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LIFE AND ACCIDENT AND HEALTH COMPANIES — ASSOCIATION EDITION

ANNUAL STATEMENT

For the Year Ended December 31, 2017

OF THE CONDITION AND AFFAIRS OF THE

GRANGE LIFE INSURANCE COMPANY

NAIC Group Code 00267 (Current Period), 00267 (Prior Period) NAIC Company Code 71218 Employer's ID Number 31-0739286

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

Country of Domicile United States

Incorporated/Organized 03/05/1968 Commenced Business 07/01/1968

Statutory Home Office 671 South High Street (Street and Number), Columbus, OH, US 43206-1066 (City or Town, State, Country and Zip Code)

Main Administrative Office 671 South High Street (Street and Number) Columbus, OH, US 43206-1066 (City or Town, State, Country and Zip Code) 614-445-2900 (Area Code) (Telephone Number)

Mail Address P.O. Box 1218 (Street and Number or P.O. Box), Columbus, OH, US 43216-1218 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 671 South High Street (Street and Number) Columbus, OH, US 43206-1066 (City or Town, State, Country and Zip Code) 614-445-2900 (Area Code) (Telephone Number)

Internet Web Site Address www.grangeinsurance.com

Statutory Statement Contact Jeffrey P. Siefker (Name) 614-593-4014 (Area Code) (Telephone Number) (Extension)

siefkerj@grangeinsurance.com (E-Mail Address) 614-445-2619 (FAX Number)

OFFICERS

Name	Title	Name	Title
Theresa Marie Mason	President	Teresa Jean Dalenta	EVP & CFO
LaVawn Dee Coleman	EVP & Secretary	Milliman	Actuary

OTHER OFFICERS

DIRECTORS OR TRUSTEES

JOHN (NMN) AMMENDOLA	MARK LEWIS BOXER	DOUGLAS PAUL BUTH	GLENN EUGENE CORLETT
TERESA JEAN DALENTA	MICHAEL DESMOND FRAIZER	ROBERT ENLOW HOYT	MARY MARNETTE PERRY
THOMAS SIMRALL STEWART	DAVID CHARLES WETMORE	CHRISTIANNA (NMN) WOOD	

State of Ohio
County of Franklin
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.

Theresa Marie Mason	Teresa Jean Dalenta	LaVawn Dee Coleman
President	EVP & CFO	EVP & Secretary

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

Subscribed and sworn to before me this 20th day of February, 2018

Teresa J. Burchwell, Notary Public
April 28, 2022

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	12,566,256	3.575	12,566,256		12,566,256	3.575
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	6,497,122	1.849	6,497,122		6,497,122	1.848
1.22 Issued by U.S. government sponsored agencies		0.000			0	0.000
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.000			0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	3,536,465	1.006	3,536,465		3,536,465	1.006
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	23,812,780	6.775	23,812,780		23,812,780	6.775
1.43 Revenue and assessment obligations	40,772,789	11.601	40,772,789		40,772,789	11.600
1.44 Industrial development and similar obligations		0.000			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	94,337	0.027	94,337		94,337	0.027
1.512 Issued or guaranteed by FNMA and FHLMC	14,989,035	4.265	14,989,035		14,989,035	4.264
1.513 All other		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	83,422,172	23.735	83,422,172		83,422,172	23.733
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000			0	0.000
1.523 All other		0.000			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)	122,603,578	34.883	122,603,578		122,603,578	34.880
2.2 Unaffiliated non-U.S. securities (including Canada)	14,561,149	4.143	14,561,149		14,561,149	4.143
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000			0	0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated		0.000			0	0.000
3.4 Other equity securities:						
3.41 Affiliated	781	0.000	781		781	0.000
3.42 Unaffiliated		0.000			0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000	0		0	0.000
5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans	11,907,704	3.388	11,907,704		11,907,704	3.388
7. Derivatives	0	0.000	0		0	0.000
8. Receivables for securities	69,341	0.020	69,341		69,341	0.020
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	16,633,826	4.733	16,663,826		16,663,826	4.741
11. Other invested assets		0.000			0	0.000
12. Total invested assets	351,467,335	100.000	351,497,335	0	351,497,335	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		369,288,230
2.	Cost of bonds and stocks acquired, Part 3, Column 7		41,328,545
3.	Accrual of discount		305,222
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	0	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	0	
	4.4 Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		548,818
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		87,378,825
7.	Deduct amortization of premium		1,218,765
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	16,761	16,761
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		322,856,464
11.	Deduct total nonadmitted amounts		781
12.	Statement value at end of current period (Line 10 minus Line 11)		322,855,683

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	48,574,312	47,170,951	48,634,965	48,171,783
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	48,574,312	47,170,951	48,634,965	48,171,783
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	3,536,465	3,845,730	3,544,255	3,500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	23,812,780	25,006,870	23,910,467	23,745,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	109,767,399	110,888,867	110,204,898	106,288,932
	8. United States	115,502,125	121,853,365	117,119,922	107,147,324
Industrial and Miscellaneous, SVO Identified	9. Canada	6,760,061	7,345,832	6,880,129	6,450,000
Funds and Hybrid Securities (unaffiliated)	10. Other Countries	14,902,541	15,351,116	15,111,839	14,071,800
	11. Totals	137,164,727	144,550,313	139,111,890	127,669,124
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	322,855,683	331,462,731	325,406,474	309,374,838
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	781	781	781	
	25. Total Common Stocks	781	781	781	
	26. Total Stocks	781	781	781	
	27. Total Bonds and Stocks	322,856,463	331,463,512	325,407,255	

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	(201,151)	15,731,090	6,843,945	24,288,494	1,911,934	XXX	48,574,312	15.0	50,913,975	14.3	48,574,312	
1.2 NAIC 2						XXX	0	0.0	0	0.0		
1.3 NAIC 3						XXX	0	0.0	0	0.0		
1.4 NAIC 4						XXX	0	0.0	0	0.0		
1.5 NAIC 5						XXX	0	0.0	0	0.0		
1.6 NAIC 6						XXX	0	0.0	0	0.0		
1.7 Totals	(201,151)	15,731,090	6,843,945	24,288,494	1,911,934	XXX	48,574,312	15.0	50,913,975	14.3	48,574,312	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	0	0.0		
2.2 NAIC 2						XXX	0	0.0	0	0.0		
2.3 NAIC 3						XXX	0	0.0	0	0.0		
2.4 NAIC 4						XXX	0	0.0	0	0.0		
2.5 NAIC 5						XXX	0	0.0	0	0.0		
2.6 NAIC 6						XXX	0	0.0	0	0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1			2,525,084	1,011,381		XXX	3,536,465	1.1	3,539,887	1.0	3,536,465	
3.2 NAIC 2						XXX	0	0.0	0	0.0		
3.3 NAIC 3						XXX	0	0.0	0	0.0		
3.4 NAIC 4						XXX	0	0.0	0	0.0		
3.5 NAIC 5						XXX	0	0.0	0	0.0		
3.6 NAIC 6						XXX	0	0.0	0	0.0		
3.7 Totals	0	0	2,525,084	1,011,381	0	XXX	3,536,465	1.1	3,539,887	1.0	3,536,465	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	750,000	8,039,877	7,136,450	6,886,144	1,000,310	XXX	23,812,780	7.4	23,839,625	6.7	23,812,780	
4.2 NAIC 2						XXX	0	0.0	0	0.0		
4.3 NAIC 3						XXX	0	0.0	0	0.0		
4.4 NAIC 4						XXX	0	0.0	0	0.0		
4.5 NAIC 5						XXX	0	0.0	0	0.0		
4.6 NAIC 6						XXX	0	0.0	0	0.0		
4.7 Totals	750,000	8,039,877	7,136,450	6,886,144	1,000,310	XXX	23,812,780	7.4	23,839,625	6.7	23,812,780	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	6,175,340	18,903,235	43,513,400	31,202,482	9,972,941	XXX	109,767,399	34.0	142,061,782	39.8	109,767,399	
5.2 NAIC 2						XXX	0	0.0	0	0.0		
5.3 NAIC 3						XXX	0	0.0	0	0.0		
5.4 NAIC 4						XXX	0	0.0	0	0.0		
5.5 NAIC 5						XXX	0	0.0	0	0.0		
5.6 NAIC 6						XXX	0	0.0	0	0.0		
5.7 Totals	6,175,340	18,903,235	43,513,400	31,202,482	9,972,941	XXX	109,767,399	34.0	142,061,782	39.8	109,767,399	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 and Miscellaneous (unaffiliated)												
6.1 NAIC 1	1,499,149	9,485,229	23,705,724	30,846,005	4,458,171	XXX	69,994,277	21.7	70,266,731	19.7	57,604,631	12,389,646
6.2 NAIC 2	20,350	7,622,319	16,345,780	18,127,100	3,770,559	XXX	45,886,108	14.2	47,900,893	13.4	42,913,783	2,972,325
6.3 NAIC 3	51,828	2,820,459	10,442,546	1,111,250	378,628	XXX	14,804,712	4.6	11,559,036	3.2	7,986,869	6,817,843
6.4 NAIC 4	234,528	2,686,433	3,046,248	200,000		XXX	6,167,209	1.9	7,009,570	2.0	2,616,640	3,550,569
6.5 NAIC 5		138,384	174,035			XXX	312,420	0.1	108,059	0.0	138,384	174,035
6.6 NAIC 6						XXX	0	0.0	0	0.0		
6.7 Totals	1,805,855	22,752,824	53,714,335	50,284,355	8,607,357	XXX	137,164,727	42.5	136,844,289	38.3	111,260,307	25,904,419
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		
7.2 NAIC 2						XXX	0	0.0	0	0.0		
7.3 NAIC 3						XXX	0	0.0	0	0.0		
7.4 NAIC 4						XXX	0	0.0	0	0.0		
7.5 NAIC 5						XXX	0	0.0	0	0.0		
7.6 NAIC 6						XXX	0	0.0	0	0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		
8.2 NAIC 2						XXX	0	0.0	0	0.0		
8.3 NAIC 3						XXX	0	0.0	0	0.0		
8.4 NAIC 4						XXX	0	0.0	0	0.0		
8.5 NAIC 5						XXX	0	0.0	0	0.0		
8.6 NAIC 6						XXX	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-Designated Securities												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		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) 8,223,338	52,159,431	83,724,604	94,234,505	17,343,356	0	255,685,234	79.2	XXX	XXX	243,295,587	12,389,646
10.2 NAIC 2	(d) 20,350	7,622,319	16,345,780	18,127,100	3,770,559	0	45,886,108	14.2	XXX	XXX	42,913,783	2,972,325
10.3 NAIC 3	(d) 51,828	2,820,459	10,442,546	1,111,250	378,628	0	14,804,712	4.6	XXX	XXX	7,986,869	6,817,843
10.4 NAIC 4	(d) 234,528	2,686,433	3,046,248	200,000	0	0	6,167,209	1.9	XXX	XXX	2,616,640	3,550,569
10.5 NAIC 5	(d) 0	138,384	174,035	0	0	0	(c) 312,420	0.1	XXX	XXX	138,384	174,035
10.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	8,530,044	65,427,027	113,733,214	113,672,855	21,492,542	0	(b) 322,855,683	100.0	XXX	XXX	296,951,263	25,904,419
10.8 Line 10.7 as a % of Col. 7	3.0	20.0	35.0	35.0	7.0	0.0	100.0	XXX	XXX	XXX	92.0	8.0
11. Total Bonds Prior Year												
11.1 NAIC 1	11,719,966	62,067,249	97,170,721	96,825,627	22,838,437	0	XXX	XXX	290,622,000	81.4	276,856,770	13,765,230
11.2 NAIC 2	2,187,416	7,685,221	16,756,708	17,544,086	3,727,462	0	XXX	XXX	47,900,893	13.4	45,756,707	2,144,186
11.3 NAIC 3	191,407	2,891,871	6,489,863	1,655,124	330,771	0	XXX	XXX	11,559,036	3.2	7,307,070	4,251,966
11.4 NAIC 4	543,077	2,078,607	4,337,886	50,000	0	0	XXX	XXX	7,009,570	2.0	4,061,101	2,948,469
11.5 NAIC 5	0	108,059	0	0	0	0	XXX	XXX	(c) 108,059	0.0	45,059	63,000
11.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.7 Totals	14,641,867	74,831,007	124,755,177	116,074,837	26,896,671	0	XXX	XXX	(b) 357,199,558	100.0	334,026,706	23,172,852
11.8 Line 11.7 as a % of Col. 9	4.0	21.0	35.0	32.0	8.0	0.0	XXX	XXX	100.0	XXX	94.0	7.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1	8,223,338	49,715,619	78,707,817	90,245,133	16,403,680		243,295,587	75.4	276,856,770	77.5	243,295,587	XXX
12.2 NAIC 2	20,350	6,756,371	15,234,318	17,132,186	3,770,559		42,913,783	13.3	45,756,707	12.8	42,913,783	XXX
12.3 NAIC 3	51,828	1,468,661	4,976,502	1,111,250	378,628		7,986,869	2.5	7,307,070	2.0	7,986,869	XXX
12.4 NAIC 4	159,216	1,470,952	986,472				2,616,640	0.8	4,061,101	1.1	2,616,640	XXX
12.5 NAIC 5		138,384					138,384	0.0	45,059	0.0	138,384	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	8,454,731	59,549,987	99,905,109	108,488,569	20,552,867	0	296,951,263	92.0	334,026,706	93.5	296,951,263	XXX
12.8 Line 12.7 as a % of Col. 7	3.0	20.0	34.0	37.0	7.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	3.0	18.0	31.0	34.0	6.0	0.0	92.0	XXX	XXX	XXX	92.0	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1		2,443,812	5,016,787	3,989,372	939,675		12,389,646	3.8	13,765,230	3.9	XXX	12,389,646
13.2 NAIC 2		865,949	1,111,463	994,914			2,972,325	0.9	2,144,186	0.6	XXX	2,972,325
13.3 NAIC 3		1,351,798	5,466,045				6,817,843	2.1	4,251,966	1.2	XXX	6,817,843
13.4 NAIC 4	75,313	1,215,481	2,059,776	200,000			3,550,569	1.1	2,948,469	0.8	XXX	3,550,569
13.5 NAIC 5			174,035				174,035	0.1	63,000	0.0	XXX	174,035
13.6 NAIC 6							0	0.0	0	0.0	XXX	0
13.7 Totals	75,313	5,877,040	13,828,105	5,184,286	939,675	0	25,904,419	8.0	23,172,852	6.5	XXX	25,904,419
13.8 Line 13.7 as a % Col. 7	0.3	23.0	53.0	20.0	4.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.0	2.0	4.0	2.0	0.3	0.0	8.0	XXX	XXX	XXX	XXX	8.0

(a) Includes $ 25,904,419 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1$ 0 ; NAIC 2 $ ..... ; NAIC 3 $ ..... ; NAIC 4 $ ..... ; NAIC 5 $ ..... ; NAIC 6 $ .....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 Issuer Obligations		15,566,256		1,997,678		XXX	17,563,934	5.4	8,590,920	2.4	17,563,934	
1.2 Residential Mortgage-Backed Securities	(201,151)	(351,874)	5,480,699	20,000,306	1,911,934	XXX	26,839,913	8.3	38,137,751	10.7	26,839,913	
1.3 Commercial Mortgage-Backed Securities		516,709	1,363,246	2,290,510		XXX	4,170,465	1.3	4,185,305	1.2	4,170,465	
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
1.5 Totals	(201,151)	15,731,090	6,843,945	24,288,494	1,911,934	XXX	48,574,312	15.0	50,913,975	14.3	48,574,312	0
2. All Other Governments												
2.1 Issuer Obligations						XXX	0	0.0	0	0.0		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations			2,525,084	1,011,381		XXX	3,536,465	1.1	3,539,887	1.0	3,536,465	
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
3.5 Totals	0	0	2,525,084	1,011,381	0	XXX	3,536,465	1.1	3,539,887	1.0	3,536,465	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	750,000	8,039,877	7,136,450	6,886,144	1,000,310	XXX	23,812,780	7.4	23,839,625	6.7	23,812,780	
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
4.5 Totals	750,000	8,039,877	7,136,450	6,886,144	1,000,310	XXX	23,812,780	7.4	23,839,625	6.7	23,812,780	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	2,000,339	6,482,847	14,241,922	11,025,525	8,521,601	XXX	42,272,233	13.1	42,419,687	11.9	42,272,233	
5.2 Residential Mortgage-Backed Securities	4,175,002	12,420,389	29,271,478	20,176,957	1,451,340	XXX	67,495,166	20.9	99,642,094	27.9	67,495,166	
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
5.5 Totals	6,175,340	18,903,235	43,513,400	31,202,482	9,972,941	XXX	109,767,399	34.0	142,061,782	39.8	109,767,399	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	1,805,855	22,752,824	53,714,335	50,284,355	8,607,357	XXX	137,164,727	42.5	136,844,289	38.3	111,260,307	25,904,419
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
6.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
6.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
6.5 Totals	1,805,855	22,752,824	53,714,335	50,284,355	8,607,357	XXX	137,164,727	42.5	136,844,289	38.3	111,260,307	25,904,419
7. Hybrid Securities												
7.1 Issuer Obligations						XXX	0	0.0	0	0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX	0	0.0	0	0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	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 (a)
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		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		
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	4,556,194	52,841,804	77,617,791	71,205,082	18,129,268	XXX	224,350,139	69.5	XXX	XXX	198,445,720	25,904,419
10.2 Residential Mortgage-Backed Securities	3,973,851	12,068,514	34,752,176	40,177,263	3,363,274	XXX	94,335,078	29.2	XXX	XXX	94,335,078	0
10.3 Commercial Mortgage-Backed Securities	0	516,709	1,363,246	2,290,510	0	XXX	4,170,465	1.3	XXX	XXX	4,170,465	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	8,530,044	65,427,027	113,733,214	113,672,855	21,492,542	0	322,855,683	100.0	XXX	XXX	296,951,263	25,904,419
10.7 Lines 10.6 as a % Col. 7	3.0	20.0	35.0	35.0	7.0	0.0	100.0	XXX	XXX	XXX	92.0	8.0
11. Total Bonds Prior Year												
11.1 Issuer Obligations	5,068,712	41,708,642	74,794,340	71,884,988	21,777,726	XXX	XXX	XXX	215,234,408	60.3	192,061,556	23,172,852
11.2 Residential Mortgage-Backed Securities	9,573,155	32,848,323	48,642,491	41,596,933	5,118,945	XXX	XXX	XXX	137,779,845	38.6	137,779,845	0
11.3 Commercial Mortgage-Backed Securities	0	274,042	1,318,346	2,592,917	0	XXX	XXX	XXX	4,185,305	1.2	4,185,305	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	14,641,867	74,831,007	124,755,177	116,074,837	26,896,671	0	XXX	XXX	357,199,558	100.0	334,026,706	23,172,852
11.7 Line 11.6 as a % of Col. 9	4.0	21.0	35.0	32.0	8.0	0.0	XXX	XXX	100.0	XXX	94.0	6.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	4,480,881	46,964,764	63,789,686	66,020,796	17,189,593	XXX	198,445,720	61.5	192,061,556	53.8	198,445,720	XXX
12.2 Residential Mortgage-Backed Securities	3,973,851	12,068,514	34,752,176	40,177,263	3,363,274	XXX	94,335,078	29.2	137,779,845	38.6	94,335,078	XXX
12.3 Commercial Mortgage-Backed Securities		516,709	1,363,246	2,290,510		XXX	4,170,465	1.3	4,185,305	1.2	4,170,465	XXX
12.4 Other Loan-Backed and Structured Securities						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	8,454,731	59,549,987	99,905,109	108,488,569	20,552,867	0	296,951,263	92.0	334,026,706	93.5	296,951,263	XXX
12.7 Line 12.6 as a % of Col. 7	3.0	20.0	34.0	37.0	7.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	3.0	18.0	31.0	34.0	6.0	0.0	92.0	XXX	XXX	XXX	92.0	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	75,313	5,877,040	13,828,105	5,184,286	939,675	XXX	25,904,419	8.0	23,172,852	6.5	XXX	25,904,419
13.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities						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	75,313	5,877,040	13,828,105	5,184,286	939,675	0	25,904,419	8.0	23,172,852	6.5	XXX	25,904,419
13.7 Line 13.6 as a % of Col. 7	0.3	23.0	53.0	20.0	4.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.0	2.0	4.0	2.0	0.3	0.0	8.0	XXX	XXX	XXX	XXX	8.0

