297		1,389		1,389		26,686			0	652	05/01/2036.
3128M7 LM 6	FHLMC POOL # G05432 6.000% 04/01/39		12/01/2017.	Paydown		37,723	37,723	39,497	39,357		(1,635)		(1,635)		37,723			0	1,595	04/01/2039.
312931 K6 4	FHLMC POOL # A84817 6.000% 03/01/39		12/01/2017.	Paydown		14,598	14,598	15,282	15,227		(629)		(629)		14,598			0	322	03/01/2039.
3132GE S3 5	FHLMC POOL # Q01438 4.500% 06/01/41		12/01/2017.	Paydown		16,537	16,537	17,148	17,121		(584)		(584)		16,537			0	353	06/01/2041.
3135G0 PP 2	FNMA AGENCY BND 1.000% 09/20/17		09/20/2017.	Maturity		100,000	100,000	100,000	100,000				0		100,000			0	1,000	09/20/2017.
3138WG KX 1	FNMA POOL # AS6609 3.000% 02/01/31		12/01/2017.	Paydown		52,802	52,802	55,029	54,955		(2,154)		(2,154)		52,802			0	964	02/01/2031.
31407C AE 7	FNMA POOL # 826305 5.000% 07/01/35		12/01/2017.	Paydown		51,138	51,138	47,854	48,152		2,986		2,986		51,138			0	1,257	07/01/2035.
3140E6 NC 2	FNMA POOL # BA2186 3.000% 11/01/30		12/01/2017.	Paydown		26,994	26,994	28,133	28,094		(1,100)		(1,100)		26,994			0	417	11/01/2030.
3140E6 PB 2	FNMA POOL # BA2217 3.000% 12/01/30		12/01/2017.	Paydown		25,942	25,942	27,036	26,998		(1,057)		(1,057)		25,942			0	403	12/01/2030.
31410L R7 9	FNMA POOL # 890710 3.000% 02/01/31		12/01/2017.	Paydown		169,969	169,969	177,206	176,959		(6,990)		(6,990)		169,969			0	2,718	02/01/2031.
31410P QW 6	FNMA POOL # 893369 5.000% 07/01/33		12/01/2017.	Paydown		7,541	7,541	7,214	7,260		282		282		7,541			0	237	07/01/2033.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					529,930	529,930	539,551	539,420	0	(9,492)	0	(9,492)	0	529,930	0	0	0	9,918	XXX
Bonds - Industrial and Miscellaneous																				
02377B AC 0	AMERICAN AIRLINES INC. SECURED CORP		09/22/2017.	Redemption 100.0000		20,666	20,666	20,666	20,666				0		20,666			0	674	09/22/2023.
035242 AL 0	ANHEUSER-BUSCH INBEV FINANCE I SENIOR.		01/20/2017.	JEFFRIES & CO. INC.		869,330	855,000	851,760	852,152		27		27		852,179		17,151	17,151	13,637	02/01/2023.
06051G FT 1	BANK OF AMERICA CORP SENIOR CORP BND.		09/13/2017.	BA SECURITIES		303,882	300,000	299,901	299,924		14		14		299,937		3,945	3,945	7,131	10/19/2020.
12527G AC 7	CF INDUSTRIES HOLDINGS INC SENIOR		01/20/2017.	MORGAN STANLEY & CO. INC.		197,400	210,000	199,637	190,172	10,950	80		11,030		201,202		(3,802)	(3,802)	1,087	06/01/2023.
126650 CL 2	CVS HEALTH CORP SENIOR CORP BND		11/28/2017.	BNP PARIBAS		182,792	178,000	183,162	182,583		(443)		(443)		182,140		652	652	9,388	07/20/2025.
14042E 5V 8	CAPITAL ONE FIN CORP SENIOR CORP BND		06/26/2017.	WELLS FARGO SECURITIES		251,113	250,000	249,728	249,850		45		45		249,895		1,218	1,218	5,092	08/17/2018.
20047E AH 5	COMM SENIOR CMBS 06-C8		01/01/2017.	Paydown		38,468	38,468	43,060	38,468				0		38,468			0	171	12/10/2046.
21079U AA 3	CONTINENTAL AIRLINES 2009 2 PA CORP BND		11/10/2017.	Redemption 100.0000		20,762	20,762	24,552	23,474		(2,712)		(2,712)		20,762			0	1,129	11/10/2019.
25466A AJ 0	DISCOVER BANK/GREENWOOD DE SENIOR		10/19/2017.	BARCLAYS CAPITAL		262,284	265,000	264,711	264,722		20		20		264,742		(2,458)	(2,458)	11,327	07/27/2026.
277432 AR 1	EASTMAN CHEMICAL COMPANY SENIOR		10/18/2017.	PIERPONT SECURITIES		161,157	155,000	150,755	151,231		314		314		151,544		9,612	9,612	6,463	03/15/2025.
31620M AP 1	FIDELITY NATIONAL INFORMATION CORP BND		07/25/2017.	TENDER OFFER		138,394	132,000	131,827	131,866		19		19		131,884		6,510	6,510	3,722	10/15/2020.
34528Q BP 8	FORD CREDIT FLOORPLAN MASTER O ABS		01/15/2017.	Paydown		2,000,000	2,000,000	1,999,414	1,999,892		108		108		2,000,000			0	3,200	01/15/2019.
37045X BB 1	GENERAL MOTORS FINANCIAL CO IN CORP		06/26/2017.	TORONTO DOMINION SECURITIES IN.		116,594	115,000	114,947	114,964		9		9		114,973		1,621	1,621	3,407	01/15/2019.
372546 AV 3	GEORGE WASHINGTON UNIV D C UNSEC		06/29/2017.	BA SECURITIES		208,764	225,000	225,000	225,000				0		225,000		(16,236)	(16,236)	6,315	09/15/2046.
46629Y AD 1	JP MORGAN CHASE COMMERCIAL MOR PAC		02/01/2017.	Paydown		587,398	587,398	651,576	593,104		(5,706)		(5,706)		587,398			0	3,715	06/12/2047.
552081 AK 7	LYONDELLBASELL INDUSTRIES NV SENIOR		10/19/2017.	PIERPONT SECURITIES		229,466	200,000	223,362	220,309		(2,045)		(2,045)		218,264		11,202	11,202	11,756	04/15/2024.
61753J AB 5	MSC_07-IQ13 PAC SENIOR CMBS 07-IQ13 A1A.		02/01/2017.	Paydown		67,081	67,081	74,373	67,844		(763)		(763)		67,081			0	376	03/15/2044.
72650R BL 5	PLAINS ALL AMERICAN PIPELINE L SENIOR CO		05/15/2017.	Various		66,833	65,000	64,815	64,816		8		8		64,824		2,009	2,009	1,407	12/15/2026.

