HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2017
OF THE CONDITION AND AFFAIRS OF THE

Coventry Health Care of Missouri, Inc.

NAIC Group Code 0001 (Current) 0001 (Prior) NAIC Company Code 96377 Employer's ID Number 43-1372307

Organized under the Laws of Missouri, State of Domicile or Port of Entry MO

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 05/22/1985 Commenced Business 11/01/1985

Statutory Home Office 550 Maryville Centre Drive, Suite 300 (Street and Number), St. Louis , MO, US 63141 (City or Town, State, Country and Zip Code)

Main Administrative Office 550 Maryville Centre Drive, Suite 300 (Street and Number)
St. Louis , MO, US 63141 (City or Town, State, Country and Zip Code), 314-506-1700 (Area Code) (Telephone Number)

Mail Address 550 Maryville Centre Drive, Suite 300 (Street and Number or P.O. Box), St. Louis , MO, US 63141 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 550 Maryville Centre Drive, Suite 300 (Street and Number)
St. Louis , MO, US 63141 (City or Town, State, Country and Zip Code), 314-506-1700 (Area Code) (Telephone Number)

Internet Website Address www.aetna.com

Statutory Statement Contact Scott David Miller (Name), 717-671-2474 (Area Code) (Telephone Number)
sdmiller@aetna.com (E-mail Address), 717-526-2888 (FAX Number)

OFFICERS

President Frank Joseph D'Antonio
Corporate Controller Scott David Miller
Vice President and Secretary Edward Chung-I Lee

OTHER

Kevin James Casey, Senior Investment Officer
Davin Henry Reinecke #, Chief Financial Officer
John Patrick Maroney #, Vice President and Treasurer

DIRECTORS OR TRUSTEES

Frank Joseph D'Antonio
Michael Andrew Nelson
Keith Ivan Wisdom

State of _____
County of _____ 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.

Frank Joesph D'Antonio	Edward Chung-I Lee	Scott David Miller
President	Vice President and Secretary	Corporate Controller

Subscribed and sworn to before me this _____ day of _____

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

SUMMARY INVESTMENT SCHEDULE

	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	22,957,590	9.161	22,957,590	0	22,957,590	9.161
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000			0	0.000
1.22 Issued by U.S. government sponsored agencies	1,983,201	0.791	1,983,201	0	1,983,201	0.791
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	5,728,051	2.286	5,728,051	0	5,728,051	2.286
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	15,517,965	6.192	15,517,965	0	15,517,965	6.192
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	30,547,029	12.190	30,547,029	0	30,547,029	12.190
1.43 Revenue and assessment obligations	53,551,602	21.370	53,551,602	0	53,551,602	21.370
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	23,422	0.009	23,422	0	23,422	0.009
1.512 Issued or guaranteed by FNMA and FHLMC	666,386	0.266	666,386	0	666,386	0.266
1.513 All other	33	0.000	33		33	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA		0.000		0	0	0.000
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000			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)	72,803,796	29.053	72,803,796	0	72,803,796	29.053
2.2 Unaffiliated non-U.S. securities (including Canada)	16,107,334	6.428	16,107,334	0	16,107,334	6.428
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000		0	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		0.000			0	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	6,769,306	2.701	6,769,306		6,769,306	2.701
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		0.000	0		0	0.000
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities	2	0.000	2		2	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	23,937,275	9.552	23,937,275	0	23,937,275	9.552
11. Other invested assets		0.000			0	0.000
12. Total invested assets	250,592,992	100.000	250,592,992	0	250,592,992	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	6,769,306	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	6,769,306
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
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
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
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		6,769,306
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		6,769,306
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		6,769,306

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		244,152,364
2.	Cost of bonds and stocks acquired, Part 3, Column 7		65,539,394
3.	Accrual of discount		288,939
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(47,228)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11	128,939	81,711
5.	Total gain (loss) on disposals, Part 4, Column 19		(363,681)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		87,968,189
7.	Deduct amortization of premium		1,735,216
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		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	108,914	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	0	108,914
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		219,886,408
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		219,886,408