Schedule DA - Verification Between Yrs

NONE

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

Schedule E - Part 2 - Verification Between Yrs

NONE

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 1

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
3130A9-X6-3	FHLB Call			2	1FE	1,997,520	93.7730	1,875,460	2,000,000	1,997,678		144			2.000	2.010	MN	4,000	40,000	11/03/2016	11/25/2031
3130A9-YG-0	FHLB			2	1FE	3,000,000	96.3400	2,890,200	3,000,000	3,000,000					2.000	2.000	MN	6,000	60,000	11/03/2016	11/25/2031
912828-D2-3	United States Treasury				1FE	9,975,000	99.6950	9,969,500	10,000,000	9,975,509		509			1.625	1.812	AO	27,831		12/21/2017	04/30/2019
912828-PC-8	United States Treasury OH/GA/WI	SD			1	1,227,188	101.8070	1,221,684	1,200,000	1,211,945		(3,984)			2.625	2.265	MN	4,090	31,500	01/15/2014	11/15/2020
912828-SV-3	United States Treasury Note GA/OH/VA	SD			1	1,337,504	98.3910	1,328,279	1,350,000	1,343,959		1,313			1.750	1.857	MN	3,067	23,625	04/16/2015	05/15/2022
912828-SV-3	United States Treasury Note GA/OH/VA				1	34,676	98.3910	34,437	35,000	34,843		34			1.750	1.857	MN	80	613	04/16/2015	05/15/2022
0199999 - Bonds - U.S. Governments - Issuer Obligations						17,571,887	XXX	17,319,559	17,585,000	17,563,934	0	(1,985)	0	0	XXX	XXX	XXX	45,068	155,738	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36204D-5J-4	GNMA Pool 367249			4	1FE	50,974	105.9570	51,592	48,691	49,500		(140)			6.500	5.842	MON	264	3,165	10/16/2002	12/15/2023
36205G-AD-3	GNMA Pool 389804			4	1	44,868	108.2270	48,469	44,784	44,837					5.000	4.963	MON	187	2,239	01/27/2003	01/15/2033
38373Q-HL-8	GNR 2003-34 QG			4	1FE	667,809	115.8670	666,235	575,000	658,786		(9,023)			5.500	3.390	MON	2,635	28,990	01/04/2017	04/20/2033
38377Y-AP-5	GNR 2011-128 PE			4	1FE	1,574,531	102.6020	1,539,030	1,500,000	1,560,526		(6,791)			3.500	2.951	MON	4,375	52,500	10/22/2015	09/20/2041
38378C-RT-6	GNR 2012-13 EG			4	1	358,167	97.4340	345,041	354,128	356,989		(197)			2.000	1.676	MON	590	7,083	06/20/2012	10/20/2040
38378D-BL-8	GNR 2012-17 CD			4	1FE	164,374	102.5200	154,824	151,018	159,855		(778)			4.000	0.637	MON	503	6,041	07/11/2012	09/20/2040
38378G-CY-2	GNR 2012-134 EA			4	1	218,110	100.3280	208,778	208,095	215,317		306			3.000	1.732	MON	520	6,243	12/07/2012	11/20/2042
38378K-RS-0	GNR 2013-78 AG			4	1	529,547	96.1950	529,073	550,000	536,419		2,743			2.389	2.984	MON	1,095	13,137	06/04/2015	07/16/2043
38378T-X2-1	GNMA 2013-109 TW			4	1	1,465,547	95.5230	1,432,845	1,500,000	1,471,780		3,746			2.500	2.820	MON	3,125	37,500	04/26/2016	07/20/2041
38378W-3A-9	GNR 2013-134 LB			4	1FE	1,995,000	97.3710	1,947,420	2,000,000	1,995,455		109			3.000	3.027	MON	5,000	60,000	02/18/2016	09/20/2043
38379F-DG-1	GNR 2015-164 VU			4	1FE	1,748,600	98.2730	1,661,796	1,691,000	1,740,882		(4,540)			3.000	2.659	MON	4,228	50,730	04/12/2016	05/20/2032
38379F-VF-3	GNR 2015-161 MB			4	1FE	4,489,142	98.0270	4,348,256	4,435,774	4,481,677		(4,004)			3.000	2.881	MON	11,089	133,073	04/14/2016	07/20/2045
38380A-A5-6	GNMA 2016-121 AZ			4	1FE	2,366,742	108.2810	2,276,464	2,102,367	2,358,489		(3,951)			4.000	3.286	MON	2,803	82,301	12/19/2017	05/20/2045
38380B-N2-7	GNMA 2016-153 AZ			4	1FE	6,092,448	93.1330	5,715,577	6,137,005	6,093,620		1,100			3.000	3.059	MON	15,343	181,153	12/01/2017	09/20/2046
38380B-N4-3	GNMA 2016-153 ZB			4	1FE	5,109,719	93.0230	4,919,911	5,288,919	5,115,782		5,675			3.000	3.238	MON	13,222	156,119	12/01/2017	09/20/2046
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						26,875,577	XXX	25,845,311	26,586,783	26,839,913	0	(15,745)	0	0	XXX	XXX	XXX	64,979	820,273	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
38378K-5X-3	GNR 2013-161 B			4	1FE	4,187,500	100.1520	4,006,080	4,000,000	4,170,465		(14,840)			3.167	2.689	MON	10,558	127,595	11/02/2016	11/16/2054
0399999 - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						4,187,500	XXX	4,006,080	4,000,000	4,170,465	0	(14,840)	0	0	XXX	XXX	XXX	10,558	127,595	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						48,634,965	XXX	47,170,951	48,171,783	48,574,312	0	(32,570)	0	0	XXX	XXX	XXX	120,605	1,103,605	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
20772G-4Z-8	Connecticut State BAB NC			4	1FE	1,015,730	116.4200	1,164,200	1,000,000	1,011,381		(661)			5.632	5.501	JD	4,693	56,320	01/28/2010	12/01/2029
419791-YS-1	Hawaii State BAB NC				1FE	502,355	114.8700	574,350	500,000	501,331		(152)			5.230	5.185	FA	10,896	26,150	02/11/2010	02/01/2025
882723-B8-1	Texas State Call			2	1FE	1,026,920	104.0440	1,040,440	1,000,000	1,024,106		(2,642)			3.838	3.480	AO	9,595	38,380	12/02/2016	10/01/2032
97705L-WN-3	Wisconsin State BAB-Call			2	1FE	999,250	106.6740	1,066,740	1,000,000	999,648		33			5.200	5.205	MN	8,667	52,000	09/16/2009	05/01/2026
1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						3,544,255	XXX	3,845,730	3,500,000	3,536,465	0	(3,422)	0	0	XXX	XXX	XXX	33,851	172,850	XXX	XXX
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						3,544,255	XXX	3,845,730	3,500,000	3,536,465	0	(3,422)	0	0	XXX	XXX	XXX	33,851	172,850	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
016140-MZ-5	Alice, TX Tax			2	1FE	972,250	101.3100	1,013,100	1,000,000	973,309		965			3.900	4.111	FA	16,250	29,033	11/15/2016	02/01/2036
033161-ZN-3	Anchorage, AL BAB Call			2	1FE	1,016,090	104.8230	1,048,230	1,000,000	1,004,364		(1,788)			5.368	5.160	AO	13,420	53,680	03/23/2010	04/01/2026
03588E-4Q-3	Anne Arundel Cnty, Md BAB Call			2	1FE	1,024,970	105.5330	1,055,330	1,000,000	1,006,986		(2,883)			5.350	5.016	AO	13,375	53,500	10/28/2010	04/01/2028
180848-DV-2	Clark Cnty, NV BAB-Call			2	1FE	999,420	106.7110	1,067,110	1,000,000	999,661		47			6.260	6.267	MN	10,433	62,600	06/25/2009	11/01/2023
213633-GD-6	Cook Cnty, IL BAB-Call			2	1FE	1,008,540	105.0400	1,050,400	1,000,000	1,002,022		(979)			5.391	5.279	JD	4,493	53,910	10/21/2009	12/01/2024
236091-F3-3	Dane Cnty, WI BAB Call			2	1FE	713,928	101.1830	723,458	715,000	714,489		66			5.050	5.063	JD	3,009	36,108	09/22/2009	06/01/2024
266778-EJ-4	Durham, NC BAB			2	1FE	495,750	107.0420	535,210	500,000	496,821		175			4.945	5.013	AO	6,181	24,725	10/19/2010	10/01/2030
304639-MY-0	Fairfield, OH BAB-Call			2	1FE	750,000	107.2790	804,593	750,000	750,000					5.540	5.540	JD	3,463	41,550	06/16/2010	12/01/2026
358776-NK-4	Frisco, TX Call			2	1FE	2,017,880	93.5460	1,870,920	2,000,000	2,015,584		(1,627)			3.500	3.389	FA	26,444	73,500	06/28/2016	02/15/2041
360046-Q9-0	Fulton Cnty, GA BAB			4	1FE	1,000,310	117.8440	1,178,440	1,000,000	1,000,310					5.148	5.144	JJ	25,740	51,480	09/17/2010	07/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
412486-5B-4	Harford Cnty, MD BAB-Call			2	1FE	1,021,370	107.4550	1,074,550	1,000,000	1,006,378		(2,335)			5.375	5.100	JJ	26,875	53,750	06/02/2010	07/01/2026
497476-WY-3	Kirkland, WA BAB			2	1FE	1,156,263	107.2960	1,249,998	1,165,000	1,158,956		453			5.250	5.318	JD	5,097	61,163	12/08/2010	12/01/2027
548253-V2-6	Lower Merion Twp, PA BAB			2	1FE	505,835	106.5820	532,910	500,000	502,167		(641)			5.450	5.294	JJ	12,565	27,250	04/20/2011	01/15/2031
562333-FV-1	Manchester, NH BAB-Call			2	1FE	499,500	105.7130	528,565	500,000	499,673		26			5.150	5.159	JJ	12,875	25,750	12/02/2010	07/01/2027
567609-CT-7	Mariemont, OH CSD BAB-Call			2	1FE	424,566	104.2520	432,646	415,000	422,370		(378)			5.900	5.704	JD	2,040	24,485	08/19/2010	12/01/2030
591852-QH-4	Metro Council, MN BAB			2	1FE	970,000	106.0810	1,060,810	1,000,000	977,092		1,175			5.200	5.447	FA	21,667	52,000	02/16/2011	02/01/2031
609558-7C-9	Monmouth Cnty, NJ BAB				1FE	500,000	105.5150	527,575	500,000	500,000					4.200	4.200	JD	1,750	21,000	12/02/2010	12/01/2020
64966H-YL-8	New York, NY BAB-NC				1FE	504,865	123.1520	615,760	500,000	503,317		(235)			5.798	5.711	MS	9,663	28,990	03/23/2010	03/01/2028
668180-DK-5	Northwestern OH LSD BAB			2	1FE	1,023,450	107.6480	1,076,480	1,000,000	1,008,507		(2,571)			6.875	6.550	JD	5,729	68,750	12/13/2010	12/01/2038
725277-CD-7	Pittsburgh, PA BAB Sch Dist - Call			2	1FE	1,005,000	104.3420	1,043,420	1,000,000	1,001,020		(574)			5.202	5.137	MS	17,340	52,020	10/06/2009	09/01/2024
741701-YH-3	Prince Georges Cnty, MD BAB Call			2	1FE	953,890	103.9920	1,039,920	1,000,000	967,318		1,962			5.000	5.380	MS	14,722	50,000	10/26/2009	09/15/2029
796269-UD-8	San Antonio, TX ISD BAB			2	1FE	1,579,601	108.5800	1,574,410	1,450,000	1,551,552		(4,955)			6.097	5.366	FA	33,398	88,407	05/24/2011	08/15/2031
879709-N6-6	Tempe, AZ BAB-Call			2	1FE	1,027,920	104.2170	1,042,170	1,000,000	1,008,433		(3,073)			5.719	5.354	JJ	28,595	57,190	06/22/2010	07/01/2030
930353-HK-6	Wadsworth, OH CSD BAB-Call			2	1FE	750,000	102.0140	765,105	750,000	750,000					5.410	5.410	JD	3,381	40,575	08/26/2009	12/01/2021
930863-S3-0	Wake County, NC BAB-Call			2	1FE	992,030	105.9480	1,059,480	1,000,000	994,364		357			5.300	5.367	AO	13,250	53,000	03/24/2010	04/01/2029
940157-RF-9	Washington , MD BAB Subn San Dist, Call			2	1FE	997,040	103.6280	1,036,280	1,000,000	998,087		156			5.000	5.026	JD	4,167	50,000	10/15/2009	06/01/2027
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						23,910,467	XXX	25,006,870	23,745,000	23,812,780	0	(16,657)	0	0	XXX	XXX	XXX	335,923	1,234,415	XXX	XXX
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						23,910,467	XXX	25,006,870	23,745,000	23,812,780	0	(16,657)	0	0	XXX	XXX	XXX	335,923	1,234,415	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
018100-DU-8	Allen, TX Call-Tax			2	1FE	560,000	95.1030	532,577	560,000	560,000					3.073	3.073	MS	5,736	16,874	08/16/2016	09/01/2031
10901R-AV-1	Brier Creek, IN Sch Bldg Corp BAB-Call			2	1FE	1,000,000	105.7050	1,057,050	1,000,000	1,000,000					6.080	6.080	JJ	28,036	60,800	05/13/2009	07/15/2024
143287-CB-4	Carmel IN Call			2	1FE	1,000,000	100.1130	1,001,130	1,000,000	1,000,000					3.762	3.762	JJ	17,347	35,635	07/21/2016	01/15/2041
15504R-ET-2	Central Puget Sound, WA BAB				1FE	1,319,770	125.8650	1,258,650	1,000,000	1,305,386		(9,214)			5.491	3.482	MN	9,152	54,910	05/31/2016	11/01/2039
155675-BX-8	Central Utah Wtr BAB-Call			2	1FE	501,480	106.3900	531,950	500,000	500,398		(163)			5.300	5.262	AO	6,625	26,500	06/01/2010	10/01/2027
155888-AT-7	Central Weber, UT BAB Sewer Impt - Call			2	1FE	991,250	104.0660	1,040,660	1,000,000	993,740		379			6.150	6.229	MS	20,500	61,500	05/27/2009	03/01/2029
196632-HE-6	Colorado Springs, CO BAB			4	1FE	1,579,360	126.3240	1,591,682	1,260,000	1,545,536		(7,656)			6.013	4.390	MN	9,681	75,764	03/08/2013	11/15/2039
199098-CE-2	Columbus-Franklin Co, OH Taxable			2	1FE	2,005,000	97.7260	1,954,520	2,000,000	2,000,339		(2,736)			3.300	3.159	FA	24,933	66,000	03/30/2016	08/15/2027
3134GA-FP-4	FHLMC Call			2	1	1,000,000	95.0440	950,440	1,000,000	1,000,001		20			2.000	1.994	FA	6,833	19,889	08/18/2016	08/28/2031
3134GA-FX-7	FHLMC Call			2	1	499,375	94.8730	474,365	500,000	499,443		51			2.150	2.163	FA	3,703	10,660	08/19/2016	08/27/2027
407288-XY-0	Hamilton County, Ohio BAB			4	1FE	1,007,610	108.9170	1,089,170	1,000,000	1,006,388		(209)			5.370	5.314	JD	4,475	53,700	10/19/2010	12/01/2035
43612P-AM-6	Hollywood Beach, FL Call			2	1FE	1,180,440	118.7700	1,187,700	1,000,000	1,149,782		(19,201)			6.250	3.719	AO	15,625	62,500	05/17/2016	10/01/2045
45506D-WV-3	Indiana State Tax				1FE	1,033,410	98.2480	982,480	1,000,000	1,030,482		(2,225)			3.066	2.755	JJ	15,330	31,512	08/25/2016	07/01/2029
49151E-4L-4	Kentucky State Ppty & Bldg BAB NC			4	1FE	1,000,000	108.7030	1,087,030	1,000,000	1,000,000					5.561	5.561	MN	9,268	55,610	10/28/2009	11/01/2022
491552-UY-9	Kentucky St Turnpike Auth BAB Sink			4	1FE	500,000	108.8330	544,165	500,000	500,000					5.244	5.244	JJ	13,110	26,220	06/17/2010	07/01/2025
564393-HQ-2	Mansfield Park, TX Taxable - Series A			2	1FE	1,710,962	99.5370	1,667,245	1,675,000	1,707,612		(2,844)			4.250	3.980	FA	29,661	52,006	10/28/2016	08/01/2041
57419R-D5-1	Maryland State Call			2	1FE	1,085,832	99.3680	1,107,953	1,115,000	1,087,561		1,549			3.463	3.694	MS	12,871	38,720	11/18/2016	09/01/2031
57419R-D7-7	Maryland State			2	1FE	1,500,000	98.3630	1,475,445	1,500,000	1,500,000					3.797	3.797	MS	18,985	57,113	11/03/2016	03/01/2039
590545-SD-2	Mesa, AZ BAB Call			2	1FE	1,022,720	105.4950	1,054,950	1,000,000	1,004,260		(2,647)			6.000	5.700	JJ	30,000	60,000	05/07/2009	07/01/2024
61336P-DR-9	Montgomery Cnty, MD Tax/Call			2	1FE	980,129	104.1710	1,015,667	975,000	977,025		(547)			5.000	4.932	MN	8,125	48,750	08/31/2011	05/01/2031
64469N-AG-4	New Hampshire St BAB				1FE	984,920	111.8830	1,118,830	1,000,000	990,752		963			4.984	5.132	MS	16,613	49,840	11/12/2010	09/01/2025
64985H-WY-9	New York St				1FE	885,437	94.2520	890,681	945,000	889,348		3,534			2.720	3.297	JJ	11,852	20,920	11/17/2016	07/15/2030
65830T-AF-2	North Carolina Turnpike Auth BAB-Call			2	1FE	1,008,750	102.9410	1,029,410	1,000,000	1,001,163		(1,098)			6.000	5.879	JJ	30,000	60,000	07/17/2009	01/01/2025
677632-MV-0	Ohio State Univ Gen Recpts BAB				1FE	1,000,000	121.4930	1,214,930	1,000,000	1,000,000					4.910	4.910	JD	4,092	49,100	09/15/2010	06/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
67884F-S9-8	Oklahoma Dev Fin Auth Call			2	1FE	1,502,220	95.5540	1,433,310	1,500,000	1,501,935		(191)			3.875	3.857	JD	4,844	58,125	09/13/2016	06/01/2046
73358W-XP-4	Port Auth of New York & NJ Tax-Call			2	1FE	2,121,700	108.8040	2,176,080	2,000,000	2,101,970		(11,591)			4.823	4.021	JD	8,038	96,460	04/04/2016	06/01/2045
795681-GM-1	Salt Lake Cnty, UT BAB			4	1FE	1,022,680	118.5610	1,185,610	1,000,000	1,016,439		(947)			5.820	5.629	JD	4,850	58,200	01/25/2010	12/01/2029
796253-Y3-0	San Antonio, Texas BAB				1FE	2,167,891	130.9060	2,225,402	1,700,000	2,154,849		(11,738)			5.808	4.019	FA	41,140	98,736	11/15/2016	02/01/2041
79642B-LS-0	San Antonio, TX BAB			2	1FE	400,000	108.1720	432,688	400,000	400,000					6.170	6.170	MN	3,154	24,680	11/12/2010	05/15/2032
812631-HB-8	Seattle, WA BAB NC				1FE	496,345	112.5700	562,850	500,000	497,969		243			5.000	5.071	MN	4,167	25,000	12/21/2009	11/01/2024
89602N-UN-2	Triborough, NY BAB				1FE	1,328,390	124.3350	1,243,350	1,000,000	1,316,184		(9,575)			5.500	3.432	MN	7,028	55,000	09/14/2016	11/15/2039
91476P-QY-7	University OK Rev Call			2	1FE	1,381,217	96.6200	1,405,821	1,455,000	1,384,977		3,606			3.375	3.810	JJ	24,553	27,008	11/22/2016	07/01/2032
915217-SB-0	Univ of Virginia BAB				1FE	1,210,150	124.6860	1,246,860	1,000,000	1,199,645		(5,555)			5.000	3.692	MS	16,667	50,000	01/25/2016	09/01/2040
916277-KV-7	Upper Occoquan, VA BAB				1FE	750,000	118.8440	891,330	750,000	750,000					5.300	5.300	JJ	19,875	39,750	12/20/2010	07/01/2027
928172-WG-6	Virginia St Pub Bldg BAB			4	1FE	977,621	123.1120	1,163,408	945,000	969,801		(1,327)			5.900	5.606	FA	23,231	55,755	11/12/2010	08/01/2030
938240-CN-6	Washington Cnty, OR BAB-NC			4	1FE	1,075,060	121.1650	1,211,650	1,000,000	1,055,792		(3,044)			5.701	5.100	AO	14,253	57,010	07/30/2010	10/01/2030
944088-AA-1	Waxahachie, TX Call			2	1FE	1,499,372	104.3250	1,460,550	1,400,000	1,482,459		(10,866)			4.556	3.550	FA	24,096	63,784	05/31/2016	08/15/2033
977100-DR-4	Wisconsin State Tax				1FE	1,188,665	95.1270	1,189,088	1,250,000	1,190,998		2,094			3.294	3.632	MN	6,863	49,753	11/18/2016	05/01/2037
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						42,477,755	XXX	43,686,678	40,430,000	42,272,233	0	(90,934)	0	0	XXX	XXX	XXX	555,311	1,853,785	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
31281B-MU-1	FG N31271			4	1FE	17,895	105.6020	18,681	17,690	17,881		1			4.500	3.870	MON	66	796	01/13/2009	01/01/2036
31281B-TW-0	FG N31465			4	1FE	17,754	106.1600	18,397	17,329	17,735		(9)			5.000	3.939	MON	72	866	05/21/2009	11/01/2037
3128HX-SS-5	FHS 268 30			4	1	1,553,567	99.9530	1,491,320	1,492,021	1,541,425		413			3.000	2.370	MON	3,730	44,761	09/13/2012	08/15/2042
3128K9-QY-3	FGLMC Pool A48571			4	1FE	55,735	110.8130	61,800	55,770	55,706		(24)			6.000	6.059	MON	279	3,346	04/25/2006	05/01/2036
3128KJ-CZ-3	FGLMC Pool A55488			4	1FE	88,229	110.3710	97,776	88,589	88,263		13			5.500	5.590	MON	406	4,872	12/13/2006	12/01/2036
3128KJ-WA-6	FGLMC Pool A56041			4	1FE	12,831	110.3710	14,253	12,914	12,836		3			5.500	5.675	MON	59	710	12/20/2006	01/01/2037
3128MJ-BW-9	FGLMC Pool G08052			4	1FE	107,439	110.3400	119,126	107,962	107,466		3			5.500	5.649	MON	495	5,938	11/20/2006	04/01/2035
3128P7-RY-1	FG C91403			4	1	570,087	103.8160	549,751	529,544	564,018		(1,693)			3.500	1.896	MON	1,545	18,534	10/02/2012	03/01/2032
3128P7-S2-0	FG C91437			4	1	437,037	103.8160	431,595	415,731	433,814		(884)			3.500	2.399	MON	1,213	14,551	04/16/2012	04/01/2032
31292H-NB-6	FGLMC Pool #C01286			4	1	13,399	111.4490	15,144	13,588	13,431		8			6.000	6.355	MON	68	815	01/29/2002	01/01/2032
31294M-A7-6	FG E02730			4	1FE	124,013	104.0000	123,976	119,207	122,643		(168)			4.000	2.772	MON	397	4,768	11/24/2010	10/01/2025
31335H-Q2-2	FHLMC Pool #C90473			4	1FE	4,582	104.5470	4,722	4,517	4,538		(2)			6.500	6.052	MON	24	294	08/28/2001	08/01/2021
3133TK-G7-9	FHR 2141 E NAS FGLMC 7.0			4	1FE	24,672	111.4770	27,064	24,278	24,386		(25)			6.600	6.344	MON	134	1,602	04/12/1999	04/15/2029
3136A6-XB-5	FNR 2012-56 KV			4	1	1,004,844	99.9920	999,920	1,000,000	1,003,209		(726)			3.000	2.929	MON	2,500	30,000	09/10/2015	05/25/2031
3136A7-ZV-7	FNR 2012-83 BA			4	1	427,028	101.4490	422,392	416,359	424,615		(790)			3.500	2.874	MON	1,214	14,573	10/18/2013	03/25/2041
3136A9-BL-1	FNR 2012-106 QP			4	1FE	621,972	99.7770	615,584	616,960	621,724		(37)			3.500	3.363	MON	1,799	21,594	05/11/2015	10/25/2042
3136AG-RG-9	FNMA 2013-109 PZ			4	1FE	3,350,483	118.1840	3,699,054	3,129,911	3,349,756		269			4.500	3.916	MON	11,737	137,472	12/01/2017	10/25/2043
3136AJ-E9-3	FNR 2014-26 BL			4	1FE	1,536,994	101.9730	1,532,654	1,503,000	1,525,692		(3,566)			3.500	3.223	MON	4,384	52,605	09/23/2014	11/25/2042
3136AP-2K-7	FNR 2015-68 BW			4	1FE	1,999,688	97.0900	1,941,800	2,000,000	1,999,191		(217)			3.000	3.001	MON	5,000	60,000	01/21/2016	08/25/2035
3136AP-EM-0	FNR 2015-45 VD			4	1FE	4,345,640	96.6480	4,237,048	4,384,000	4,352,007		2,693			3.000	3.100	MON	10,960	131,520	08/10/2015	07/25/2035
3136AP-GW-6	FNR 2015-52 VB			4	1	2,054,688	96.7850	1,935,700	2,000,000	2,046,360		(5,069)			3.000	2.689	MON	5,000	60,000	05/04/2016	09/25/2038
3136AQ-LX-6	FNR 2015-80 VM			4	1FE	1,507,266	97.1290	1,456,935	1,500,000	1,505,927		(761)			3.000	2.949	MON	3,750	45,000	03/16/2016	08/25/2034
3136AR-ZA-9	FNR 2016-21 GV			4	1FE	4,180,522	97.5660	4,026,549	4,127,000	4,170,882		(5,536)			3.000	2.843	MON	10,318	123,810	04/01/2016	03/25/2036
31371J-Q7-2	FNMA Pool 253478			4	1FE	2,015	104.8200	2,086	1,990	1,993		(4)			8.000	7.507	MON	13	159	08/31/2000	09/01/2020
31371J-S8-8	FNMA Pool 253543			4	1	2,037	101.8400	2,095	2,057	2,044		1			7.000	7.248	MON	12	144	10/30/2000	11/01/2020
31371K-UA-7	FNMA Pool 254477			4	1	78,574	111.0590	88,264	79,475	78,658		24			5.500	5.771	MON	364	4,371	01/24/2007	10/01/2032
31371L-DU-0	FNMA Pool 254915			4	1FE	36,573	106.4530	40,034	37,608	37,024		48			4.500	5.138	MON	141	1,692	11/12/2003	09/01/2023
31371L-HE-2	FNMA Pool 255029			4	1FE	32,388	107.4300	34,859	32,448	32,365		(4)			5.000	5.017	MON	135	1,622	11/10/2003	12/01/2023
31371L-HT-9	FNMA Pool 255042			4	1FE	42,919	106.4530	46,951	44,105	43,389		9			4.500	5.194	MON	165	1,985	11/10/2003	11/01/2023
31371N-CM-5	FN 256676			4	1FE	209,653	109.7340	214,822	195,766	205,991		(876)			5.500	3.656	MON	897	10,767	09/28/2010	04/01/2027
31371N-SQ-9	FN 257126			4	1	103,813	105.4220	101,043	95,846	101,434		191			5.500	1.313	MON	439	5,271	12/14/2010	02/01/2023
3137A3-JW-0	FHR 3753 AS			4	1	442,800	102.9690	441,929	429,187	437,711		(736)			3.500	2.732	MON	1,252	15,022	08/03/2011	11/15/2025
3137A5-WW-0	FHR 3786 WA			4	1	44,963	100.8440	44,114	43,745	44,263		(160)			4.000	3.137	MON	146	1,750	02/25/2011	12/15/2028
3137A8-XZ-6	FHR 3844 DA			4	1	172,434	102.4410	165,595	161,649	167,297		(534)			4.500	2.673	MON	606	7,274	05/09/2011	10/15/2039
3137AG-CA-6	FHR 3947 BC			4	1	143,866	99.8950	138,955	139,101	142,025		(217)			2.500	1.773	MON	290	3,477	03/09/2012	10/15/2026
3137AM-K7-1	FHR 4020 EJ			4	1FE	1,008,163	100.3480	1,011,671	1,008,163	1,008,163					3.000	2.996	MON	2,520	30,245	10/23/2013	02/15/2042
3137AN-QF-5	FHR 4036 PA			4	1	409,681	98.6330	397,162	402,666	406,760		(692)			2.750	2.349	MON	923	11,073	11/14/2014	04/15/2041
3137AN-VV-4	FHR 4031 LB			4	1	263,340	100.0940	263,588	263,340	263,340					3.000	3.007	MON	658	7,900	04/17/2012	01/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137AT-2J-0	Freddie Mac 4092 AY			4	1FE	1,374,625	97.3440	1,362,816	1,400,000	1,376,064		1,439			3.000	3.185	MON	3,500	38,500	01/25/2017	08/15/2032
3137AX-RX-3	FHR 4154 PD			4	1FE	1,730,000	99.9770	1,729,602	1,730,000	1,730,000					3.500	3.516	MON	5,046	60,550	02/12/2013	01/15/2043
3137AX-TP-8	FHR 4156 PC			4	1FE	2,380,704	100.3520	2,404,110	2,395,677	2,383,196		717			3.000	3.133	MON	5,989	71,870	11/25/2014	01/15/2043
3137BA-AN-2	FHR 4332 VZ			4	1	2,090,677	93.1800	2,080,837	2,233,137	2,094,678		4,001			2.500	4.034	MON	4,652	50,743	10/01/2017	01/15/2033
3137BJ-H4-8	FHR 4471 N			4	1	4,224,460	118.3440	4,452,565	3,762,392	4,190,231		(21,972)			4.500	2.963	MON	14,109	169,308	09/06/2016	12/15/2053
3137BR-FP-5	FHR 4607 VB			4	1	2,990,625	97.8710	2,936,130	3,000,000	2,991,183		512			3.000	3.042	MON	7,500	90,000	11/22/2016	05/15/2035
3137BS-FA-6	FHR 4622 TQ			4	1FE	3,588,098	96.6720	3,543,996	3,666,000	3,594,108		5,519			3.000	3.238	MON	9,165	109,980	11/22/2016	03/15/2045
3137BS-FF-5	FHR 4622 VB			4	1FE	2,988,750	97.0310	2,910,930	3,000,000	2,989,368		561			3.000	3.045	MON	7,500	90,000	11/18/2016	12/15/2039
3137BS-FR-9	FHR 4621 DB			4	1FE	1,864,154	92.3790	1,710,859	1,852,000	1,863,563		(669)			3.000	2.961	MON	4,630	55,560	10/26/2016	10/15/2046
3138L4-2C-6	FNMA AM4370			4	1FE	1,002,860	113.2700	984,829	869,453	993,304		(8,485)			4.870	2.803	MON	3,646	42,931	11/18/2016	09/01/2031
3138L4-6B-4	FNMA AM4465			4	1FE	2,328,416	107.6300	2,257,727	2,097,672	2,313,446		(13,270)			4.500	3.143	MON	7,866	94,395	11/16/2016	10/01/2033
3138L6-ES-3	FNMA AM5544			4	1FE	1,980,782	109.6800	1,926,848	1,756,791	1,967,376		(11,903)			4.450	2.944	MON	6,732	79,263	11/18/2016	03/01/2034
31393A-CF-2	FNR 2003-29 WG			4	1FE	155,498	103.7580	159,920	154,128	154,575		(86)			4.000	3.863	MON	514	6,165	09/11/2010	04/25/2033
31393J-HC-5	FHR 2553 GB			4	1FE	1,178	100.0000	1,183	1,183	1,180					5.000	5.075	MON	5	59	01/29/2003	01/15/2018
31393M-W9-8	FHR 2586 WG			4	1FE	418,446	103.9610	423,765	407,619	413,304		(140)			4.000	3.603	MON	1,359	16,305	08/08/2010	03/15/2033
31393V-MQ-1	FHR 2628 AB			4	1	5,387	100.4840	5,562	5,536	5,523		17			4.500	5.292	MON	21	249	11/08/2004	06/15/2018
31395B-D7-5	FNR 2006-22 CE			4	1	272,960	104.3320	277,342	265,826	267,311		(331)			4.500	4.093	MON	997	11,962	03/15/2010	08/25/2023
31395E-YP-6	FHR 2835 HB			4	1FE	193,948	106.8090	199,306	186,601	189,405		(327)			5.500	4.785	MON	855	10,263	02/10/2009	08/15/2024
31396J-2L-8	FHR 3127 CY			4	1FE	184,692	108.3910	192,490	177,588	180,224		(332)			5.500	4.889	MON	814	9,767	02/23/2009	03/15/2026
31397S-5N-0	FNR 2011-43B			4	1	531,172	102.9840	514,920	500,000	522,599		(3,998)			3.500	2.602	MON	1,458	17,500	09/30/2015	05/25/2031
31398L-BJ-6	FHR 3597 LE			4	1	301,526	103.7030	298,914	288,240	296,637		(913)			4.000	2.576	MON	961	11,530	01/22/2014	07/15/2039
31398T-B8-3	FNR 2010-92 B			4	1	2,268,125	108.5080	2,170,160	2,000,000	2,228,251		(20,219)			4.500	3.128	MON	7,500	90,000	12/14/2015	08/25/2030
31402A-D6-0	FNMA Pool 722925			4	1FE	27,741	107.9490	29,558	27,382	27,558		(60)			5.000	4.512	MON	114	1,369	12/22/2003	07/01/2023
31402R-JV-2	FNMA Pool 735676			4	1FE	144,583	109.1370	152,366	139,609	144,027		(115)			5.000	4.023	MON	582	6,981	04/27/2009	07/01/2035
31403D-BW-8	FNMA Pool 745353			4	1FE	145,148	110.5120	164,889	149,205	145,405		(15)			5.500	6.373	MON	684	8,206	04/25/2006	03/01/2036
31403D-GZ-6	FNMA Pool 745516			4	1	71,462	110.5120	79,073	71,552	71,446		(2)			5.500	5.489	MON	328	3,935	12/01/2006	05/01/2036
31403D-TG-4	FNMA Pool 745851			4	1FE	51,205	112.0780	56,874	50,745	51,154		(8)			6.000	5.675	MON	254	3,045	09/25/2006	09/01/2036
31404A-GX-6	FNMA Pool 762614			4	1FE	168,841	107.5860	179,297	166,654	167,136		(352)			5.000	4.820	MON	694	8,333	12/22/2003	12/01/2023
31404S-GD-1	FN 76996			4	1FE	118,706	109.1370	124,757	114,312	118,296		(35)			5.000	3.611	MON	476	5,716	09/28/2009	04/01/2034
31407U-EQ-6	FNMA Pool 840843			4	1FE	59,468	110.5120	66,889	60,527	59,538		(12)			5.500	5.994	MON	277	3,329	08/24/2006	12/01/2035
31409J-SF-8	FNMA Pool 872718			4	1FE	46,604	110.1370	51,684	46,927	46,622		11			6.000	6.135	MON	235	2,816	05/30/2006	06/01/2036
31409X-GG-8	FNMA Pool 881399			4	1FE	26,226	111.8830	29,485	26,353	26,227		(2)			6.000	6.107	MON	132	1,581	05/22/2006	05/01/2036
31411B-GM-9	FNMA Pool 903004			4	1FE	12,652	110.5660	14,071	12,726	12,660		7			5.500	5.583	MON	58	700	12/20/2006	12/01/2036
31411J-3H-7	FNMA Pool 909900			4	1FE	51,233	110.4730	57,162	51,743	51,261		8			5.500	5.734	MON	237	2,846	02/21/2007	03/01/2037
31416B-4A-3	FN 995517			4	1	83,767	105.4260	81,688	77,484	81,352		(509)			5.500	3.131	MON	355	4,262	12/22/2010	01/01/2024
31417G-VK-9	FN AB9617			4	1	643,262	99.5780	639,548	642,258	643,037		59			2.500	2.440	MON	1,338	16,057	06/05/2013	06/01/2033
31417Y-2J-5	FN MA0776			4	1FE	440,936	107.1170	448,226	418,445	437,920		(554)			4.500	2.983	MON	1,569	18,830	06/22/2011	06/01/2031
31417Y-3N-5	FN MA0804			4	1	221,079	105.1130	225,683	214,705	220,054		(241)			4.000	3.231	MON	716	8,588	06/06/2011	07/01/2031
31417Y-TV-9	FN MA0563			4	1	224,032	105.2730	228,698	217,243	222,786		(412)			4.000	3.211	MON	724	8,690	11/15/2010	11/01/2030
31418A-E9-5	FN MA1059			4	1	437,283	103.8050	428,860	413,140	433,547		(1,017)			3.500	2.271	MON	1,205	14,460	05/30/2012	05/01/2032
31418A-EB-0	FN MA1029			4	1	395,294	103.8050	390,272	375,967	392,290		(882)			3.500	2.398	MON	1,097	13,159	04/16/2012	04/01/2032
31418A-TA-6	FN MA 1444			4	1	612,781	99.5780	589,917	592,417	609,961		(535)			2.500	1.834	MON	1,234	14,810	04/30/2013	05/01/2033
31418B-TK-2	FN MA2353			4	1	3,818,172	101.5510	3,783,975	3,726,182	3,811,403		(2,461)			3.000	2.527	MON	9,315	111,785	07/28/2015	08/01/2035
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						67,727,143	XXX	67,202,189	65,858,932	67,495,166	0	(96,062)	0	0	XXX	XXX	XXX	190,157	2,267,578	XXX	XXX
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						110,204,898	XXX	110,888,867	106,288,932	109,767,399	0	(186,996)	0	0	XXX	XXX	XXX	745,468	4,121,363	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
001084-AQ-5	Agco Corp Call			2	3FE	531,640	108.0310	540,155	500,000	523,020		(5,647)			5.875	4.500	JD	2,448	29,375	06/10/2016	12/01/2021
00130H-BU-8	AES Corporation Call			2	3FE	151,375	104.5000	156,750	150,000	150,997		(132)			5.500	5.373	MS	2,429	8,250	12/19/2014	03/15/2024
001546-AV-2	AK Steel Corp Call			2	4FE	100,031	99.5000	99,500	100,000	100,027		(4)			6.375	6.370	AO	1,346	1,169	08/02/2017	10/15/2025
00164V-AD-5	AMC Networks Inc Call			2	3FE	76,250	101.5000	76,125	75,000	76,159		(91)			5.000	4.712	AO	938	1,875	05/22/2017	04/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00164V-AE-3	AMC Networks Inc Call			2	3FE	25,000	99.3750	24,844	25,000	25,000					4.750	4.750	FA	505		07/19/2017	08/01/2025
00213M-AK-0	APX Group Inc Call			2	4FE	162,375	107.3750	161,063	150,000	159,216		(3,159)			7.875	5.170	JD	984	11,813	01/18/2017	12/01/2022
002824-BL-3	Abbott Laboratories Call			2	2FE	750,846	101.5010	761,258	750,000	750,754		(92)			3.250	3.229	AO	5,146	24,375	03/22/2017	04/15/2023
00287Y-AR-0	Abbvie Inc Call			2	2FE	757,605	110.0910	825,683	750,000	757,169		(281)			4.500	4.419	MN	4,406	33,750	05/19/2016	05/14/2035
010392-EC-8	Alabama Power NC				1FE	1,005,300	120.8390	1,208,390	1,000,000	1,003,726		(153)			5.700	5.663	FA	21,533	57,000	02/24/2003	02/15/2033
013817-AW-1	Alcoa Inc Call			2	3FE	223,125	107.0450	240,851	225,000	223,615		193			5.125	5.228	AO	2,883	11,531	03/23/2017	10/01/2024
017475-AC-8	Allegiance Corp NC				2FE	1,014,863	121.2600	909,450	750,000	932,208		(17,235)			7.000	3.731	AO	11,083	52,500	10/25/2012	10/15/2026
01877K-AB-9	Alliance Pipeline 144A-Call				2FE	223,198	102.4040	208,258	203,369	212,023		(4,038)			6.996	4.738	JD	40	14,228	02/04/2015	12/31/2019
02005N-AV-2	Ally Financial Inc NC				3FE	151,250	108.3750	162,563	150,000	150,987		(123)			5.125	5.007	MS	1,943	7,688	10/13/2015	09/30/2024
023135-AJ-5	Amazon Com, Inc. Call			2	1FE	476,830	100.0490	500,245	500,000	483,887		2,985			2.500	3.215	MN	1,111	12,500	07/29/2015	11/29/2022
029163-AD-4	Munich Re America Corp NC				1FE	1,012,635	127.5580	956,685	750,000	936,131		(16,888)			7.450	4.109	JD	2,483	55,939	02/05/2013	12/15/2026
03040W-AK-1	American Water Cap Corp Call			2	1FE	996,010	105.1910	1,051,910	1,000,000	997,392		368			3.850	3.898	MS	12,833	38,500	11/08/2013	03/01/2024
03040W-AN-5	American Water Cap Corp Call			2	1FE	1,107,980	98.6790	1,095,337	1,110,000	1,108,186		189			3.000	3.021	JD	2,775	34,595	11/14/2016	12/01/2026
03073E-AJ-4	Amerisource Bergen Corp Call			2	2FE	855,899	102.4160	870,536	850,000	852,959		(748)			3.500	3.398	MN	3,801	29,750	11/05/2013	11/15/2021
031162-BA-7	Amgen Inc. NC				2FE	1,055,290	133.4570	1,334,570	1,000,000	1,047,494		(1,100)			6.400	6.000	FA	26,667	64,000	01/21/2009	02/01/2039
032511-AN-7	Anadarko Petroleum Corp NC				3FE	619,185	117.6490	588,245	500,000	592,569		(6,031)			7.200	5.019	MS	10,600	36,000	02/25/2013	03/15/2029
032654-AH-8	Analog Devices Call			2	2FE	479,695	99.9050	499,525	500,000	486,346		2,258			2.875	3.432	JD	1,198	14,375	12/10/2014	06/01/2023
037411-AK-1	Apache Corp NC				2FE	915,117	123.2360	862,652	700,000	873,062		(17,009)			7.950	4.362	AO	11,748	55,650	06/08/2015	04/15/2026
038222-AK-1	Applied Materials Inc Call			2	1FE	1,163,640	120.3710	1,203,710	1,000,000	1,155,645		(6,256)			5.100	3.856	AO	12,750	51,000	09/14/2016	10/01/2035
040555-CF-9	Arizona Public Service				1FE	563,552	124.3350	566,968	456,000	562,804		(748)			5.625	3.624	MN	3,278	12,825	11/08/2017	05/15/2033
043436-AN-4	Asbury Automotive Group Call			2	4FE	210,875	104.6200	209,240	200,000	208,254		(1,367)			6.000	5.048	JD	533	12,000	03/17/2017	12/15/2024
045054-AC-7	Ashtead Capital Inc 144A-Call			2	3FE	129,388	106.5000	133,125	125,000	128,241		(437)			5.625	5.130	AO	1,758	7,031	12/21/2015	10/01/2024
05379B-AM-9	Avista Corp NC				1FE	854,020	116.6910	1,166,910	1,000,000	875,900		2,968			5.700	6.864	JJ	28,500	57,000	04/30/2008	07/01/2037
05568Y-AA-6	BNSF Railway NC				1FE	439,908	110.0760	484,233	439,908	439,908					5.996	5.996	AO	6,594	26,377	06/11/2007	04/01/2024
06048W-QR-4	Bank of America Corp Call			3	1FE	750,000	99.0270	742,703	750,000	750,000					3.000	3.000	AO	3,813	22,500	04/29/2015	04/30/2030
075887-AQ-2	Becton Dickinson & Co. NC				2FE	525,481	122.1690	500,893	410,000	503,724		(6,979)			6.700	4.026	FA	11,446	27,470	09/23/2014	08/01/2028
075887-CD-9	Becton Dickinson & Co. 144A				3FE	1,193,160	119.3160	1,193,160	1,000,000	1,193,010		(150)			6.700	4.094	JD	372		12/29/2017	12/01/2026
079857-AC-2	Bellsouth Capital Funding Put				2FE	1,115,000	112.6040	1,126,040	1,000,000	1,059,965		(5,207)			6.040	5.188	MN	7,718	60,400	05/02/2003	11/15/2026
09062X-AF-0	Biogen Idec Inc Call			2	2FE	1,038,010	105.9650	1,059,650	1,000,000	1,033,788		(3,873)			4.050	3.531	MS	11,925	40,500	11/21/2016	09/15/2025
09256B-AB-3	Blackstone Holdings 144A-NC				1FE	494,180	109.6520	548,260	500,000	497,789		609			5.875	6.029	MS	8,649	29,375	01/19/2011	03/15/2021
093645-AH-2	Block Communications Inc 144A-Call			2	3FE	203,563	105.2500	210,500	200,000	203,297		(266)			6.875	6.605	FA	5,194	6,837	02/15/2017	02/15/2025
097023-AQ-8	Boeing Co. NC				1FE	1,157,340	148.9410	1,489,410	1,000,000	1,135,296		(2,222)			7.500	6.401	FA	28,333	75,000	02/26/2003	08/15/2042
10112R-AY-0	Boston Properties Call			2	2FE	489,975	94.4900	472,450	500,000	491,127		888			2.750	2.982	AO	3,438	15,431	09/13/2016	10/01/2026
12008R-AJ-6	Builders Firstsource Inc 144A-Call			2	4FE	100,375	104.4450	104,445	100,000	100,338		(37)			5.625	5.564	MS	1,875	5,766	12/22/2016	09/01/2024
120111-BM-0	Bldg Materials Corp of America 144A-Call			2	3FE	203,188	105.0300	210,060	200,000	202,734		(375)			5.375	5.015	MN	1,374	9,406	05/18/2017	11/15/2024
122014-AJ-2	Burlington Resources Inc NC				2FE	655,645	120.3390	601,695	500,000	602,232		(10,506)			6.875	3.912	FA	12,986	34,375	06/12/2012	02/15/2026
1248EP-BM-4	CCOH Safari LLC 144A-Call			2	3FE	50,000	104.1250	52,063	50,000	50,000					5.750	5.750	FA	1,086	2,875	11/05/2015	02/15/2026
1248EP-BR-3	CCO Holdings 144A-Call			2	3FE	87,975	102.7500	87,338	85,000	87,851		(124)			5.500	5.158	MN	779	4,675	01/17/2017	05/01/2026
12527G-AF-0	CF Industries Inc				3FE	123,400	102.3750	138,206	135,000	123,858		394			5.150	5.942	MS	2,047	6,953	11/15/2016	03/15/2034
12572Q-AE-5	CME Group Inc NC				1FE	996,910	102.0310	1,020,310	1,000,000	998,435		305			3.000	3.036	MS	8,833	30,000	09/05/2012	09/15/2022
12626P-AF-0	CRH America Inc				2FE	1,562,088	122.2640	1,528,300	1,250,000	1,557,916		(4,171)			6.400	4.243	AO	16,889	40,000	09/07/2017	10/15/2033
126307-AQ-0	CSC Holdings LLC 144A-Call			2	3FE	200,000	102.2500	204,500	200,000	200,000					5.500	5.500	AO	2,322	11,672	09/09/2016	04/15/2027
12641L-BU-6	CSX Corp. NC				2FE	1,324,520	124.0550	1,240,550	1,000,000	1,245,664		(17,642)			6.800	4.000	JD	5,667	68,000	03/04/2013	12/01/2028
126650-BQ-2	CVS Corp. PT-NC			4	2FE	369,680	117.0860	424,356	362,431	367,185		(335)			6.943	6.785	MON	1,468	25,164	09/22/2009	01/10/2030
12686C-BB-4	Cablevision Systems NC				4FE	149,925	98.7500	148,125	150,000	150,070		(14)			5.875	5.863	MS	2,595	8,813	12/19/2014	09/15/2022
128195-AP-9	Calatlantic Group Inc Call			2	3FE	150,594	104.0000	156,000	150,000	150,574		(20)			5.000	4.947	JD	333	3,875	07/05/2017	06/15/2027
131347-CK-0	Calpine Corp 144A-Call			2	3FE	50,000	98.3760	49,188	50,000	50,000					5.250	5.250	JD	219		12/04/2017	06/01/2026
14161H-AJ-7	Cardtronics Inc Call			2	4FE	123,000	95.5000	119,375	125,000	123,699		244			5.125	5.384	FA	2,669	6,406	01/06/2015	08/01/2022
14161T-AA-0	Cardtronics Inc. 144A-Call			2	4FE	95,844	90.7500	90,750	100,000	95,895		51			5.500	6.201	MN	917		11/30/2017	05/01/2025
141784-AM-0	Cargill Inc. 144A-NC				1FE	661,650	129.7970	648,985	500,000	611,125		(9,237)			7.410	4.500	MN	4,734	37,050	11/17/2011	06/18/2027
14309U-AA-0	Carlyle Holdings Finance 144A				2FE	739,956	102.4560	717,192	700,000	722,394		(3,997)			3.875	3.188	FA	11,302	27,125	04/30/2013	02/01/2023
144577-AF-0	Carrizo Oil & Gas Inc Call			2	4FE	77,438	102.0000	76,500	75,000	76,278		(1,011)			7.500	5.650	MS	1,656	5,625	11/15/2016	09/15/2020
149123-BN-0	Caterpillar Inc.				1FE	1,291,620	133.7700	1,337,700	1,000,000	1,276,413		(9,903)			6.050	3.941	FA	22,856	60,500	06/07/2016	08/15/2036
151020-AH-7	Celgene Corp NC				2FE	585,210	101.6780	610,068	600,000	591,384		1,685			3.250	3.590	FA	7,367	19,500	02/21/2014	08/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
156700-BA-3	Centurytel Inc Call			2	4FE	49,969	100.0000	50,000	50,000	49,974		3			7.500	7.512	AO	938	3,750	03/29/2016	04/01/2024
163851-AD-0	Chemours Co Call			2	3FE	83,938	109.0000	92,650	85,000	84,059		94			7.000	7.196	MN	760	5,950	10/11/2016	05/15/2025
16411Q-AA-9	Cheniere Energy Partners 144A-Call			2	3FE	75,000	102.0000	76,500	75,000	75,000					5.250	5.250	AO	1,127		09/12/2017	10/01/2025
16876A-AB-0	Children's Hospital Med Call			2	1FE	1,938,560	96.4470	1,928,940	2,000,000	1,944,506		5,345			2.853	3.215	MN	7,291	58,011	11/16/2016	11/15/2026
171340-AH-5	Church & Dwight Co Inc NC				2FE	678,307	100.2140	701,498	700,000	685,308		2,810			2.875	3.357	AO	5,031	20,125	06/10/2015	10/01/2022
172967-AR-2	Citigroup Inc NC				2FE	1,078,650	122.6980	1,226,980	1,000,000	1,055,884		(3,988)			6.625	5.880	JJ	30,549	66,250	04/04/2011	01/15/2028
178566-AC-9	City National Corp NC				1FE	788,452	107.2580	750,806	700,000	738,649		(13,515)			5.250	3.103	MS	10,821	36,750	02/24/2014	09/15/2020
191216-AV-2	Coca Cola Company NC				1FE	936,210	103.4020	1,034,020	1,000,000	973,689		6,534			3.300	4.081	MS	11,000	33,000	08/16/2011	09/01/2021
191219-AX-2	Coca Cola Enterprises				1FE	669,940	142.3170	711,585	500,000	659,664		(5,482)			6.700	4.221	AO	7,072	33,500	01/28/2016	10/15/2036
205887-AX-0	ConAgra Inc. NC				2FE	1,001,363	138.4550	1,038,413	750,000	948,301		(10,673)			8.250	5.354	MS	18,219	61,875	05/22/2012	09/15/2030
210795-QB-9	Continental Airlines NC				1FE	508,614	104.4900	541,606	518,333	511,948		792			4.000	4.210	AO	3,571	20,733	07/03/2013	10/29/2024
212015-AQ-4	Continental Resources Call			2	3FE	136,813	96.0000	192,000	200,000	138,095		714			4.900	7.644	JD	817	9,800	03/07/2016	06/01/2044
212015-AR-2	Continental Resources 144A-Call			3	3FE	50,000	98.8450	49,423	50,000	50,000					4.375	4.375	JJ	140		12/04/2017	01/15/2028
21871N-AA-9	Corecivic Inc Call			2	3FE	100,000	99.0000	99,000	100,000	100,000					4.750	4.751	AO	1,029		10/11/2017	10/15/2027
21925A-AE-5	CSTN Merger 144A-Call			2	4FE	125,425	100.0000	125,000	125,000	125,406		(19)			6.750	6.688	FA	3,328		08/04/2017	08/15/2024
219350-AH-8	Corning Inc. NC				2FE	1,199,590	126.0190	1,260,190	1,000,000	1,150,957		(9,852)			6.850	5.063	MS	22,833	68,500	06/20/2012	03/01/2029
221644-AA-5	Cott Holdings Inc 144A-Call			2	4FE	75,000	103.1250	77,344	75,000	75,000					5.500	5.500	AO	1,031	2,166	03/08/2017	04/01/2025
224399-AP-0	Crane Co NC				2FE	1,058,400	123.0150	1,230,150	1,000,000	1,052,794		(1,465)			6.550	6.076	MN	8,369	65,500	09/12/2013	11/15/2036
225310-AG-6	Credit Acceptance Call			2	4FE	208,125	101.5000	203,000	200,000	204,147		(1,200)			6.125	5.343	FA	4,628	12,250	11/28/2016	02/15/2021
22541L-AE-3	Credit Suisse First Boston				1FE	1,340,350	138.2330	1,382,330	1,000,000	1,322,577		(15,882)			7.125	4.148	JJ	32,854	71,250	11/10/2016	07/15/2032
226373-AL-2	Crestwood Midstream Part Call			2	4FE	222,900	104.4200	224,503	215,000	221,994		(906)			6.250	5.527	AO	3,359	13,438	03/23/2017	04/01/2023
231021-AJ-5	Cummins Engine				1FE	1,385,591	131.7200	1,339,592	1,017,000	1,354,409		(27,593)			7.125	3.263	MS	24,154	72,461	11/08/2016	03/01/2028
23283P-AH-7	Cyrusone LP 144A-Call			2	3FE	100,000	105.2500	105,250	100,000	100,000					5.375	5.375	MS	1,583	2,658	03/03/2017	03/15/2027
23371D-AB-0	DAE Funding 144A-Call			2	3FE	50,000	99.0000	49,500	50,000	50,000					5.000	5.000	FA	1,021		07/21/2017	08/01/2024
25272K-AK-9	Diamond 1 Fin/Diamond 2 144A-Call			2	2FE	222,840	110.4150	220,830	200,000	222,212		(628)			6.020	4.394	JD	535	6,020	09/18/2017	06/15/2026
25470X-AY-1	Dish DBS Corp NC				3FE	264,199	105.5000	263,750	250,000	262,927		(1,085)			7.750	6.935	JJ	9,688	20,344	09/29/2016	07/01/2026
257469-AJ-5	Dominion Resources Inc Put				2FE	990,000	116.4740	1,164,740	1,000,000	992,979		284			5.250	5.317	FA	21,875	52,500	12/02/2003	08/01/2033
260003-AC-2	Dover Corp				2FE	981,930	128.1930	961,448	750,000	954,553		(16,025)			6.650	3.502	JD	4,156	49,875	04/05/2016	06/01/2028
263534-BR-9	E I DuPont De Nemours				1FE	1,206,296	122.2180	1,222,180	1,000,000	1,197,798		(6,801)			5.600	4.090	JD	2,489	56,000	09/21/2016	12/15/2036
26441Y-AZ-0	Duke Realty Call			2	2FE	495,350	99.0330	495,165	500,000	496,003		400			3.250	3.359	JD	45	16,250	06/16/2016	06/30/2026
278062-AD-6	Eaton Corp NC				2FE	989,100	103.5020	1,035,020	1,000,000	991,050		432			4.000	4.081	MN	6,556	40,000	03/12/2013	11/02/2032
28470R-AF-9	Eldorado Resorts Inc. Call			2	4FE	52,750	105.0000	52,500	50,000	52,695		(55)			6.000	5.334	AO	750	1,517	09/11/2017	04/01/2025
29273V-AD-2	Energy Transfer Equity NC				3FE	75,313	105.5000	79,125	75,000	75,230		(31)			5.875	5.814	JJ	2,032	4,406	09/29/2014	01/15/2024
29444U-AP-1	Equinix Inc Call			2	3FE	51,688	106.6250	53,313	50,000	51,607		(78)			5.750	5.414	JJ	1,438	2,875	12/01/2016	01/01/2025
