PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2017

OF THE CONDITION AND AFFAIRS OF THE

American Modern Select Insurance Company

NAIC Group Code 0361 (Current) 0361 (Prior) NAIC Company Code 38652 Employer's ID Number 38-2342976

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

Country of Domicile United States of America

Incorporated/Organized 08/15/1980 Commenced Business 10/01/1980

Statutory Home Office 7000 Midland Blvd., Amelia , OH, US 45102-2607
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 7000 Midland Blvd.
(Street and Number)
Amelia , OH, US 45102-2607, 800-543-2644-6232
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address P.O. Box 5323, Cincinnati , OH, US 45201-5323
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 7000 Midland Blvd.
(Street and Number)
Amelia , OH, US 45102-2607, 800-543-2644-6232
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.amig.com

Statutory Statement Contact Sandra Kaye Anglin-Caldwell, 800-543-2644-6232
(Name) (Area Code) (Telephone Number)
sanglin-caldwell@amig.com, 513-947-4560
(E-mail Address) (FAX Number)

OFFICERS

Chairman of the Board/SVP/CFO	René Gobonya	SVP / Treasurer	James Edward Hinkle III
President / CEO	Andreas Matthias Kleiner	SVP / Secretary	Charles Schuster Griffith III

OTHER

DIRECTORS OR TRUSTEES

René Gobonya	Charles Schuster Griffith III	Kenneth Leo Kuhn
James Edward Hinkle III	Andreas Matthias Kleiner	

State of Ohio
County of Clermont SS:

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

Andreas Matthias Kleiner	René Gobonya	Charles Schuster Griffith III
President / CEO	SVP / CFO	SVP / Secretary

Subscribed and sworn to before me this
day of

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	58,575,115	41.748	58,575,115	0	58,575,115	41.748
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	0	0.000	0	0	0	0.000
1.22 Issued by U.S. government sponsored agencies	20,114,311	14.336	20,114,311	0	20,114,311	14.336
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	7,548,573	5.380	7,548,573	0	7,548,573	5.380
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	589,197	0.420	589,197	0	589,197	0.420
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	0	0.000	0	0	0	0.000
1.43 Revenue and assessment obligations	0	0.000	0	0	0	0.000
1.44 Industrial development and similar obligations	0	0.000	0	0	0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	0	0.000	0	0	0	0.000
1.512 Issued or guaranteed by FNMA and FHLMC	0	0.000	0	0	0	0.000
1.513 All other	0	0.000	0	0	0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	0	0.000	0	0	0	0.000
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0	0	0	0.000
1.523 All other	0	0.000	0	0	0	0.000
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	38,645,937	27.544	38,645,937	0	38,645,937	27.544
2.2 Unaffiliated non-U.S. securities (including Canada)	10,748,180	7.660	10,748,180	0	10,748,180	7.660
2.3 Affiliated securities	0	0.000	0	0	0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	0	0.000	0	0	0	0.000
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0	0	0	0.000
3.22 Unaffiliated	0	0.000	0	0	0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0	0	0	0.000
3.32 Unaffiliated	0	0.000	0	0	0	0.000
3.4 Other equity securities:						
3.41 Affiliated	0	0.000	0	0	0	0.000
3.42 Unaffiliated	0	0.000	0	0	0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0	0	0	0.000
3.52 Unaffiliated	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development	0	0.000	0	0	0	0.000
4.2 Agricultural	0	0.000	0	0	0	0.000
4.3 Single family residential properties	0	0.000	0	0	0	0.000
4.4 Multifamily residential properties	0	0.000	0	0	0	0.000
4.5 Commercial loans	0	0.000	0	0	0	0.000
4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company	0	0.000	0	0	0	0.000
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
6. Contract loans	0	0.000	0	0	0	0.000
7. Derivatives	0	0.000	0	0	0	0.000
8. Receivables for securities	45,683	0.033	45,683	0	45,683	0.033
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	4,039,576	2.879	4,039,576	0	4,039,576	2.879
11. Other invested assets	0	0.000	0	0	0	0.000
12. Total invested assets	140,306,573	100.000	140,306,573	0	140,306,573	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year			150,496,040
2.	Cost of bonds and stocks acquired, Part 3, Column 7			94,969,997
3.	Accrual of discount			75,382
4.	Unrealized valuation increase (decrease):			
	4.1. Part 1, Column 12	26,129		
	4.2. Part 2, Section 1, Column 15	0		
	4.3. Part 2, Section 2, Column 13	0		
	4.4. Part 4, Column 11	32,100		58,229
5.	Total gain (loss) on disposals, Part 4, Column 19			(18,228)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7			108,794,279
7.	Deduct amortization of premium			517,854
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1. Part 1, Column 15	0		
	8.2. Part 2, Section 1, Column 19	0		
	8.3. Part 2, Section 2, Column 16	0		
	8.4. Part 4, Column 15	0		0
9.	Deduct current year's other than temporary impairment recognized:			
	9.1. Part 1, Column 14	0		
	9.2. Part 2, Section 1, Column 17	0		
	9.3. Part 2, Section 2, Column 14	0		
	9.4. Part 4, Column 13	47,972		47,972
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)			136,221,315
11.	Deduct total nonadmitted amounts			0
12.	Statement value at end of current period (Line 10 minus Line 11)			136,221,315

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	58,575,115	58,107,119	58,669,663	57,304,000
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3.	Other Countries	7,548,573	7,648,415	7,747,711	7,355,000
	4.	Totals	66,123,688	65,755,534	66,417,374	64,659,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	589,197	639,659	594,981	575,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	0	0	0	0
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	20,114,311	19,667,356	20,110,699	20,000,000
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8.	United States	38,645,937	39,211,847	39,405,103	37,829,000
	9.	Canada	3,690,948	3,880,842	3,698,683	3,620,000
	10.	Other Countries	7,057,233	7,048,990	7,072,069	6,975,000
	11.	Totals	49,394,118	50,141,679	50,175,855	48,424,000
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	136,221,314	136,204,228	137,298,909	133,658,000
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	0	0	0	
	22.	Other Countries	0	0	0	
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	0	0	0	
	26.	Total Stocks	0	0	0	
	27.	Total Bonds and Stocks	136,221,314	136,204,228	137,298,909	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	4,966,544	43,905,840	8,700,902	4,759,435	1,208,940	XXX	63,541,661	45.0	56,745,623	37.2	63,541,661	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	4,966,544	43,905,840	8,700,902	4,759,435	1,208,940	XXX	63,541,661	45.0	56,745,623	37.2	63,541,661	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	2,767,918	1.8	0	0
2.2 NAIC 2	0	4,547,610	1,571,019	0	1,429,943	XXX	7,548,572	5.3	6,676,545	4.4	4,769,386	2,779,186
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	1,101,263	0.7	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	4,547,610	1,571,019	0	1,429,943	XXX	7,548,572	5.3	10,545,726	6.9	4,769,386	2,779,186
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	589,197	0	0	XXX	589,197	0.4	591,502	0.4	589,197	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	589,197	0	0	XXX	589,197	0.4	591,502	0.4	589,197	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	0	17,000,617	3,113,694	0	0	XXX	20,114,311	14.2	25,540,631	16.7	20,114,311	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	0	17,000,617	3,113,694	0	0	XXX	20,114,311	14.2	25,540,631	16.7	20,114,311	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 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	3,235,565	4,356,021	3,828,064	58,398	2,806,705	XXX	14,284,753	10.1	17,701,574	11.6	12,061,740	2,223,013
6.2 NAIC 2	1,639,258	18,420,869	10,262,819	0	1,708,507	XXX	32,031,453	22.7	36,855,489	24.1	26,863,111	5,168,342
6.3 NAIC 3	0	0	2,277,911	0	0	XXX	2,277,911	1.6	4,678,628	3.1	1,575,274	702,637
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	4,874,823	22,776,890	16,368,794	58,398	4,515,212	XXX	48,594,117	34.4	59,235,691	38.8	40,500,125	8,093,992
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	800,000	XXX	800,000	0.6	0	0.0	800,000	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	800,000	XXX	800,000	0.6	0	0.0	800,000	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 8,202,109	65,262,478	16,231,857	4,817,833	4,015,645	0	98,529,922	69.8	XXX	XXX	96,306,909	2,223,013
10.2 NAIC 2	(d) 1,639,258	22,968,479	11,833,838	0	3,938,450	0	40,380,025	28.6	XXX	XXX	32,432,497	7,947,528
10.3 NAIC 3	(d) 0	0	2,277,911	0	0	0	2,277,911	1.6	XXX	XXX	1,575,274	702,637
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	9,841,367	88,230,957	30,343,606	4,817,833	7,954,095	0	(b) 141,187,858	100.0	XXX	XXX	130,314,680	10,873,178
10.8 Line 10.7 as a % of Col. 7	7.0	62.5	21.5	3.4	5.6	0.0	100.0	XXX	XXX	XXX	92.3	7.7
11. Total Bonds Prior Year												
11.1 NAIC 1	3,930,948	81,301,324	11,865,162	3,542,444	2,707,370	0	XXX	XXX	103,347,248	67.7	99,357,321	3,989,927
11.2 NAIC 2	0	23,848,829	13,900,513	0	5,782,692	0	XXX	XXX	43,532,034	28.5	36,649,861	6,882,173
11.3 NAIC 3	0	2,736,888	1,829,879	0	1,213,124	0	XXX	XXX	5,779,891	3.8	5,076,842	703,049
11.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.7 Totals	3,930,948	107,887,041	27,595,554	3,542,444	9,703,186	0	XXX	XXX	(b) 152,659,173	100.0	141,084,024	11,575,149
11.8 Line 11.7 as a % of Col. 9	2.6	70.7	18.1	2.3	6.4	0	XXX	XXX	100.0	XXX	92.4	7.6
12. Total Publicly Traded Bonds												
12.1 NAIC 1	8,202,109	63,039,465	16,231,857	4,817,833	4,015,645	0	96,306,909	68.2	99,357,321	65.1	96,306,909	XXX
12.2 NAIC 2	1,639,258	19,669,208	8,355,196	0	2,768,835	0	32,432,497	23.0	36,649,861	24.0	32,432,497	XXX
12.3 NAIC 3	0	0	1,575,274	0	0	0	1,575,274	1.1	5,076,842	3.3	1,575,274	XXX
12.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.7 Totals	9,841,367	82,708,673	26,162,327	4,817,833	6,784,480	0	130,314,680	92.3	141,084,024	92.4	130,314,680	XXX
12.8 Line 12.7 as a % of Col. 7	7.6	63.5	20.1	3.7	5.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	7.0	58.6	18.5	3.4	4.8	0.0	92.3	XXX	XXX	XXX	92.3	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	0	2,223,013	0	0	0	0	2,223,013	1.6	3,989,927	2.6	XXX	2,223,013
13.2 NAIC 2	0	3,299,271	3,478,642	0	1,169,615	0	7,947,528	5.6	6,882,173	4.5	XXX	7,947,528
13.3 NAIC 3	0	0	702,637	0	0	0	702,637	0.5	703,049	0.5	XXX	702,637
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Totals	0	5,522,284	4,181,279	0	1,169,615	0	10,873,178	7.7	11,575,149	7.6	XXX	10,873,178
13.8 Line 13.7 as a % of Col. 7	0.0	50.8	38.5	0.0	10.8	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.0	3.9	3.0	0.0	0.8	0.0	7.7	XXX	XXX	XXX	XXX	7.7