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 11	12	13	14	15	16	17	18	19	20	21
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
747525 AD 5	QUALCOMM INCORPORATED SENIOR CORP...	..	01/23/2017.	MILLENNIUM ADVISORS, LL...		80,174	80,000	79,936	79,956		1		1		79,957		218	218	330	05/20/2020.
842587 CS 4	SOUTHERN COMPANY (THE) SENIOR CORP....	..	01/20/2017.	CITICORP SECURITIES MARKETS...		132,554	135,000	134,816	134,839		2		2		134,841		(2,287)	(2,287)	2,124	07/01/2021.
92343V DD 3	VERIZON COMMUNICATIONS INC SENIOR...	..	02/02/2017.	SUNTRUST ROBINSON HUMP...		45,313	50,000	49,873	49,877		1		1		49,879		(4,566)	(4,566)	678	08/15/2026.
96949L AA 3	WILLIAMS PARTNERS LP SENIOR CORP BND..	..	05/04/2017.	MORGAN STANLEY & CO. INC...		101,923	100,000	99,968	99,976		1		1		99,978		1,945	1,945	2,340	03/15/2022.
29103D AG 1	EMERA US FINANCE LP SENIOR CORP BND....	..	01/17/2017.	Tax Free Exchange...		133,304	135,000	134,629	134,646		1		1		134,647		(1,343)	(1,343)	426	06/15/2026.
00164K AA 5	ALM_14-14A ABS 14-14A A1 144A...	D	04/28/2017.	Paydown...		550,000	550,000	548,900	549,272		728		728		550,000			0	6,652	07/28/2026.
00164M AC 7	ALM_15-12A ABS 15-12A-A1 144A...	D	06/20/2017.	Paydown...		800,000	800,000	794,480	795,369		4,631		4,631		800,000			0	13,966	04/16/2027.
04013Y AN 2	ARES_24 ABS_24_2A AR 2.308% 10/12/23...	D	04/13/2017.	Paydown...		1,300,000	1,300,000	1,296,100	1,297,367		2,633		2,633		1,300,000			0	13,186	10/12/2023.
09627D AA 3	BLUEM_13-4A SENIOR ABS 2013-4A A 144A...	D	04/17/2017.	Paydown...		1,000,000	1,000,000	998,750	999,028		972		972		1,000,000			0	12,390	04/15/2025.
14311D AC 0	CGMS_15-1A ABS_15-1A A 144A...	D	07/20/2017.	Paydown...		250,000	250,000	250,000	250,000				0		250,000			0	4,838	04/20/2027.
225433 AT 8	CREDIT SUISSE GROUP FUNDING GU...	D	08/30/2017.	CREDIT SUISSE FIRST BOSTON COR..		1,823,605	1,750,000	1,728,235	1,728,622		1,999		1,999		1,730,621		92,984	92,984	48,951	06/09/2023.
24713G AD 4	DELPHI AUTOMOTIVE PLC SENIOR CORP BND	D	01/25/2017.	J.P. MORGAN SECURITIES INC...		13,645	15,000	14,918	14,919				0		14,919		(1,274)	(1,274)	238	10/01/2046.
67590E AA 2	OCT15_13-1A ABS 13-1A A 144A...	D	07/19/2017.	Paydown...		250,000	250,000	247,125	248,323		1,677		1,677		250,000			0	3,988	01/19/2025.
83609C AA 2	SNDPT_14-3A ABS _14-3A-A 144A...	D	01/23/2017.	Paydown...		250,000	250,000	249,750	249,838		162		162		250,000			0	1,505	01/23/2027.
88167A AD 3	TEVA PHARMACEUTICAL FINANCE NE ...	D	08/04/2017.	CANTOR FITZGERALD SECURITIES...		75,922	80,000	79,733	79,748		21		21		79,770		(3,847)	(3,847)	2,352	07/21/2023.
3899999.	Total - Bonds - Industrial and Miscellaneous...					12,528,824	12,429,375	12,480,459	12,402,817	10,950	1,804	0	12,754	0	12,415,571	0	113,254	113,254	203,961	XXX
8399997.	Total - Bonds - Part 4...					19,940,896	19,794,305	19,924,125	19,837,741	(25,554)	(12,583)	0	(38,137)	0	19,799,606	0	141,290	141,290	272,560	XXX