30227C-AB-3	Exterran Partners/Exlp Call			2	4FE	97,063	100.5000	100,500	100,000	97,825		546			6.000	6.709	AO	1,500	6,000	03/23/2017	04/01/2021
302508-AQ-9	FMR LLC 144A-NC				1FE	934,673	136.4000	1,023,000	750,000	897,883		(9,213)			7.570	5.257	JD	2,523	56,775	08/20/2013	06/15/2029
30283W-AC-8	FTS International Express 144A-Call			2	4FE	125,800	102.0000	126,480	124,000	125,326		(474)			8.987	7.745	MJSD	526	9,836	03/20/2017	06/15/2020
31428X-AR-7	Fedex Corporation NC				2FE	622,195	105.8570	529,285	500,000	525,232		(23,581)			8.000	3.024	JJ	18,444	40,000	09/03/2013	01/15/2019
31430Q-BE-6	Felcor Lodging LP Call			2	3FE	101,750	103.2500	103,250	100,000	101,485		(240)			5.625	5.293	MS	1,875	5,625	11/14/2016	03/01/2023
336130-AB-5	First Quality Finance Co 144A-Call			2	4FE	76,719	102.2500	76,688	75,000	76,670		(49)			5.000	4.645	JJ	1,917		09/20/2017	07/01/2025
33803W-AA-7	Fishers Lane Assoc LLC 144A				1FE	796,185	102.9520	799,056	776,145	793,662		(1,092)			3.666	3.470	MON	2,055	28,454	08/17/2015	08/05/2030
34110Q-AL-2	Duke Energy				1FE	931,928	123.3700	925,275	750,000	910,243		(12,577)			6.750	4.137	FA	21,094	50,625	03/23/2016	02/01/2028
347466-AE-4	Irwin Land LLC 144A-SF			4	1FE	837,859	101.8770	869,152	853,138	840,102		421			5.300	5.434	JD	2,010	45,216	02/16/2012	12/15/2035
36158F-AA-8	GE Global Insurance Hldg NC				1FE	899,562	122.3380	1,039,873	850,000	876,903		(2,449)			7.000	6.492	FA	22,478	59,500	05/17/2005	02/15/2026
361841-AH-2	GLP Capital LP				3FE	161,125	107.5000	161,250	150,000	160,495		(630)			5.375	4.360	AO	1,702	4,031	05/24/2017	04/15/2026
373298-BR-8	Georgia-Pac NC				1FE	1,543,685	139.3360	1,645,558	1,181,000	1,460,692		(16,828)			7.750	5.070	MN	11,695	91,528	06/25/2012	11/15/2029
375558-BF-9	Gilead Sciences Inc Call			2	1FE	1,047,450	103.8200	1,038,200	1,000,000	1,042,138		(4,629)			3.650	3.047	MS	12,167	36,500	11/02/2016	03/01/2026
38113Y-AE-9	Golden Nugget Inc. 144A-Call			2	5FE	99,004	102.0000	102,000	100,000	99,035		31			6.750	6.931	AO	1,425		10/02/2017	10/15/2024
38141G-CU-6	Goldman Sachs Group NC				1FE	893,468	127.5820	956,865	750,000	881,266		(5,944)			6.125	4.515	FA	17,354	45,938	11/17/2015	02/15/2033
39121J-AE-0	Great River Energy 144A-SF			4	1FE	930,000	118.1450	1,181,450	1,000,000	939,675		1,327			6.254	6.804	JJ	31,270	62,540	06/20/2008	07/01/2038
39807U-AB-2	Greystar Real Estate 144A-Call			2	4FE	75,000	103.2500	77,438	75,000	75,000					5.750	5.750	JD	443		11/09/2017	12/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
402635-AM-8	Gulfport Energy Corp 144A-Call			2	4FE	75,063	101.0000	75,750	75,000	75,059		(4)			6.375	6.363	JJ	1,063		10/06/2017	01/15/2026
404119-BQ-1	HCA-The Healthcare Company				3FE	134,625	106.0000	132,500	125,000	133,261		(952)			5.250	4.188	AO	1,385	6,563	07/18/2016	04/15/2025
404119-BT-5	HCA-The Healthcare Company Call			2	3FE	259,000	106.2500	265,625	250,000	258,193		(807)			5.250	4.749	JD	583	13,125	01/06/2017	06/15/2026
40414L-AK-5	HCP Inc Call			2	2FE	515,460	104.7350	523,675	500,000	512,756		(1,893)			4.200	3.716	MS	7,000	21,000	07/18/2016	03/01/2024
412690-AF-6	Harland Clarke Holdings 144A-Call			2	4FE	104,906	104.0950	104,095	100,000	104,697		(209)			8.375	6.681	FA	3,164		10/31/2017	08/15/2022
413875-AM-7	Harris Corp. NC				2FE	1,018,640	104.6610	1,046,610	1,000,000	1,006,577		(2,052)			4.400	4.161	JD	1,956	44,000	05/26/2011	12/15/2020
421924-BK-6	Healthsouth Corp Call			2	4FE	50,875	102.7500	51,375	50,000	50,795		(80)			5.750	5.468	MN	479	2,875	02/01/2017	11/01/2024
421924-BT-7	Healthsouth Corp Call			2	4FE	50,531	104.5000	52,250	50,000	50,488		(43)			5.750	5.592	MS	847	2,875	01/13/2017	09/15/2025
427866-AL-2	Hershey Foods Co				1FE	1,043,640	128.4030	963,023	750,000	1,011,566		(23,130)			7.200	3.000	FA	20,400	54,000	08/04/2016	08/15/2027
428102-AA-5	Hess Inf Part 144A-Call			2	3FE	75,000	103.7500	77,813	75,000	75,000					5.625	5.625	FA	457		11/17/2017	02/15/2026
428236-BV-4	Hewlett Packard NC				2FE	708,701	106.3750	744,625	700,000	704,049		(921)			4.650	4.488	JD	1,989	32,550	05/23/2012	12/09/2021
431318-AN-4	Hilcorp Energy Finance 144A-Call			2	3FE	123,125	99.5000	124,375	125,000	123,226		101			5.000	5.242	JD	521	5,625	06/30/2017	12/01/2024
44047T-AD-1	Horizon Pharma Financing Call			2	4FE	87,763	100.0000	85,000	85,000	86,997		(309)			6.625	6.102	MN	939	5,631	05/15/2015	05/01/2023
44053F-AA-8	Horizon Pharma Inc 144A-Call			2	4FE	52,438	105.6180	52,809	50,000	52,256		(181)			8.750	7.883	MN	729	4,448	03/20/2017	11/01/2024
443510-AG-7	Hubbell Inc. Call			2	1FE	996,410	101.6710	1,016,710	1,000,000	996,810		357			3.350	3.395	MS	11,167	33,500	11/23/2016	03/01/2026
444454-AD-4	Hughes Satellite Systems				3FE	75,000	102.3750	76,781	75,000	75,000					5.250	5.250	FA	1,641	3,981	07/20/2016	08/01/2026
446150-AJ-3	Huntington Bancshares Call			2	2FE	499,015	101.6380	508,190	500,000	499,352		189			3.150	3.193	MS	4,681	15,750	03/09/2016	03/14/2021
451102-AX-5	Icahn Enterprises Call			2	3FE	48,250	102.9050	51,453	50,000	48,738		434			6.000	7.087	FA	1,250	3,000	11/14/2016	08/01/2020
451102-BF-3	Icahn Enterprises Call			2	3FE	96,250	101.6250	101,625	100,000	97,090		601			5.875	6.701	FA	2,448	5,875	07/27/2016	02/01/2022
451102-BJ-5	Icahn Enterprises Call			2	3FE	50,000	102.5000	51,250	50,000	50,000					6.250	6.250	FA	1,302	1,675	01/12/2017	02/01/2022
457153-AG-9	Ingram Micro Inc Call			2	3FE	100,156	99.4390	99,439	100,000	100,148		(8)			5.450	5.424	JD	242	5,450	05/04/2017	12/15/2024
458140-AN-0	Intel Corp. NC				1FE	862,444	110.1820	936,547	850,000	860,143		(492)			4.000	3.894	JD	1,511	34,000	12/05/2012	12/15/2032
46122X-AA-1	Intrepid Aviation Group 144A-Call			2	4FE	102,313	99.1860	99,186	100,000	100,640		(535)			6.875	6.274	FA	2,597	6,875	08/28/2014	02/15/2019
466253-AA-9	J2 Cloud LLC 144A-Call			2	3FE	200,000	105.7500	211,500	200,000	200,000					6.000	6.000	JJ	6,133		06/22/2017	07/15/2025
46625H-HF-0	JP Morgan Chase				1FE	1,020,225	137.7590	1,033,193	750,000	1,007,268		(8,114)			6.400	3.936	MN	6,133	48,000	05/17/2016	05/15/2038
48238T-AA-7	Kar Auction Services Inc 144A-Call			2	4FE	50,000	102.7500	51,375	50,000	50,000					5.125	5.125	JD	214	1,288	05/22/2017	06/01/2025
48248N-AA-8	KKR Group Finance Co 144A-NC				1FE	861,176	109.9570	879,656	800,000	822,580		(7,477)			6.375	5.255	MS	13,033	51,000	02/28/2012	09/29/2020
485134-BL-3	Kansas City Power NC				1FE	504,385	105.8430	529,215	500,000	500,727		(540)			7.150	7.026	AO	8,938	35,750	03/24/2009	04/01/2019
494368-AS-2	Kimberly Clark NC				1FE	399,087	124.1660	372,498	300,000	371,331		(5,854)			6.375	3.532	JJ	9,563	19,125	11/26/2012	01/01/2028
50106G-AA-0	Kronos Acquisition Holdings 144A-Call			2	5FE	75,000	93.7500	70,313	75,000	75,000					9.000	9.000	FA	2,550	3,375	02/09/2017	08/15/2023
50212Y-AB-0	LPL Holdings Inc 144A-Call			2	4FE	128,750	102.0000	127,500	125,000	128,643		(107)			5.750	5.284	MS	2,116		09/07/2017	09/15/2025
505588-BJ-1	Laclede Gas Co Call			2	1FE	498,815	101.8970	509,485	500,000	499,286		113			3.400	3.428	FA	6,422	17,000	08/13/2013	08/15/2023
505742-AD-8	Ladder Cap Fin 144A-Call			2	3FE	38,500	103.3750	41,350	40,000	39,027		233			5.875	6.649	FA	979	2,350	08/19/2015	08/01/2021
512807-AN-8	Lam Research Corp Call			2	2FE	696,143	104.0910	728,637	700,000	697,065		347			3.800	3.867	MS	7,832	26,600	05/05/2015	03/15/2025
513075-BE-0	Lamar Media Corp Call			2	3FE	76,781	103.0210	77,266	75,000	76,518		(244)			5.000	4.568	MN	625	3,750	11/29/2016	05/01/2023
513075-BL-4	Lamar Media Corp Call			2	3FE	102,313	107.1250	107,125	100,000	101,982		(182)			5.750	5.453	FA	2,396	5,750	03/03/2016	02/01/2026
51509B-AF-1	Golden Nugget Inc 144A-Call			2	5FE										6.750		AO		3,375	09/12/2017	10/15/2024
526057-BW-3	Lennar Corp. Call			1	3FE	149,460	105.3750	158,063	150,000	149,592		58			4.875	4.928	JD	325	7,313	10/29/2015	12/15/2023
527298-BK-8	Level 3 Financing Inc Call			2	3FE	65,488	100.1250	65,081	65,000	65,428		(58)			5.375	5.246	JJ	1,611	3,494	11/29/2016	01/15/2024
527298-BM-4	Level 3 Financing Inc Call			2	3FE	51,688	98.4050	49,203	50,000	51,632		(56)			5.250	4.904	AO	554	1,313	05/10/2017	03/15/2026
53219L-AN-9	Lifepoint Hospitals Inc Call			2	3FE	101,250	101.3750	101,375	100,000	101,098		(148)			5.875	5.654	JD	490	5,875	12/20/2016	12/01/2023
53219L-AQ-2	Lifepoint Hospitals Inc Call			2	3FE	50,000	99.6250	49,813	50,000	50,000					5.375	5.375	MN	448	2,688	05/12/2016	05/01/2024
54866N-BL-2	Lowe's Companies Inc				1FE	384,495	131.8830	395,649	300,000	373,051		(6,101)			7.590	4.414	MS	7,590	22,770	01/29/2016	06/18/2027
54866N-BP-3	Lowe's Companies Inc NC				1FE	1,199,260	127.8870	1,278,870	1,000,000	1,114,983		(8,743)			7.200	5.640	MS	24,000	72,000	09/22/2004	09/01/2027
552676-AR-9	MDC Holdings Inc Call			2	3FE	106,188	106.0000	106,000	100,000	105,707		(481)			5.500	4.374	JJ	2,536	2,750	06/07/2017	01/15/2024
55305B-AQ-4	M I Schottenstein Homes, Inc. Call			2	3FE	50,000	101.9920	50,996	50,000	50,000					5.625	5.625	FA	1,156		07/31/2017	08/01/2025
55342U-AH-7	MPT Oper Partnership Call			2	3FE	100,000	102.1250	102,125	100,000	100,000					5.000	5.000	AO	1,389		09/07/2017	10/15/2027
57665R-AG-1	Match Group Inc 144A-Call			2	3FE	49,514	101.7500	50,875	50,000	49,516		2			5.000	5.125	JD	188		11/17/2017	12/15/2027
58502B-AA-4	Mednax Inc 144A-Call			2	3FE	125,938	102.0000	127,500	125,000	125,729		(103)			5.250	5.134	JD	547	6,563	12/04/2015	12/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
585055-BT-2	Medtronic Inc				1FE	832,703	112.8630	846,473	750,000	828,533		(3,261)			4.375	3.556	MS	9,661	32,813	09/15/2016	03/15/2035
58547D-AA-7	Melco Resorts Finance 144A-Call			2	3FE	75,188	101.3280	75,996	75,000	75,179		(9)			4.875	4.836	JD	254	1,828	06/27/2017	06/06/2025
59562H-AJ-7	Midamerican Funding NC				1FE	1,284,970	135.3560	1,353,560	1,000,000	1,221,390		(15,079)			6.927	4.396	MS	23,090	69,270	06/10/2013	03/01/2029
609453-AG-0	Monitronics Intl Inc Call			2	5FE	48,938	83.5000	41,750	50,000	49,227		290			9.125	9.910	AO	1,141	4,563	01/20/2017	04/01/2020
61945C-AD-5	Mosaic Company Call			2	2FE	1,082,620	109.1290	1,091,290	1,000,000	1,077,217		(3,352)			5.450	4.737	MN	6,964	54,500	05/10/2016	11/15/2033
626717-AH-5	Murphy Oil Corp Call			2	3FE	103,375	107.0000	107,000	100,000	102,727		(498)			6.875	6.185	FA	2,597	6,837	09/01/2016	08/15/2024
626717-AJ-1	Murphy Oil Corp Call			2	3FE	100,000	102.5000	102,500	100,000	100,000					5.750	5.750	FA	2,124		08/04/2017	08/15/2025
626738-AC-2	Murphy Oil USA Inc Call			2	3FE	78,500	104.7500	78,563	75,000	77,721		(732)			6.000	4.808	FA	1,700	4,500	12/15/2016	08/15/2023
626738-AD-0	Murphy Oil USA Inc Call			2	3FE	25,000	105.3950	26,349	25,000	25,000					5.625	5.625	MN	234	727	04/20/2017	05/01/2027
62943W-AB-5	NRG Yield Operaring LLC Call			2	3FE	100,000	104.0000	104,000	100,000	100,000					5.375	5.375	FA	2,031	5,375	07/31/2014	08/15/2024
62957H-AC-9	Nabors Industries Call			2	3FE	142,750	97.2500	145,875	150,000	142,931		181			5.500	6.829	JJ	3,735	3,300	07/25/2017	01/15/2023
63254A-AE-8	National Australia Bank NC				1FE	472,710	100.8400	504,200	500,000	484,419		2,758			3.000	3.682	JJ	6,708	15,000	06/20/2013	01/20/2023
63938C-AB-4	Navient Corp NC				3FE	69,938	99.7500	74,813	75,000	70,632		487			5.875	6.963	AO	808	4,406	07/26/2016	10/25/2024
649840-CQ-6	New York State Electric & Gas 144A				1FE	992,820	100.9050	1,009,050	1,000,000	993,494		620			3.250	3.335	JD	2,708	32,681	11/21/2016	12/01/2026
651290-AR-9	Newfield Exploration Co. Call			2	3FE	133,375	106.2500	132,813	125,000	133,260		(115)			5.375	4.362	JJ	3,359		11/15/2017	01/01/2026
65341E-AA-8	Nexteer Automotive Group 144A-Call			2	3FE	100,875	104.7500	104,750	100,000	100,523		(118)			5.875	5.722	MN	751	5,875	12/15/2014	11/15/2021
654902-AE-5	Nokia Corp - Spon ADR				3FE	205,156	99.1000	198,200	200,000	205,004		(152)			4.375	4.053	JD	462	4,375	08/22/2017	06/12/2027
665772-CA-5	Northern States Power NC				1FE	1,149,900	119.7110	1,197,110	1,000,000	1,137,432		(5,247)			5.250	4.140	JJ	24,208	52,500	07/15/2015	07/15/2035
665859-AN-4	Northern Trust Corp NC				1FE	724,283	99.9760	749,820	750,000	733,995		3,220			2.375	2.875	FA	7,372	17,813	11/19/2014	08/02/2022
67059T-AD-7	Nustar Logistics NC				3FE	127,500	106.7500	133,438	125,000	126,193		(340)			6.750	6.404	FA	3,516	8,438	09/19/2013	02/01/2021
677071-AN-2	Ohana Military Comm 144A				1FE	1,083,000	111.8760	1,118,760	1,000,000	1,075,111		(2,391)			5.558	4.939	AO	13,895	55,580	06/12/2014	10/01/2036
677415-CF-6	Ohio Power Company				1FE	791,712	131.7730	790,638	600,000	789,347		(2,365)			6.600	3.831	FA	14,960		09/26/2017	02/15/2033
680665-AJ-5	Olin Corp Call			2	3FE	125,063	105.5000	131,875	125,000	125,059		(3)			5.125	5.119	MS	1,886	3,310	03/07/2017	09/15/2027
68389X-BE-4	Oracle Corporation Call			2	1FE	1,057,460	106.2180	1,062,180	1,000,000	1,057,056		(404)			3.900	3.451	MN	4,983	19,500	10/31/2017	05/15/2035
69145L-AA-2	Oxford Financial Call			2	4FE	50,625	103.1660	51,583	50,000	50,621		(4)			6.375	6.079	JD	106		12/05/2017	12/15/2022
693506-AQ-0	PPG Industries NC				1FE	705,240	118.7710	593,855	500,000	591,957		(25,797)			9.000	3.141	MN	7,500	45,000	05/07/2013	05/01/2021
70457L-AA-2	Peabody Sec Fin Corp 144A-Call			2	4FE	25,000	103.7980	25,950	25,000	25,000					6.000	6.000	MS	379	938	02/08/2017	03/31/2022
712704-AA-3	People's United Financial Call			2	2FE	517,110	102.4890	512,445	500,000	509,196		(1,790)			3.650	3.224	JD	1,267	18,250	04/17/2013	12/06/2022
718546-AK-0	Phillips 66 Call			2	2FE	861,624	109.8130	878,504	800,000	858,514		(2,482)			4.650	4.035	MN	4,753	37,200	09/20/2016	11/15/2034
720186-AE-5	Piedmont Natural Gas Co NC				1FE	995,260	121.7880	1,217,880	1,000,000	996,250		138			6.000	6.037	JJ	30,000	60,000	04/01/2010	12/19/2033
72348Y-AA-3	PNK Entertainment Inc Call			2	4FE	124,906	107.5000	134,375	125,000	124,917		11			5.625	5.638	MN	1,172	7,031	11/30/2016	05/01/2024
727493-AB-4	Plantronics Inc 144A-Call			2	3FE	127,275	104.1250	130,156	125,000	126,876		(261)			5.500	5.178	MN	592	6,875	03/03/2017	05/31/2023
727610-AN-7	Plastipak Holdings Inc 144A-Call			2	4FE	50,406	103.2500	51,625	50,000	50,397		(9)			6.250	6.120	AO	686		10/06/2017	10/15/2025
73102Q-AA-4	Polar Tankers Inc 144A-NC				2FE	993,750	115.1460	1,151,460	1,000,000	994,914		137			5.951	5.996	MN	8,431	59,510	01/24/2008	05/10/2037
737446-AK-0	Post Holdings Inc 144A-Call			2	4FE	99,813	98.6250	98,625	100,000	99,835		17			5.000	5.024	FA	1,889	5,167	10/18/2016	08/15/2026
741503-AW-6	Priceline.com Inc Call			2	2FE	630,344	101.7690	636,056	625,000	629,070		(505)			3.650	3.544	MS	6,717	22,813	05/06/2015	03/15/2025
743917-AH-9	Prudential Insurance Co 144A-NC				1FE	469,865	130.7510	653,755	500,000	480,710		1,737			8.300	9.019	JJ	20,750	41,500	07/22/2009	07/01/2025
74733V-AD-2	QEP Resources Inc Call			2	3FE	101,188	101.7500	101,750	100,000	101,172		(15)			5.625	5.442	MS	625		11/07/2017	03/01/2026
747525-AJ-2	Qualcomm Inc Call			2	1FE	789,105	107.7360	808,020	750,000	786,718		(1,464)			4.650	4.241	MN	3,972	34,875	04/28/2016	05/20/2035
74834L-AX-8	Quest Diagnostics Inc Call			2	2FE	758,355	101.2940	759,705	750,000	756,329		(787)			3.500	3.364	MS	6,635	26,250	04/21/2015	03/30/2025
759891-AA-2	Renre North America Hldg NC				1FE	545,960	106.4140	532,070	500,000	516,889		(7,188)			5.750	4.128	MS	8,465	28,750	09/03/2013	03/15/2020
77714P-AB-5	Rose Rock Midstream Call			2	4FE	152,003	99.2500	148,875	150,000	150,971		(348)			5.625	5.349	JJ	3,891	8,438	10/23/2014	07/15/2022
78412F-AP-9	SESI LLC Call			2	4FE	100,106	102.6250	118,019	115,000	103,707		2,123			7.125	9.627	JD	364	6,413	08/04/2017	12/15/2021
78442F-ET-1	SLM Corp				3FE	152,969	101.7500	152,625	150,000	152,896		(73)			6.125	5.750	MS	2,450		10/19/2017	03/25/2024
78573N-AB-8	Sabre Global Inc 144A-Call			2	3FE	126,500	102.7800	128,475	125,000	126,338		(162)			5.250	5.037	MN	839	6,563	02/10/2017	11/15/2023
82967N-AW-8	Sirius XM Radio Inc 144A-Call			2	3FE	75,000	103.8750	77,906	75,000	75,000					5.375	5.375	JJ	1,859	4,614	05/18/2016	07/15/2026
82967N-BA-5	Sirius XM Radio Inc 144A-Call			2	3FE	100,000	100.7500	100,750	100,000	100,000					5.000	5.000	FA	2,444		06/26/2017	08/01/2027
85207U-AH-8	Sprint Corp				4FE	149,625	102.0000	153,000	150,000	149,670		39			7.125	7.168	JD	475	10,688	12/06/2016	06/15/2024
857449-AB-8	State Street Bank & Trust NC				1FE	498,535	102.3330	511,665	500,000	499,894		129			5.250	5.278	AO	5,542	26,250	09/23/2003	10/15/2018
860630-AD-4	Stifel Financial Corp NC				2FE	496,300	102.5560	512,780	500,000	497,165		367			4.250	4.350	JJ	9,622	21,250	08/05/2015	07/18/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
863667-AF-8	Stryker Corp. Call			2	1FE	498,885	102.8160	514,080	500,000	499,178		114			3.375	3.404	MN	2,156	16,875	06/03/2015	05/15/2024
864486-AH-8	Suburban Propane Partners Call			2	4FE	75,063	99.5000	74,625	75,000	75,044		(19)			5.500	5.456	JD	344	4,125	04/25/2017	06/01/2024
86765L-AG-2	Sunoco LP Call			2	4FE	51,375	105.6250	52,813	50,000	51,201		(174)			6.375	5.837	AO	797	3,188	01/20/2017	04/01/2023
867914-AH-6	Suntrust Banks Inc NC				2FE	838,500	114.9290	1,149,290	1,000,000	900,362		8,573			6.000	7.671	FA	22,667	60,000	02/27/2008	02/15/2026
871829-AN-7	Sysco Corp. NC				2FE	906,010	134.9400	944,580	700,000	892,933		(5,298)			6.625	4.580	MS	13,397	46,375	06/03/2015	03/17/2039
87264A-AN-5	T Mobile USA Inc Call			2	3FE	53,750	107.2500	53,625	50,000	52,800		(682)			6.375	4.700	MS	1,063	3,188	08/02/2016	03/01/2025
87264A-AQ-8	T Mobile USA Inc Call			2	3FE	25,000	106.2500	26,563	25,000	25,000					6.000	6.000	AO	317	1,500	03/29/2016	04/15/2024
87264A-AS-4	T Mobile USA Inc Call			2	3FE	175,000	104.1250	182,219	175,000	175,000					5.125	5.125	AO	1,893	5,207	03/13/2017	04/15/2025
87305Q-CD-1	TTX Co 144A-NC				1FE	493,985	100.1570	500,785	500,000	495,841		777			3.050	3.236	MN	1,949	15,250	07/24/2015	11/15/2022
87305R-AH-2	TTM Technologies Inc. 144A-Call			2	4FE	25,000	102.7500	25,688	25,000	25,000					5.625	5.625	AO	363		09/15/2017	10/01/2025
88033G-BU-3	Tenet Healthcare Corporation NC				3FE	55,138	102.2500	56,238	55,000	55,051		(19)			4.750	4.709	JD	218	2,613	10/18/2012	06/01/2020
88033G-CP-3	Tenet Healthcare Corporation 144A-Call			2	4FE	106,625	105.3750	105,375	100,000	105,244		(1,381)			7.500	5.726	JJ	3,750	4,375	01/05/2017	01/01/2022
88160R-AE-1	Tesla Inc. 144A-Call			2	4FE	100,000	95.8750	95,875	100,000	100,000					5.300	5.300	FA	1,958		08/11/2017	08/15/2025
88947E-AR-1	Toll Brothers Finance Call			2	3FE	175,281	104.7500	183,313	175,000	175,228		(26)			4.875	4.854	MN	1,090	8,531	12/23/2015	11/15/2025
892231-AA-9	Townsquare Media Inc 144A-Call			2	4FE	100,938	98.1250	98,125	100,000	100,146		(792)			6.500	5.239	AO	1,625	4,063	05/09/2017	04/01/2023
89236T-BK-0	Toyota Motor Credit Corp Call			2	1FE	739,875	98.6620	739,965	750,000	764,999		7,819			3.000	3.994	JD	688	22,500	08/19/2014	06/20/2029
901109-AF-5	Tutor Perini Corp 144A-Call			2	3FE	154,781	107.7500	161,625	150,000	154,644		(138)			6.875	6.440	MN	1,719	3,648	11/14/2017	05/01/2025
907818-DA-3	Union Pacific Corp. NC				1FE	991,000	102.2650	1,022,650	1,000,000	999,255		1,146			5.700	5.824	FA	21,533	57,000	01/28/2009	08/15/2018
907818-EQ-7	Union Pacific Corp. Call			2	1FE	499,505	103.7420	518,710	500,000	499,511		6			3.600	3.607	MS	5,300		09/12/2017	09/15/2037
911365-BG-8	United Rentals Call			2	3FE	175,438	101.5050	177,634	175,000	175,431		(7)			4.875	4.844	JJ	3,318		09/08/2017	01/15/2028
912909-AK-4	United States Steel Corp. 144A-Call			2	3FE	100,250	108.5500	107,465	99,000	99,919		(220)			8.375	8.065	JJ	4,146	9,466	05/03/2016	07/01/2021
912920-AC-9	US West Communication/Qwest Call			2	3FE	221,038	96.0660	211,345	220,000	219,393		18			6.875	6.065	MS	4,453	13,406	03/23/2017	09/15/2033
913017-BK-4	United Technologies Corp.				1FE	1,063,120	130.6120	1,044,896	800,000	1,049,079		(9,296)			6.050	3.703	JD	4,033	48,400	06/17/2016	06/01/2036
913026-AT-7	United Telephone Florida NC				2FE	863,520	118.3590	824,962	697,000	808,235		(12,582)			8.375	5.600	JJ	26,917	58,374	02/11/2013	01/15/2025
91359P-AJ-9	Universal Hospital Call			2	4FE	82,025	100.5000	85,425	85,000	82,915		684			7.625	8.692	FA	2,448	6,481	09/06/2016	08/15/2020
913903-AT-7	Universal Health Services 144A-Call			2	2FE	154,875	103.6250	155,438	150,000	154,728		(147)			5.000	4.674	JD	625	3,750	06/02/2017	06/01/2026
91412N-AF-7	University of Chicago NC			4	1FE	1,034,910	109.6910	1,096,910	1,000,000	1,025,819		(1,405)			5.420	5.141	AO	13,550	54,200	06/02/2010	10/01/2030
920253-AF-8	Valmont Industries Inc Call			2	2FE	736,358	104.9800	787,350	750,000	737,079		222			5.000	5.119	AO	9,375	37,500	11/18/2014	10/01/2044
92240M-BF-4	Vector Group LTD 144A-Call			2	3FE	217,075	103.7500	223,063	215,000	217,017		(58)			6.125	6.031	FA	5,487	6,731	03/23/2017	02/01/2025
9226AP-AA-3	Venator 144A-Call			2	4FE	100,438	106.0000	106,000	100,000	100,417		(20)			5.750	5.681	JJ	2,667		07/06/2017	07/15/2025
92343E-AL-6	Verisign Inc Call			2	3FE	103,500	102.7500	102,750	100,000	103,441		(59)			4.750	4.212	JJ	2,322		10/31/2017	07/15/2027
92826C-AE-2	Visa Inc Call			2	1FE	824,933	111.1580	833,685	750,000	820,260		(2,899)			4.150	3.432	JD	1,470	31,125	05/10/2016	12/14/2035
94106L-AN-9	Waste Management Inc NC				2FE	1,338,300	142.5000	1,425,000	1,000,000	1,308,339		(14,666)			7.750	4.762	MN	9,903	77,500	11/23/2015	05/15/2032
94974B-GP-9	Wells Fargo & Company NC				1FE	856,919	102.6550	872,568	850,000	855,554		(616)			3.550	3.453	MS	7,711	30,175	09/22/2015	09/29/2025
957576-AA-9	Western & Southern Financial 144A-NC				1FE	359,100	122.1170	610,585	500,000	382,615		3,545			5.750	8.500	JJ	13,257	28,750	12/11/2008	07/15/2033
960402-AS-4	Westinghouse Electric NC				2FE	1,055,690	120.7270	1,207,270	1,000,000	1,023,774		(3,280)			7.875	7.354	MS	26,250	78,750	03/21/2002	09/01/2023
96926D-AR-1	William Lyon Homes Inc Call			2	4FE	100,438	102.3750	102,375	100,000	100,409		(28)			5.875	5.804	JJ	2,464	2,938	03/20/2017	01/31/2025
976826-BE-6	Wisconsin Power & Light				1FE	2,010,330	136.9990	1,986,486	1,450,000	1,987,626		(18,358)			6.375	3.700	FA	34,921	92,438	11/01/2016	08/15/2037
981811-AD-4	Worthington Industries NC				2FE	835,553	107.9130	809,348	750,000	781,543		(12,822)			6.500	4.541	AO	10,292	48,750	06/06/2013	04/15/2020
983130-AV-7	Wynn Las Vegas 144A-Call			2	4FE	144,594	103.2500	154,875	150,000	145,438		496			5.500	6.029	MS	2,750	8,250	04/13/2016	03/01/2025
98385X-AQ-9	XTO Energy Inc NC				1FE	1,377,920	139.3020	1,393,020	1,000,000	1,375,932		(1,988)			6.375	3.731	JD	2,833	31,875	10/31/2017	06/15/2038
98978V-AL-7	Zoetis Inc Call			2	2FE	496,410	97.8570	489,285	500,000	496,504		94			3.000	3.084	MS	4,542		09/12/2017	09/12/2027
008916-AC-2	Agrium Inc NC		A		2FE	995,340	128.3810	962,858	750,000	922,734		(14,966)			7.800	4.661	FA	24,375	58,500	08/21/2012	02/01/2027
112585-AH-7	Brookfield Asset Man Inc Call		A	2	1FE	761,250	102.7550	770,663	750,000	759,326		(1,179)			4.000	3.791	JJ	13,833	30,000	04/21/2016	01/15/2025
13645R-AE-4	Canadian Pacific RR NC		A		2FE	927,200	119.8530	958,824	800,000	914,541		(5,182)			5.750	4.444	MS	13,544	46,000	06/16/2015	03/15/2033
146900-AM-7	Cascades Inc 144A-Call		A	2	3FE	75,000	103.2500	77,438	75,000	75,000					5.500	5.500	JJ	1,902	4,125	06/05/2014	07/15/2022
15135U-AF-6	Cenovus Energy Inc		A		2FE	114,250	121.1700	121,170	100,000	114,170		(80)			6.750	5.617	MN	863	3,375	09/21/2017	11/15/2039
18538U-AC-0	Clearwater Seafoods Inc 144A-Call		A	2	4FE	126,000	100.7500	125,938	125,000	125,934		(66)			6.875	6.744	MN	1,432	4,416	04/21/2017	05/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29250N-AF-2	Enbridge Inc Call		A	2	2FE	495,005	104.1220	520,610	500,000	496,918		466			4.000	4.122	AO	5,000	20,000	09/25/2013	10/01/2023
380355-AB-3	GOEASY Ltd 144A-Call		A	2	3FE	75,000	104.6250	78,469	75,000	75,000					7.875	7.875	MN	984		10/27/2017	11/01/2022
644535-AF-3	New Gold Inc 144A-Call		A	2	4FE	203,719	103.5000	207,000	200,000	202,825		(863)			6.250	5.709	MN	1,597	12,500	01/31/2017	11/15/2022
66977W-AQ-2	Nova Chemicals Ltd 144A-Call		A	2	3FE	50,000	100.0000	50,000	50,000	50,000					4.875	4.876	JD	203	1,165	05/25/2017	06/01/2024
66977W-AR-0	Nova Chemicals Ltd 144A-Call		A	2	3FE	75,000	100.0000	75,000	75,000	75,000					5.250	5.251	JD	328	1,881	05/25/2017	06/01/2027
683715-AA-4	Open Text Corp 144A-Call		A	2	3FE	75,000	104.6250	78,469	75,000	75,000					5.625	5.625	JJ	1,945	4,219	01/12/2015	01/15/2023
683715-AB-2	Open Text Corp 144A-Call		A	2	3FE	77,063	108.0000	81,000	75,000	76,887		(170)			5.875	5.497	JD	367	4,406	12/15/2016	06/01/2026
73755L-AF-4	Potash Corp -Saskatchewan NC		A		2FE	521,280	105.1800	525,900	500,000	503,701		(2,523)			6.500	5.929	MN	4,153	32,500	05/08/2009	05/15/2019
867229-AE-6	Suncor Energy Inc NC		A		2FE	975,340	134.9680	1,349,680	1,000,000	978,883		473			6.500	6.691	JD	2,889	65,000	05/19/2008	06/15/2038
878742-AW-5	Teck Resources Limited Call		A	2	3FE	55,875	115.0000	57,500	50,000	55,843		(32)			6.250	5.361	JJ	1,441		09/19/2017	07/15/2041
878742-AY-1	Teck Resources Limited Call		A	2	3FE	192,000	100.6250	201,250	200,000	193,256		1,161			3.750	4.499	FA	3,125	7,500	11/29/2016	02/01/2023
893526-8Y-2	Trans-Canada Pipelines NC		A		1FE	773,258	104.8920	786,690	750,000	753,189		(2,874)			7.125	6.694	JJ	24,641	53,438	01/13/2009	01/15/2019
91911K-AK-8	Valeant Pharmaceuticlas 144A-Call		A	2	3FE	159,363	107.2500	160,875	150,000	158,727		(636)			7.000	5.666	MS	3,092	5,075	09/11/2017	03/15/2024
91911K-AN-2	Valeant Pharmaceuticlas 144A-Call		A	2	3FE	25,000	102.2500	25,563	25,000	25,000					5.500	5.498	MN	283		11/14/2017	11/01/2025
92660F-AK-0	Videotron LTD 144A-Call		A	2	3FE	128,188	104.7500	130,938	125,000	128,126		(61)			5.125	4.799	AO	1,352	3,239	10/02/2017	04/15/2027
013822-AB-7	Alcoa Nederland Holding 144A-Call		C	2	3FE	203,500	112.7500	225,500	200,000	203,207		(246)			7.000	6.754	MS	3,539	14,156	09/23/2016	09/30/2026
01959E-AC-2	Allied World Assurance		C		2FE	505,200	101.3520	506,760	500,000	504,421		(468)			4.350	4.216	AO	3,746	21,750	04/19/2016	10/29/2025
03937L-AA-3	Arch Capital Group		C		2FE	1,006,755	136.7380	1,025,535	750,000	994,135		(9,936)			7.350	4.512	MN	9,188	55,125	09/15/2016	05/01/2034
03938L-AP-9	Arecelormittal		D		3FE	184,488	128.5000	237,725	185,000	184,689		87			7.000	6.982	AO	2,734	12,169	08/07/2017	10/15/2039
05541V-AE-6	BG Energy Capital PLC 144A		D		1FE	521,058	104.8960	524,480	500,000	510,748		(2,619)			4.000	3.390	AO	4,222	20,000	11/05/2013	10/15/2021
12625G-AC-8	CNOOC Finance NC		D		1FE	712,343	99.0220	742,665	750,000	725,674		4,042			3.000	3.673	MN	3,250	22,500	07/21/2014	05/09/2023
12674T-AA-4	C&W Sr Financing Designa 144A-Call		D	2	3FE	175,000	105.0000	183,750	175,000	175,000					6.875	6.875	MS	4,512		08/10/2017	09/15/2027
151290-BU-6	CEMEX SAB DE CV 144A-Call		D	2	3FE	198,563	113.5000	198,625	175,000	195,969		(2,594)			7.750	4.860	AO	2,826	10,656	06/23/2017	04/16/2026
20259B-AA-9	Commerzbank AG 144A-NC		D		2FE	175,125	119.7060	179,559	150,000	166,856		(2,427)			8.125	5.786	MS	3,453	12,188	04/24/2014	09/19/2023
235822-AB-9	Dana Financing 144A-Call		D	2	3FE	153,250	105.6250	158,438	150,000	153,179		(71)			5.750	5.350	AO	1,821	3,051	10/30/2017	04/15/2025
256853-AA-0	Dolphin Energy LTD 144A-NC		D	4	1FE	117,092	102.8420	120,119	116,800	116,854		(34)			5.888	5.855	JD	306	6,877	08/19/2009	06/15/2019
31562Q-AF-4	Fiat Chrysler Automobile NC		D		3FE	100,000	104.9400	104,940	100,000	100,000					5.250	5.250	AO	1,108	5,250	04/09/2015	04/15/2023
34407D-AB-5	Fly Leasing LTD Call		D	2	3FE	101,516	104.5000	104,500	100,000	101,021		(233)			6.375	6.069	AO	1,346	6,375	10/28/2015	10/15/2021
404280-AW-9	HSBC Holdings PLC		D		1FE	1,071,110	106.4010	1,064,010	1,000,000	1,063,516		(6,616)			4.300	3.404	MS	13,497	43,000	11/02/2016	03/08/2026
460599-AC-7	International Game Tech 144A-Call		D	2	3FE	107,500	112.2500	112,250	100,000	106,906		(594)			6.500	5.251	FA	2,456	3,250	04/24/2017	02/15/2025
46115H-AT-4	Intesa Sanpaolo Spa 144A		D		3FE	101,188	102.5120	102,512	100,000	101,115		(73)			5.017	4.815	JD	70	2,509	06/27/2017	06/26/2024
47010B-AF-1	Jaguar Land Rover Auto 144A-Call		D	2	3FE	125,000	99.0000	123,750	125,000	125,000					4.500	4.501	AO	1,266		10/04/2017	10/01/2027
494386-AB-1	Kimberly Clark De Mexico 144A		D		1FE	513,940	101.7930	508,965	500,000	509,529		(1,340)			3.800	3.459	AO	4,381	19,000	07/17/2014	04/08/2024
55608J-AC-2	Macquarie Group Ltd 144A-NC		D		2FE	496,840	106.5830	532,915	500,000	499,198		360			6.000	6.085	JJ	13,917	30,000	03/10/2010	01/14/2020
561233-AB-3	Mallinckrodt Intl Fin 144A-Call		C	2	4FE	45,000	96.5000	43,425	45,000	45,000					4.875	4.875	AO	463	2,194	04/08/2015	04/15/2020
561233-AC-1	Mallinckrodt Intl Fin 144A-Call		C	2	4FE	85,938	82.0000	69,700	85,000	85,729		(80)			5.500	5.356	AO	987	4,675	04/09/2015	04/15/2025
606822-AD-6	Mitsubishi		D		1FE	733,964	103.6310	725,417	700,000	728,877		(3,041)			3.850	3.270	MS	8,983	26,950	04/18/2016	03/01/2026
60688Q-AS-4	Mizuho Corp Bank LTD 144A-NC		D		1FE	857,412	102.5670	871,820	850,000	854,266		(735)			3.500	3.394	MS	8,264	29,750	05/29/2013	03/21/2023
65489D-AA-2	NMG Finco 144A-Call		D	2	4FE	205,750	102.1250	204,250	200,000	205,750					5.750	5.588	FA	5,143		07/17/2017	08/01/2022
656531-AD-2	Statoil ASA NC		D		1FE	1,051,260	126.7950	950,963	750,000	953,863		(22,433)			7.150	3.213	MN	6,852	53,625	05/22/2013	11/15/2025
67051X-AA-2	Nufarm Australia Limited 144A-Call		D	2	4FE	156,750	101.8750	152,813	150,000	152,438		(1,268)			6.375	5.407	AO	2,019	9,563	05/06/2014	10/15/2019
70014L-AB-6	Park Aerospace Holdings 144A		D		3FE	207,500	99.5000	199,000	200,000	207,005		(495)			5.500	4.831	FA	4,156	2,933	08/16/2017	02/15/2024
77578J-AB-4	Rolls Royce PLC 144A-Call		D	2	1FE	525,692	103.2790	516,395	500,000	521,628		(2,524)			3.625	2.980	AO	3,877	18,125	05/11/2016	10/14/2025
780099-CE-5	Royal Bank of Scotland NC		D		3FE	160,500	109.7110	164,567	150,000	156,863		(1,191)			6.125	5.069	JD	408	9,188	10/01/2014	12/15/2022
780099-CH-8	Royal Bank of Scotland NC		D		3FE	50,890	106.1900	53,095	50,000	50,807		(83)			5.125	4.829	MN	235	2,563	03/03/2017	05/28/2024
81180W-AL-5	Seagate Hdd Cayman		D		2FE	97,250	98.2440	98,244	100,000	97,515		265			4.750	5.178	JJ	2,375	2,375	02/01/2017	01/01/2025
826200-AD-9	Siemens Financierings 144A-NC		D		1FE	1,072,960	121.1560	1,211,560	1,000,000	1,046,035		(4,084)			6.125	5.449	FA	22,799	61,250	02/11/2010	08/17/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
82845L-AA-8	Silversea Cruise Finance 144A-Call		D	2	4FE	75,000	108.2500	81,188	75,000	75,000					7.250	7.250	FA	2,266	2,734	01/13/2017	02/01/2025
85771P-AK-8	Statoil ASA NC		D		1FE	744,264	99.6300	797,040	800,000	765,723		5,026			2.650	3.442	JJ	9,776	21,200	06/20/2013	01/15/2024
87927Y-AA-0	Telecom Italia Spa 144A		D		3FE	200,000	107.1250	214,250	200,000	200,000					5.303	5.303	MN	913	10,606	05/22/2014	05/30/2024
893830-BB-4	Transocean Inc NC		C		4FE	92,000	108.5000	108,500	100,000	94,726		1,096			6.375	7.956	JD	283	8,250	05/07/2015	12/15/2021
90320L-AG-2	UPC Holding BV 144A-Call		D	2	4FE	200,000	97.5000	195,000	200,000	200,000					5.500	5.500	JJ	2,231		10/13/2017	01/15/2028
904678-AF-6	Unicredit SPA 144A-Call		D	2	3FE	106,175	106.7500	106,750	100,000	105,988		(187)			5.861	5.057	JD	195	2,931	08/07/2017	06/19/2032
918370-AB-3	VTR Finance BV 144A-Call		D	2	4FE	199,950	105.7500	200,925	190,000	197,926		(973)			6.875	6.038	JJ	6,023	10,484	02/16/2017	01/15/2024
92676X-AD-9	Viking Cruises 144A-Call		D	2	4FE	175,000	102.0000	178,500	175,000	175,000					5.875	5.875	MS	2,884		09/13/2017	09/15/2027
92769X-AM-7	Virgin Media 144A-Call		D	2	3FE	252,875	102.7500	256,875	250,000	252,609		(196)			5.500	5.347	FA	5,194	15,706	03/23/2017	08/15/2026
92857T-AH-0	Vodafone Group NC		D		2FE	739,205	136.1050	680,525	500,000	684,672		(11,638)			7.875	4.000	FA	14,875	39,375	11/29/2012	02/15/2030
94707V-AC-4	Weatherford Intl Call		C	2	5FE	88,125	91.0000	91,000	100,000	89,157		1,032			4.500	7.507	AO	950	2,250	07/05/2017	04/15/2022
950399-AB-1	Welltec 144A-Call		D	2	4FE	148,539	101.0000	151,500	150,000	148,560		21			9.500	9.750	JD	1,306		11/17/2017	12/01/2022
973147-AD-3	Wind Tre Spa Call		D	2	3FE	95,375	95.6000	95,600	100,000	95,389		14			5.000	5.718	JJ	806		12/18/2017	01/20/2026
98954N-AA-7	Ziggo Secured Finance 144A-Call		D	2	3FE	175,000	100.1250	175,219	175,000	175,000					5.500	5.500	JJ	4,438	7,807	09/16/2016	01/15/2027
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						139,111,890	XXX	144,550,313	127,669,124	137,164,727	0	(602,063)	0	0	XXX	XXX	XXX	1,803,678	6,340,209	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						139,111,890	XXX	144,550,313	127,669,124	137,164,727	0	(602,063)	0	0	XXX	XXX	XXX	1,803,678	6,340,209	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						226,616,253	XXX	234,409,150	212,929,124	224,350,139	0	(715,062)	0	0	XXX	XXX	XXX	2,773,831	9,756,996	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						94,602,721	XXX	93,047,501	92,445,715	94,335,078	0	(111,807)	0	0	XXX	XXX	XXX	255,136	3,087,851	XXX	XXX
7999999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						4,187,500	XXX	4,006,080	4,000,000	4,170,465	0	(14,840)	0	0	XXX	XXX	XXX	10,558	127,595	XXX	XXX
8399999 Subtotals - Total Bonds						325,406,474	XXX	331,462,731	309,374,838	322,855,683	0	(841,708)	0	0	XXX	XXX	XXX	3,039,525	12,972,442	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All **PREFERRED STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number Of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change In B./A.C.V. (15+16-17)	Total Foreign Exchange Change In B./A.C.V.	NAIC Desig-nation	Date Acquired
8999999 Total Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Parent, Subsidiaries, and Affiliates																	
66718*-10-4	Northview Insurance Agency Inc Class A C			5.000	781	156.178	781	781						0			08/15/2002
9199999 - Parent, Subsidiaries and Affiliates					781	XXX	781	781	0	0	0	0	0	0	0	XXX	XXX
9799999 Total Common Stocks					781	XXX	781	781	0	0	0	0	0	0	0	XXX	XXX
9899999 Total Preferred and Common Stocks					781	XXX	781	781	0	0	0	0	0	0	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
38373Q-HL-8	GNR 2003-34 QG 5.500% 04/20/33		01/04/2017	Stifel Nicolaus & Co	XXX	667,809	575,000	703
38380A-A5-6	GNMA 2016-121 AZ 4.000% 05/20/45		12/19/2017	Interest Capitalization	XXX	82,301	82,301	
38380B-N2-7	GNMA 2016-153 AZ 3.000% 09/20/46		12/01/2017	Interest Capitalization	XXX	181,153	181,153	
38380B-N4-3	GNMA 2016-153 ZB 3.000% 09/20/46		12/01/2017	Interest Capitalization	XXX	156,119	156,119	
912828-D2-3	United States Treasury		12/21/2017	Stifel Nicolaus & Co	XXX	9,975,000	10,000,000	23,343
0599999 - Bonds - U.S. Governments						11,062,381	10,994,573	24,045
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
3136AG-RG-9	FNMA 2013-109 PZ 4.500% 10/25/43		12/01/2017	Interest Capitalization	XXX	137,472	137,472	
3137AT-2J-0	Freddie Mac 4092 AY 3.000% 08/15/32		01/25/2017	Stifel Nicolaus & Co	XXX	1,374,625	1,400,000	3,383
3137BA-AN-2	FHR 4332 VZ 2.500% 01/15/33		01/19/2017	Stifel Nicolaus & Co	XXX	2,049,238	2,191,699	3,501
3137BA-AN-2	FHR 4332 VZ 2.500% 01/15/33		10/01/2017	Interest Capitalization	XXX	41,438	41,438	
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						3,602,774	3,770,609	6,884
Bonds - Industrial and Miscellaneous (Unaffiliated)								
001546-AV-2	AK Steel Corp Call 6.375% 10/15/25		08/02/2017	Various	XXX	100,031	100,000	
00164V-AD-5	AMC Networks Inc Call 5.000% 04/01/24		05/22/2017	Various	XXX	76,250	75,000	545
00164V-AE-3	AMC Networks Inc Call 4.750% 08/01/25		07/19/2017	Citigroup Global Markets	XXX	25,000	25,000	
00213M-AK-0	APX Group Inc Call 7.875% 12/01/22		01/18/2017	Merrill Lynch	XXX	162,375	150,000	1,969
002824-BL-3	Abbott Laboratories Call		03/22/2017	Taxable Exchange	XXX	750,846	750,000	10,630
013817-AW-1	Alcoa Inc Call 5.125% 10/01/24		03/23/2017	Goldman Sachs	XXX	51,500	50,000	1,260
040555-CF-9	Arizona Public Service		11/08/2017	Cantor Fitz	XXX	563,552	456,000	12,469
043436-AN-4	Asbury Automotive Group Call		03/17/2017	Banc/America Sec	XXX	51,875	50,000	808
075887-CD-9	Becton Dickinson & Co. 144A		12/29/2017	Taxable Exchange	XXX	1,193,160	1,000,000	
093645-AH-2	Block Communications Inc 144A-Call		02/15/2017	Various	XXX	203,563	200,000	72
120111-BM-0	Bldg Materials Corp of America 144A-Call		05/18/2017	Various	XXX	52,625	50,000	56
1248EP-BR-3	CCO Holdings 144A-Call		01/17/2017	Merrill Lynch	XXX	87,975	85,000	1,026
12626P-AF-0	CRH America Inc 6.400% 10/15/33		09/07/2017	Brean Capital	XXX	1,562,088	1,250,000	32,444
128195-AP-9	Calatlantic Group Inc Call		07/05/2017	Various	XXX	150,594	150,000	358
131347-CK-0	Calpine Corp 144A-Call		12/04/2017	Morgan Stanley	XXX	50,000	50,000	102
14161T-AA-0	Cardtronics Inc. 144A-Call		11/30/2017	Various	XXX	95,844	100,000	195
16411Q-AA-9	Cheniere Energy Partners 144A-Call		09/12/2017	Credit Suisse First Boston	XXX	75,000	75,000	
212015-AR-2	Continental Resources 144A-Call		12/04/2017	Banc/America Sec	XXX	50,000	50,000	
21871N-AA-9	Corecivic Inc Call 4.750% 10/15/27		10/11/2017	Banc/America Sec	XXX	100,000	100,000	
21925A-AE-5	CSTN Merger 144A-Call 6.750% 08/15/24		08/04/2017	Goldman Sachs	XXX	125,425	125,000	
221644-AA-5	Cott Holdings Inc 144A-Call		03/08/2017	DBAB	XXX	75,000	75,000	
226373-AL-2	Crestwood Midstream Part Call		03/23/2017	Various	XXX	222,900	215,000	5,943
23283P-AH-7	Cyrusone LP 144A-Call 5.375% 03/15/27		03/03/2017	J P Morgan Securities	XXX	100,000	100,000	
23371D-AB-0	DAE Funding 144A-Call 5.000% 08/01/24		07/21/2017	Morgan Stanley	XXX	50,000	50,000	
25272K-AK-9	Diamond 1 Fin/Diamond 2 144A-Call		09/18/2017	Goldman Sachs	XXX	222,840	200,000	3,123
28470R-AF-9	Eldorado Resorts Inc. Call		09/11/2017	J P Morgan Securities	XXX	52,750	50,000	1,367
30227C-AB-3	Exterran Partners/Exlp Call		03/23/2017	Barclays Capital	XXX	50,125	50,000	1,475
30283W-AC-8	FTS International Express 144A-Call		03/20/2017	Various	XXX	125,800	124,000	687
33613Q-AB-5	First Quality Finance Co 144A-Call		09/20/2017	Wells Fargo Bk	XXX	76,719	75,000	813
361841-AH-2	GLP Capital LP 5.375% 04/15/26		05/24/2017	Citigroup Global Markets	XXX	161,125	150,000	832
38113Y-AE-9	Golden Nugget Inc. 144A-Call		10/02/2017	Tax Free Exchange	XXX	99,004	100,000	3,150
39807U-AB-2	Greystar Real Estate 144A-Call		11/09/2017	J P Morgan Securities	XXX	75,000	75,000	
402635-AM-8	Gulfport Energy Corp 144A-Call		10/06/2017	J P Morgan Securities	XXX	75,063	75,000	
404119-BT-5	HCA-The Healthcare Company Call		01/06/2017	Merrill Lynch	XXX	209,000	200,000	758
41269Q-AF-6	Harland Clarke Holdings 144A-Call		10/31/2017	Credit Suisse First Boston	XXX	104,906	100,000	1,809
421924-BK-6	Healthsouth Corp Call 5.750% 11/01/24		02/01/2017	Merrill Lynch	XXX	50,875	50,000	759
421924-BT-7	Healthsouth Corp Call 5.750% 09/15/25		01/13/2017	Various	XXX	50,531	50,000	966
428102-AA-5	Hess Inf Part 144A-Call		11/17/2017	J P Morgan Securities	XXX	75,000	75,000	
431318-AN-4	Hilcorp Energy Finance 144A-Call		06/30/2017	Credit Suisse First Boston	XXX	23,125	25,000	122
44053F-AA-8	Horizon Pharma Inc 144A-Call		03/20/2017	Citigroup Global Markets	XXX	52,438	50,000	1,799
451102-BJ-5	Icahn Enterprises Call		01/12/2017	Jefferies	XXX	50,000	50,000	
457153-AG-9	Ingram Micro Inc Call 5.450% 12/15/24		05/04/2017	Various	XXX	100,156	100,000	2,116
466253-AA-9	J2 Cloud LLC 144A-Call		06/22/2017	Citigroup Global Markets	XXX	200,000	200,000	
48238T-AA-7	Kar Auction Services Inc 144A-Call		05/22/2017	J P Morgan Securities	XXX	50,000	50,000	
50106G-AA-0	Kronos Acquisition Holdings 144A-Call		02/09/2017	Barclays Capital	XXX	75,000	75,000	
50212Y-AB-0	LPL Holdings Inc 144A-Call		09/07/2017	Morgan Stanley	XXX	128,750	125,000	120
527298-BM-4	Level 3 Financing Inc Call		05/10/2017	Various	XXX	51,688	50,000	201