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	24,964,212	24,983,805	24,905,008	25,268,496
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries	5,728,051	6,111,417	5,704,593	5,740,000
	4.	Totals	30,692,263	31,095,222	30,609,601	31,008,496
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	15,517,965	15,667,505	15,664,671	13,655,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	30,547,029	31,506,287	31,704,345	27,365,000
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	54,218,021	57,478,579	55,691,184	50,166,996
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8.	United States	72,803,797	74,167,398	72,999,615	73,032,962
	9.	Canada	4,357,161	4,546,457	4,291,975	4,500,000
	10.	Other Countries	11,750,172	11,680,769	11,746,873	11,750,000
	11.	Totals	88,911,130	90,394,624	89,038,463	89,282,962
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	219,886,408	226,142,217	222,708,264	211,478,454
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	0	0	0	
	26.	Total Stocks	0	0	0	
	27.	Total Bonds and Stocks	219,886,408	226,142,217	222,708,264	

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	7,738,690	17,220,250	3,949	1,323	0	XXX	24,964,212	11.2	15,628,151	6.2	24,964,212	0
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	7,738,690	17,220,250	3,949	1,323	0	XXX	24,964,212	11.2	15,628,151	6.2	24,964,212	0
2. All Other Governments												
2.1 NAIC 1	0	1,999,897	0	0	0	XXX	1,999,897	0.9	1,999,837	0.8	1,999,897	0
2.2 NAIC 2	0	0	2,458,305	0	0	XXX	2,458,305	1.1	2,451,637	1.0	2,458,305	0
2.3 NAIC 3	0	0	258,930	0	0	XXX	258,930	0.1	1,278,579	0.5	258,930	0
2.4 NAIC 4	0	0	0	1,010,919	0	XXX	1,010,919	0.5	952,352	0.4	1,010,919	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	1,999,897	2,717,235	1,010,919	0	XXX	5,728,051	2.6	6,682,405	2.6	5,728,051	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	12,439,130	0	0	XXX	12,439,130	5.6	2,101,747	0.8	12,439,130	0
3.2 NAIC 2	0	3,078,835	0	0	0	XXX	3,078,835	1.4	3,149,867	1.2	3,078,835	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	3,078,835	12,439,130	0	0	XXX	15,517,965	7.0	5,251,614	2.1	15,517,965	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	11,753,797	15,660,207	3,133,025	0	XXX	30,547,029	13.7	29,892,164	11.8	30,547,029	0
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	0	11,753,797	15,660,207	3,133,025	0	XXX	30,547,029	13.7	29,892,164	11.8	30,547,029	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,126,893	19,152,263	24,390,092	6,461,778	818	XXX	51,131,844	23.0	75,972,861	29.9	51,131,845	(1)
5.2 NAIC 2	0	0	3,086,176	0	0	XXX	3,086,176	1.4	0	0.0	3,086,176	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	1,126,893	19,152,263	27,476,268	6,461,778	818	XXX	54,218,020	24.4	75,972,861	29.9	54,218,021	(1)