(a) Includes $ 10,873,180 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 $ 4,966,544 ; 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 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	4,966,544	43,905,840	8,700,902	4,759,435	1,208,940	XXX	63,541,661	45.0	56,745,623	37.2	63,541,661	0
1.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	4,966,544	43,905,840	8,700,902	4,759,435	1,208,940	XXX	63,541,661	45.0	56,745,623	37.2	63,541,661	0
2. All Other Governments												
2.1 Issuer Obligations	0	4,547,610	1,571,019	0	1,429,943	XXX	7,548,572	5.3	10,545,726	6.9	4,769,386	2,779,186
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	0	4,547,610	1,571,019	0	1,429,943	XXX	7,548,572	5.3	10,545,726	6.9	4,769,386	2,779,186
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	0	0	589,197	0	0	XXX	589,197	0.4	591,502	0.4	589,197	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	0	0	589,197	0	0	XXX	589,197	0.4	591,502	0.4	589,197	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	0	17,000,617	3,113,694	0	0	XXX	20,114,311	14.2	25,540,631	16.7	20,114,311	0
5.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 Totals	0	17,000,617	3,113,694	0	0	XXX	20,114,311	14.2	25,540,631	16.7	20,114,311	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	4,874,823	22,776,890	16,368,794	58,398	4,515,212	XXX	48,594,117	34.4	59,235,691	38.8	40,500,124	8,093,993
6.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 Totals	4,874,823	22,776,890	16,368,794	58,398	4,515,212	XXX	48,594,117	34.4	59,235,691	38.8	40,500,124	8,093,993
7. Hybrid Securities												
7.1 Issuer Obligations	0	0	0	0	800,000	XXX	800,000	0.6	0	0.0	800,000	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 Totals	0	0	0	0	800,000	XXX	800,000	0.6	0	0.0	800,000	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	9,841,367	88,230,957	30,343,606	4,817,833	7,954,095	XXX	141,187,858	100.0	XXX	XXX	130,314,679	10,873,179
10.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	9,841,367	88,230,957	30,343,606	4,817,833	7,954,095	0	141,187,858	100.0	XXX	XXX	130,314,679	10,873,179
10.7 Line 10.6 as a % of Col. 7	7.0	62.5	21.5	3.4	5.6	0.0	100.0	XXX	XXX	XXX	92.3	7.7
11. Total Bonds Prior Year												
11.1 Issuer Obligations	3,930,948	107,887,041	27,595,554	3,542,444	9,703,186	XXX	XXX	XXX	152,659,173	100.0	141,084,024	11,575,149
11.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
11.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
11.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
11.6 Totals	3,930,948	107,887,041	27,595,554	3,542,444	9,703,186	0	XXX	XXX	152,659,173	100.0	141,084,024	11,575,149
11.7 Line 11.6 as a % of Col. 9	2.6	70.7	18.1	2.3	6.4	0	XXX	XXX	100	XXX	92.4	7.6
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	9,841,367	82,708,673	26,162,326	4,817,833	6,784,480	XXX	130,314,679	92.3	141,084,024	92.4	130,314,679	XXX
12.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
12.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
12.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
12.6 Totals	9,841,367	82,708,673	26,162,326	4,817,833	6,784,480	0	130,314,679	92.3	141,084,024	92.4	130,314,679	XXX
12.7 Line 12.6 as a % of Col. 7	7.6	63.5	20.1	3.7	5.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	7.0	58.6	18.5	3.4	4.8	0.0	92.3	XXX	XXX	XXX	92.3	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	0	5,522,284	4,181,280	0	1,169,615	XXX	10,873,179	7.7	11,575,149	7.6	XXX	10,873,179
13.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
13.6 Totals	0	5,522,284	4,181,280	0	1,169,615	0	10,873,179	7.7	11,575,149	7.6	XXX	10,873,179
13.7 Line 13.6 as a % of Col. 7	0.0	50.8	38.5	0.0	10.8	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.0	3.9	3.0	0.0	0.8	0.0	7.7	XXX	XXX	XXX	XXX	7.7

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	2,163,133	2,163,133	0	0	0
2. Cost of short-term investments acquired	4,963,040	4,963,040	0	0	0
3. Accrual of discount	3,505	3,505	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	2,163,134	2,163,134	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,966,544	4,966,544	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	4,966,544	4,966,544	0	0	0