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
552676-AR-9	MDC Holdings Inc Call 5.500% 01/15/24		06/07/2017	Various	XXX	106,188	100,000	2,173
55305B-AQ-4	M I Schottenstein Homes, Inc. Call		07/31/2017	J P Morgan Securities	XXX	50,000	50,000	
55342U-AH-7	MPT Oper Partnership Call		09/07/2017	J P Morgan Securities	XXX	100,000	100,000	
57665R-AG-1	Match Group Inc 144A-Call		11/17/2017	J P Morgan Securities	XXX	49,514	50,000	
58547D-AA-7	Melco Resorts Finance 144A-Call		06/27/2017	Various	XXX	75,188	75,000	91
609453-AG-0	Monitronics Intl Inc Call		01/20/2017	Merrill Lynch	XXX	48,938	50,000	1,445
626717-AJ-1	Murphy Oil Corp Call 5.750% 08/15/25		08/04/2017	J P Morgan Securities	XXX	100,000	100,000	
626738-AD-0	Murphy Oil USA Inc Call		04/20/2017	J P Morgan Securities	XXX	25,000	25,000	
62957H-AC-9	Nabors Industries Call		07/25/2017	Citigroup Global Markets	XXX	117,750	125,000	2,517
65129O-AR-9	Newfield Exploration Co. Call		11/15/2017	Citigroup Global Markets	XXX	133,375	125,000	2,441
654902-AE-5	Nokia Corp - Spon ADR 4.375% 06/12/27		08/22/2017	Various	XXX	205,156	200,000	1,589
677415-CF-6	Ohio Power Company 6.600% 02/15/33		09/26/2017	Keybanc Capital Markets	XXX	791,712	600,000	4,730
680665-AJ-5	Olin Corp Call 5.125% 09/15/27		03/07/2017	Banc/America Sec	XXX	125,063	125,000	4
68389X-BE-4	Oracle Corporation Call		10/31/2017	Davidson, D.A., Co., Inc	XXX	1,057,460	1,000,000	18,092
69145L-AA-2	Oxford Financial Call 6.375% 12/15/22		12/05/2017	Various	XXX	50,625	50,000	
70457L-AA-2	Peabody Sec Fin Corp 144A-Call		02/08/2017	Goldman Sachs	XXX	25,000	25,000	
727493-AB-4	Plantronics Inc 144A-Call		03/03/2017	Wells Fargo Bk	XXX	51,125	50,000	863
72761O-AN-7	Plastipak Holdings Inc 144A-Call		10/06/2017	J P Morgan Securities	XXX	50,406	50,000	
74733V-AD-2	QEP Resources Inc Call		11/07/2017	Wells Fargo Bk	XXX	101,188	100,000	
78412F-AP-9	SESI LLC Call 7.125% 12/15/21		08/04/2017	Various	XXX	50,625	50,000	529
78442F-ET-1	SLM Corp 6.125% 03/25/24		10/19/2017	Citigroup Global Markets	XXX	152,969	150,000	659
78573N-AB-8	Sabre Global Inc 144A-Call		02/10/2017	Barclays Capital	XXX	101,500	100,000	1,313
82967N-BA-5	Sirius XM Radio Inc 144A-Call		06/26/2017	J P Morgan Securities	XXX	100,000	100,000	
864486-AH-8	Suburban Propane Partners Call		04/25/2017	Banc/America Sec	XXX	75,063	75,000	1,642
86765L-AG-2	Sunoco LP Call 6.375% 04/01/23		01/20/2017	Merrill Lynch	XXX	51,375	50,000	1,009
87264A-AS-4	T Mobile USA Inc Call 5.125% 04/15/25		03/13/2017	DBAB	XXX	175,000	175,000	
87305R-AH-2	TTM Technologies Inc. 144A-Call		09/15/2017	J P Morgan Securities	XXX	25,000	25,000	
88033G-CP-3	Tenet Healthcare Corporation 144A-Call		01/05/2017	Merrill Lynch	XXX	106,625	100,000	813
88160R-AE-1	Tesla Inc. 144A-Call 5.300% 08/15/25		08/11/2017	Goldman Sachs	XXX	100,000	100,000	
892231-AA-9	Townsquare Media Inc 144A-Call		05/09/2017	Various	XXX	100,938	100,000	1,268
901109-AF-5	Tutor Perini Corp 144A-Call		11/14/2017	Various	XXX	154,781	150,000	162
907818-EQ-7	Union Pacific Corp. Call		09/12/2017	Morgan Stanley	XXX	499,505	500,000	
911365-BG-8	United Rentals Call 4.875% 01/15/28		09/08/2017	Morgan Stanley	XXX	175,438	175,000	972
91292O-AC-9	US West Communication/Qwest Call		03/23/2017	RBC Capital Markets	XXX	49,375	50,000	124
913903-AT-7	Universal Health Services 144A-Call		06/02/2017	J P Morgan Securities	XXX	154,875	150,000	125
92240M-BF-4	Vector Group LTD 144A-Call		03/23/2017	Jefferies	XXX	217,075	215,000	496
9226AP-AA-3	Venator 144A-Call 5.750% 07/15/25		07/06/2017	Citigroup Global Markets	XXX	100,438	100,000	
92343E-AL-6	Verisign Inc Call 4.750% 07/15/27		10/31/2017	Banc/America Sec	XXX	103,500	100,000	1,537
96926D-AR-1	William Lyon Homes Inc Call		03/20/2017	Citigroup Global Markets	XXX	100,438	100,000	747
98385X-AQ-9	XTO Energy Inc NC 6.375% 06/15/38		10/31/2017	Brean Capital	XXX	1,377,920	1,000,000	24,260
98978V-AL-7	Zoetis Inc Call 3.000% 09/12/27		09/12/2017	Davidson, D.A., Co., Inc	XXX	496,410	500,000	83
15135U-AF-6	Cenovus Energy Inc 6.750% 11/15/39	A	09/21/2017	Morgan Stanley	XXX	114,250	100,000	2,438
18538U-AC-0	Clearwater Seafoods Inc 144A-Call	A	04/21/2017	Various	XXX	126,000	125,000	
380355-AB-3	GOEASY Ltd 144A-Call 7.875% 11/01/22	A	10/27/2017	Wells Fargo Bk	XXX	75,000	75,000	
644535-AF-3	New Gold Inc 144A-Call	A	01/31/2017	Baird, Robert W. & Company	XXX	50,375	50,000	677
66977W-AQ-2	Nova Chemicals Ltd 144A-Call	A	05/25/2017	Direct	XXX	50,000	50,000	
66977W-AR-0	Nova Chemicals Ltd 144A-Call	A	05/25/2017	Barclays Capital	XXX	75,000	75,000	
878742-AW-5	Teck Resources Limited Call	A	09/19/2017	Morgan Stanley	XXX	55,875	50,000	573
91911K-AK-8	Valeant Pharmaceuticlas 144A-Call	A	09/11/2017	Various	XXX	159,363	150,000	3,493
91911K-AN-2	Valeant Pharmaceuticlas 144A-Call	A	11/14/2017	Barclays Capital	XXX	25,000	25,000	130
92660F-AK-0	Videotron LTD 144A-Call	A	10/02/2017	Various	XXX	128,188	125,000	1,826
03938L-AP-9	Arecelormittal 7.000% 10/15/39	D	08/07/2017	Morgan Stanley	XXX	59,875	50,000	1,198
12674T-AA-4	C&W Sr Financing Designa 144A-Call	D	08/10/2017	Goldman Sachs	XXX	175,000	175,000	
151290-BU-6	CEMEX SAB DE CV 144A-Call	D	06/23/2017	Various	XXX	198,563	175,000	4,252
235822-AB-9	Dana Financing 144A-Call	D	10/30/2017	Various	XXX	153,250	150,000	128
460599-AC-7	International Game Tech 144A-Call	D	04/24/2017	Citigroup Global Markets	XXX	107,500	100,000	1,133
46115H-AT-4	Intesa Sanpaolo Spa 144A	D	06/27/2017	J P Morgan Securities	XXX	101,188	100,000	49
47010B-AF-1	Jaguar Land Rover Auto 144A-Call	D	10/04/2017	J P Morgan Securities	XXX	125,000	125,000	
65489D-AA-2	NMG Finco 144A-Call 5.750% 08/01/22	D	07/17/2017	J P Morgan Securities	XXX	205,750	200,000	
70014L-AB-6	Park Aerospace Holdings 144A	D	08/16/2017	Various	XXX	207,500	200,000	1,818
780099-CH-8	Royal Bank of Scotland NC	D	03/03/2017	Morgan Stanley	XXX	50,890	50,000	712
81180W-AL-5	Seagate Hdd Cayman 4.750% 01/01/25	D	02/01/2017	Goldman Sachs	XXX	97,250	100,000	462