8399998.	Total - Bonds - Summary Item from Part 5...					1,615,058	1,562,362	1,612,418			(2,457)		(2,457)		1,609,957		5,101	5,101	23,557	XXX
8399999.	Total - Bonds...					21,555,954	21,356,667	21,536,543	19,837,741	(25,554)	(15,040)	0	(40,594)	0	21,409,563	0	146,391	146,391	296,117	XXX
Common Stocks - Industrial and Miscellaneous																				
191216 10 0	COCA-COLA COMPANY (THE)...	..	04/27/2017.	Various...	12,000.000	519,316	XXX	412,313	497,520	(85,207)			(85,207)		412,313		107,003	107,003	4,440	XXX
35671D 85 7	FREEPORT-MCMORAN INC...	..	04/27/2017.	MERRILL LYNCH PIERCE FNNR & SM..	2,000.000	26,389	XXX	22,280	26,380	(4,100)			(4,100)		22,280		4,109	4,109		XXX
375558 10 3	GILEAD SCIENCES INC...	..	04/13/2017.	GOLDMAN SACHS & CO...	500.000	33,278	XXX	33,960	35,805	11,957		13,802	(1,845)		33,960		(682)	(682)	260	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous...					578,983	XXX	468,553	559,705	(77,350)	0	13,802	(91,152)	0	468,553	0	110,430	110,430	4,700	XXX
9799997.	Total - Common Stocks - Part 4...					578,983	XXX	468,553	559,705	(77,350)	0	13,802	(91,152)	0	468,553	0	110,430	110,430	4,700	XXX
9799999.	Total - Common Stocks...					578,983	XXX	468,553	559,705	(77,350)	0	13,802	(91,152)	0	468,553	0	110,430	110,430	4,700	XXX
9899999.	Total - Preferred and Common Stocks...					578,983	XXX	468,553	559,705	(77,350)	0	13,802	(91,152)	0	468,553	0	110,430	110,430	4,700	XXX
9999999.	Total - Bonds, Preferred and Common Stocks...					22,134,937	XXX	22,005,096	20,397,446	(102,904)	(15,040)	13,802	(131,746)	0	21,878,116	0	256,821	256,821	300,817	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (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 - All Other Government																				
698299 BF 0	PANAMA REPUBLIC SENIOR GOVT	D	06/20/2017	NOMURA SECURITIES INTL. INC	10/26/2017	NOMURA SECURITIES INTL. INC	200,000	207,700	207,700	207,492		(208)		(208)			208	208	4,801	2,067
1099999.	Total - Bonds - All Other Government						200,000	207,700	207,700	207,492	0	(208)	0	(208)	0	0	208	208	4,801	2,067
Bonds - U.S. Special Revenue and Special Assessment																				
3137BY PD 6	FHLMC COM_4692-LP	..	06/22/2017	CREDIT SUISSE FIRST BOSTON COR	12/01/2017	Paydown	19,536	20,037	19,536	19,536		(501)		(501)				0	176	47
3137F2 ME 3	STRU4668P AGCYSEN AGENCY CMO	..	08/03/2017	MIZUHO INTERNATIONAL PLC	12/01/2017	Paydown	14,035	14,342	14,035	14,035		(307)		(307)				0	89	34
3137FA JC 3	FHLMC AGCYSEN AGENCY CMO	..	10/06/2017	CANTOR FITZGERALD SECURITIES	12/01/2017	Paydown	16,791	17,080	16,791	16,791		(289)		(289)				0	63	15
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						50,362	51,459	50,362	50,362	0	(1,097)	0	(1,097)	0	0	0	0	328	96
Bonds - Industrial and Miscellaneous																				