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION 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	0	0	0
2. Cost of cash equivalents acquired	37,738,962	6,245,348	31,493,614	0
3. Accrual of discount	2,556	2,556	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	(29)	(10)	(19)	0
6. Deduct consideration received on disposals	34,278,521	6,247,894	28,030,627	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,462,968	0	3,462,968	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,462,968	0	3,462,968	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-FP-8	UNITED STATES TREASURY SENIOR GOVT BND				1	1,465,313	132.8920	1,328,920	1,000,000	1,391,301	0	(25,885)	0	0	5.375	1.975	FA	20,302	53,750	01/30/2015	02/15/2031
912810-PU-6	UNITED STATES TREASURY GOVT BND				1	3,393,262	137.1320	3,428,300	2,500,000	3,368,133	0	(25,129)	0	0	5.000	2.688	MN	16,229	125,000	04/03/2017	05/15/2037
912810-QV-3	UNITED STATES TREASURY GOVT IBND				1	1,016,172	110.3220	1,103,224	1,000,000	1,059,174	21,213	1,155	0	0	0.750	0.887	FA	3,092	8,069	04/28/2016	02/15/2042
912810-RZ-3	UNITED STATES TREASURY SENIORGOVTBND				1	149,766	100.1690	150,254	150,000	149,766	0	1	0	0	2.750	2.758	MN	536	0	12/01/2017	11/15/2047
912828-2N-9	UNITED STATES TREASURY SENIOR GOVT BND				1	608,570	98.8310	592,986	600,000	608,210	0	(360)	0	0	2.125	1.903	JJ	5,336	0	09/07/2017	07/31/2024
912828-2S-8	UNITED STATES TREASURY SENIOR GOVT BND				1	995,586	97.5290	975,290	1,000,000	995,864	0	278	0	0	1.625	1.718	FA	5,521	0	09/01/2017	08/31/2022
912828-2Z-2	UNITED STATES TREASURY SENIOR GOVT BND				1	1,396,445	99.1130	1,387,582	1,400,000	1,396,644	0	199	0	0	1.625	1.713	AO	4,875	0	10/31/2017	10/15/2020
912828-3C-2	UNITED STATES TREASURY SENIOR GOVT BND				1	3,988,594	99.1420	3,965,680	4,000,000	3,988,871	0	278	0	0	2.000	2.061	AO	13,702	0	11/16/2017	10/31/2022
912828-3D-0	UNITED STATES TREASURY SENIOR GOVT BND				1	7,107,820	99.5390	7,067,269	7,100,000	7,107,692	0	(128)	0	0	2.250	2.233	AO	27,361	0	11/16/2017	10/31/2024
912828-3F-5	UNITED STATES TREASURY SENIOR GOVT BND				1	984,883	98.6070	986,070	1,000,000	985,000	0	117	0	0	2.250	2.422	MN	2,921	0	11/30/2017	11/15/2027
912828-F3-9	UNITED STATES TREASURY GOVT BND	SD			1	4,943,019	99.7830	4,908,326	4,919,000	4,927,641	0	(4,845)	0	0	1.750	1.647	MS	21,994	86,083	10/07/2014	09/30/2019
912828-G9-5	UNITED STATES TREASURY GOVT BND				1	3,406,924	99.4800	3,332,580	3,350,000	3,373,425	0	(11,508)	0	0	1.625	1.269	JD	150	54,438	01/14/2015	12/31/2019
912828-L9-9	UNITED STATES TREASURY SENIOR GOVT BND				1	295,008	98.3870	295,161	300,000	297,043	0	1,011	0	0	1.375	1.734	AO	706	4,125	12/17/2015	10/31/2020
912828-L9-9	UNITED STATES TREASURY SENIOR GOVT BND	SD			1	98,336	98.3870	98,387	100,000	99,014	0	337	0	0	1.375	1.734	AO	236	1,375	12/17/2015	10/31/2020
912828-M8-0	UNITED STATES TREASURY SENIOR GOVT BND				1	4,967,537	99.0960	4,954,800	5,000,000	4,967,847	0	310	0	0	2.000	2.139	MN	8,791	0	12/13/2017	11/30/2022
912828-N4-8	UNITED STATES TREASURY GOVT BND				1	1,120,965	99.3160	1,087,510	1,095,000	1,111,095	0	(5,238)	0	0	1.750	1.249	JD	53	19,163	02/03/2016	12/31/2020
912828-P8-7	UNITED STATES TREASURY SENIOR GOVT BND				1	2,005,308	97.2500	1,979,038	2,035,000	2,015,876	0	5,874	0	0	1.125	1.430	FA	7,779	22,894	03/14/2016	02/28/2021
912828-S7-6	UNITED STATES TREASURY GOVT BND				1	541,181	96.7220	522,299	540,000	540,856	0	(233)	0	0	1.125	1.080	JJ	2,542	6,075	08/03/2016	07/31/2021
912828-T6-7	UNITED STATES TREASURY SENIOR GOVT BND				1	3,518,212	96.8900	3,458,973	3,570,000	3,529,565	0	10,144	0	0	1.250	1.555	AO	7,643	44,625	11/18/2016	10/31/2021
912828-U8-1	UNITED STATES TREASURY SENIOR GOVT BND				1	451,582	99.5080	447,786	450,000	451,306	0	(276)	0	0	2.000	1.924	JD	25	9,000	02/02/2017	12/31/2021
912828-W5-5	UNITED STATES TREASURY SENIOR GOVT BND				1	3,028,205	98.9230	2,997,367	3,030,000	3,028,511	0	306	0	0	1.875	1.887	FA	19,304	24,375	10/04/2017	02/28/2022
912828-W6-3	UNITED STATES TREASURY SENIOR GOVT BND				1	2,316,711	99.3950	2,286,085	2,300,000	2,312,815	0	(3,897)	0	0	1.625	1.367	MS	11,151	18,688	04/21/2017	03/15/2020
912828-W8-9	UNITED STATES TREASURY SENIOR GOVT BND				1	919,504	98.8710	904,670	915,000	918,903	0	(601)	0	0	1.875	1.770	MS	4,383	8,578	04/20/2017	03/31/2022
912828-X4-7	UNITED STATES TREASURY SENIOR GOVT BND				1	150,393	98.8130	148,220	150,000	150,342	0	(50)	0	0	1.875	1.820	AO	482	1,406	04/28/2017	04/30/2022
912828-X9-6	UNITED STATES TREASURY SENIOR GOVT BND				1	4,605,195	99.0420	4,555,932	4,600,000	4,604,200	0	(996)	0	0	1.500	1.461	MN	8,959	34,500	06/09/2017	05/15/2020
912828-XR-6	UNITED STATES TREASURY SENIOR GOVT BND				1	450,738	98.2550	442,147	450,000	450,663	0	(76)	0	0	1.750	1.715	MN	692	3,938	06/14/2017	05/31/2022
912828-XU-9	UNITED STATES TREASURY SENIOR GOVT BND				1	4,744,434	98.9950	4,702,263	4,750,000	4,745,358	0	924	0	0	1.500	1.541	JD	3,328	35,625	07/03/2017	06/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						58,669,663	XXX	58,107,119	57,304,000	58,575,115	21,213	(58,288)	0	0	XXX	XXX	XXX	198,093	561,707	XXX	XXX
0599999. Total - U.S. Government Bonds						58,669,663	XXX	58,107,119	57,304,000	58,575,115	21,213	(58,288)	0	0	XXX	XXX	XXX	198,093	561,707	XXX	XXX
195325-BN-4	REPUBLIC OF COLOMBIA GOVT BND		D		2FE	1,237,275	105.5000	1,234,350	1,170,000	1,203,030	0	(8,642)	0	0	4.375	3.518	JJ	24,030	51,188	10/17/2013	07/12/2021
195325-DL-6	REPUBLIC OF COLOMBIA SENIOR GOVT BND		D		2FE	960,925	101.8750	967,813	950,000	960,645	0	(280)	0	0	3.875	3.728	AO	6,749	27,609	08/03/2017	04/25/2027
200447-AD-2	COM FED ELCTRICI SENIOR CORP BND 144A		D	1	2FE	611,900	106.5000	639,000	600,000	610,374	0	(1,515)	0	0	4.875	4.537	JJ	13,488	29,250	08/09/2016	01/15/2024
344593-AB-4	FONDO MIVIVIENDA SA SENIOR CORP BND 144A		D	1	2FE	997,000	100.5000	1,005,000	1,000,000	999,198	0	618	0	0	3.375	3.441	AO	8,344	33,750	04/15/2014	04/02/2019
59284M-AD-6	MEXICO CITY AIRPORT TRUST SECURED CORP BND 144A		D	1	2FE	847,696	98.9790	841,324	850,000	847,676	0	(19)	0	0	5.500	5.519	JJ	13,116	0	09/13/2017	07/31/2047
698299-AX-2	PANAMA REPUBLIC GOVT BND		D		2FE	1,436,400	105.5000	1,266,000	1,200,000	1,273,403	0	(34,158)	0	0	5.200	2.174	JJ	26,173	62,400	01/04/2013	01/30/2020
716540-AZ-5	PETROLEOS MEXICANOS CORP BND		D		2FE	68,900	103.1250	67,031	65,000	68,658	0	(70)	0	0	6.500	6.048	JD	340	4,225	02/07/2014	06/02/2041
718286-CB-1	REPUBLIC OF PHILIPPINES SENIOR GOVT BND		D		2FE	191,500	99.3750	198,750	200,000	191,670	0	170	0	0	3.700	3.970	FA	3,063	3,700	03/08/2017	02/02/2042
77586R-AC-4	ROMANIA GOVERNMENT BOND GOVT BND 144A MTN		D		2FE	324,063	129.0000	322,500	250,000	321,939	0	(1,480)	0	0	6.125	4.282	JJ	6,763	15,313	07/15/2016	01/22/2044
91086Q-BA-5	MEXICAN BONOS SENIOR CORP BND MTN		D		2FE	1,072,053	103.4250	1,106,648	1,070,000	1,071,980	0	(432)	0	0	3.625	3.577	MS	11,421	38,788	01/26/2016	03/15/2022
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						7,747,712	XXX	7,648,416	7,355,000	7,548,573	0	(45,808)	0	0	XXX	XXX	XXX	113,487	266,223	XXX	XXX
1099999. Total - All Other Government Bonds						7,747,712	XXX	7,648,416	7,355,000	7,548,573	0	(45,808)	0	0	XXX	XXX	XXX	113,487	266,223	XXX	XXX
13063B-N8-1	CALIFORNIA STATE OF MUNITAX BND GO			2	1FE	594,981	111.2450	639,659	575,000	589,197	0	(2,305)	0	0	4.988	4.463	AO	7,170	28,681	05/19/2015	04/01/2039
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						594,981	XXX	639,659	575,000	589,197	0	(2,305)	0	0	XXX	XXX	XXX	7,170	28,681	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						594,981	XXX	639,659	575,000	589,197	0	(2,305)	0	0	XXX	XXX	XXX	7,170	28,681	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3130A5-R3-5	FEDERAL HOME LOAN BANKS SENIOR AGENCY BND				1	3,119,131	102.3900	3,071,706	3,000,000	3,113,694	0	(5,437)	0	0	2.875	2.318	JD	4,313	43,125	08/09/2017	06/13/2025
3135G0-K6-9	FNMA AGENCY BND				1	8,012,073	97.3190	7,785,520	8,000,000	8,008,491	0	(2,472)	0	0	1.250	1.218	MN	15,278	100,000	07/14/2016	05/06/2021
3135G0-Q8-9	FNMA SENIOR AGENCY BND				1	4,995,215	97.2410	4,862,050	5,000,000	4,996,321	0	957	0	0	1.375	1.395	AO	16,042	68,750	11/04/2016	10/07/2021
3137EA-DM-8	FHLMC UNSECURED AGENCY BND				1	3,984,280	98.7020	3,948,080	4,000,000	3,995,805	0	2,355	0	0	1.250	1.311	AO	12,361	50,000	12/26/2012	10/02/2019
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						20,110,699	XXX	19,667,356	20,000,000	20,114,311	0	(4,597)	0	0	XXX	XXX	XXX	47,994	261,875	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						20,110,699	XXX	19,667,356	20,000,000	20,114,311	0	(4,597)	0	0	XXX	XXX	XXX	47,994	261,875	XXX	XXX
00130H-BT-1	AES CORPORATION (THE) SENIOR CORP BND			1	3FE	864,000	102.1250	919,125	900,000	876,786	0	3,633	0	0	4.875	5.435	MN	5,606	43,875	03/21/2014	05/15/2023
00206R-CQ-3	AT&T INC SENIOR CORP BND			1	2FE	71,087	97.8200	73,365	75,000	71,237	0	58	0	0	4.750	5.086	MN	455	3,563	05/18/2015	05/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00206R-DH-2	AT&T INC SENIOR CORP BND			1	2FE	48,898	103.4810	51,741	50,000	48,935	0	21	0	0	5.150	5.307	MS	758	2,575	03/21/2016	03/15/2042
024836-AC-2	AMERICAN CAMPUS COMMUNITIES OP SENIOR CORP BND			1	2FE	1,711,304	101.9640	1,712,995	1,680,000	1,699,252	0	(6,862)	0	0	3.350	2.899	AO	14,070	56,280	04/01/2016	10/01/2020
03027X-AC-4	AMERICAN TOWER CORPORATION SENIOR CORP BND			1	2FE	153,843	101.1080	151,662	150,000	151,251	0	(1,084)	0	0	3.400	2.641	FA	1,927	5,100	07/31/2015	02/15/2019
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CORP BND			1	1FE	406,268	100.5860	402,344	400,000	405,791	0	(477)	0	0	2.650	2.143	FA	4,417	0	09/27/2017	02/01/2021
037833-DG-2	APPLE INC SENIORCORPBND			1	1FE	691,544	102.8110	719,677	700,000	691,564	0	20	0	0	3.750	3.818	MN	3,500	0	11/15/2017	11/13/2047
09062X-AC-7	BIOGEN IDEC INC SENIOR CORP BND			1	2FE	364,241	101.4440	370,271	365,000	364,576	0	149	0	0	2.900	2.945	MS	3,117	10,585	09/10/2015	09/15/2020
101137-AK-3	BOSTON SCIENTIFIC CORPORATION CORP BND			1	2FE	1,127,860	106.6620	1,066,620	1,000,000	1,059,305	0	(27,821)	0	0	6.000	2.979	JJ	27,667	60,000	06/19/2015	01/15/2020
11134L-AC-3	BROADCOM CORPORATION/BROADCOM SENIOR CORP BND 144A			1	2FE	495,160	99.1360	495,680	500,000	495,247	0	87	0	0	3.000	3.253	JJ	6,917	0	12/01/2017	01/15/2022
11134L-AG-4	BROADCOM CORPORATION/BROADCOM SENIOR CORP BND 144A			1	2FE	414,628	98.6530	394,612	400,000	413,941	0	(687)	0	0	3.875	3.413	JJ	7,147	7,578	06/21/2017	01/15/2027
11271R-AA-7	BROOKFIELD FINANCE LLC SENIOR CORP BND			1	1FE	1,997,346	103.4810	2,069,620	2,000,000	1,997,672	0	326	0	0	4.000	4.021	AO	20,000	44,667	03/16/2017	04/01/2024
125896-BN-9	CMS ENERGY CO SENIOR CORP BND			1	2FE	1,082,918	116.9290	1,064,054	910,000	1,072,604	0	(3,702)	0	0	4.875	3.781	MS	14,788	44,363	02/09/2015	03/01/2044
15089Q-AD-6	CELANESE HLDGS SENIOR CORP BND				2FE	294,000	106.4150	319,245	300,000	295,750	0	757	0	0	4.625	4.957	MS	4,085	13,875	08/13/2015	11/15/2022
161175-AX-2	CHARTER COMMUNICATIONS HOLDING SECURED CORP BOND			1	2FE	2,043,208	101.7850	2,035,700	2,000,000	2,030,676	4,916	(11,740)	0	0	3.579	2.933	JJ	31,416	71,580	12/06/2016	07/23/2020
166764-AY-6	CHEVRON CORP SENIOR CORP BND			1	1FE	1,322,482	100.5800	1,332,684	1,325,000	1,323,444	0	516	0	0	2.419	2.462	MN	3,917	32,052	03/01/2016	11/17/2020
177376-AE-0	CITRIX SYSTEMS INC. SENIORCORPBND			1	3FE	698,474	101.7850	712,495	700,000	698,488	0	14	0	0	4.500	4.527	JD	4,025	0	11/13/2017	12/01/2027
207597-EF-8	CONNECTICUT LIGHT AND POWER CO SECURED CORP BND			1	1FE	203,670	99.1570	203,272	205,000	204,287	0	131	0	0	2.500	2.574	JJ	2,363	5,125	01/08/2013	01/15/2023
20826F-AQ-9	CONOCOPHILLIPS CO SENIOR CORP BND			1	1FE	244,902	113.2860	277,551	245,000	244,919	0	8	0	0	4.950	4.955	MS	3,571	12,128	03/03/2016	03/15/2026
210518-CQ-7	CONSUMER ENERGY CORP BND				1FE	1,258,440	102.3790	1,152,789	1,126,000	1,156,331	0	(42,618)	0	0	5.650	1.767	MS	18,732	63,619	07/24/2015	09/15/2018
210518-CX-2	CONSUMER ENERGY SENIOR SECURED CORP BND			1	1FE	198,274	108.4980	216,996	200,000	198,274	0	0	0	0	4.350	4.394	FA	2,924	8,700	08/11/2014	08/31/2064
22966R-AC-0	CUBESMART LP SENIOR CORP BND			1	2FE	264,298	102.6130	271,924	265,000	264,432	0	60	0	0	4.000	4.032	MN	1,354	10,600	10/19/2015	11/15/2025
25466A-AG-6	DISCOVER BANK/GREENWOOD DE SENIOR CORP BND			2	2FE	1,509,090	101.0720	1,516,080	1,500,000	1,505,175	0	(2,095)	0	0	3.100	2.947	JD	3,488	46,500	01/29/2016	06/04/2020
29250R-AN-6	ENBRIDGE ENERGY PRTNRS LP CORP BND			1	2FE	419,580	101.2570	364,525	360,000	364,151	0	(14,342)	0	0	6.500	2.416	AO	4,940	23,400	12/27/2013	04/15/2018
29379V-AU-7	ENTERPRISE PRODUCTS OPERATING CORP BND			1	2FE	1,152,134	104.6650	1,098,983	1,050,000	1,097,588	0	(10,726)	0	0	4.050	2.876	FA	16,065	42,525	07/31/2012	02/15/2022
33582V-AB-4	FIRST NIAGARA FINANCIAL GROUP CORP BND			1	2FE	1,134,880	109.0230	1,090,230	1,000,000	1,043,437	0	(18,236)	0	0	6.750	4.660	MS	19,125	67,500	06/06/2012	03/19/2020
345370-CQ-1	FORD MOTOR COMPANY SENIOR CORP BND				2FE	261,131	101.6230	274,382	270,000	261,732	0	164	0	0	4.750	4.965	JJ	5,914	12,825	02/28/2014	01/15/2043
345397-VU-4	FORD MOTOR CREDIT COMPANY LLC CORP BND				2FE	490,575	109.8590	472,394	430,000	458,025	0	(7,145)	0	0	5.875	3.910	FA	10,456	25,263	01/31/2013	08/02/2021
37045X-AW-6	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP BND			1	2FE	561,462	101.2630	567,073	560,000	561,252	0	(210)	0	0	3.450	3.392	AO	4,347	19,320	03/15/2017	04/10/2022
49456B-AB-7	KINDER MORGAN HOLDCO LLC SECURED CORP BND 144A			1	2FE	1,873,604	110.4630	1,877,871	1,700,000	1,855,923	0	(17,681)	0	0	5.625	3.798	MN	12,219	95,625	04/07/2017	11/15/2023
49456B-AE-1	KINDER MORGAN HOLDCO LLC SENIOR CORP BND			1	2FE	477,332	100.8760	474,117	470,000	473,066	0	(1,610)	0	0	3.050	2.683	JD	1,195	14,335	04/09/2015	12/01/2019
50076Q-AX-4	KRAFT FOODS GROUP INC SENIOR CORP BND			1	2FE	607,895	102.5780	512,890	500,000	513,729	0	(21,020)	0	0	6.125	1.814	FA	10,889	30,625	05/10/2013	08/23/2018
501044-DE-8	KROGER CO (THE) SENIOR CORP BND			1	2FE	466,755	93.4350	467,175	500,000	468,352	0	1,597	0	0	2.650	3.493	AO	2,797	6,625	06/21/2017	10/15/2026
50540R-AT-9	LABORATORY CORP OF AMER HLDGS SENIOR CORP BND			1	2FE	598,650	100.0120	600,072	600,000	598,714	0	64	0	0	3.250	3.286	MS	6,988	0	08/15/2017	09/01/2024
617446-6Q-7	MORGAN STANLEY CORP BND MTN				1FE	117,884	101.0900	101,090	100,000	101,077	0	(4,308)	0	0	6.625	2.221	AO	1,656	6,625	12/17/2013	04/01/2018
61746B-EG-7	MORGAN STANLEY SENIOR CORP BND			1	1FE	345,905	109.7790	384,227	350,000	345,970	0	65	0	0	4.375	4.446	JJ	6,763	7,741	01/18/2017	01/22/2047
63946B-AD-2	NBCUNIVERSAL MEDIA LLC CORP BND			1	1FE	221,045	106.5520	213,104	200,000	206,313	0	(2,552)	0	0	5.150	3.721	AO	1,745	10,300	08/22/2011	04/30/2020
63946B-AH-3	NBCUNIVERSAL MEDIA LLC SENIOR CORP BND			1	1FE	86,575	100.9860	85,838	85,000	86,065	0	(195)	0	0	2.875	2.608	JJ	1,127	2,444	04/22/2015	01/15/2023
651229-AU-0	NEWELL RUBBERMAID INC SENIOR CORP BND			1	2FE	1,297,855	101.0770	1,314,001	1,300,000	1,298,570	0	412	0	0	3.150	3.186	AO	10,238	40,950	03/18/2016	04/01/2021
668444-AC-6	NORTHWESTERN UNV SENIOR CORP BND			1	1FE	267,405	121.3320	303,330	250,000	265,968	0	(414)	0	0	4.643	4.204	JD	967	11,608	04/17/2014	12/01/2044
68389X-BL-8	ORACLE CORPORATION SENIOR CORP BND			1	1FE	497,075	98.7930	493,964	500,000	497,172	0	96	0	0	2.400	2.507	MS	3,533	0	10/18/2017	09/15/2023
69352P-AJ-2	PPL CAPITAL FUNDING LLC SENIOR CORP BND			1	2FE	254,255	116.7400	291,850	250,000	253,998	0	(77)	0	0	5.000	4.890	MS	3,681	12,500	04/02/2014	03/15/2044
71951Q-AA-0	PHYSICIANS REALTY LP SENIOR CORP BND			1	2FE	901,368	101.8080	916,272	900,000	901,284	0	(84)	0	0	4.300	4.281	MS	11,395	20,210	03/02/2017	03/15/2027
744448-CH-2	PUBLIC SERVICE COMPANY OF COLO CORP BND			1	1FE	796,296	99.2670	794,139	800,000	797,949	0	364	0	0	2.500	2.553	MS	5,889	20,000	03/19/2013	03/15/2023
744533-BK-5	PUBLIC SERVICE CO OF OKLAHOMA CORP BND			1	2FE	281,060	104.8540	262,135	250,000	263,025	0	(6,575)	0	0	5.150	2.351	JD	1,073	12,875	03/10/2015	12/01/2019
74456Q-BE-5	PUBLIC SERVICE ELECTRIC AND GA SECURED CORP BND MTN			1	1FE	2,025,105	100.1140	1,969,242	1,967,000	1,978,157	0	(17,839)	0	0	2.300	1.376	MS	13,321	45,241	04/29/2015	09/15/2018
78444F-AF-3	SLG OPERAT PART SENIOR CORP BND			1	2FE	251,876	99.6570	250,139	251,000	251,840	0	(36)	0	0	3.250	3.173	AO	1,949	0	10/06/2017	10/15/2022
785592-AJ-5	SABINE PASS LIQUEFACTION LLC SECURED CORP BND			1	2FE	1,254,938	111.0740	1,277,351	1,150,000	1,243,595	0	(11,342)	0	0	5.750	4.227	MN	8,449	66,125	02/23/2017	05/15/2024
86765B-AT-6	SUNOCO LOGISTICS PARTNERS LP SENIOR CORP BND			1	2FE	1,392,240	97.8270	1,428,274	1,460,000	1,398,530	0	5,807	0	0	3.900	4.499	JJ	26,256	57,415	11/30/2016	07/15/2026
88732J-AL-2	TIME WARNER CABLE INC CORP BND				2FE	591,340	102.2220	511,110	500,000	511,383	0	(22,404)	0	0	6.750	2.148	JJ	16,875	33,750	04/24/2014	07/01/2018
88732J-BA-5	TIME WARNER CABLE INC CORP BND			1	2FE	927,837	102.8170	925,353	900,000	918,745	0	(5,095)	0	0	4.000	3.350	MS	12,000	36,000	03/08/2016	09/01/2021
90131H-AY-1	21ST CENTURY FOX AMERICA INC SENIOR CORP BND				2FE	257,980	128.1520	256,304	200,000	246,561	0	(4,320)	0	0	7.430	4.219	AO	3,715	14,860	04/06/2015	10/01/2026
927804-FM-1	VIRGINIA ELECTRIC AND POWER CO SENIOR CORP BND			1	2FE	249,345	99.9800	249,949	250,000	249,995	0	134	0	0	1.200	1.254	JJ	1,383	3,000	01/03/2013	01/15/2018
927804-FR-0	VIRGINIA ELECTRIC AND POWER CO SENIOR SORP BND			1	1FE	923,088	112.9950	903,960	800,000	915,502	0	(2,715)	0	0	4.450	3.584	FA	13,449	35,600	02/06/2015	02/15/2044
958102-AJ-4	WESTERN DIGITAL CORP SENIOR SECURED CORP BND 144A			1	2FE	356,375	107.9260	356,156	330,000	349,929	0	(5,941)	0	0	7.375	5.187	AO	6,084	24,338	12/05/2016	04/01/2023
96145D-AA-3	WESTROCK CO SENIOR CORP BND 144A			1	2FE	598,326	98.9740	593,844	600,000	598,404	0	78	0	0	3.000	3.044	MS	6,350	0	08/21/2017	09/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
136385-AX-9	CANADIAN NATURAL RESOURCES LTD SENIOR CORP BND		A	1	2FE	249,240	101.9560	254,890	250,000	249,277	0	37	0	0	3.850	3.887	JD	802	4,839	05/23/2017	06/01/2027
29250N-AL-9	ENBRIDGE INC SENIOR CORP BND		A	1	2FE	1,490,340	104.8650	1,572,975	1,500,000	1,491,208	0	799	0	0	4.250	4.330	JD	5,313	64,104	11/21/2016	12/01/2026
65548P-AE-6	NORBORD INC SECURED CORP BND 144A		A	1	3FE	703,500	108.0850	756,595	700,000	702,638	0	(411)	0	0	6.250	6.165	AO	9,236	43,750	08/27/2015	04/15/2023
867229-AE-6	SUNCOR ENERGY INC CORP BND		A	1	1FE	455,603	134.9680	499,382	370,000	447,825	0	(2,183)	0	0	6.500	4.865	JD	1,069	24,050	02/28/2014	06/15/2038
00507U-AD-3	ACTAVIS FUNDING SCS SENIOR CORP BND		D		2FE	250,885	99.9810	249,953	250,000	250,394	0	(264)	0	0	2.450	2.339	JD	272	6,125	02/05/2016	06/15/2019
05565Q-CX-4	BP CAPITAL MARKETS PLC SENIOR CORP BND		D		1FE	195,386	100.3310	200,662	200,000	197,461	0	1,146	0	0	2.315	2.938	FA	1,775	4,630	02/26/2016	02/13/2020
453140-AE-5	IMPERIAL TOBACCO FIN PLC SENIOR CORP BND 144A		D	1	2FE	1,472,914	103.1440	1,444,016	1,400,000	1,454,897	0	(11,648)	0	0	3.750	2.791	JJ	23,333	52,500	09/09/2016	07/21/2022
780097-BA-8	ROYAL BANK OF SCOTLAND PLC THE SENIOR CORP BND		D		2FE	534,345	107.4130	537,065	500,000	532,597	0	(1,748)	0	0	4.800	3.870	AO	5,733	12,000	06/15/2017	04/05/2026
82481L-AA-7	SHIRE ACQUISITIONS INVESTMENTS SENIOR CORP BND		D	1	2FE	2,398,056	99.0690	2,377,656	2,400,000	2,398,870	0	639	0	0	1.900	1.928	MS	12,413	45,600	09/19/2016	09/23/2019
88032W-AC-0	TENCENT HOLDINGS LIMITED SENIOR CORP BND 144A MTN		D		1FE	2,220,483	100.6580	2,239,638	2,225,000	2,223,013	0	900	0	0	2.875	2.919	FA	24,877	63,969	02/04/2015	02/11/2020
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						49,375,858	XXX	49,344,678	47,624,000	48,594,118	4,916	(270,125)	0	0	XXX	XXX	XXX	523,900	1,663,957	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						49,375,858	XXX	49,344,678	47,624,000	48,594,118	4,916	(270,125)	0	0	XXX	XXX	XXX	523,900	1,663,957	XXX	XXX
29250N-AS-4	ENBRIDGE INC SUB CORP BND		A	2	2FE	800,000	99.6250	797,000	800,000	800,000	0	0	0	0	5.500	5.500	JJ	20,411	0	07/10/2017	07/15/2077
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						800,000	XXX	797,000	800,000	800,000	0	0	0	0	XXX	XXX	XXX	20,411	0	XXX	XXX
4899999. Total - Hybrid Securities						800,000	XXX	797,000	800,000	800,000	0	0	0	0	XXX	XXX	XXX	20,411	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						137,298,913	XXX	136,204,228	133,658,000	136,221,314	26,129	(381,123)	0	0	XXX	XXX	XXX	911,055	2,782,443	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						137,298,913	XXX	136,204,228	133,658,000	136,221,314	26,129	(381,123)	0	0	XXX	XXX	XXX	911,055	2,782,443	XXX	XXX