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
82845L-AA-8	Silversea Cruise Finance 144A-Call	D	01/13/2017	J P Morgan Securities	XXX	75,000	75,000	
90320L-AG-2	UPC Holding BV 144A-Call	D	10/13/2017	Citigroup Global Markets	XXX	200,000	200,000	
904678-AF-6	Unicredit SPA 144A-Call	D	08/07/2017	J P Morgan Securities	XXX	106,175	100,000	814
918370-AB-3	VTR Finance BV 144A-Call	D	02/16/2017	Credit Suisse First Boston	XXX	80,063	75,000	530
92676X-AD-9	Viking Cruises 144A-Call	D	09/13/2017	Wells Fargo Bk	XXX	175,000	175,000	
92769X-AM-7	Virgin Media 144A-Call	D	03/23/2017	Barclays Capital	XXX	50,625	50,000	328
94707V-AC-4	Weatherford Intl Call 4.500% 04/15/22	C	07/05/2017	Various	XXX	88,125	100,000	1,050
950399-AB-1	Welltec 144A-Call 9.500% 12/01/22	D	11/17/2017	Goldman Sachs	XXX	148,539	150,000	
973147-AD-3	Wind Tre Spa Call 5.000% 01/20/26	D	12/18/2017	Deutsche Bank	XXX	95,375	100,000	653
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						19,227,746	17,770,000	179,919
8399997 - Bonds - Subtotals - Bonds - Part 3						33,892,901	32,535,182	210,848
8399998 - Bonds - Summary item from Part 5 for Bonds						7,435,644	7,296,237	56,228
8399999 - Bonds - Subtotals - Bonds						41,328,545	39,831,419	267,077
9999999 Totals						41,328,545	XXX	267,077