032511 BN 6	ANADARKO PETROLEUM CORP	..	06/26/2017	Various	08/11/2017	GOLDMAN SACHS & CO	100,000	111,279	111,596	111,127		(151)		(151)			469	469	2,328	1,557
04685A 2C 4	ATHENE GLOBAL FUNDING SECURED	..	04/17/2017	DEUTSCHE BANK AG	06/22/2017	MORGAN STANLEY & CO. INC	220,000	219,597	220,803	219,621		24		24			1,182	1,182	1,126	
12673P AH 8	CA INC SENIOR CORP BND	..	03/15/2017	J.P. MORGAN SECURITIES INC	06/23/2017	STIFEL NICOLAUS & CO INC	30,000	29,973	30,428	29,974		1		1			454	454	303	
142339 AG 5	CARLISLE CO INC SENIORCORPBND	..	11/13/2017	BA SECURITIES	12/06/2017	J.P. MORGAN SECURITIES INC	45,000	44,952	45,486	44,952				0			534	534	96	
25179M AV 5	DEVON ENERGY CORPORATION	..	06/20/2017	JEFFRIES & CO. INC	08/15/2017	Various	125,000	142,318	142,613	142,048		(269)		(269)			565	565	1,252	163
29273R BK 4	ENERGY TRANSFER PARTNERS LP	..	01/11/2017	BA SECURITIES	05/04/2017	MORGAN STANLEY & CO. INC	20,000	19,957	20,060	19,958		1		1			102	102	261	
391164 AJ 9	GREAT PLAINS ENERGY INCOR	..	06/21/2017	J.P. MORGAN SECURITIES INC	07/19/2017	Call 100.0000	82,000	83,851	82,000	83,838		(12)		(12)			(1,838)	(1,838)	1,975	875
42809H AG 2	AMERADA HESS CORP SENIOR CORP	..	06/20/2017	MORGAN STANLEY & CO. INC	08/11/2017	GOLDMAN SACHS & CO	50,000	48,879	48,593	48,894		15		15			(301)	(301)	806	490
42824C AU 3	HEWLETT PACKARD ENTERPRISE CO	..	02/23/2017	BA SECURITIES	06/26/2017	GOLDMAN SACHS & CO	150,000	152,218	151,767	151,746		(471)		(471)			21	21	3,220	1,782
49456B AF 8	KINDER MORGAN HOLDCO LLC	..	06/26/2017	KEY BANK	08/15/2017	Various	100,000	104,606	103,940	104,537		(69)		(69)			(596)	(596)	904	334
55336V AK 6	MPLX LP SENIOR CORP BND	..	06/20/2017	BA SECURITIES	08/15/2017	Various	75,000	76,235	75,847	76,223		(12)		(12)			(376)	(376)	1,604	1,143
723787 AM 9	PIONEER NAT RES CO SENIOR CORP.	..	06/20/2017	MIZUHO INTERNATIONAL PLC	08/15/2017	GOLDMAN SACHS & CO	50,000	53,479	53,589	53,424		(55)		(55)			164	164	1,316	977
902494 BB 8	TYSON FOODS INC SENIOR CORP	..	05/23/2017	MORGAN STANLEY & CO. INC	06/26/2017	MORGAN STANLEY & CO. INC	70,000	70,000	70,253	70,000				0			253	253	92	
98310W AP 3	WYNDHAM WORLDWIDE CORP	..	03/16/2017	J.P. MORGAN SECURITIES INC	08/03/2017	J.P. MORGAN SECURITIES INC	150,000	149,727	153,833	149,741		14		14			4,092	4,092	2,369	
24713G AA 0	DELPHI AUTOMOTIVE PLC SENIOR	D	06/05/2017	J.P. MORGAN SECURITIES INC	12/05/2017	Tax Free Exchange	45,000	46,188	46,188	46,020		(168)		(168)			168	168	776	75
3899999.	Total - Bonds - Industrial and Miscellaneous						1,312,000	1,353,259	1,356,996	1,352,103	0	(1,152)	0	(1,152)	0	0	4,893	4,893	18,428	7,396
8399998.	Total - Bonds						1,562,362	1,612,418	1,615,058	1,609,957	0	(2,457)	0	(2,457)	0	0	5,101	5,101	23,557	9,559
9999999.	Total - Bonds, Preferred and Common Stocks							1,612,418	1,615,058	1,609,957	0	(2,457)	0	(2,457)	0	0	5,101	5,101	23,557	9,559