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

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
912810-PU-6	UNITED STATES TREASURY GOVT BND 5.000% 05/15/37		04/03/2017	GOLDMAN SACHS & CO.		3,393,262	2,500,000	48,343
912810-RZ-3	UNITED STATES TREASURY SENIORGOVTBND 2.750% 11/15/47		12/01/2017	BANK OF AMERICA		149,766	150,000	217
912828-2N-9	UNITED STATES TREASURY SENIOR GOVT BND 2.125% 07/31/24		08/31/2017	GOLDMAN SACHS & CO.		202,258	200,000	370
912828-2N-9	UNITED STATES TREASURY SENIOR GOVT BND 2.125% 07/31/24		09/07/2017	GOLDMAN SACHS & CO.		406,313	400,000	970
912828-2S-8	UNITED STATES TREASURY SENIOR GOVT BND 1.625% 08/31/22		09/01/2017	BARCLAYS CAPITAL		4,977,930	5,000,000	1,122
912828-2Z-2	UNITED STATES TREASURY SENIOR GOVT BND 1.625% 10/15/20		10/31/2017	CITICORP SECURITIES MARKETS		1,396,445	1,400,000	1,063
912828-3C-2	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 10/31/22		11/16/2017	J.P. MORGAN SECURITIES INC		3,988,594	4,000,000	3,757
912828-3D-0	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 10/31/24		11/06/2017	CITICORP SECURITIES MARKETS		1,305,586	1,300,000	566
912828-3D-0	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 10/31/24		11/16/2017	CITICORP SECURITIES MARKETS		6,605,672	6,600,000	6,974
912828-3F-5	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 11/15/27		11/30/2017	BANK OF AMERICA		984,883	1,000,000	994
912828-M8-0	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 11/30/22		12/13/2017	GOLDMAN SACHS & CO.		715,776	721,100	555
912828-M8-0	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 11/30/22		12/13/2017	BANK OF AMERICA		715,876	721,200	555
912828-M8-0	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 11/30/22		12/13/2017	HUTCHINSON SHOCKEY ERLEY & CO		715,748	721,100	555
912828-M8-0	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 11/30/22		12/13/2017	GOLDMAN SACHS & CO.		715,960	721,200	555
912828-M8-0	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 11/30/22		12/13/2017	GOLDMAN SACHS & CO.		1,147,860	1,153,900	888
912828-M8-0	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 11/30/22		12/13/2017	GOLDMAN SACHS & CO.		956,317	961,500	740
912828-U8-1	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 12/31/21		02/02/2017	BARCLAYS CAPITAL		451,582	450,000	945
912828-W5-5	UNITED STATES TREASURY SENIOR GOVT BND 1.875% 02/28/22		02/28/2017	GOLDMAN SACHS & CO.		3,497,402	3,500,000	178
912828-W5-5	UNITED STATES TREASURY SENIOR GOVT BND 1.875% 02/28/22		10/04/2017	J.P. MORGAN SECURITIES INC		430,134	430,000	802
912828-W6-3	UNITED STATES TREASURY SENIOR GOVT BND 1.625% 03/15/20		04/21/2017	GOLDMAN SACHS & CO.		2,316,710	2,300,000	4,266
912828-W8-9	UNITED STATES TREASURY SENIOR GOVT BND 1.875% 03/31/22		04/20/2017	CITICORP SECURITIES MARKETS		919,504	915,000	1,172
912828-X4-7	UNITED STATES TREASURY SENIOR GOVT BND 1.875% 04/30/22		04/28/2017	GOLDMAN SACHS & CO.		401,047	400,000	20
912828-X9-6	UNITED STATES TREASURY SENIOR GOVT BND 1.500% 05/15/20		05/31/2017	HUTCHINSON SHOCKEY ERLEY & CO		2,504,785	2,500,000	1,732
912828-X9-6	UNITED STATES TREASURY SENIOR GOVT BND 1.500% 05/15/20		06/09/2017	HSBC SECURITIES INC.		2,100,410	2,100,000	2,397
912828-XR-6	UNITED STATES TREASURY SENIOR GOVT BND 1.750% 05/31/22		06/14/2017	J.P. MORGAN SECURITIES INC		450,738	450,000	409
912828-XU-9	UNITED STATES TREASURY SENIOR GOVT BND 1.500% 06/15/20		07/03/2017	GOLDMAN SACHS & CO.		4,744,434	4,750,000	3,893
0599999. Subtotal - Bonds - U.S. Governments						46,194,992	45,345,000	84,038
195325-DL-6	REPUBLIC OF COLOMBIA SENIOR GOVT BND 3.875% 04/25/27	D	08/03/2017	J.P. MORGAN SECURITIES INC		960,925	950,000	19,736
59284M-AD-6	MEXICO CITY AIRPORT TRUST SECURED CORP BND 144A 5.500% 07/31/47	D	09/13/2017	HUTCHINSON SHOCKEY ERLEY & CO		596,388	600,000	0
59284M-AD-6	MEXICO CITY AIRPORT TRUST SECURED CORP BND 144A 5.500% 07/31/47	D	09/13/2017	JEFFRIES & CO. INC.		251,308	250,000	0
718286-CB-1	REPUBLIC OF PHILIPPINES SENIOR GOVT BND 3.700% 02/02/42	D	03/08/2017	JEFFRIES & CO. INC.		191,500	200,000	843
1099999. Subtotal - Bonds - All Other Governments						2,000,121	2,000,000	20,579
3130A5-R3-5	FEDERAL HOME LOAN BANKS SENIOR AGENCY BND 2.875% 06/13/25		08/09/2017	NOMURA SECURITIES INTL. INC.		3,119,131	3,000,000	13,656
3199999. Subtotal - Bonds - U.S. Special Revenues						3,119,131	3,000,000	13,656
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CORP BND 2.650% 02/01/21		09/27/2017	CITICORP SECURITIES MARKETS		406,268	400,000	1,708
037833-DG-2	APPLE INC SENIORCORPBND 3.750% 11/13/47		11/15/2017	BANK OF AMERICA		691,544	700,000	292
11134L-AC-3	BROADCOM CORPORATION/BROADCOM SENIOR CORP BND 144A 3.000% 01/15/22		12/01/2017	BANK OF AMERICA		495,160	500,000	5,833
11134L-AG-4	BROADCOM CORPORATION/BROADCOM SENIOR CORP BND 144A 3.875% 01/15/27		06/21/2017	BANK OF AMERICA		414,628	400,000	6,760
11271R-AA-7	BROOKFIELD FINANCE LLC SENIOR CORP BND 4.000% 04/01/24		03/07/2017	DEUTSCHE BANK AG		1,296,645	1,300,000	0
11271R-AA-7	BROOKFIELD FINANCE LLC SENIOR CORP BND 4.000% 04/01/24		03/16/2017	BANK OF AMERICA		700,700	700,000	856
177376-AE-0	CITRIX SYSTEMS INC. SENIORCORPBND 4.500% 12/01/27		11/13/2017	GOLDMAN SACHS & CO.		698,474	700,000	0
37045X-AW-6	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP BND 3.450% 04/10/22		03/15/2017	CITICORP SECURITIES MARKETS		561,462	560,000	8,587
49456B-AB-7	KINDER MORGAN HOLDCO LLC SECURED CORP BND 144A 5.625% 11/15/23		04/07/2017	WELLS FARGO SECURITIES		1,873,604	1,700,000	39,047
501044-DE-8	KROGER CO (THE) SENIOR CORP BND 2.650% 10/15/26		06/21/2017	HUTCHINSON SHOCKEY ERLEY & CO		466,755	500,000	2,613
50540R-AT-9	LABORATORY CORP OF AMER HLDGS SENIOR CORP BND 3.250% 09/01/24		08/15/2017	BANK OF AMERICA		598,650	600,000	0
61746B-EG-7	MORGAN STANLEY SENIOR CORP BND 4.375% 01/22/47		01/17/2017	MORGAN STANLEY & CO. INC		248,305	250,000	0
61746B-EG-7	MORGAN STANLEY SENIOR CORP BND 4.375% 01/22/47		01/18/2017	MORGAN STANLEY & CO. INC		296,244	300,000	109
68389X-BL-8	ORACLE CORPORATION SENIOR CORP BND 2.400% 09/15/23		10/18/2017	CREDIT SUISSE FIRST BOSTON COR		497,075	500,000	1,167
71951G-AA-0	PHYSICIANS REALTY LP SENIOR CORP BND 4.300% 03/15/27		03/02/2017	JEFFRIES & CO. INC.		901,368	900,000	0
78444F-AF-3	SLG OPERAT PART SENIOR CORP BND 3.250% 10/15/22		10/06/2017	J.P. MORGAN SECURITIES INC		251,876	251,000	136
785592-AJ-5	SABINE PASS LIQUEFACTION LLC SECURED CORP BND 5.750% 05/15/24		02/23/2017	CITICORP SECURITIES MARKETS		1,254,938	1,150,000	18,919
96145D-AA-3	WESTROCK CO SENIOR CORP BND 144A 3.000% 09/15/24		08/21/2017	BANK OF AMERICA		598,325	600,000	0
136385-AX-9	CANADIAN NATURAL RESOURCES LTD SENIOR CORP BND 3.850% 06/01/27	A	05/23/2017	J.P. MORGAN SECURITIES INC		249,240	250,000	0
780097-BA-8	ROYAL BANK OF SCOTLAND PLC THE SENIOR CORP BND 4.800% 04/05/26	D	06/15/2017	CITICORP SECURITIES MARKETS		534,345	500,000	5,000
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						13,035,606	12,761,000	91,027
29250N-AS-4	ENBRIDGE INC SUB CORP BND 5.500% 07/15/77	A	07/10/2017	DEUTSCHE BANK AG		800,000	800,000	0
4899999. Subtotal - Bonds - Hybrid Securities						800,000	800,000	0
8399997. Total - Bonds - Part 3						65,149,850	63,906,000	209,300
8399998. Total - Bonds - Part 5						29,820,147	29,899,000	96,398
8399999. Total - Bonds						94,969,997	93,805,000	305,698
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0