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	13,274,626	25,251,298	0	0	0	XXX	38,525,924	17.3	58,293,782	22.9	31,933,156	6,592,768
6.2 NAIC 2	5,500,500	15,952,643	725,438	0	0	XXX	22,178,581	10.0	29,962,200	11.8	17,673,679	4,504,902
6.3 NAIC 3	501,759	14,628,730	9,781,362	0	963,831	XXX	25,875,682	11.6	27,570,801	10.9	23,426,860	2,448,822
6.4 NAIC 4	0	2,926,914	1,017,808	979,406	0	XXX	4,924,128	2.2	4,843,147	1.9	2,726,914	2,197,214
6.5 NAIC 5						XXX	0	0.0		0.0		0
6.6 NAIC 6						XXX	0	0.0		0.0		0
6.7 Totals	19,276,885	58,759,585	11,524,608	979,406	963,831	XXX	91,504,315	41.1	120,669,930	47.5	75,760,609	15,743,706
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 Identified Funds												
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) 22,140,209	75,377,505	52,493,378	9,596,126	818	0	159,608,036	71.7	XXX	XXX	153,015,269	6,592,767
10.2 NAIC 2	(d) 5,500,500	19,031,478	6,269,919	0	0	0	30,801,897	13.8	XXX	XXX	26,296,995	4,504,902
10.3 NAIC 3	(d) 501,759	14,628,730	10,040,292	0	963,831	0	26,134,612	11.7	XXX	XXX	23,685,790	2,448,822
10.4 NAIC 4	(d) 0	2,926,914	1,017,808	1,990,325	0	0	5,935,047	2.7	XXX	XXX	3,737,833	2,197,214
10.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	28,142,468	111,964,627	69,821,397	11,586,451	964,649	0	(b) 222,479,592	100.0	XXX	XXX	206,735,887	15,743,705
10.8 Line 10.7 as a % of Col. 7	12.6	50.3	31.4	5.2	0.4	0.0	100.0	XXX	XXX	XXX	92.9	7.1
11. Total Bonds Prior Year												
11.1 NAIC 1	22,225,362	73,650,565	77,994,365	9,934,664	83,586	0	XXX	XXX	183,888,542	72.4	173,996,713	9,891,829
11.2 NAIC 2	5,890,435	23,638,049	5,038,881	996,339	0	0	XXX	XXX	35,563,704	14.0	28,301,683	7,262,021
11.3 NAIC 3	489,601	14,443,501	13,916,278	0	0	0	XXX	XXX	28,849,380	11.4	25,826,337	3,023,043
11.4 NAIC 4	0	2,745,687	2,097,460	952,352	0	0	XXX	XXX	5,795,499	2.3	5,296,303	499,196
11.5 NAIC 5							XXX	XXX	(c) 0	0.0		0
11.6 NAIC 6							XXX	XXX	(c) 0	0.0		0
11.7 Totals	28,605,398	114,477,802	99,046,984	11,883,355	83,586	0	XXX	XXX	(b) 254,097,125	100.0	233,421,036	20,676,089
11.8 Line 11.7 as a % of Col. 9	11.3	45.1	39.0	4.7	0.0	0.0	XXX	XXX	100.0	XXX	91.9	8.1
12. Total Publicly Traded Bonds												
12.1 NAIC 1	19,547,025	71,377,922	52,493,378	9,596,126	818	0	153,015,269	68.8	173,996,713	68.5	153,015,269	XXX
12.2 NAIC 2	5,500,500	14,526,576	6,269,919	0	0	0	26,296,995	11.8	28,301,683	11.1	26,296,995	XXX
12.3 NAIC 3	501,759	12,679,908	9,540,292	0	963,831	0	23,685,790	10.6	25,826,337	10.2	23,685,790	XXX
12.4 NAIC 4	0	2,726,914	0	1,010,919	0	0	3,737,833	1.7	5,296,303	2.1	3,737,833	XXX
12.5 NAIC 5							0	0.0	0	0.0	0	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	25,549,284	101,311,320	68,303,589	10,607,045	964,649	0	206,735,887	92.9	233,421,036	91.9	206,735,887	XXX
12.8 Line 12.7 as a % of Col. 7	12.4	49.0	33.0	5.1	0.5	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	11.5	45.5	30.7	4.8	0.4	0.0	92.9	XXX	XXX	XXX	92.9	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	2,593,184	3,999,583	0	0	0	0	6,592,767	3.0	9,891,829	3.9	XXX	6,592,767
13.2 NAIC 2	0	4,504,902	0	0	0	0	4,504,902	2.0	7,262,021	2.9	XXX	4,504,902
13.3 NAIC 3	0	1,948,822	500,000	0	0	0	2,448,822	1.1	3,023,043	1.2	XXX	2,448,822
13.4 NAIC 4	0	200,000	1,017,808	979,406	0	0	2,197,214	1.0	499,196	0.2	XXX	2,197,214
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Totals	2,593,184	10,653,307	1,517,808	979,406	0	0	15,743,705	7.1	20,676,089	8.1	XXX	15,743,705
13.8 Line 13.7 as a % of Col. 7	16.5	67.7	9.6	6.2	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	1.2	4.8	0.7	0.4	0.0	0.0	7.1	XXX	XXX	XXX	XXX	7.1

(a) Includes $ 15,743,705 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 are under regulatory review.