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
31398A-JC-7	FNMA Call 5.800% 10/23/37		10/23/2017	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	58,000	10/23/2037
36204D-5J-4	GNMA Pool 367249 6.500% 12/15/23		12/01/2017	Paydown		10,506	10,506	10,999	10,711		(205)		(205)		10,506			0	370	12/15/2023
36205G-AD-3	GNMA Pool 389804 5.000% 01/15/33		12/01/2017	Paydown		10,274	10,274	10,293	10,286		(12)		(12)		10,274			0	292	01/15/2033
38376V-SB-4	GNR 2010-21 NB 4.500% 01/20/37		09/01/2017	Paydown		127,153	127,153	130,014	127,369		(216)		(216)		127,153			0	2,225	01/20/2037
38377K-MK-3	GNR 2010-120 BP 4.000% 07/20/39		02/01/2017	Stifel Nicolaus & Co		2,087,500	2,000,000	2,110,938	2,030,656		(1,582)		(1,582)		2,029,074		58,426	58,426	14,444	07/20/2039
38378C-RT-6	GNR 2012-13 EG 2.000% 10/20/40		12/01/2017	Paydown		108,577	108,577	109,816	109,515		(938)		(938)		108,577			0	1,122	10/20/2040
38378D-BL-8	GNR 2012-17 CD 4.000% 09/20/40		12/01/2017	Paydown		99,584	99,584	108,391	105,924		(6,340)		(6,340)		99,584			0	1,836	09/20/2040
38378D-PC-3	GNR 2012-39 LP 3.000% 08/20/39		05/17/2017	Stifel Nicolaus & Co		1,017,500	1,000,000	1,016,133	1,011,554		(911)		(911)		1,010,642		6,858	6,858	14,250	08/20/2039
38378G-CY-2	GNR 2012-134 EA 3.000% 11/20/42		12/01/2017	Paydown		72,541	72,541	76,032	74,952		(2,411)		(2,411)		72,541			0	963	11/20/2042
38378M-G8-2	GNR 2013-64 PA 1.500% 12/20/41		06/07/2017	Stifel Nicolaus & Co		1,728,102	1,815,471	1,772,070	1,775,165		(523)		(523)		1,774,642		(46,540)	(46,540)	14,448	12/20/2041
38378M-G8-2	GNR 2013-64 PA 1.500% 12/20/41		06/01/2017	Paydown		418,352	418,352	408,351	409,064		9,288		9,288		418,352			0	1,604	12/20/2041
38378P-NU-8	GNR 2013-190 MY 1.500% 08/20/27		06/06/2017	Oakridge Financial		506,507	572,527	498,277	505,187		2,672		2,672		507,859		(1,351)	(1,351)	4,485	08/20/2027
38379M-BG-8	GNR 2015-96 ML 2.500% 04/20/41		06/12/2017	Stifel Nicolaus & Co		3,752,272	3,796,165	3,646,691	3,669,875		9,019		9,019		3,678,894		73,378	73,378	51,143	04/20/2041
38379V-Z3-1	GNR 2016-32 PT 4.523% 03/30/44		07/24/2017	Stifel Nicolaus & Co		2,227,313	2,101,239	2,328,763	2,279,219		11,054		11,054		2,290,273		(62,960)	(62,960)	63,337	03/30/2044
38379V-Z3-1	GNR 2016-32 PT 4.523% 03/30/44		07/01/2017	Paydown		230,478	230,478	255,434	250,000		(19,522)		(19,522)		230,478			0	3,384	03/30/2044
0599999 - Bonds - U.S. Governments						13,396,658	13,362,866	13,482,201	13,369,475	0	(627)	0	(627)	0	13,368,849	0	27,810	27,810	231,902	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
567609-CT-7	Mariemont, OH CSD BAB-Call		12/01/2017	Call 100.0000		10,000	10,000	10,231	10,187		(187)		(187)		10,000			0	590	12/01/2030
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						10,000	10,000	10,231	10,187	0	(187)	0	(187)	0	10,000	0	0	0	590	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
31281B-MU-1	FG N31271 4.500% 01/01/36		12/01/2017	Paydown		7,715	7,715	7,804	7,798		(83)		(83)		7,715			0	191	01/01/2036
31281B-TW-0	FG N31465 5.000% 11/01/37		12/01/2017	Paydown		8,121	8,121	8,320	8,315		(194)		(194)		8,121			0	170	11/01/2037
3128HX-SS-5	FHS 268 30 3.000% 08/15/42		12/01/2017	Paydown		267,927	267,927	278,979	276,725		(8,798)		(8,798)		267,927			0	4,631	08/15/2042
3128K9-QY-3	FGLMC Pool A48571 6.000% 05/01/36		12/01/2017	Paydown		1,536	1,536	1,535	1,535		1		1		1,536			0	50	05/01/2036
3128KJ-CZ-3	FGLMC Pool A55488 5.500% 12/01/36		12/01/2017	Paydown		20,426	20,426	20,343	20,347		78		78		20,426			0	892	12/01/2036
3128KJ-WA-6	FGLMC Pool A56041 5.500% 01/01/37		12/01/2017	Paydown		3,056	3,056	3,036	3,037		19		19		3,056			0	112	01/01/2037
3128MJ-BW-9	FGLMC Pool G08052 5.500% 04/01/35		12/01/2017	Paydown		33,232	33,232	33,071	33,079		154		154		33,232			0	921	04/01/2035
3128P7-RY-1	FG C91403 3.500% 03/01/32		12/01/2017	Paydown		101,291	101,291	109,046	108,209		(6,918)		(6,918)		101,291			0	1,867	03/01/2032
3128P7-S2-0	FG C91437 3.500% 04/01/32		12/01/2017	Paydown		82,028	82,028	86,232	85,771		(3,742)		(3,742)		82,028			0	1,508	04/01/2032
31292H-NB-6	FGLMC Pool #C01286 6.000% 01/01/32		12/01/2017	Paydown		3,015	3,015	2,973	2,978		37		37		3,015			0	95	01/01/2032
31294M-A7-6	FG E02730 4.000% 10/01/25		12/01/2017	Paydown		44,586	44,586	46,383	45,934		(1,348)		(1,348)		44,586			0	898	10/01/2025
31335H-Q2-2	FHLMC Pool #C90473 6.500% 08/01/21		12/01/2017	Paydown		2,464	2,464	2,499	2,477		(13)		(13)		2,464			0	74	08/01/2021
3133TK-G7-9	FHR 2141 E NAS FGLMC 7.0		12/01/2017	Paydown		5,220	5,220	5,304	5,248		(29)		(29)		5,220			0	178	04/15/2029
3136A1-BB-0	FNR 2011-103 EC 2.000% 03/25/41		06/06/2017	Oakridge Financial		448,025	463,074	445,366	446,673		(199)		(199)		446,473		1,551	1,551	4,837	03/25/2041
3136A1-BB-0	FNR 2011-103 EC 2.000% 03/25/41		06/01/2017	Paydown		59,102	59,102	56,841	57,008		2,093		2,093		59,102			0	319	03/25/2041
3136A3-KN-0	FNR 2011-146 LX 3.500% 10/25/40		06/09/2017	Stifel Nicolaus & Co		2,060,000	2,000,000	2,046,250	2,009,009		(3,714)		(3,714)		2,005,295		54,705	54,705	37,528	10/25/2040
3136A7-ZV-7	FNR 2012-83 BA 3.500% 03/25/41		12/01/2017	Paydown		72,477	72,477	74,334	74,051		(1,575)		(1,575)		72,477			0	1,405	03/25/2041
3136A8-3H-1	FNR 2012-113 DB 2.000% 01/25/42		06/06/2017	Oakridge Financial		872,632	899,621	891,749	892,512		24		24		892,536		(19,904)	(19,904)	9,396	01/25/2042
3136A8-3H-1	FNR 2012-113 DB 2.000% 01/25/42		06/01/2017	Paydown		74,556	74,556	73,904	73,967		589		589		74,556			0	357	01/25/2042
3136A9-BK-3	FNR 2012-106 QN 3.500% 10/25/42		06/07/2017	Stifel Nicolaus & Co		637,877	619,674	662,470	654,923		277		277		655,199		(17,323)	(17,323)	11,507	10/25/2042
3136A9-BK-3	FNR 2012-106 QN 3.500% 10/25/42		06/01/2017	Paydown		40,467	40,467	43,262	42,769		(2,302)		(2,302)		40,467			0	413	10/25/2042
3136A9-BL-1	FNR 2012-106 QP 3.500% 10/25/42		12/01/2017	Paydown		139,239	139,239	140,370	140,323		(1,084)		(1,084)		139,239			0	2,618	10/25/2042
3136AA-NZ-4	FNR 2012-132 PD 2.000% 10/25/42		06/06/2017	Oakridge Financial		1,093,783	1,127,611	1,069,997	1,081,696		86		86		1,081,782		12,000	12,000	11,777	10/25/2042
3136AA-NZ-4	FNR 2012-132 PD 2.000% 10/25/42		06/01/2017	Paydown		173,337	173,337	164,481	166,279		7,058		7,058		173,337			0	989	10/25/2042
3136AB-C7-6	FNR 2013-5 MB 2.000% 02/25/43		07/25/2017	Oakridge Financial		1,411,471	1,458,885	1,460,253	1,459,297		(94)		(94)		1,459,203		(47,732)	(47,732)	19,209	02/25/2043
3136AB-C7-6	FNR 2013-5 MB 2.000% 02/25/43		07/01/2017	Paydown		192,005	192,005	192,185	192,059		(54)		(54)		192,005			0	1,305	02/25/2043
3136AB-QX-4	FNR 2013-9 MB 2.000% 02/25/33		06/06/2017	Oakridge Financial		575,619	584,756	586,492	585,971		(8)		(8)		585,963		(10,343)	(10,343)	6,107	02/25/2033
3136AB-QX-4	FNR 2013-9 MB 2.000% 02/25/33		06/01/2017	Paydown		49,199	49,199	49,345	49,301		(102)		(102)		49,199			0	290	02/25/2033
3136AC-P5-4	FNR 2013-15 VB 3.500% 01/25/32		01/19/2017	Stifel Nicolaus & Co		2,065,000	2,000,000	2,100,000	2,069,394		(577)		(577)		2,068,817		(3,817)	(3,817)	10,306	01/25/2032
3136AG-YP-1	FNR 2013-101 VB 3.000% 09/25/33		06/07/2017	Stifel Nicolaus & Co		1,014,063	1,000,000	980,000	983,625		755		755		984,380		29,683	29,683	15,917	09/25/2033
3136AL-NT-4	FNR 2014-76 BE 3.000% 11/25/39		07/24/2017	Stifel Nicolaus & Co		3,025,313	3,000,000	2,985,000	2,987,489		1,010		1,010		2,988,500		36,813	36,813	59,000	11/25/2039
3136AM-4B-2	FNR 2015-18 NV 3.500% 01/25/30		01/03/2017	Direct									0					0		01/25/2030
31371J-Q7-2	FNMA Pool 253478 8.000% 09/01/20		12/01/2017	Paydown		1,476	1,476	1,494	1,481		(5)		(5)		1,476			0	75	09/01/2020
31371J-S8-8	FNMA Pool 253543 7.000% 11/01/20		12/01/2017	Paydown		1,461	1,461	1,447	1,451		10		10		1,461			0	56	11/01/2020
31371K-UA-7	FNMA Pool 254477 5.500% 10/01/32		12/01/2017	Paydown		20,018	20,018	19,791	19,806		212		212		20,018			0	595	10/01/2032
31371L-DU-0	FNMA Pool 254915 4.500% 09/01/23		12/01/2017	Paydown		13,291	13,291	12,925	13,067		223		223		13,291			0	332	09/01/2023
31371L-HE-2	FNMA Pool 255029 5.000% 12/01/23		12/01/2017	Paydown		11,378	11,378	11,356	11,350		28		28		11,378			0	288	12/01/2023
31371L-HT-9	FNMA Pool 255042 4.500% 11/01/23		12/01/2017	Paydown		16,880	16,880	16,426	16,602		278		278		16,880			0	422	11/01/2023
31371N-CM-5	FN 256676 5.500% 04/01/27		12/01/2017	Paydown		51,580	51,580	55,239	54,505		(2,925)		(2,925)		51,580			0	1,513	04/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31371N-SQ-9	FN 257126 5.500% 02/01/23		12/01/2017	Paydown		90,286	90,286	97,791	95,370		(5,084)		(5,084)		90,286			0	2,523	02/01/2023
3137A0-EU-5	FHR 3687 B 4.000% 07/15/30		05/17/2017	Stifel Nicolaus & Co		619,766	587,456	616,691	599,505		(16)		(16)		599,489		20,277	20,277	11,162	07/15/2030
3137A0-EU-5	FHR 3687 B 4.000% 07/15/30		05/01/2017	Paydown		17,922	17,922	18,814	18,290		(368)		(368)		17,922			0	179	07/15/2030
3137A2-H8-7	FHR 3766 DB 4.000% 11/15/30		06/07/2017	Stifel Nicolaus & Co		857,677	813,205	896,811	859,065		(491)		(491)		858,574		(897)	(897)	17,258	11/15/2030
3137A2-H8-7	FHR 3766 DB 4.000% 11/15/30		06/01/2017	Paydown		80,073	80,073	88,306	84,589		(4,516)		(4,516)		80,073			0	906	11/15/2030
3137A3-HT-9	FHR 3751 MD 4.000% 01/15/39		02/01/2017	Stifel Nicolaus & Co		3,105,000	3,000,000	3,141,563	3,084,757		(2,082)		(2,082)		3,082,675		22,325	22,325	21,667	01/15/2039
3137A3-JW-0	FHR 3753 AS 3.500% 11/15/25		12/01/2017	Paydown		81,868	81,868	84,464	83,634		(1,766)		(1,766)		81,868			0	1,997	11/15/2025
3137A3-PN-3	FHR 3762 GM 3.500% 08/15/28		10/01/2017	Paydown		41,791	41,791	43,095	42,123		(331)		(331)		41,791			0	614	08/15/2028
3137A5-WW-0	FHR 3786 WA 4.000% 12/15/28		12/01/2017	Paydown		58,874	58,874	60,514	59,787		(913)		(913)		58,874			0	1,214	12/15/2028
3137A6-QZ-8	FHR 3816 HA 3.500% 11/15/25		05/17/2017	Stifel Nicolaus & Co		823,481	781,476	835,935	817,879		(940)		(940)		816,939		6,541	6,541	12,992	11/15/2025
3137A6-QZ-8	FHR 3816 HA 3.500% 11/15/25		05/01/2017	Paydown		9	9	10	9				0		9			0		11/15/2025
3137A8-XZ-6	FHR 3844 DA 4.500% 10/15/39		12/01/2017	Paydown		122,949	122,949	131,152	127,651		(4,703)		(4,703)		122,949			0	2,786	10/15/2039
3137AD-ZD-2	FHR 3911 B 3.500% 08/15/26		02/01/2017	Stifel Nicolaus & Co		1,045,000	1,000,000	1,030,000	1,011,978		(363)		(363)		1,011,615		33,385	33,385	6,319	08/15/2026
3137AE-Z6-5	FHR 3928 HC 2.500% 08/15/40		05/17/2017	Stifel Nicolaus & Co		766,912	762,622	764,291	763,984		(34)		(34)		763,950		2,962	2,962	9,056	08/15/2040
3137AE-Z6-5	FHR 3928 HC 2.500% 08/15/40		05/01/2017	Paydown		86,987	86,987	87,177	87,142		(155)		(155)		86,987			0	517	08/15/2040
3137AG-CA-6	FHR 3947 BC 2.500% 10/15/26		12/01/2017	Paydown		38,150	38,150	39,457	39,011		(862)		(862)		38,150			0	530	10/15/2026
3137AH-AB-4	FHR 3964 VM 4.000% 11/15/34		06/07/2017	Stifel Nicolaus & Co		2,128,750	2,000,000	2,211,875	2,114,433		(12,580)		(12,580)		2,101,853		26,897	26,897	42,444	11/15/2034
3137AM-K7-1	FHR 4020 EJ 3.000% 02/15/42		12/01/2017	Paydown		204,670	204,670	204,670	204,670				0		204,670			0	3,094	02/15/2042
3137AM-XR-3	FHR 4011 DU 2.500% 09/15/26		06/15/2017	Oakridge Financial		493,281	500,000	475,684	484,790		987		987		485,776		7,505	7,505	6,910	09/15/2026
3137AN-3R-4	FHR 4019 JC 2.500% 05/15/41		06/15/2017	Oakridge Financial		930,127	933,921	910,354	916,344		348		348		916,692		13,435	13,435	12,906	05/15/2041
3137AN-3R-4	FHR 4019 JC 2.500% 05/15/41		06/01/2017	Paydown		107,009	107,009	104,308	104,995		2,014		2,014		107,009			0	743	05/15/2041
3137AN-QF-5	FHR 4036 PA 2.750% 04/15/41		12/01/2017	Paydown		56,045	56,045	57,021	56,711		(666)		(666)		56,045			0	847	04/15/2041
3137AX-TP-8	FHR 4156 PC 3.000% 01/15/43		12/01/2017	Paydown		714,159	714,159	709,696	710,225		3,935		3,935		714,159			0	16,155	01/15/2043
3137AY-MQ-1	FHR 4161 NA 3.000% 11/15/40		06/15/2017	Oakridge Financial		1,010,938	1,000,000	1,016,250	1,013,126		(832)		(832)		1,012,295		(1,357)	(1,357)	16,583	11/15/2040
3137B2-KL-3	FHR 4217 UD 1.750% 06/15/28		06/06/2017	Oakridge Financial		568,238	579,835	568,963	570,853		773		773		571,627		(3,388)	(3,388)	5,299	06/15/2028
3137B2-KL-3	FHR 4217 UD 1.750% 06/15/28		06/01/2017	Paydown		66,072	66,072	64,833	65,048		1,023		1,023		66,072			0	349	06/15/2028
3137B3-AH-1	FHR 4227 AV 3.500% 08/15/31		05/17/2017	Stifel Nicolaus & Co		1,739,057	1,674,182	1,732,779	1,717,390		(1,684)		(1,684)		1,715,706		23,351	23,351	27,833	08/15/2031
3137B3-AH-1	FHR 4227 AV 3.500% 08/15/31		05/01/2017	Paydown		37,566	37,566	38,881	38,536		(970)		(970)		37,566			0	329	08/15/2031
3137BE-V6-8	FHR 4395 AD 3.500% 05/15/42		06/13/2017	Stifel Nicolaus & Co		1,165,911	1,131,952	1,197,039	1,181,175		(3,727)		(3,727)		1,177,448		(11,537)	(11,537)	21,460	05/15/2042
3137BJ-H4-8	FHR 4471 N 4.500% 12/15/53		11/01/2017	Paydown		74,015	74,015	83,105	82,864		(8,849)		(8,849)		74,015			0	1,693	12/15/2053
3138L4-2C-6	FNMA AM4370 4.870% 09/01/31		12/01/2017	Paydown		12,275	12,275	14,158	14,143		(1,868)		(1,868)		12,275			0	329	09/01/2031
3138L4-6B-4	FNMA AM4465 4.500% 10/01/33		12/01/2017	Paydown		79,244	79,244	87,960	87,896		(8,653)		(8,653)		79,244			0	1,949	10/01/2033
3138L6-ES-3	FNMA AM5544 4.450% 03/01/34		12/01/2017	Paydown		26,985	26,985	30,426	30,403		(3,418)		(3,418)		26,985			0	662	03/01/2034
31392E-SX-9	FNR 2002-59 B 5.500% 09/25/17		08/01/2017	Paydown		226	226	230	225		1		1		226			0	2	09/25/2017
31393A-CF-2	FNR 2003-29 WG 4.000% 04/25/33		12/01/2017	Paydown		39,680	39,680	40,033	39,818		(137)		(137)		39,680			0	707	04/25/2033
31393J-HC-5	FHR 2553 GB 5.000% 01/15/18		12/01/2017	Paydown		83,292	83,292	82,964	83,122		170		170		83,292			0	2,106	01/15/2018
31393M-W9-8	FHR 2586 WG 4.000% 03/15/33		12/01/2017	Paydown		96,147	96,147	98,701	97,521		(1,374)		(1,374)		96,147			0	1,964	03/15/2033
31393V-MQ-1	FHR 2628 AB 4.500% 06/15/18		12/01/2017	Paydown		20,879	20,879	20,318	20,765		114		114		20,879			0	482	06/15/2018
31394P-RU-9	FHR 2744 TU 5.500% 05/15/32		08/01/2017	Paydown		33,206	33,206	32,283	33,100		107		107		33,206			0	596	05/15/2032
31395B-D7-5	FNR 2006-22 CE 4.500% 08/25/23		12/01/2017	Paydown		97,664	97,664	100,285	98,332		(667)		(667)		97,664			0	2,229	08/25/2023
31395E-YP-6	FHR 2835 HB 5.500% 08/15/24		12/01/2017	Paydown		62,832	62,832	65,306	63,887		(1,054)		(1,054)		62,832			0	1,793	08/15/2024
31396J-2L-8	FHR 3127 CY 5.500% 03/15/26		12/01/2017	Paydown		50,149	50,149	52,155	50,987		(838)		(838)		50,149			0	1,367	03/15/2026
31397S-H4-9	FNR 2011-46 MB 4.000% 06/25/37		06/13/2017	Stifel Nicolaus & Co		1,063,193	1,057,903	1,118,571	1,079,421		(5,870)		(5,870)		1,073,551		(10,358)	(10,358)	22,921	06/25/2037
31397S-H4-9	FNR 2011-46 MB 4.000% 06/25/37		06/01/2017	Paydown		649,909	649,909	687,179	663,128		(13,219)		(13,219)		649,909			0	6,727	06/25/2037
31397U-GT-0	FNR 2011-49 CA 3.500% 12/25/28		12/01/2017	Paydown		20,612	20,612	20,986	20,814		(202)		(202)		20,612			0	352	12/25/2028
31398L-BJ-6	FHR 3597 LE 4.000% 07/15/39		12/01/2017	Paydown		92,369	92,369	96,627	95,353		(2,983)		(2,983)		92,369			0	1,983	07/15/2039
31402A-D6-0	FNMA Pool 722925 5.000% 07/01/23		12/01/2017	Paydown		13,240	13,240	13,414	13,355		(114)		(114)		13,240			0	427	07/01/2023
31402R-JV-2	FNMA Pool 735676 5.000% 07/01/35		12/01/2017	Paydown		36,866	36,866	38,180	38,063		(1,197)		(1,197)		36,866			0	926	07/01/2035
31403D-BW-8	FNMA Pool 745353 5.500% 03/01/36		12/01/2017	Paydown		48,760	48,760	47,434	47,523		1,237		1,237		48,760			0	1,339	03/01/2036
31403D-GZ-6	FNMA Pool 745516 5.500% 05/01/36		12/01/2017	Paydown		21,728	21,728	21,701	21,697		31		31		21,728			0	594	05/01/2036
31403D-TG-4	FNMA Pool 745851 6.000% 09/01/36		12/01/2017	Paydown		14,645	14,645	14,778	14,765		(120)		(120)		14,645			0	498	09/01/2036
31404A-GX-6	FNMA Pool 762614 5.000% 12/01/23		12/01/2017	Paydown		31,542	31,542	31,956	31,700		(158)		(158)		31,542			0	887	12/01/2023
31404S-GD-1	FN 76996 5.000% 04/01/34		12/01/2017	Paydown		40,212	40,212	41,758	41,626		(1,414)		(1,414)		40,212			0	1,284	04/01/2034
31407U-EQ-6	FNMA Pool 840843 5.500% 12/01/35		12/01/2017	Paydown		15,124	15,124	14,859	14,880		244		244		15,124			0	436	12/01/2035
31409J-SF-8	FNMA Pool 872718 6.000% 06/01/36		12/01/2017	Paydown		7,716	7,716	7,663	7,664		52		52		7,716			0	74	06/01/2036
31409X-GG-8	FNMA Pool 881399 6.000% 05/01/36		12/01/2017	Paydown		9,969	9,969	9,921	9,922		47		47		9,969			0	291	05/01/2036
31411B-GM-9	FNMA Pool 903004 5.500% 12/01/36		12/01/2017	Paydown		334	334	332	332		2		2		334			0	10	12/01/2036
31411J-3H-7	FNMA Pool 909900 5.500% 03/01/37		12/01/2017	Paydown		10,789	10,789	10,683	10,687		102		102		10,789			0	240	03/01/2037
31416B-4A-3	FN 995517 5.500% 01/01/24		12/01/2017	Paydown		30,894	30,894	33,399	32,640		(1,745)		(1,745)		30,894			0	932	01/01/2024
31417G-VK-9	FN AB9617 2.500% 06/01/33		12/01/2017	Paydown		122,996	122,996	123,188	123,134		(138)		(138)		122,996			0	1,449	06/01/2033
31417Y-2J-5	FN MA0776 4.500% 06/01/31		12/01/2017	Paydown		116,469	116,469	122,729	122,044		(5,575)		(5,575)		116,469			0	2,647	06/01/2031
31417Y-3N-5	FN MA0804 4.000% 07/01/31		12/01/2017	Paydown		52,290	52,290	53,843	53,652		(1,361)		(1,361)		52,290			0	1,031	07/01/2031
31417Y-TV-9	FN MA0563 4.000% 11/01/30		12/01/2017	Paydown		51,902	51,902	53,524	53,325		(1,423)		(1,423)		51,902			0	1,048	11/01/2030
31418A-E9-5	FN MA1059 3.500% 05/01/32		12/01/2017	Paydown		78,768	78,768	83,371	82,852		(4,085)		(4,085)		78,768			0	1,487	05/01/2032
31418A-EB-0	FN MA1029 3.500% 04/01/32		12/01/2017	Paydown		71,382	71,382	75,052	74,649		(3,267)		(3,267)		71,382			0	1,261	04/01/2032
31418A-TA-6	FN MA 1444 2.500% 05/01/33		12/01/2017	Paydown		101,238	101,238	104,718	104,327		(3,090)		(3,090)		101,238			0	1,322	05/01/2033
31418B-TK-2	FN MA2353 3.000% 08/01/35		12/01/2017	Paydown		541,165	541,165	554,525	553,899		(12,734)		(12,734)		541,165			0	8,684	08/01/2035
928172-WG-6	Virginia St Pub Bldg BAB		12/28/2017	Call 131.9280		72,560	55,000	56,899	56,521		16,040		16,040		72,560			0	4,570	08/01/2030