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
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						94,969,997	XXX	305,698

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912810-FA-1	UNITED STATES TREASURY GOVT BND 6.375% 08/15/27		07/07/2017	GOLDMAN SACHS & CO.		2,036,543	1,500,000	2,085,586	2,079,582	0	(25,386)	0	(25,386)	0	2,054,196	0	(17,653)	(17,653)	86,115	08/15/2027
912810-RQ-3	UNITED STATES TREASURY SENIOR GOVT BND 2.500% 02/15/46		07/07/2017	J.P. MORGAN SECURITIES INC		82,259	90,000	87,328	87,366	0	32	0	32	0	87,398	0	(5,139)	(5,139)	2,026	02/15/2046
912828-2A-7	UNITED STATES TREASURY SENIOR GOVT BND 1.500% 08/15/26		03/02/2017	GOLDMAN SACHS & CO.		879,488	960,000	899,663	900,378	0	995	0	995	0	901,372	0	(21,885)	(21,885)	7,996	08/15/2026
912828-2A-7	UNITED STATES TREASURY SENIOR GOVT BND 1.500% 08/15/26		07/10/2017	BANK OF AMERICA		716,611	770,000	721,604	722,178	0	2,388	0	2,388	0	724,566	0	(7,955)	(7,955)	10,497	08/15/2026
912828-2B-5	UNITED STATES TREASURY GOVT BND 0.750% 08/15/19		09/01/2017	J.P. MORGAN SECURITIES INC		4,944,922	5,000,000	4,979,492	4,981,771	0	4,683	0	4,683	0	4,986,453	0	(41,531)	(41,531)	39,640	08/15/2019
912828-2B-5	UNITED STATES TREASURY GOVT BND 0.750% 08/15/19		11/06/2017	CITICORP SECURITIES MARKETS		2,463,086	2,500,000	2,489,746	2,490,885	0	2,934	0	2,934	0	2,493,819	0	(30,733)	(30,733)	23,030	08/15/2019
912828-2D-1	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 08/31/23		02/23/2017	BARCLAYS CAPITAL		1,143,656	1,200,000	1,189,688	1,190,121	0	226	0	226	0	1,190,347	0	(46,691)	(46,691)	8,250	08/31/2023
912828-2D-1	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 08/31/23		10/18/2017	J.P. MORGAN SECURITIES INC		192,047	200,000	198,281	198,353	0	189	0	189	0	198,542	0	(6,495)	(6,495)	3,130	08/31/2023
912828-2S-8	UNITED STATES TREASURY SENIOR GOVT BND 1.625% 08/31/22		09/28/2017	J.P. MORGAN SECURITIES INC		3,947,500	4,000,000	3,982,344	3,982,344	0	226	0	226	0	3,982,570	0	(35,070)	(35,070)	5,207	08/31/2022
912828-3D-0	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 10/31/24		11/13/2017	BARCLAYS CAPITAL		798,750	800,000	803,438	803,438	0	(10)	0	(10)	0	803,427	0	(4,677)	(4,677)	746	10/31/2024
912828-D8-0	UNITED STATES TREASURY GOVT BND 1.625% 08/31/19		11/16/2017	CITICORP SECURITIES MARKETS		1,747,744	1,750,000	1,732,637	1,740,459	0	3,090	0	3,090	0	1,743,550	0	4,194	4,194	34,565	08/31/2019
912828-F3-9	UNITED STATES TREASURY GOVT BND 1.750% 09/30/19		11/16/2017	CITICORP SECURITIES MARKETS		4,734,326	4,731,000	4,754,101	4,743,971	0	(4,079)	0	(4,079)	0	4,739,892	0	(5,565)	(5,565)	93,710	09/30/2019
912828-G9-5	UNITED STATES TREASURY GOVT BND 1.625% 12/31/19		11/30/2017	CITICORP SECURITIES MARKETS		996,367	1,000,000	1,016,992	1,010,428	0	(3,145)	0	(3,145)	0	1,007,283	0	(10,916)	(10,916)	14,925	12/31/2019
912828-G9-5	UNITED STATES TREASURY GOVT BND 1.625% 12/31/19		12/05/2017	CITICORP SECURITIES MARKETS		248,857	250,000	254,248	252,607	0	(796)	0	(796)	0	251,811	0	(2,954)	(2,954)	3,775	12/31/2019
912828-L4-0	UNITED STATES TREASURY GOVT BND 1.000% 09/15/18		04/03/2017	GOLDMAN SACHS & CO.		214,546	215,000	214,975	214,985	0	2	0	2	0	214,987	0	(441)	(441)	1,192	09/15/2018
912828-P7-9	UNITED STATES TREASURY SENIOR GOVT BND 1.500% 02/28/23		03/07/2017	BANK OF AMERICA		1,437,598	1,500,000	1,488,926	1,490,083	0	287	0	287	0	1,490,370	0	(52,772)	(52,772)	11,861	02/28/2023
912828-P7-9	UNITED STATES TREASURY SENIOR GOVT BND 1.500% 02/28/23		10/18/2017	J.P. MORGAN SECURITIES INC		291,680	300,000	297,785	298,017	0	246	0	246	0	298,263	0	(6,583)	(6,583)	5,122	02/28/2023
912828-P9-5	UNITED STATES TREASURY SENIOR GOVT BND 1.000% 03/15/19		08/16/2017	J.P. MORGAN SECURITIES INC		298,570	300,000	301,043	300,790	0	(221)	0	(221)	0	300,569	0	(1,999)	(1,999)	2,755	03/15/2019
912828-P9-5	UNITED STATES TREASURY SENIOR GOVT BND 1.000% 03/15/19		10/06/2017	J.P. MORGAN SECURITIES INC		303,129	305,000	306,060	305,803	0	(275)	0	(275)	0	305,528	0	(2,398)	(2,398)	3,227	03/15/2019
912828-Q4-5	UNITED STATES TREASURY SENIOR GOVT BND 0.875% 03/31/18		04/03/2017	DEUTSCHE BANK AG		913,284	915,000	917,502	916,594	0	(326)	0	(326)	0	916,268	0	(2,984)	(2,984)	4,091	03/31/2018
912828-R3-6	UNITED STATES TREASURY SENIOR GOVT BND 1.625% 05/15/26		03/24/2017	BANK OF AMERICA		93,754	100,000	100,938	100,905	0	(22)	0	(22)	0	100,883	0	(7,129)	(7,129)	602	05/15/2026
912828-R8-5	UNITED STATES TREASURY SENIOR GOVT BND 0.875% 06/15/19		09/27/2017	J.P. MORGAN SECURITIES INC		1,485,762	1,500,000	1,502,227	1,501,890	0	(566)	0	(566)	0	1,501,323	0	(15,562)	(15,562)	10,328	06/15/2019
912828-R8-5	UNITED STATES TREASURY SENIOR GOVT BND 0.875% 06/15/19		09/28/2017	BANK OF AMERICA		1,981,172	2,000,000	2,002,969	2,002,519	0	(758)	0	(758)	0	2,001,762	0	(20,590)	(20,590)	13,818	06/15/2019
912828-T6-7	UNITED STATES TREASURY SENIOR GOVT BND 1.250% 10/31/21		03/15/2017	WELLS FARGO SECURITIES		2,903,086	3,000,000	2,990,039	2,990,365	0	396	0	396	0	2,990,761	0	(87,675)	(87,675)	14,088	10/31/2021
912828-U2-4	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 11/15/26		02/27/2017	GOLDMAN SACHS & CO.		386,953	400,000	390,242	390,332	0	146	0	146	0	390,478	0	(3,525)	(3,525)	2,365	11/15/2026
912828-U2-4	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 11/15/26		03/01/2017	BARCLAYS CAPITAL		95,898	100,000	97,102	97,124	0	46	0	46	0	97,170	0	(1,272)	(1,272)	613	11/15/2026
912828-U3-2	UNITED STATES TREASURY SENIOR GOVT BND 1.000% 11/15/19		11/16/2017	DEUTSCHE BANK AG		3,944,531	4,000,000	3,967,656	3,969,006	0	9,335	0	9,335	0	3,978,341	0	(33,809)	(33,809)	40,221	11/15/2019
912828-W5-5	UNITED STATES TREASURY SENIOR GOVT BND 1.875% 02/28/22		12/04/2017	GOLDMAN SACHS & CO.		891,949	900,000	899,332	899,332	0	99	0	99	0	899,431	0	(7,481)	(7,481)	12,959	02/28/2022
912828-WD-8	UNITED STATES TREASURY GOVT BND 1.250% 10/31/18		04/03/2017	GOLDMAN SACHS & CO.		1,251,563	1,250,000	1,255,322	1,253,014	0	(420)	0	(420)	0	1,252,594	0	(1,032)	(1,032)	6,690	10/31/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-X4-7	UNITED STATES TREASURY SENIOR GOVT BND 1.875% 04/30/22		10/06/2017	J.P. MORGAN SECURITIES INC		249,453	250,000	250,654	250,654	0	(56)	0	(56)	0	250,599	0	(1,146)	(1,146)	2,089	04/30/2022
0599999. Subtotal - Bonds - U.S. Governments						41,675,084	41,786,000	42,177,920	42,165,294	0	(10,740)	0	(10,740)	0	42,154,553	0	(479,468)	(479,468)	465,633	XXX
105756-BS-8	BRAZIL (FEDERATIVE REPUBLIC OF GOVT BND 4.875% 01/22/21	D	10/04/2017	DEUTSCHE BANK AG		739,632	690,000	702,075	699,388	0	(1,666)	0	(1,666)	0	697,722	0	41,909	41,909	40,926	01/22/2021
15238P-AD-8	CENTRAL AMERICAN BANK FOR ECON SENIOR CORP BOND 144A 3.875% 02/09/17	D	02/09/2017	Maturity		1,764,000	1,764,000	1,905,120	1,767,815	0	(3,815)	0	(3,815)	0	1,764,000	0	0	0	34,178	02/09/2017
195325-BM-6	REPUBLIC OF COLOMBIA GOVT BND 6.125% 01/18/41	D	04/04/2017	BANK OF AMERICA		574,500	500,000	601,375	596,551	0	(577)	0	(577)	0	595,974	0	(21,474)	(21,474)	22,033	01/18/2041
302154-BG-3	EXPORT-IMPORT BANK OF KOREA SENIOR CORP BND 1.750% 02/27/18	D	10/03/2017	CITICORP SECURITIES MARKETS		998,000	1,000,000	1,000,036	1,000,103	0	(67)	838	(905)	0	999,198	0	(1,198)	(1,198)	19,299	02/27/2018
455780-BJ-4	INDONESIA (REPUBLIC OF) SENIOR GOVT BND 144A 5.250% 01/17/42	D	03/08/2017	JEFFRIES & CO. INC.		218,138	210,000	221,813	221,395	0	(46)	0	(46)	0	221,348	0	(3,211)	(3,211)	7,228	01/17/2042
71654Q-AZ-5	PETROLEOS MEXICANOS CORP BND 6.500% 06/02/41	D	04/04/2017	BANK OF AMERICA		247,750	250,000	265,000	264,338	0	(69)	0	(69)	0	264,269	0	(16,519)	(16,519)	5,642	06/02/2041
900123-CB-4	REPUBLIC OF TURKEY SENIOR CORP BND 4.875% 04/16/43	D	03/15/2017	CITICORP SECURITIES MARKETS		410,625	500,000	431,250	401,875	32,100	218	0	32,318	0	434,193	0	(23,568)	(23,568)	10,156	04/16/2043
1099999. Subtotal - Bonds - All Other Governments						4,952,645	4,914,000	5,126,669	4,951,465	32,100	(6,022)	838	25,240	0	4,976,704	0	(24,061)	(24,061)	139,462	XXX
313560-TG-8	FNMA UNSECURED AGENCY BND 0.875% 02/08/18		04/03/2017	RBC DOMINION SECURITIES INC.		7,986,240	8,000,000	7,960,056	7,991,005	0	2,073	0	2,073	0	7,993,078	0	(6,838)	(6,838)	45,889	02/08/2018
64990A-FD-2	NEW YORK ST DORM AUTH MUNI BND REV 5.000% 03/15/33		08/11/2017	CITICORP SECURITIES MARKETS		539,739	450,000	551,192	549,848	0	(5,716)	0	(5,716)	0	544,133	0	(4,394)	(4,394)	19,813	03/15/2033
3199999. Subtotal - Bonds - U.S. Special Revenues						8,525,979	8,450,000	8,511,248	8,540,853	0	(3,643)	0	(3,643)	0	8,537,211	0	(11,232)	(11,232)	65,702	XXX
029912-BD-3	AMERICAN TOWER CORPORATION CORP BND 4.500% 01/15/18		07/31/2017	Call 101.3510		350,000	350,000	375,302	355,139	0	(2,860)	0	(2,860)	0	352,279	0	(2,279)	(2,279)	16,450	01/15/2018
035240-AD-2	ANHEUSER-BUSCH COMPANIES LLC SENIOR CORP BOND 3.750% 01/15/22		09/27/2017	CITICORP SECURITIES MARKETS		423,092	400,000	413,927	413,822	0	(1,913)	0	(1,913)	0	411,909	0	11,183	11,183	18,083	01/15/2022
12527G-AG-8	CF INDUSTRIES HOLDINGS INC SECURED CORP BND 144A 3.400% 12/01/21		02/02/2017	GOLDMAN SACHS & CO.		478,037	480,000	479,294	479,307	0	15	0	15	0	479,321	0	(1,285)	(1,285)	3,445	12/01/2021
20030N-BS-9	COMCAST CORPORATION SENIOR CORP BND 3.150% 03/01/26		10/03/2017	SCOCIETE GENERALE		729,590	720,000	718,646	718,750	0	90	0	90	0	718,840	0	10,750	10,750	24,759	03/01/2026
202795-HV-5	COMMONWEALTH EDISON COMPANY CORP BND 4.000% 08/01/20		10/03/2017	WELLS FARGO SECURITIES		1,365,806	1,300,000	1,391,936	1,367,494	0	(14,884)	0	(14,884)	0	1,352,610	0	13,196	13,196	61,100	08/01/2020
23317H-AC-6	DDR CORP SENIOR CORP BND 3.500% 01/15/21		12/01/2017	WELLS FARGO SECURITIES		303,894	300,000	306,507	305,547	0	(1,274)	0	(1,274)	0	304,273	0	(379)	(379)	14,583	01/15/2021
23317H-AC-6	DDR CORP SENIOR CORP BND 3.500% 01/15/21		12/15/2017	BANK OF AMERICA		365,782	360,000	367,808	366,656	0	(1,592)	0	(1,592)	0	365,064	0	717	717	17,990	01/15/2021
26884T-AT-9	ERAC USA FINANCE LLC SENIOR CORP BND 144A 2.700% 11/01/23		04/07/2017	BANK OF AMERICA		2,018,814	2,100,000	2,096,115	2,096,214	0	156	0	156	0	2,096,370	0	(77,556)	(77,556)	27,405	11/01/2023
29273R-BD-0	ENERGY TRANSFER PARTNERS LP SENIOR CORP BND 4.050% 03/15/25		02/02/2017	SUNCOAST CAPITAL GROUP		1,188,348	1,200,000	1,162,728	1,163,101	0	406	0	406	0	1,163,507	0	24,841	24,841	19,170	03/15/2025
35906A-AZ-1	FRONTIER COMMUNICATIONS CORP SENIOR CORP BND 11.000% 09/15/25		02/23/2017	GOLDMAN SACHS & CO.		258,438	250,000	253,750	253,677	0	(39)	0	(39)	0	253,638	0	4,799	4,799	12,451	09/15/2025
37045V-AD-2	GENERAL MOTORS CO SENIOR CORP BND 3.500% 10/02/18		01/11/2017	DEUTSCHE BANK AG		570,550	560,000	571,200	565,077	0	(124)	0	(124)	0	564,953	0	5,597	5,597	5,717	10/02/2018
458140-AM-2	INTEL CORPORATION SENIOR CORP BND 2.700% 12/15/22		03/15/2017	WELLS FARGO SECURITIES		1,513,758	1,515,000	1,540,052	1,537,223	0	(709)	0	(709)	0	1,536,514	0	(22,756)	(22,756)	10,340	12/15/2022