Sch. D - Pt. 6 - Sn. 1
NONE

Sch. D - Pt. 6 - Sn. 2
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							
Wells Fargo Bank, NA	San Francisco, CA					966,176	XXX
0199998. Deposits in.....2 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX			2,110	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	968,286	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	968,286	XXX
0599999. Total Cash		XXX	XXX	0	0	968,286	XXX

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

1. January	410,293	4. April	1,268,121	7. July	2,896,273	10. October	54,819
2. February	513,982	5. May	2,098,578	8. August	2,789,190	11. November	41,453
3. March	1,219,755	6. June	2,141,828	9. September	4,086,792	12. December	968,286

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								
31846V 56 7	FIRST AMERICAN TREASURY OBLIG FUND STIFF	SD	12/26/2017			5,875		31
31846V 56 7	FIRST AMERICAN TREASURY OBLIG FUND STIFF		12/29/2017			7,300,561		39,987
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						7,306,436	0	40,018
All Other Money Market Mutual Funds								
94984B 79 3	WELLS FARGO ADV HERITAGE MONEY STIF FUND		12/29/2017			9,381		102
8699999. Total - All Other Money Market Mutual Funds						9,381	0	102
8899999. Total - Cash Equivalents						7,315,817	0	40,120

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Protection of AR policyholders			119,944	118,720
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	Statutory deposit			224,896	222,599
11. Georgia GA	B	Protection of GA policyholders			53,975	53,424
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Protection of MA policyholders			110,220	109,665
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	O	Protection of NV policyholders/workers compensation			301,682	299,319
30. New Hampshire NH	B	Protection of NH policyholders			525,530	522,232
31. New Jersey NJ						
32. New Mexico NM	B	Protection of all policyholders/protection of NM policyholders	312,028	304,113	312,028	304,113
33. New York NY						
34. North Carolina NC	B	Protection of NC policyholders			324,849	321,532
35. North Dakota ND						
36. Ohio OH	O	Protection of all policyholders	3,872,012	3,829,239		
37. Oklahoma OK						
38. Oregon OR	B	Workers compensation			125,941	124,656
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	Protection of SC policyholders			197,214	195,094
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	4,184,040	4,133,352	2,296,279	2,271,354

DETAILS OF WRITE-INS

5801.						
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	0	0

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