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						35,752,694	35,190,196	36,120,136	35,710,161	0	(122,240)	0	(122,240)	0	35,587,921	0	164,773	164,773	532,118	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00766T-AB-6	Aecom Technology Corp Call		02/08/2017	JP Morgan Securities		158,063	150,000	151,000	150,690		(19)		(19)		150,670		7,392	7,392	2,827	10/15/2022
00782L-AA-5	Advanced Pierre Food Holding 144A-Call		01/20/2017	Oppenheimer and Co		25,500	25,000	25,000	25,000		0		0		25,000		500	500	176	12/15/2024
008674-AH-6	Ahern Rentals Inc 144A-Call		09/11/2017	Various		89,219	100,000	100,250	100,212		(18)		(18)		100,195		(10,976)	(10,976)	5,782	05/15/2023
00928Q-AP-6	Aircastle LTD 5.000% 04/01/23		02/08/2017	Merrill Lynch		25,688	25,000	25,000	25,000		0		0		25,000		688	688	458	04/01/2023
01877K-AB-9	Alliance Pipeline 144A-Call		12/31/2017	Redemption 100.0000		154,286	154,286	169,329	163,914		(9,629)		(9,629)		154,286			0	5,397	12/31/2019
019736-AD-9	Allison Transmission Inc 144A-Call		01/10/2017	Merrill Lynch		150,375	150,000	150,000	150,000		0		0		150,000		375	375	2,271	10/01/2024
02005N-AV-2	Ally Financial Inc NC 5.125% 09/30/24		03/22/2017	Banc/America Sec		100,750	100,000	98,105	98,450		38		38		98,487		2,263	2,263	2,520	09/30/2024
025676-AL-1	American Equity Investment Call		07/17/2017	Call 103.3130		103,313	100,000	105,125	103,696		(383)		(383)		103,313			0	6,662	07/15/2021
035287-AE-1	Anixter Inc NC 5.125% 10/01/21		01/17/2017	JP Morgan Securities		130,313	125,000	124,531	124,705		3		3		124,708		5,605	5,605	1,940	10/01/2021
039483-AY-8	Archer Daniels Midland Co. NC		09/29/2017	Call 101.8336		813,650	799,000	767,575	793,984		19,666		19,666		813,650			0	45,239	03/15/2018
04021L-AA-8	Argos Merger Sub Inc 144A-Call		04/21/2017	RBC Capital Markets		92,250	100,000	102,250	102,219		(85)		(85)		102,133		(9,883)	(9,883)	4,374	03/15/2023
049560-AH-8	Atmos Energy Corp NC 6.350% 06/15/17		06/15/2017	Maturity		500,000	500,000	475,930	498,315		1,685		1,685		500,000			0	15,875	06/15/2017
05409Q-AA-6	Avon International Opera 144A-Call		06/02/2017	Various		210,500	200,000	204,894	204,795		(196)		(196)		204,599		5,901	5,901	10,664	08/15/2022
05568Y-AA-6	BNSF Railway NC 5.996% 04/01/24		10/01/2017	Redemption 100.0000		36,913	36,913	36,913	36,913		0		0		36,913			0	1,125	04/01/2024
067383-AA-7	C.R. Bard, Inc. Put 6.700% 12/01/26		12/29/2017	Taxable Exchange		1,200,871	1,000,000	1,015,370	1,010,449		(771)		(771)		1,009,678		191,193	191,193	67,000	12/01/2026
085790-AY-9	Berry Plastics Corp Call		02/07/2017	Citigroup Global Markets		25,813	25,000	24,813	24,816		3		3		24,819		993	993	730	07/15/2023
088609-AA-0	Bi-Lo LLC 144A-Call 8.625% 09/15/18		08/22/2017	Jefferies		33,000	100,000	50,500	63,000		14,184	16,761	(2,578)		60,422		(27,422)	(27,422)	4,313	09/15/2018
093645-AG-4	Block Communications Inc 144A-NC		02/13/2017	Merrill Lynch		153,270	150,000	151,125	150,763		(27)		(27)		150,736		2,534	2,534	5,860	02/01/2020
09739D-AC-4	Boise Cascade Company 144A-Call		01/31/2017	Stifel Nicolaus & Co		76,313	75,000	75,281	75,272		(3)		(3)		75,269		1,044	1,044	1,805	09/01/2024
1248EP-AX-1	CCO Holdings Call 6.625% 01/31/22		01/17/2017	Merrill Lynch		88,188	85,000	91,188	87,940		(70)		(70)		87,870		318	318	2,628	01/31/2022
12527G-AF-0	CF Industries Inc 5.150% 03/15/34		03/09/2017	JP Morgan Securities		46,000	50,000	49,500	49,510		3		3		49,513		(3,513)	(3,513)	1,252	03/15/2034
12543D-AR-1	Community Health Systems Call		04/03/2017	Call 101.2810		50,641	50,000	49,250	49,290		1,350		1,350		50,641			0	1,623	08/15/2018
125581-GR-3	CIT Group Inc NC 5.000% 08/01/23		03/10/2017	Barclays Capital		104,250	100,000	101,500	101,204		(31)		(31)		101,173		3,077	3,077	3,111	08/01/2023
126650-BQ-2	CVS Corp. PT-NC 6.943% 01/10/30		12/10/2017	Redemption 100.0000		18,554	18,554	18,925	18,814		(261)		(261)		18,554			0	705	01/10/2030
12685J-AA-3	Cable One Inc 144A-Call		04/07/2017	Barclays Capital		36,531	35,000	35,000	35,000				0		35,000		1,531	1,531	654	06/15/2022
13123X-AR-3	Callon Petroleum Co. 144A-Call		05/16/2017	JP Morgan Securities		26,125	25,000	25,000	25,000				0		25,000		1,125	1,125	961	10/01/2024
131347-CE-4	Calpine Corp Call 5.375% 01/15/23		05/16/2017	Credit Suisse First Boston		72,563	75,000	72,188	72,579		128		128		72,707		(145)	(145)	2,396	01/15/2023
131477-AN-1	Calumet Specialty Products Call		03/09/2017	Goldman Sachs		38,025	45,000	45,113	45,059		(4)		(4)		45,054		(7,029)	(7,029)	1,178	04/15/2021
144577-AF-0	Carrizo Oil & Gas Inc Call		05/19/2017	Banc/America Sec		102,750	100,000	102,969	102,812		(518)		(518)		102,294		456	456	5,188	09/15/2020
144577-AF-0	Carrizo Oil & Gas Inc Call		12/28/2017	Call 101.8750		25,469	25,000	25,813	25,763		(294)		(294)		25,469			0	2,411	09/15/2020
153527-AL-0	Central Garden & Pet Co Call		03/17/2017	Various		79,594	75,000	75,500	75,442		(12)		(12)		75,430		4,163	4,163	1,438	11/15/2023
156700-BA-3	Centurytel Inc Call 7.500% 04/01/24		09/12/2017	Banc/America Sec		26,063	25,000	25,000	25,000				0		25,000		1,063	1,063	1,786	04/01/2024
16412X-AB-1	Cheniere Corp 144A 5.875% 03/31/25		01/23/2017	Merrill Lynch		79,071	75,000	75,219	75,215		(4)		(4)		75,210		3,861	3,861	575	03/31/2025
165167-CH-8	Chesapeake Energy Call		04/01/2017	Call 0.0000									0					0	18,648	03/15/2019
20341W-AD-7	Communications Sales Call		08/30/2017	Banc/America Sec		145,125	150,000	157,844	157,800		(434)		(434)		157,366		(12,241)	(12,241)	10,931	10/15/2023
20467B-AB-5	Compressco Partners Call		08/31/2017	Various		76,713	85,000	83,732	84,040		96		96		84,136		(7,423)	(7,423)	6,507	08/15/2022
210795-QB-9	Continental Airlines NC		10/29/2017	Redemption 100.0000		32,347	32,347	31,741	31,900		448		448		32,347			0	970	10/29/2024
212015-AQ-4	Continental Resources Call		03/15/2017	Barclays Capital		83,313	100,000	68,375	68,663		73		73		68,736		14,576	14,576	1,463	06/01/2044
21241B-AA-8	Contura Energy Inc 144A-Call		01/10/2017	Nomura Securities		26,938	25,000	25,875	25,845		(4)		(4)		25,841		1,097	1,097	1,160	08/01/2021
21241B-AA-8	Contura Energy Inc 144A-Call		04/17/2017	Call 107.5000		118,250	110,000	116,225	116,040		2,210		2,210		118,250			0	7,975	08/01/2021
221643-AH-2	Cott Beverages Inc Call		10/31/2017	Various		206,283	200,000	202,688	202,668		(241)		(241)		202,427		3,855	3,855	11,004	07/01/2022
226373-AJ-7	Crestwood Midstream Part Call		03/08/2017	Redemption 103.3000		103,300	100,000	103,388	102,816		484		484		103,300			0	1,483	12/15/2020
23918K-AP-3	Davita Inc. Call 5.750% 08/15/22		06/23/2017	Banc/America Sec		51,500	50,000	52,094	52,019		(454)		(454)		51,565		(65)	(65)	2,492	08/15/2022
25272K-AW-3	Diamond 1 Fin/Diamond 2 144A-Call		09/18/2017	Goldman Sachs		222,188	200,000	219,438	218,830		(2,270)		(2,270)		216,560		5,628	5,628	10,821	06/15/2024
268787-AE-8	EP Energy/Everest Acq 144A-Call		08/10/2017	Wells Fargo Bk		49,563	50,000	50,000	50,000				0		50,000		(438)	(438)	2,844	11/29/2024
29362U-AA-2	Entegris Inc 144A-Call		11/13/2017	Call 104.5000		78,375	75,000	76,406	75,830		2,545		2,545		78,375			0	5,013	04/01/2022
29444U-AM-8	Equinix Inc Call 5.375% 04/01/23		08/03/2017	Goldman Sachs		104,375	100,000	100,510	100,350		(29)		(29)		100,321		4,054	4,054	4,584	04/01/2023
30161M-AE-3	Exelon Generation Co NC		10/01/2017	Maturity		565,000	565,000	573,147	565,808		(808)		(808)		565,000			0	35,030	10/01/2017
30227C-AB-3	Exterran Partners/Exlp Call		05/03/2017	Barclays Capital		150,000	150,000	150,750	150,373		(55)		(55)		150,318		(318)	(318)	5,425	04/01/2021
31430Q-BE-6	Felcor Lodging LP Call		10/31/2017	Banc/America Sec		103,375	100,000	101,250	101,177		(138)		(138)		101,039		2,336	2,336	6,578	03/01/2023
319963-BP-8	First Data Corp. 144A-Call		09/14/2017	Various		214,250	200,000	209,500	209,221		(676)		(676)		208,545		5,705	5,705	9,654	12/01/2023
33803W-AA-7	Fishers Lane Assoc LLC 144A		12/05/2017	Redemption 100.0000		23,855	23,855	24,471	24,427		(572)		(572)		23,855			0	693	08/05/2030
347466-AE-4	Irwin Land LLC 144A-SF		12/15/2017	Redemption 100.0000		27,727	27,727	27,230	27,290		437		437		27,727			0	1,106	12/15/2035
35671D-BJ-3	Freeport-McMoran Cooper - B Call		05/10/2017	Various		348,750	400,000	250,563	253,006		597		597		253,603		95,147	95,147	7,028	11/14/2034
35906A-AT-5	Frontier Communications Corp Call		06/21/2017	Redemption 106.2500		79,688	75,000	75,000	75,000		4,688		4,688		79,688			0	5,196	09/15/2020

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
362338-AQ-8	GTE Southwest NC 8.500% 11/15/31		01/05/2017	Baird, Robert W. & Company		510,000	500,000	508,550	508,550		(2)		(2)		508,548		1,452	1,452	6,493	11/15/2031
374689-AF-4	Gibraltar Inudstries 6.250% 02/01/21		07/17/2017	Baird, Robert W. & Company		103,500	100,000	101,500	101,355		(165)		(165)		101,191		2,309	2,309	6,059	02/01/2021
382550-BE-0	Goodyear Tire Call 5.125% 11/15/23		02/15/2017	Banc/America Sec		51,625	50,000	50,000	50,000				0		50,000		1,625	1,625	683	11/15/2023
421924-BK-6	Healthsouth Corp Call 5.750% 11/01/24		10/16/2017	Goldman Sachs		51,125	50,000	51,688	51,519		(77)		(77)		51,441		(316)	(316)	2,771	11/01/2024
432891-AD-1	Hilton Worldwide Fin LLC Call		02/15/2017	Barclays Capital		102,950	100,000	104,500	102,705		(70)		(70)		102,635		315	315	1,969	10/15/2021
451102-AX-5	Icahn Enterprises Call		01/13/2017	Various		51,125	50,000	48,250	48,304		21		21		48,325		2,800	2,800	1,392	08/01/2020
459745-GN-9	International Lease Finance NC		01/17/2017	Goldman Sachs		81,938	75,000	80,625	79,090		(33)		(33)		79,058		2,880	2,880	1,897	08/15/2022
501797-AJ-3	L Brands Inc NC 5.625% 10/15/23		01/17/2017	Merrill Lynch		52,375	50,000	50,000	50,000				0		50,000		2,375	2,375	742	10/15/2023
505742-AD-8	Ladder Cap Fin 144A-Call		03/02/2017	Banc/America Sec		50,813	50,000	48,825	49,067		31		31		49,098		1,714	1,714	1,763	08/01/2021
516806-AD-8	Laredo Petroleum Inc Call		05/19/2017	Banc/America Sec		49,875	50,000	47,250	47,378		173		173		47,551		2,324	2,324	2,395	01/15/2022
595112-BC-6	Micron Technology Inc Call		01/23/2017	JP Morgan Securities		74,438	75,000	73,094	73,151		13		13		73,163		1,274	1,274	1,994	02/01/2025
629377-BU-5	NRG Energy Inc. Call 6.625% 03/15/23		07/14/2017	Citigroup Global Markets		77,531	75,000	77,438	77,383		(173)		(173)		77,211		321	321	4,196	03/15/2023
65409Q-BB-7	Nielsen Finance 144A-Call		01/17/2017	Jefferies		154,125	150,000	151,000	150,841		(7)		(7)		150,834		3,291	3,291	1,979	04/15/2022
670001-AC-0	Novelis Corp 144A-Call		05/10/2017	Banc/America Sec		51,625	50,000	50,000	50,000				0		50,000		1,625	1,625	1,966	09/30/2026
674215-AG-3	Oasis Pete Inc Call 6.875% 03/15/22		01/24/2017	Barclays Capital		76,688	75,000	76,500	76,461		(14)		(14)		76,446		241	241	1,862	03/15/2022
68268D-AB-1	Onemain Fin Holdings 144A-Call		06/30/2017	Goldman Sachs		78,994	75,000	79,313	78,944		(650)		(650)		78,295		699	699	3,036	12/15/2021
693522-AG-9	PQ Corp 144A-Call 6.750% 11/15/22		03/20/2017	Jefferies		26,563	25,000	25,000	25,000				0		25,000		1,563	1,563	600	11/15/2022
708160-CB-0	J.C. Penney & Co. 144A-Call		04/06/2017	Various		200,344	200,000	202,500	202,477		(81)		(81)		202,397		(2,053)	(2,053)	8,609	07/01/2023
72766Q-AA-3	Platform Specialty Products 144A-NC		04/17/2017	Banc/America Sec		36,006	35,000	35,363	35,278		(14)		(14)		35,264		742	742	1,637	02/01/2022
737446-AK-0	Post Holdings Inc 144A-Call		08/28/2017	Barclays Capital		24,969	25,000	25,000	25,000				0		25,000		(31)	(31)	1,347	08/15/2026
749571-AD-7	RHP Hotel Properties Call		10/16/2017	JP Morgan Securities		15,525	15,000	15,000	15,000				0		15,000		525	525	756	04/15/2023
74978Q-AD-7	RSP Permian Inc 144A-Call		02/15/2017	Barclays Capital		51,188	50,000	50,000	50,000				0		50,000		1,188	1,188	394	01/15/2025
761735-AP-4	Reynolds Group Call 5.750% 10/15/20		08/21/2017	JP Morgan Securities		152,813	150,000	154,500	153,089		(482)		(482)		152,607		206	206	7,379	10/15/2020
78388J-AT-3	SBA Communications Corp Call		05/26/2017	Barclays Capital		155,250	150,000	150,000	150,000				0		150,000		5,250	5,250	6,419	07/15/2022
78454L-AL-4	SM Energy Co Call 5.625% 06/01/25		06/02/2017	Barclays Capital		69,938	75,000	75,000	75,000				0		75,000		(5,063)	(5,063)	2,180	06/01/2025
78454L-AN-0	SM Energy Co Call 6.750% 09/15/26		03/17/2017	Banc/America Sec		125,000	125,000	125,656	125,642		(10)		(10)		125,632		(632)	(632)	4,453	09/15/2026
785592-AP-1	Sabine Pass Liquefaction 144A		03/08/2017	Credit Suisse First Boston		190,969	175,000	175,781	175,773		(12)		(12)		175,761		15,207	15,207	2,028	06/30/2026
790849-AJ-2	St. Jude Medical Inc Call		03/22/2017	Taxable Exchange		752,721	750,000	751,283	750,877		(28)		(28)		750,848		1,873	1,873	10,630	04/15/2023
79546V-AJ-5	Sally Holdings Call 5.750% 06/01/22		01/31/2017	Wells Fargo Bk		103,750	100,000	105,250	103,467		(129)		(129)		103,338		412	412	990	06/01/2022
79970Y-AD-7	Sanchez Energy Corp Call		03/15/2017	Morgan Stanley		77,563	85,000	72,888	73,137		328		328		73,464		4,098	4,098	3,543	01/15/2023
81211K-AV-2	Sealed Air Corp 144A-Call		01/17/2017	Barclays Capital		129,688	125,000	126,000	125,833		(7)		(7)		125,826		3,861	3,861	829	12/01/2022
82967N-AS-7	Sirius XM Radio Inc 144A-Call		06/28/2017	Goldman Sachs		106,719	100,000	106,000	105,114		(396)		(396)		104,718		2,000	2,000	5,771	07/15/2024
845467-AL-3	Southwestern Energy Co Call		03/09/2017	Various		142,625	150,000	148,196	148,286		12		12		148,298		(5,673)	(5,673)	5,918	01/23/2025
85571B-AE-5	Starwood Property Trust 144A-Call		03/08/2017	Citigroup Global Markets		102,750	100,000	100,000	100,000				0		100,000		2,750	2,750	1,153	12/15/2021
858119-BD-1	Steel Dynamics Call 5.500% 10/01/24		04/24/2017	Citigroup Global Markets		105,750	100,000	101,000	100,882		(21)		(21)		100,861		4,889	4,889	3,147	10/01/2024
858119-BE-9	Steel Dynamics 144A-Call		03/14/2017	Barclays Capital		49,375	50,000	50,000	50,000				0		50,000		(625)	(625)	694	12/15/2026
87264A-AE-5	T Mobile USA Inc Call 6.836% 04/28/23		10/25/2017	Credit Suisse First Boston		116,325	110,000	113,356	112,472		(267)		(267)		112,205		4,120	4,120	9,379	04/28/2023
87264A-AL-9	T Mobile USA Inc Call 6.625% 04/01/23		03/14/2017	Barclays Capital		121,469	115,000	122,500	121,259		(392)		(392)		120,867		602	602	3,513	04/01/2023
87612E-AP-1	Target Corp NC 5.375% 05/01/17		05/01/2017	Maturity		650,000	650,000	615,882	648,497		1,503		1,503		650,000			0	17,469	05/01/2017
88033G-BU-3	Tenet Healthcare Corporation NC		10/25/2017	Barclays Capital		51,500	50,000	50,013	50,006		(1)		(1)		50,005		1,495	1,495	2,151	06/01/2020
88037E-AJ-0	Tenneco Inc Call 5.375% 12/15/24		03/15/2017	Suntrust Capital		51,375	50,000	52,125	51,844		(33)		(33)		51,811		(436)	(436)	698	12/15/2024
88731E-AJ-9	Time Warner Ent NC 8.375% 07/15/33		10/27/2017	Baird, Robert W. & Company		900,035	660,000	978,490	954,798		(10,220)		(10,220)		944,578		(44,543)	(44,543)	71,550	07/15/2033
911365-BD-5	United Rentals Call 5.500% 07/15/25		10/27/2017	Banc/America Sec		26,844	25,000	25,000	25,000				0		25,000		1,844	1,844	1,780	07/15/2025
911365-BF-0	United Rentals Call 5.500% 05/15/27		03/22/2017	Citigroup Global Markets		49,250	50,000	50,000	50,000				0		50,000		(750)	(750)	1,069	05/15/2027
912909-AK-4	United States Steel Corp. 144A-Call		12/22/2017	Call 109.4170		28,448	26,000	26,000	26,000		2,448		2,448		28,448			0	3,520	07/01/2021
92240M-BB-3	Vector Group LTD Call 7.750% 02/15/21		01/31/2017	King, CL, & Associates, Inc.		104,250	100,000	107,000	104,918		(87)		(87)		104,831		(581)	(581)	3,574	02/15/2021
92343E-AH-5	Verisign Inc Call 5.250% 04/01/25		10/31/2017	Banc/America Sec		108,750	100,000	101,000	100,919		(79)		(79)		100,841		7,909	7,909	5,695	04/01/2025
957674-AD-6	Western Atlas Inc NC 8.550% 06/15/24		12/19/2017	Redemption 134.1340		536,536	400,000	557,952	515,460		21,076		21,076		536,536			0	34,580	06/15/2024
983130-AT-2	Wynn Las Vegas Call 5.375% 03/15/22		06/12/2017	Call 102.6880		51,344	50,000	50,750	50,739		605		605		51,344			0	1,993	03/15/2022