460690-BL-3	INTERPUBLIC GRP OF CO INC SENIOR CORP BND 4.200% 04/15/24		05/25/2017	RBC DOMINION SECURITIES INC.		148,288	140,000	140,869	140,673	0	(33)	0	(33)	0	140,640	0	7,648	7,648	3,691	04/15/2024
460690-BL-3	INTERPUBLIC GRP OF CO INC SENIOR CORP BND 4.200% 04/15/24		05/25/2017	RBC DOMINION SECURITIES INC.		201,212	190,000	191,180	190,913	0	(45)	0	(45)	0	190,868	0	10,344	10,344	5,010	04/15/2024
460690-BL-3	INTERPUBLIC GRP OF CO INC SENIOR CORP BND 4.200% 04/15/24		06/01/2017	JEFFRIES & CO. INC.		51,973	49,000	49,304	49,235	0	(12)	0	(12)	0	49,223	0	2,749	2,749	1,321	04/15/2024
460690-BL-3	INTERPUBLIC GRP OF CO INC SENIOR CORP BND 4.200% 04/15/24		06/09/2017	JEFFRIES & CO. INC.		239,612	226,000	227,403	227,086	0	(58)	0	(58)	0	227,028	0	12,584	12,584	6,302	04/15/2024
46625H-HS-2	JPMORGAN CHASE & CO CORP BND 4.400% 07/22/20		04/21/2017	BANK OF AMERICA		2,134,700	2,000,000	2,146,940	2,118,333	0	(10,110)	0	(10,110)	0	2,108,222	0	26,478	26,478	66,978	07/22/2020
55336V-AJ-9	MPLX LP SENIOR CORP BND 4.875% 06/01/25		02/08/2017	WELLS FARGO SECURITIES		1,059,990	1,000,000	1,038,840	1,037,908	0	(464)	0	(464)	0	1,037,443	0	22,547	22,547	9,750	06/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
585055-BS-4	MEDTRONIC INC SENIOR CORP BND 3.500% 03/15/25		05/22/2017	WELLS FARGO SECURITIES		451,961	435,000	432,409	432,726	0	95	0	95	0	432,821	0	19,140	19,140	10,573	03/15/2025
610202-BP-7	MONONGAHELA PWR CO SECURED CORP BND 144A 5.400% 12/15/43		02/01/2017	BANK OF AMERICA		352,038	300,000	330,339	328,953	0	(55)	0	(55)	0	328,898	0	23,140	23,140	2,295	12/15/2043
61746B-EG-7	MORGAN STANLEY SENIOR CORP BND 4.375% 01/22/47		06/07/2017	MORGAN STANLEY & CO. INC		207,274	200,000	198,644	198,644	0	9	0	9	0	198,653	0	8,621	8,621	3,451	01/22/2047
68389X-AU-9	ORACLE CORPORATION SENIOR CORP BND 3.400% 07/08/24		01/17/2017	JEFFRIES & CO. INC.		822,736	800,000	818,656	815,633	0	(100)	0	(100)	0	815,533	0	7,203	7,203	14,507	07/08/2024
712704-AA-3	PEOPLES UNITED FINANCIAL INC SENIOR CORP BND 3.650% 12/06/22		09/06/2017	JEFFRIES & CO. INC.		649,188	625,000	630,944	629,023	0	(443)	0	(443)	0	628,580	0	20,607	20,607	17,236	12/06/2022
92343V-CM-4	VERIZON COMMUNICATIONS INC SENIOR CORP BND 5.012% 08/21/54		08/30/2017	BANK OF AMERICA		1,106,262	1,129,000	1,180,066	1,179,313	0	(336)	0	(336)	0	1,178,977	0	(72,715)	(72,715)	58,786	08/21/2054
931427-AN-8	WALGREENS BOOTS ALLIANCE INC SENIOR CORP BND 2.600% 06/01/21		06/05/2017	Call 101.0000		2,000,000	2,000,000	2,042,600	2,038,780	0	(3,675)	0	(3,675)	0	2,035,105	0	(35,105)	(35,105)	26,578	06/01/2021
292505-AE-4	ENCANA CORP CORP BND 6.625% 08/15/37	A	07/31/2017	FIRST TENNESSEE CAPITAL MARKET		946,040	800,000	811,272	811,249	0	(136)	0	(136)	0	811,113	0	134,927	134,927	51,233	08/15/2037
292505-AK-0	ENCANA CORP ENCANA CORP 5.150% 11/15/41	A	11/02/2017	FTN FINANCIAL		748,377	700,000	637,652	637,944	0	972	0	972	0	638,916	0	109,461	109,461	35,149	11/15/2041
00772B-AM-3	AERCAP IRELAND CAPITAL LTD / A SENIOR CORP BND 5.000% 10/01/21	D	04/20/2017	CITICORP SECURITIES MARKETS		1,081,990	1,000,000	1,086,250	1,080,177	0	(4,916)	0	(4,916)	0	1,075,261	0	6,729	6,729	28,333	10/01/2021
191241-AF-5	COCA-COLA FEMSA SAB DE CV SENIOR CORP BND 5.250% 11/26/43	D	04/04/2017	CITICORP SECURITIES MARKETS		279,503	250,000	245,810	246,002	0	18	0	18	0	246,020	0	33,483	33,483	4,776	11/26/2043
88167A-AC-5	TEVA PHARMACEUTICAL FINANCE NE SENIOR CORP BND 2.200% 07/21/21	D	10/03/2017	MORGAN STANLEY & CO. INC		1,089,320	1,130,000	1,128,563	1,128,293	0	273	42,034	(41,761)	0	1,086,532	0	2,788	2,788	29,901	07/21/2021
902133-AM-9	TYCO ELECTRONICS GROUP SA CORP BND 3.500% 02/03/22	D	06/14/2017	J.P. MORGAN SECURITIES INC		522,385	500,000	498,365	499,077	0	78	0	78	0	499,155	0	23,230	23,230	15,361	02/03/2022
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						23,658,958	23,009,000	23,513,371	23,411,969	0	(41,666)	42,034	(83,700)	0	23,328,266	0	330,687	330,687	622,724	XXX
8399997. Total - Bonds - Part 4						78,812,666	78,159,000	79,329,208	79,069,581	32,100	(62,071)	42,872	(72,843)	0	78,996,734	0	(184,074)	(184,074)	1,293,521	XXX
8399998. Total - Bonds - Part 5						29,981,613	29,899,000	29,820,147	0	0	721	5,100	(4,379)	0	29,815,770	0	165,846	165,846	194,360	XXX
8399999. Total - Bonds						108,794,279	108,058,000	109,149,355	79,069,581	32,100	(61,350)	47,972	(77,222)	0	108,812,504	0	(18,228)	(18,228)	1,487,881	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						108,794,279	XXX	109,149,355	79,069,581	32,100	(61,350)	47,972	(77,222)	0	108,812,504	0	(18,228)	(18,228)	1,487,881	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-RU-4	UNITED STATES TREASURY SENIOR GOVT BND 2.875% 11/15/46		03/15/2017	BANC OF AMERICA SECURITIES LLC	03/15/2017	BANC OF AMERICA SECURITIES LLC	300,000	284,379	285,105	284,379	0	0	0	0	0	0	727	727	2,883	2,883
912810-RV-2	UNITED STATES TREASURY GOVT BND 3.000% 02/15/47		04/04/2017	CITICORP SECURITIES MARKETS	05/04/2017	J.P. MORGAN SECURITIES INC	600,000	599,906	600,023	599,910	0	3	0	3	0	0	114	114	4,127	2,536
912810-RV-2	UNITED STATES TREASURY GOVT BND 3.000% 02/15/47		06/07/2017	MORGAN STANLEY & CO. INC	06/23/2017	CREDIT SUISSE FIRST BOSTON COR	120,000	124,088	126,656	124,084	0	(3)	0	(3)	0	0	2,572	2,572	1,323	1,164
912810-RV-2	UNITED STATES TREASURY GOVT BND 3.000% 02/15/47		06/07/2017	MORGAN STANLEY & CO. INC	07/07/2017	HUTCHINSON SHOCKEY ERLEY & CO	40,000	41,363	40,527	41,361	0	(2)	0	(2)	0	0	(834)	(834)	481	388
912810-RV-2	UNITED STATES TREASURY GOVT BND 3.000% 02/15/47		06/14/2017	BANK OF AMERICA	07/07/2017	HUTCHINSON SHOCKEY ERLEY & CO	350,000	362,482	354,607	362,470	0	(13)	0	(13)	0	0	(7,862)	(7,862)	4,206	3,597
912810-RV-2	UNITED STATES TREASURY GOVT BND 3.000% 02/15/47		07/31/2017	FIRST TENNESSEE CAPITAL MARKET	08/15/2017	J.P. MORGAN SECURITIES INC	500,000	509,531	515,605	509,526	0	(5)	0	(5)	0	0	6,079	6,079	7,622	7,003
912810-RV-2	UNITED STATES TREASURY GOVT BND 3.000% 02/15/47		07/31/2017	FIRST TENNESSEE CAPITAL MARKET	09/11/2017	J.P. MORGAN SECURITIES INC	60,000	61,144	63,080	61,141	0	(2)	0	(2)	0	0	1,938	1,938	1,042	840
912810-RV-2	UNITED STATES TREASURY GOVT BND 3.000% 02/15/47		08/01/2017	CREDIT SUISSE FIRST BOSTON COR	09/11/2017	J.P. MORGAN SECURITIES INC	135,000	138,881	141,929	138,873	0	(8)	0	(8)	0	0	3,056	3,056	2,344	1,902
912810-RX-8	UNITED STATES TREASURY SENIOR GOVT BND 3.000% 05/15/47		08/28/2017	BANK OF AMERICA	09/13/2017	CITICORP SECURITIES MARKETS	200,000	209,375	208,602	209,368	0	(7)	0	(7)	0	0	(766)	(766)	2,005	1,761
912810-RX-8	UNITED STATES TREASURY SENIOR GOVT BND 3.000% 05/15/47		09/01/2017	CITICORP SECURITIES MARKETS	09/13/2017	CITICORP SECURITIES MARKETS	100,000	104,504	104,301	104,502	0	(2)	0	(2)	0	0	(201)	(201)	1,003	938
912810-RX-8	UNITED STATES TREASURY SENIOR GOVT BND 3.000% 05/15/47		09/01/2017	CITICORP SECURITIES MARKETS	10/03/2017	CITICORP SECURITIES MARKETS	300,000	313,512	307,910	308,749	0	(19)	4,744	(4,763)	0	0	(839)	(839)	3,473	2,813
912810-RX-8	UNITED STATES TREASURY SENIOR GOVT BND 3.000% 05/15/47		09/27/2017	CREDIT SUISSE FIRST BOSTON COR	10/25/2017	HUTCHINSON SHOCKEY ERLEY & CO	530,000	545,817	535,693	545,442	0	(19)	356	(375)	0	0	(9,749)	(9,749)	7,086	5,919
912810-RX-8	UNITED STATES TREASURY SENIOR GOVT BND 3.000% 05/15/47		11/02/2017	FTN FINANCIAL	11/15/2017	CITICORP SECURITIES MARKETS	510,000	527,850	533,767	527,841	0	(9)	0	(9)	0	0	5,926	5,926	7,735	7,276
912828-2L-3	UNITED STATES TREASURY SENIOR GOVT IBND 0.375% 07/15/27		09/27/2017	BARCLAYS CAPITAL	12/13/2017	CITICORP SECURITIES MARKETS	599,700	597,055	597,752	597,116	0	61	0	61	0	0	635	635	937	459
912828-2L-3	UNITED STATES TREASURY SENIOR GOVT IBND 0.375% 07/15/27		09/27/2017	J.P. MORGAN SECURITIES INC	12/13/2017	CITICORP SECURITIES MARKETS	15,600	15,537	15,549	15,539	0	1	0	1	0	0	11	11	24	12
912828-2L-3	UNITED STATES TREASURY SENIOR GOVT IBND 0.375% 07/15/27		09/27/2017	J.P. MORGAN SECURITIES INC	12/13/2017	BANK OF AMERICA	54,100	53,883	53,924	53,888	0	5	0	5	0	0	37	37	85	41
912828-2L-3	UNITED STATES TREASURY SENIOR GOVT IBND 0.375% 07/15/27		09/27/2017	J.P. MORGAN SECURITIES INC	12/13/2017	J.P. MORGAN SECURITIES INC	615,300	612,827	613,059	612,885	0	58	0	58	0	0	174	174	961	471
912828-2L-3	UNITED STATES TREASURY SENIOR GOVT IBND 0.375% 07/15/27		09/27/2017	J.P. MORGAN SECURITIES INC	12/13/2017	J.P. MORGAN SECURITIES INC	355,200	353,772	354,144	353,806	0	33	0	33	0	0	338	338	555	272
912828-2L-3	UNITED STATES TREASURY SENIOR GOVT IBND 0.375% 07/15/27		09/27/2017	GOLDMAN SACHS & CO.	12/13/2017	J.P. MORGAN SECURITIES INC	260,100	259,014	259,327	259,039	0	25	0	25	0	0	288	288	406	199
912828-2N-9	UNITED STATES TREASURY SENIOR GOVT BND 2.125% 07/31/24		08/11/2017	GOLDMAN SACHS & CO.	08/15/2017	BANK OF AMERICA	600,000	604,313	601,547	604,309	0	(3)	0	(3)	0	0	(2,762)	(2,762)	624	554
912828-2N-9	UNITED STATES TREASURY SENIOR GOVT BND 2.125% 07/31/24		08/11/2017	GOLDMAN SACHS & CO.	08/21/2017	J.P. MORGAN SECURITIES INC	650,000	654,672	655,510	654,658	0	(14)	0	(14)	0	0	851	851	901	601
912828-U2-4	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 11/15/26		02/02/2017	SUNCOAST CAPITAL GROUP	03/01/2017	BARCLAYS CAPITAL	500,000	479,609	479,492	479,750	0	140	0	140	0	0	(257)	(257)	3,066	2,320
912828-U2-4	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 11/15/26		02/02/2017	SUNCOAST CAPITAL GROUP	03/06/2017	GOLDMAN SACHS & CO.	460,000	441,241	440,037	441,384	0	143	0	143	0	0	(1,347)	(1,347)	2,897	2,135
912828-U2-4	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 11/15/26		02/08/2017	WELLS FARGO SECURITIES	03/06/2017	GOLDMAN SACHS & CO.	540,000	523,800	516,565	523,900	0	100	0	100	0	0	(7,336)	(7,336)	3,401	2,685
912828-U2-4	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 11/15/26		02/08/2017	WELLS FARGO SECURITIES	06/21/2017	J.P. MORGAN SECURITIES INC	290,000	281,300	286,171	281,596	0	296	0	296	0	0	4,575	4,575	3,562	1,442
912828-W7-1	UNITED STATES TREASURY US GOVT BND 2.125% 03/31/24		04/03/2017	CITICORP SECURITIES MARKETS	06/14/2017	BARCLAYS CAPITAL	5,000,000	4,990,820	5,063,867	4,991,043	0	223	0	223	0	0	72,824	72,824	22,063	1,161
912828-W7-1	UNITED STATES TREASURY US GOVT BND 2.125% 03/31/24		04/03/2017	CITICORP SECURITIES MARKETS	08/09/2017	J.P. MORGAN SECURITIES INC	2,250,000	2,245,869	2,267,314	2,246,048	0	178	0	178	0	0	21,267	21,267	17,244	523
912828-X3-9	UNITED STATES TREASURY TIPS 0.125% 04/15/22		09/28/2017	HUTCHINSON SHOCKEY ERLEY & CO	12/13/2017	RBC DOMINION SECURITIES INC.	507,600	512,302	510,158	512,240	0	(62)	0	(62)	0	0	(2,082)	(2,082)	426	291
912828-X3-9	UNITED STATES TREASURY TIPS 0.125% 04/15/22		09/28/2017	HUTCHINSON SHOCKEY ERLEY & CO	12/13/2017	RBC DOMINION SECURITIES INC.	416,200	420,105	418,297	420,051	0	(53)	0	(53)	0	0	(1,754)	(1,754)	349	239

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-X3-9	UNITED STATES TREASURY TIPS 0.125% 04/15/22		09/28/2017	BANK OF AMERICA	12/13/2017	RBC DOMINION SECURITIES INC.	196,400	198,250	197,390	198,225	0	(25)	0	(25)	0	0	(835)	(835)	165	113
912828-X3-9	UNITED STATES TREASURY TIPS 0.125% 04/15/22		09/28/2017	BANK OF AMERICA	12/13/2017	CITICORP SECURITIES MARKETS	818,900	826,615	823,286	826,509	0	(106)	0	(106)	0	0	(3,223)	(3,223)	687	470
912828-X3-9	UNITED STATES TREASURY TIPS 0.125% 04/15/22		09/28/2017	SCOCIETE GENERALE	12/13/2017	CITICORP SECURITIES MARKETS	301,300	304,174	302,914	304,133	0	(41)	0	(41)	0	0	(1,220)	(1,220)	253	173
912828-X3-9	UNITED STATES TREASURY TIPS 0.125% 04/15/22		09/28/2017	SCOCIETE GENERALE	12/13/2017	CITICORP SECURITIES MARKETS	206,300	208,268	207,241	208,240	0	(28)	0	(28)	0	0	(999)	(999)	173	118
912828-X3-9	UNITED STATES TREASURY TIPS 0.125% 04/15/22		09/28/2017	J.P. MORGAN SECURITIES INC	12/13/2017	CITICORP SECURITIES MARKETS	913,900	922,654	918,070	922,528	0	(125)	0	(125)	0	0	(4,458)	(4,458)	767	525
912828-X3-9	UNITED STATES TREASURY TIPS 0.125% 04/15/22		09/28/2017	J.P. MORGAN SECURITIES INC	12/13/2017	CITICORP SECURITIES MARKETS	1,120,300	1,131,031	1,127,454	1,130,877	0	(153)	0	(153)	0	0	(3,423)	(3,423)	940	643
912828-X3-9	UNITED STATES TREASURY TIPS 0.125% 04/15/22		09/28/2017	J.P. MORGAN SECURITIES INC	12/13/2017	RBC DOMINION SECURITIES INC.	1,011,500	1,021,188	1,016,757	1,021,050	0	(139)	0	(139)	0	0	(4,293)	(4,293)	849	581
912828-X3-9	UNITED STATES TREASURY TIPS 0.125% 04/15/22		09/28/2017	CITICORP SECURITIES MARKETS	12/13/2017	RBC DOMINION SECURITIES INC.	108,800	109,816	109,365	109,803	0	(14)	0	(14)	0	0	(437)	(437)	91	62
912828-X3-9	UNITED STATES TREASURY TIPS 0.125% 04/15/22		09/28/2017	CITICORP SECURITIES MARKETS	12/13/2017	HUTCHINSON SHOCKEY ERLEY & CO	398,800	402,526	401,378	402,475	0	(50)	0	(50)	0	0	(1,097)	(1,097)	335	229
912828-X3-9	UNITED STATES TREASURY TIPS 0.125% 04/15/22		11/06/2017	CITICORP SECURITIES MARKETS	12/13/2017	HUTCHINSON SHOCKEY ERLEY & CO	380,100	384,137	382,558	384,137	0	0	0	0	0	0	(1,579)	(1,579)	79	30
912828-X3-9	UNITED STATES TREASURY TIPS 0.125% 04/15/22		11/06/2017	GOLDMAN SACHS & CO.	12/13/2017	HUTCHINSON SHOCKEY ERLEY & CO	359,800	363,394	362,126	363,399	0	5	0	5	0	0	(1,273)	(1,273)	75	29
912828-X3-9	UNITED STATES TREASURY TIPS 0.125% 04/15/22		11/06/2017	J.P. MORGAN SECURITIES INC	12/13/2017	HUTCHINSON SHOCKEY ERLEY & CO	760,100	767,812	765,014	767,820	0	8	0	8	0	0	(2,806)	(2,806)	159	61
912828-X8-8	UNITED STATES TREASURY SENIOR GOVT BND 2.375% 05/15/27		06/01/2017	JEFFRIES & CO. INC.	06/15/2017	CITICORP SECURITIES MARKETS	34,000	34,478	34,648	34,477	0	(2)	0	(2)	0	0	172	172	79	48
912828-X8-8	UNITED STATES TREASURY SENIOR GOVT BND 2.375% 05/15/27		06/09/2017	JEFFRIES & CO. INC.	06/15/2017	CITICORP SECURITIES MARKETS	160,000	162,325	163,050	162,322	0	(3)	0	(3)	0	0	728	728	372	310
912828-X8-8	UNITED STATES TREASURY SENIOR GOVT BND 2.375% 05/15/27		06/13/2017	GOLDMAN SACHS & CO.	06/15/2017	CITICORP SECURITIES MARKETS	170,000	172,417	173,241	172,415	0	(2)	0	(2)	0	0	826	826	395	351
912828-X8-8	UNITED STATES TREASURY SENIOR GOVT BND 2.375% 05/15/27		06/14/2017	BANK OF AMERICA	06/15/2017	CITICORP SECURITIES MARKETS	36,000	36,786	36,686	36,786	0	0	0	0	0	0	(100)	(100)	84	81
912828-X8-8	UNITED STATES TREASURY SENIOR GOVT BND 2.375% 05/15/27		06/14/2017	BANK OF AMERICA	06/21/2017	CITICORP SECURITIES MARKETS	214,000	218,673	218,004	218,665	0	(8)	0	(8)	0	0	(661)	(661)	580	483
0599999. Subtotal - Bonds - U.S. Governments							24,049,000	24,133,495	24,189,700	24,128,759	0	362	5,100	(4,738)	0	0	60,945	60,945	108,914	56,732
195325-CU-7	REPUBLIC OF COLOMBIA SENIOR CORP BND 5.000% 06/15/45	D.	04/04/2017	BANK OF AMERICA	08/03/2017	J.P. MORGAN SECURITIES INC	500,000	503,500	510,000	503,498	0	(2)	0	(2)	0	0	6,502	6,502	16,181	7,778
29245J-AK-8	EMPRESA NACIONAL DE PETROLEO E SENIOR CORP BND 144A 4.500% 09/14/47	D.	09/11/2017	BANK OF AMERICA	09/13/2017	JEFFRIES & CO. INC.	250,000	242,825	242,188	242,825	0	0	0	0	0	0	(638)	(638)	31	0
682051-AE-7	OMAN SULTANATE OF (GOVERNMENT) SENIOR CORP BND 144A 5.375% 03/08/27	D.	03/01/2017	HUTCHINSON SHOCKEY ERLEY & CO	06/13/2017	J.P. MORGAN SECURITIES INC	200,000	199,236	207,500	199,252	0	16	0	16	0	0	8,248	8,248	2,926	0
682051-AE-7	OMAN SULTANATE OF (GOVERNMENT) SENIOR CORP BND 144A 5.375% 03/08/27	D.	03/01/2017	HUTCHINSON SHOCKEY ERLEY & CO	06/14/2017	J.P. MORGAN SECURITIES INC	300,000	298,854	311,250	298,879	0	25	0	25	0	0	12,371	12,371	4,524	0
1099999. Subtotal - Bonds - All Other Governments							1,250,000	1,244,415	1,270,938	1,244,454	0	39	0	39	0	0	26,483	26,483	23,662	7,778
023135-BK-1	AMAZON.COM INC SENIOR CORP BND 144A 4.250% 08/22/57		08/15/2017	J.P. MORGAN SECURITIES INC	08/28/2017	BANK OF AMERICA	200,000	198,364	204,770	198,364	0	0	0	0	0	0	6,406	6,406	213	0
023135-BK-1	AMAZON.COM INC SENIOR CORP BND 144A 4.250% 08/22/57		08/15/2017	J.P. MORGAN SECURITIES INC	09/01/2017	CITICORP SECURITIES MARKETS	400,000	396,728	411,200	396,729	0	1	0	1	0	0	14,471	14,471	708	0
25272K-AN-3	DIAMOND 1 FINANCE CORPORATION/ SR SECURED CORP BND 144A 8.100% 07/15/36		06/23/2017	CREDIT SUISSE FIRST BOSTON COR	08/01/2017	CREDIT SUISSE FIRST BOSTON COR	200,000	251,676	254,206	251,525	0	(151)	0	(151)	0	0	2,681	2,681	8,955	7,335
292480-AK-6	ENABLE MIDSTREAM PARTNERS LP SENIOR CORP BND 4.400% 03/15/27		03/06/2017	CITICORP SECURITIES MARKETS	05/22/2017	J.P. MORGAN SECURITIES INC	1,000,000	996,150	1,013,220	996,215	0	65	0	65	0	0	17,005	17,005	9,289	0
29336U-AD-9	ENLINK MIDSTREAM PARTNERS LP SENIOR CORP BND 5.050% 04/01/45		02/01/2017	BANK OF AMERICA	07/28/2017	BARCLAYS CAPITAL	300,000	277,374	285,771	277,563	0	189	0	189	0	0	8,208	8,208	12,667	5,260
37045X-BS-4	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP BND 3.450% 01/14/22		01/11/2017	DEUTSCHE BANK AG	03/15/2017	CITICORP SECURITIES MARKETS	560,000	559,261	563,108	559,284	0	23	0	23	0	0	3,824	3,824	3,381	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
749685-AV-5	RPM INTERNATIONAL INC. SENIOR CORP BND 3.750% 03/15/27		02/27/2017	BANK OF AMERICA	06/21/2017	BANK OF AMERICA	400,000	399,432	411,800	399,449	0	17	0	17	0	0	12,351	12,351	4,750	0
034863-AS-9	ANGLO AMERICAN CAPITAL PLC SENIOR CORP BND 144A 3.625% 09/11/24	D	09/06/2017	RBC DOMINION SECURITIES INC.	09/07/2017	CITICORP SECURITIES MARKETS	440,000	439,758	443,414	439,758	0	0	0	0	0	0	3,656	3,656	0	0
88167A-AF-8	TEVA PHARMACEUTICAL FINANCE NE SENIOR CORP BND 4.100% 10/01/46	D	08/30/2017	CREDIT SUISSE FIRST BOSTON COR	09/13/2017	CREDIT SUISSE FIRST BOSTON COR	300,000	251,862	256,086	251,886	0	24	0	24	0	0	4,200	4,200	5,603	5,262
88167A-AF-8	TEVA PHARMACEUTICAL FINANCE NE SENIOR CORP BND 4.100% 10/01/46	D	08/30/2017	CREDIT SUISSE FIRST BOSTON COR	09/27/2017	CREDIT SUISSE FIRST BOSTON COR	800,000	671,632	677,400	671,784	0	152	0	152	0	0	5,616	5,616	16,218	14,031
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							4,600,000	4,442,237	4,520,975	4,442,557	0	320	0	320	0	0	78,418	78,418	61,784	31,888
8399998. Total - Bonds							29,899,000	29,820,147	29,981,613	29,815,770	0	721	5,100	(4,379)	0	0	165,846	165,846	194,360	96,398
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								29,820,147	29,981,613	29,815,770	0	721	5,100	(4,379)	0	0	165,846	165,846	194,360	96,398