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
983793-AD-2	XPO Logistics Inc 144A-Call		07/06/2017	Various		210,188	200,000	203,875	203,875				0		203,875		6,313	6,313	7,331	06/15/2022
136385-AK-7	Canadian National Resources NC	A	05/15/2017	Maturity		1,000,000	1,000,000	987,110	999,328		672		672		1,000,000			0	28,500	05/15/2017
15135U-AF-6	Cenovus Energy Inc 6.750% 11/15/39	A	03/15/2017	Barclays Capital		82,031	75,000	65,250	65,371		31		31		65,403		16,629	16,629	1,758	11/15/2039
29250N-AB-1	Enbridge Inc NC 5.600% 04/01/17	A	04/01/2017	Maturity		500,000	500,000	488,320	499,588		412		412		500,000			0	14,000	04/01/2017
664784-AA-3	Northern Blizzard Resources 144A-Call	A	08/31/2017	Call 101.0000		38,380	38,000	30,780	32,295		6,085		6,085		38,380			0	2,985	02/01/2022
03938L-AU-8	Arecelormittal NC 6.000% 03/01/21	D	01/23/2017	Various		109,750	100,000	104,750	103,258		(42)		(42)		103,216		6,534	6,534	2,555	03/01/2021
256853-AA-0	Dolphin Energy LTD 144A-NC	D	12/15/2017	Redemption 100.0000		66,000	66,000	66,165	66,050		(50)		(50)		66,000			0	2,922	06/15/2019
30251G-AS-6	FMG Resources 144A-Call	D	01/13/2017	Goldman Sachs		87,188	75,000	80,250	79,768		(37)		(37)		79,731		7,456	7,456	2,803	03/01/2022
31562Q-AC-1	Fiat Chrysler Automobile	D	02/15/2017	Banc/America Sec		102,875	100,000	101,500	101,462		(57)		(57)		101,404		1,471	1,471	1,575	04/15/2020
34407D-AA-7	Fly Leasing LTD Call 6.750% 12/15/20	D	12/15/2017	Call 103.3750		155,063	150,000	158,906	157,129		(2,066)		(2,066)		155,063			0	10,125	12/15/2020
44962L-AA-5	IHS Markit LTD 144A-Call	C	01/17/2017	Merrill Lynch		103,875	100,000	114,205	113,258		(117)		(117)		113,142		(9,267)	(9,267)	1,097	11/01/2022
44986U-AD-1	Ineos Group Holdings 144A-Call	D	09/13/2017	Goldman Sachs		155,250	150,000	149,500	149,515		39		39		149,554		5,696	5,696	9,258	08/01/2024
561233-AD-9	Mallinckrodt Intl Fin 144A-Call	C	05/24/2017	Goldman Sachs		47,563	50,000	49,375	49,400		29		29		49,429		(1,866)	(1,866)	1,727	10/15/2023
62947Q-AN-8	NXP BV 144A-Call 5.750% 03/15/23	D	05/30/2017	Banc/America Sec		158,438	150,000	158,875	157,678		(448)		(448)		157,229		1,208	1,208	6,157	03/15/2023
67054K-AA-7	Numericable - SFR SA 144A-Call	D	11/10/2017	Various		259,500	250,000	249,875	249,886		13		13		249,898		9,602	9,602	27,031	05/01/2026
705010-AB-2	Pearson DOL Fin 144A-NC	D	03/28/2017	Call 105.3041		526,520	500,000	591,395	521,257		5,263		5,263		526,520			0	12,326	05/06/2018
893830-BB-4	Transocean Inc NC 6.375% 12/15/21	C	05/02/2017	Goldman Sachs		52,063	50,000	46,000	46,815		182		182		46,998		5,065	5,065	1,580	12/15/2021
94707V-AC-4	Weatherford Intl Call 4.500% 04/15/22	C	05/16/2017	Various		188,625	200,000	149,000	154,158		2,279		2,279		156,437		32,188	32,188	5,013	04/15/2022
97314X-AM-6	Wind Acquisition 144A-Call	D	11/03/2017	Call 101.1880		177,079	175,000	174,583	174,714		2,365		2,365		177,079			0	10,806	07/15/2020
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						18,739,557	17,992,682	18,358,106	18,305,245	0	57,946	16,761	41,184	0	18,346,430	0	393,127	393,127	783,721	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						67,898,910	66,555,744	67,970,674	67,395,068	0	(65,107)	16,761	(81,869)	0	67,313,199	0	585,711	585,711	1,548,331	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						7,411,479	7,296,237	7,435,644		0	(6,727)	0	(6,727)	0	7,428,917	0	(17,438)	(17,438)	156,857	XXX
8399999 - Bonds - Subtotals - Bonds						75,310,389	73,851,981	75,406,318	67,395,068	0	(71,834)	16,761	(88,596)	0	74,742,116	0	568,273	568,273	1,705,188	XXX
Common Stocks - Parent, Subsidiaries, and Affiliates																				
38705#-10-4	Grange Life Reinsurance Compan Common St		04/28/2017	Security Withdraw	250,000.000	12,068,436		12,087,891	12,087,891	0		0	0		12,087,891		(19,455)	(19,455)		XXX
9199999 - Common Stocks - Parent, Subsidiaries, and Affiliates						12,068,436	XXX	12,087,891	12,087,891	0	0	0	0	0	12,087,891	0	(19,455)	(19,455)	0	XXX
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4						12,068,436	XXX	12,087,891	12,087,891	0	0	0	0	0	12,087,891	0	(19,455)	(19,455)	0	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						12,068,436	XXX	12,087,891	12,087,891	0	0	0	0	0	12,087,891	0	(19,455)	(19,455)	0	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						12,068,436	XXX	12,087,891	12,087,891	0	0	0	0	0	12,087,891	0	(19,455)	(19,455)	0	XXX
9999999 Totals						87,378,825	XXX	87,494,209	79,482,959	0	(71,834)	16,761	(88,596)	0	86,830,007	0	548,818	548,818	1,705,188	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3137BA-AN-2	FHR 4332 VZ 2.500% 01/15/33		01/19/2017	Stifel Nicolaus & Co	12/01/2017	Paydown	30,194	28,231	30,194	30,194		1,963		1,963				0	633	48
3137BA-AN-2	FHR 4332 VZ 2.500% 01/15/33		10/01/2017	Interest Capitalization	12/01/2017	Paydown	571	571	571	571				0				0	6	
3137BT-LV-1	FHLMC 4640 LD 4.000% 09/15/43		04/03/2017	Stifel Nicolaus & Co	06/07/2017	Stifel Nicolaus & Co	2,159,692	2,305,471	2,289,274	2,299,872		(5,599)		(5,599)			(10,599)	(10,599)	17,038	1,200
3137BT-LV-1	FHLMC 4640 LD 4.000% 09/15/43		04/03/2017	Stifel Nicolaus & Co	06/01/2017	Paydown	54,780	58,478	54,780	54,780		(3,698)		(3,698)				0	286	30
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							2,245,237	2,392,751	2,374,818	2,385,417	0	(7,334)	0	(7,334)	0	0	(10,599)	(10,599)	17,962	1,278
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00101J-AH-9	ADT Corporation 4.125% 06/15/23		06/12/2017	Citigroup Global Markets	10/03/2017	J P Morgan Securities	100,000	99,631	102,000	99,653		22		22			2,347	2,347	3,214	1,798
001546-AM-2	AK Steel Corp Call 8.375% 04/01/22		03/16/2017	Banc/America Sec	07/19/2017	Goldman Sachs	150,000	156,250	156,750	155,871		(379)		(379)			879	879	10,224	5,816
001546-AV-2	AK Steel Corp Call 6.375% 10/15/25		08/02/2017	Wells Fargo Bk	12/05/2017	J P Morgan Securities	25,000	25,000	24,500	25,000				0			(500)	(500)	522	
00164V-AD-5	AMC Networks Inc Call 5.000% 04/01/24		05/05/2017	Barclays Capital	07/19/2017	Goldman Sachs	25,000	25,313	25,719	25,305		(7)		(7)			414	414	392	135
00234P-AK-8	AV Homes Inc. Call 6.625% 05/15/22		05/08/2017	J P Morgan Securities	09/15/2017	J P Morgan Securities	150,000	151,500	153,750	151,412		(88)		(88)			2,338	2,338	3,331	
019736-AE-7	Allison Transmission Inc 144A-Call		09/21/2017	Citigroup Global Markets	09/21/2017	Baird, Robert W. & Company	25,000	25,000	25,188	25,000				0			188	188		
02083Y-AA-9	Alpine Finance 144A-Call		06/28/2017	Barclays Capital	06/29/2017	Stifel Nicolaus & Co	25,000	25,000	25,500	25,000				0			500	500		
04624V-AA-7	AssuredPartners, Inc. 144A-Call		07/28/2017	Morgan Stanley	07/28/2017	RBC Capital Markets	25,000	25,000	25,469	25,000				0			469	469		
05352A-AA-8	Avantor Inc. 144A-Call		09/22/2017	Goldman Sachs	09/22/2017	Oppenheimer and Co	25,000	25,000	25,313	25,000				0			313	313		
05578M-AA-0	BMC Software Inc 144A-Call		03/16/2017	Credit Suisse First Boston	08/10/2017	Goldman Sachs	100,000	100,625	102,750	100,592		(33)		(33)			2,158	2,158	4,740	1,490
099500-AA-8	Booz Allen Hamilton Inc. 144A-Call		07/07/2017	Banc/America Sec	11/09/2017	Banc/America Sec	75,000	73,938	75,188	73,984		47		47			1,203	1,203	2,114	737
109696-AA-2	Brink's Company 144A-Call		10/05/2017	Banc/America Sec	10/06/2017	Banc/America Sec	25,000	25,000	25,031	25,000				0			31	31		
12513G-BC-2	CDW LLC Call 5.000% 09/01/25		02/23/2017	J P Morgan Securities	02/24/2017	Penserra Securities	100,000	100,000	101,000	100,000				0			1,000	1,000		
12543D-AY-6	Community Health Systems Call		03/07/2017	Credit Suisse First Boston	12/21/2017	J P Morgan Securities	100,000	100,000	90,000	100,000				0			(10,000)	(10,000)	4,861	
156504-AF-9	Century Communities 144A-Call		05/09/2017	J P Morgan Securities	09/14/2017	J P Morgan Securities	125,000	125,000	125,156	125,000				0			156	156	2,570	
16412X-AE-5	Cheniere Corp 144A 5.125% 06/30/27		05/15/2017	RBC Capital Markets	08/21/2017	Goldman Sachs	25,000	25,000	25,500	25,000				0			500	500	331	
18538R-AG-8	Clearwater Paper Corp Call		04/21/2017	Banc/America Sec	11/02/2017	Wells Fargo Bk	150,000	143,500	150,000	143,958		458		458			6,042	6,042	4,606	1,519
192108-BA-5	Coeur Mining 144A-Call		05/19/2017	Goldman Sachs	06/06/2017	Goldman Sachs	100,000	100,000	98,875	100,000				0			(1,125)	(1,125)	139	
20341W-AA-3	Communications Sales 144A-Call		08/30/2017	Banc/America Sec	09/22/2017	Barclays Capital	100,000	100,000	96,063	100,000				0			(3,938)	(3,938)	2,679	2,300
21241B-AA-8	Contura Energy Inc 144A-Call		01/10/2017	Baird, Robert W. & Company	04/17/2017	Call 107.5000	25,000	26,906	26,875	26,875		(31)		(31)				0	1,813	1,160
23062P-AE-1	Cumberland Farms Call 6.750% 05/01/25		04/18/2017	Banc/America Sec	04/19/2017	Banc/America Sec	25,000	25,000	25,750	25,000				0			750	750	14	
23283P-AE-4	Cyrusone LP 144A-Call 5.000% 03/15/24		03/03/2017	J P Morgan Securities	09/29/2017	Wells Fargo Bk	100,000	100,000	105,250	100,000				0			5,250	5,250	2,722	
247916-AF-6	Denbury Resources Inc 144A-Call		06/30/2017	Credit Suisse First Boston	07/19/2017	Credit Agricole Securities	100,000	95,500	95,000	95,550		50		50			(550)	(550)	1,725	1,275
256603-AC-5	Dole Food Co Inc 144A-Call		03/23/2017	Morgan Stanley	09/13/2017	Morgan Stanley	125,000	125,000	135,313	125,000				0			10,313	10,313	4,003	
268787-AE-8	EP Energy/Everest Acq 144A-Call		07/05/2017	Citigroup Global Markets	08/10/2017	Wells Fargo Bk	50,000	50,125	49,563	50,125				0			(563)	(563)	833	444
26959X-AA-1	Eagle Holding Co II 144A-Call		04/27/2017	J P Morgan Securities	06/12/2017	J P Morgan Securities	100,000	100,000	103,125	100,000				0			3,125	3,125	678	
29362U-AB-0	Entegris Inc 144A-Call		11/02/2017	Goldman Sachs	11/02/2017	Oppenheimer and Co	25,000	25,000	25,188	25,000				0			188	188		
30283W-AC-8	FTS International Express 144A-Call		01/12/2017	Wells Fargo Bk	12/28/2017	Call 101.5000	26,000	26,325	26,390	26,390		65		65				0	2,284	208
33936Y-AA-3	Flex Acquisition Co 144A-Call		01/11/2017	Credit Suisse First Boston	01/12/2017	Baird, Robert W. & Company	25,000	25,000	25,375	25,000				0			375	375	5	
35906A-AZ-1	Frontier Communications Corp Call		01/17/2017	Barclays Capital	09/08/2017	Various	300,000	307,500	273,656	307,350		(150)		(150)			(33,694)	(33,694)	25,071	11,458
366651-AB-3	Garda World Security Corp 144A-Call		03/16/2017	Goldman Sachs	05/16/2017	Goldman Sachs	50,000	50,000	51,875	50,000				0			1,875	1,875	349	
382550-BG-5	Goodyear Tire Call 4.875% 03/15/27		03/02/2017	J P Morgan Securities	03/02/2017	Various	100,000	100,000	100,000	100,000				0				0		
404030-AF-5	H&E Equipment Services 144A-Call		08/17/2017	Wells Fargo Bk	08/17/2017	Cantor Fitz	75,000	75,000	75,938	75,000				0			938	938		
410345-AL-6	Hanesbrands Inc 144A-Call		08/04/2017	Various	11/08/2017	Goldman Sachs	200,000	203,313	203,253	203,237		(75)		(75)			15	15	4,641	1,239
42806L-AB-7	Herc Rentals Inc 144A-Call		02/10/2017	Various	06/02/2017	Various	90,000	98,088	96,400	97,741		(346)		(346)			(1,341)	(1,341)	3,485	1,341
42806L-AB-7	Herc Rentals Inc 144A-Call		01/31/2017	Goldman Sachs	03/10/2017	Call 103.0000	10,000	10,850	10,300	10,300		(550)		(550)				0	213	133
45031U-BZ-3	Istar Financial Inc. 6.000% 04/01/22		03/08/2017	Banc/America Sec	05/17/2017	J P Morgan Securities	25,000	25,000	25,438	25,000				0			438	438	288	
469815-AH-7	Jacobs Entertainment Inc 144A-Call		01/27/2017	Credit Suisse First Boston	01/27/2017	Credit Suisse First Boston	25,000	25,000	25,688	25,000				0			688	688		
494580-AD-5	Kindred Helathcare Call		03/20/2017	Various	08/07/2017	Various	100,000	93,750	94,813	94,139		389		389			674	674	5,087	2,709
500605-AH-3	Koopers Inc 144A-Call 6.000% 02/15/25		01/19/2017	Wells Fargo Bk	01/19/2017	Penserra Securities	25,000	25,000	25,531	25,000				0			531	531		
51509B-AF-1	Golden Nugget Inc 144A-Call		09/12/2017	Jefferies	09/14/2017	Cantor Fitz	100,000	99,000	99,125	99,000				0			125	125	3,019	3,019
51509B-AF-1	Golden Nugget Inc 144A-Call		09/12/2017	Jefferies	10/02/2017	Tax Free Exchange	100,000	99,000	99,004	99,004		4		4				0	3,150	3,019

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
536797-AC-7	Lithia Motors Inc. 144A-Call		07/17/2017	J P Morgan Securities	07/17/2017	Cantor Fitz	25,000	25,000	25,281	25,000				0			281	281		
588056-AS-0	Mercer Intl Inc 144A-Call		01/31/2017	Credit Suisse First Boston	01/31/2017	Stifel Nicolaus & Co	25,000	25,000	25,313	25,000				0			313	313		
609453-AG-0	Monitronics Intl Inc Call		01/20/2017	Merrill Lynch	08/09/2017	Various	100,000	97,875	94,625	98,168		293		293			(3,543)	(3,543)	7,097	2,890
629377-BU-5	NRG Energy Inc. Call 6.625% 03/15/23		03/24/2017	Banc/America Sec	07/14/2017	Citigroup Global Markets	50,000	50,313	51,688	50,300		(12)		(12)			1,387	1,387	1,141	124
65342Q-AB-8	Nextera Energy Operating 144A-Call		09/18/2017	Barclays Capital	11/10/2017	Morgan Stanley	25,000	25,000	24,938	25,000				0			(63)	(63)	153	
65342Q-AC-6	Nextera Energy Operating 144A-Call		09/18/2017	Banc/America Sec	09/29/2017	Barclays Capital	25,000	25,000	25,563	25,000				0			563	563	24	
68573D-AA-3	Orchestra Borrower 144A-Call		06/02/2017	J P Morgan Securities	08/01/2017	Taxable Exchange	25,000	25,000	26,280	25,000				0			1,280	1,280	216	
70457L-AB-0	Peabody Sec Fin Corp 144A-Call		02/08/2017	Goldman Sachs	06/02/2017	Morgan Stanley	25,000	25,000	25,000	25,000				0				0	496	
716768-AC-0	Petsmart Inc. 144A-Call		05/25/2017	Citigroup Global Markets	05/25/2017	Baird, Robert W. & Company	25,000	25,000	25,156	25,000				0			156	156		
716768-AD-8	Petsmart Inc. 144A-Call		05/25/2017	Barclays Capital	05/25/2017	Barclays Capital	25,000	25,000	25,000	25,000				0				0		
78410G-AA-2	SBA Communications Crop. 144A-Call		09/28/2017	Citigroup Global Markets	09/28/2017	Stifel Nicolaus & Co	25,000	25,000	25,031	25,000				0			31	31		
78454L-AN-0	SM Energy Co Call 6.750% 09/15/26		07/05/2017	Banc/America Sec	08/14/2017	Goldman Sachs	100,000	95,250	96,250	95,295		45		45			955	955	2,850	2,156
794093-AG-9	Salem Media Group Inc. 144A-Call		05/11/2017	Wells Fargo Bk	05/11/2017	Oppenheimer and Co	25,000	25,000	25,625	25,000				0			625	625		
811054-AG-0	Scripps (EW) Co Class A 144A-Call		04/20/2017	Wells Fargo Bk	04/20/2017	Baird, Robert W. & Company	25,000	25,000	25,281	25,000				0			281	281		
84611W-AB-0	Surgery Center Holdings 144A-Call		06/19/2017	Jefferies	06/19/2017	Jefferies	50,000	50,000	50,750	50,000				0			750	750		
86614R-AL-1	Summit Materials LLC 144A-Call		05/24/2017	Banc/America Sec	05/24/2017	Banc/America Sec	25,000	25,000	25,344	25,000				0			344	344		
871503-AU-2	Symantec 144A-Call 5.000% 04/15/25		02/07/2017	Merrill Lynch	02/07/2017	Baird, Robert W. & Company	25,000	25,000	25,375	25,000				0			375	375		
88047P-AA-2	Tenn Merger Sub Inc 144A-Call		01/12/2017	Barclays Capital	01/12/2017	Various	75,000	75,000	75,000	75,000				0				0		
880779-AZ-6	Terex Corp 144A-Call 5.625% 02/01/25		01/17/2017	DBAB	01/18/2017	DBAB	25,000	25,000	25,438	25,000				0			438	438		
881609-BC-4	Tesoro Corp 144A-Call 5.125% 12/15/26		04/26/2017	Goldman Sachs	08/14/2017	Cantor Fitz	50,000	53,250	54,065	53,167		(83)		(83)			898	898	1,673	908
89616R-AA-7	Trident Merger Sub Inc 144A-Call		10/12/2017	Jefferies	10/12/2017	Jefferies	50,000	50,000	50,250	50,000				0			250	250		
90400G-AA-9	Ultra Resources Inc 144A-Call		04/07/2017	Barclays Capital	04/07/2017	Baird, Robert W. & Company	25,000	25,000	25,344	25,000				0			344	344		
909218-AB-5	Unit Corporation Call 6.625% 05/15/21		01/23/2017	Merrill Lynch	06/06/2017	Banc/America Sec	150,000	148,500	146,313	148,622		122		122			(2,309)	(2,309)	5,332	1,960
91739V-AA-6	USIS Merger Sub Inc 144A-Call		04/05/2017	Banc/America Sec	04/05/2017	Banc/America Sec	25,000	25,000	25,125	25,000				0			125	125		
91823K-AA-7	VHF Parent LLC 144A-Call		08/01/2017	Taxable Exchange	08/23/2017	Cantor Fitz	25,000	26,280	25,844	26,265		(16)		(16)			(421)	(421)	338	216
92047W-AA-9	Valvoline Inc. 144A-Call		08/03/2017	Citigroup Global Markets	08/03/2017	Direct	25,000	25,000	25,344	25,000				0			344	344		
92552V-AK-6	Viasat Inc 144A-Call 5.625% 09/15/25		09/07/2017	Banc/America Sec	09/08/2017	Various	50,000	50,000	50,063	50,000				0			63	63		
95616A-AA-1	West Street Merger SUB 144A-Call		08/10/2017	J P Morgan Securities	08/11/2017	Mizuho Securities	25,000	25,000	25,031	25,000				0			31	31		
97381W-AZ-7	Windstream Corp. Call 6.375% 08/01/23		01/31/2017	Barclays Capital	08/29/2017	Banc/America Sec	100,000	90,500	76,500	91,160		660		660			(14,660)	(14,660)	3,719	35
097751-BJ-9	Bombardier Inc. 144A-Call	A	01/17/2017	Various	07/19/2017	Various	200,000	195,000	199,938	195,339		339		339			4,599	4,599	8,067	2,967
552704-AD-0	Meg Energy Corp 144A-Call	A	01/12/2017	Barclays Capital	01/12/2017	Oppenheimer and Co	25,000	25,000	25,438	25,000				0			438	438		
81783Q-AC-9	Seven Generations Energy 144A-Call	A	09/25/2017	Credit Suisse First Boston	09/25/2017	Baird, Robert W. & Company	25,000	25,000	25,188	25,000				0			188	188		
91911K-AJ-1	Valeant Pharmaceuticlas 144A-Call	A	03/09/2017	Barclays Capital	03/10/2017	Oppenheimer and Co	25,000	25,000	25,438	25,000				0			438	438		
91911K-AK-8	Valeant Pharmaceuticlas 144A-Call	A	03/09/2017	Barclays Capital	03/10/2017	Oppenheimer and Co	25,000	25,000	25,469	25,000				0			469	469		
12674T-AA-4	C&W Sr Financing Designa 144A-Call	D	08/10/2017	Goldman Sachs	08/15/2017	Banc/America Sec	25,000	25,000	25,375	25,000				0			375	375	10	
45824T-AR-6	Intelsat Jackson Hldg 144A-Call	D	01/13/2017	J P Morgan Securities	09/13/2017	Goldman Sachs	75,000	77,250	81,000	77,093		(157)		(157)			3,907	3,907	6,500	2,567
45824T-AY-1	Intelsat Jackson Hldg 144A-Call	D	06/19/2017	J P Morgan Securities	06/19/2017	J P Morgan Securities	25,000	25,000	25,313	25,000				0			313	313		
47032F-AB-5	James Hardie Intl Fin 144A-Call	D	11/29/2017	Banc/America Sec	12/20/2017	Citigroup Global Markets	25,000	25,000	25,188	25,000				0			188	188	31	
70014L-AA-8	Park Aerospace Holdings 144A	D	01/20/2017	UBS Securities	01/20/2017	Baird, Robert W. & Company	25,000	25,000	25,406	25,000				0			406	406		
81725W-AJ-2	Sensata Technologies 144A	D	06/27/2017	Banc/America Sec	11/21/2017	Barclays Capital	25,000	26,188	26,625	26,140		(47)		(47)			485	485	809	309
94707V-AC-4	Weatherford Intl Call 4.500% 04/15/22	C	03/23/2017	J P Morgan Securities	05/16/2017	Goldman Sachs	50,000	46,375	46,875	46,463		88		88			412	412	1,338	1,019
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							5,051,000	5,042,893	5,036,661	5,043,500	0	607	0	607	0	0	(6,839)	(6,839)	138,895	54,950
8399998 - Bonds - Subtotals - Bonds							7,296,237	7,435,644	7,411,479	7,428,917	0	(6,727)	0	(6,727)	0	0	(17,438)	(17,438)	156,857	56,228
9999999 Totals								7,435,644	7,411,479	7,428,917	0	(6,727)	0	(6,727)	0	0	(17,438)	(17,438)	156,857	56,228

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method *(See Purposes And Procedures Manual of the NAIC Investment Analysis Office)*	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book / Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - Other Affiliates											
66718*-10-4	Northview Insurance Agency		00000		2ciB2	No		781		5,000.000	100.0
1799999 - Common Stocks - Other Affiliates							0	781	0	XXX	XXX
1899999 - Common Stocks - Subtotals - Common Stocks							0	781	0	XXX	XXX
1999999 Totals - Preferred and Common Stocks							0	781	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $
2. Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 Totals - Preferred and Common				XXX	XXX

NONE

Schedule DA - Part 1

NONE

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets reported in aggregate on Line 10 of the asset page and not included on Schedules A. B, BA, D, DB and E.)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
9999999 Totals				0	0	XXX

General Interrogatories:

1. Total activity for the year ..... Fair Value $ 0 Book/Adjusted Carrying Value $ 0
2. Average balance for the year ..... Fair Value $ 163,597 Book/Adjusted Carrying Value $ 163,596
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the asset page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
9999999 Totals				0	0	XXX

NONE

General Interrogatories:
1. Total activity for the year ..... Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year ..... Fair Value $ ..... Book/Adjusted Carrying Value $ .....

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
OPEN DEPOSITORIES							
PNC Bank	Columbus, Ohio					10,357,635	XXX
Fifth Third Bank	Cincinnati, Ohio					71,749	XXX
JP Morgan Chase Bank	New York, NY					6,204,442	XXX
0199998 Deposits in .... depositories that do not exceed the allowable limit in any one depository - Open Depositories		XXX	XXX				XXX
0199999 Totals - Open Depositories		XXX	XXX	0	0	16,633,826	XXX
							XXX
							XXX
							XXX
							XXX
							XXX
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0399999 Total Cash on Deposit		XXX	XXX	0	0	16,633,826	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total Cash		XXX	XXX	0	0	16,633,826	XXX

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

1. January	14,610,543	4. April	22,270,051	7. July	66,683,437	10. October	18,405,341
2. February	20,575,975	5. May	39,293,936	8. August	16,298,026	11. November	17,618,348
3. March	18,615,325	6. June	59,987,861	9. September	13,525,009	12. December	16,633,826

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 & Accrued	9 Amount Received During Year
8899999 Total Cash Equivalents						0	0	0

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	General - Georgia policyholder	99,553	98,391		
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	Ohio - all policyholders	2,207,470	2,205,594		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	VA - Policyholder pro.			248,881	245,978
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Other Alien OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	2,307,023	2,303,985	248,881	245,978
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0

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