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
UNITED STATES TREASURY TBILL CASH			12/13/2017	J.P. MORGAN SECURITIES INC	06/21/2018	2,122,584	0	1,489	0	0	2,136,800	2,121,095	0	0	1.400	1.430	MAT	0	0
UNITED STATES TREASURY TBILL CASH			12/13/2017	NOMURA SECURITIES INTL. INC.	06/21/2018	2,843,960	0	2,015	0	0	2,863,200	2,841,945	0	0	1.414	1.444	MAT	0	0
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						4,966,544	0	3,504	0	0	5,000,000	4,963,040	0	0	XXX	XXX	XXX	0	0
0599999. Total - U.S. Government Bonds						4,966,544	0	3,504	0	0	5,000,000	4,963,040	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations						4,966,544	0	3,504	0	0	5,000,000	4,963,040	0	0	XXX	XXX	XXX	0	0
7899999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						4,966,544	0	3,504	0	0	5,000,000	4,963,040	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						4,966,544	0	3,504	0	0	XXX	4,963,040	0	0	XXX	XXX	XXX	0	0

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

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 *
US Bank ..... Cincinnati, Ohio Checking Account		0.000	0	0	90,830	XXX
US Bank ..... Cincinnati, Ohio Outstanding A/P Checks		0.000	0	0	(113,832)	XXX
US Bank ..... Cincinnati, Ohio Claim Check Payable Account		0.000	0	0	(4,357,825)	XXX
0199998 Deposits in ... 4 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	(9,109)	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(4,389,936)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(4,389,936)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	0	0	(4,389,936)	XXX

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

1. January	(16,503,824)	4. April	(19,862,459)	7. July	(32,105,293)	10. October	(17,645,399)
2. February	(16,238,862)	5. May	(18,693,665)	8. August	(17,769,599)	11. November	(19,488,943)
3. March	(12,754,940)	6. June	(26,453,545)	9. September	(18,815,351)	12. December	(4,389,936)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
7799999. Total - Issuer Obligations						0	0	0
7899999. Total - Residential Mortgage-Backed Securities						0	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0
8199999. Total - SVO Identified Funds						0	0	0
8399999. Total Bonds						0	0	0
31846V-20-3	FIRST AMERICAN TREASURY OBLIG		11/30/2017	0.000	XXX	2,509,174	0	2,675
857492-88-8	STATE STREET INSTITUTIONAL MONEY MARKET FUND		12/27/2017	0.000	XXX	953,794	0	4,115
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						3,462,968	0	6,790

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	INS CODE 23-636-206 (a)(3)	0	0	135,237	134,707
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	INS CODE 33-3-9 & 34-9-129	0	0	95,167	94,794
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	B	RULE 1975	0	0	99,014	98,387
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV	B	INS CODE 680A.140	0	0	245,430	244,468
30. New Hampshire NH	B	INS CODE 405:26	0	0	593,040	590,715
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	B	INS CODE 59A-5-19	0	0	746,309	743,383
33. New York NY			0	0	0	0
34. North Carolina NC	B	INS CODE 58-7.5	0	0	482,847	480,954
35. North Dakota ND			0	0	0	0
36. Ohio OH	B	INS CODE 3939.08	2,248,944	2,240,128	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA	B	GL TTL 38.2 CH 10 ART 7	0	0	380,668	379,175
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	2,248,944	2,240,128	2,777,712	2,766,584
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. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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