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 2,593,183 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	7,729,012	17,211,778	0	0	0	XXX	24,940,790	11.2	15,582,831	6.1	24,940,790	0
1.2 Residential Mortgage-Backed Securities	9,678	8,472	3,949	1,323	0	XXX	23,422	0.0	45,320	0.0	23,422	0
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
1.5 Totals	7,738,690	17,220,250	3,949	1,323	0	XXX	24,964,212	11.2	15,628,151	6.2	24,964,212	0
2. All Other Governments												
2.1 Issuer Obligations	0	1,999,897	2,717,235	1,010,919	0	XXX	5,728,051	2.6	6,682,406	2.6	5,728,051	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	1,999,897	2,717,235	1,010,919	0	XXX	5,728,051	2.6	6,682,406	2.6	5,728,051	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	0	3,078,835	12,439,130	0	0	XXX	15,517,965	7.0	5,251,614	2.1	15,517,965	0
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	3,078,835	12,439,130	0	0	XXX	15,517,965	7.0	5,251,614	2.1	15,517,965	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	0	11,753,797	15,660,207	3,133,025	0	XXX	30,547,029	13.7	29,892,164	11.8	30,547,029	0
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	0	11,753,797	15,660,207	3,133,025	0	XXX	30,547,029	13.7	29,892,164	11.8	30,547,029	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	1,007,801	18,858,505	27,323,450	6,361,847	0	XXX	53,551,603	24.1	71,629,668	28.2	53,551,602	1
5.2 Residential Mortgage-Backed Securities	119,092	293,759	152,819	99,931	818	XXX	666,419	0.3	2,367,681	0.9	666,418	1
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	1,975,512	0.8		0
5.5 Totals	1,126,893	19,152,264	27,476,269	6,461,778	818	XXX	54,218,022	24.4	75,972,861	29.9	54,218,020	2
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	13,094,836	49,501,901	11,524,607	979,406	963,831	XXX	76,064,581	34.2	90,989,806	35.8	60,320,875	15,743,706
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
6.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	16,125,451	6.3		0
6.4 Other Loan-Backed and Structured Securities	6,182,048	9,257,684	0	0	0	XXX	15,439,732	6.9	13,554,674	5.3	15,439,733	(1)
6.5 Totals	19,276,884	58,759,585	11,524,607	979,406	963,831	XXX	91,504,313	41.1	120,669,931	47.5	75,760,608	15,743,705
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
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	21,831,649	102,404,713	69,664,629	11,485,197	963,831	XXX	206,350,019	92.8	XXX	XXX	190,606,312	15,743,707
10.2 Residential Mortgage-Backed Securities	128,770	302,231	156,768	101,254	818	XXX	689,841	0.3	XXX	XXX	689,840	1
10.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 Other Loan-Backed and Structured Securities	6,182,048	9,257,684	0	0	0	XXX	15,439,732	6.9	XXX	XXX	15,439,733	(1)
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	28,142,467	111,964,628	69,821,397	11,586,451	964,649	0	222,479,592	100.0	XXX	XXX	206,735,885	15,743,707
10.7 Line 10.6 as a % of Col. 7	12.6	50.3	31.4	5.2	0.4	0.0	100.0	XXX	XXX	XXX	92.9	7.1
11. Total Bonds Prior Year												
11.1 Issuer Obligations	25,619,201	100,557,555	82,403,392	11,448,341	0	XXX	XXX	XXX	220,028,489	86.6	199,352,401	20,676,088
11.2 Residential Mortgage-Backed Securities	418,903	957,356	518,142	435,014	83,586	XXX	XXX	XXX	2,413,001	0.9	2,413,002	(1)
11.3 Commercial Mortgage-Backed Securities	0	0	16,125,451	0	0	XXX	XXX	XXX	16,125,451	6.3	16,125,451	0
11.4 Other Loan-Backed and Structured Securities	2,567,295	12,962,891	0	0	0	XXX	XXX	XXX	15,530,186	6.1	15,530,185	1
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		0
11.6 Totals	28,605,399	114,477,802	99,046,985	11,883,355	83,586	0	XXX	XXX	254,097,127	100.0	233,421,039	20,676,088
11.7 Line 11.6 as a % of Col. 9	11.3	45.1	39.0	4.7	0.0	0.0	XXX	XXX	100.0	XXX	91.9	8.1
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	19,238,466	91,751,405	68,146,821	10,505,792	963,831	XXX	190,606,315	85.7	199,352,401	78.5	190,606,315	XXX
12.2 Residential Mortgage-Backed Securities	128,770	302,231	156,768	101,253	818	XXX	689,840	0.3	2,413,002	0.9	689,840	XXX
12.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	16,125,451	6.3	0	XXX
12.4 Other Loan-Backed and Structured Securities	6,182,048	9,257,684	0	0	0	XXX	15,439,732	6.9	15,530,185	6.1	15,439,732	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
12.6 Totals	25,549,284	101,311,320	68,303,589	10,607,045	964,649	0	206,735,887	92.9	233,421,039	91.9	206,735,887	XXX
12.7 Line 12.6 as a % of Col. 7	12.4	49.0	33.0	5.1	0.5	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	11.5	45.5	30.7	4.8	0.4	0.0	92.9	XXX	XXX	XXX	92.9	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	2,593,183	10,653,308	1,517,808	979,405	0	XXX	15,743,704	7.1	20,676,088	8.1	XXX	15,743,704
13.2 Residential Mortgage-Backed Securities	0	0	0	1	0	XXX	1	0.0	(1)	0.0	XXX	1
13.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	1	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	2,593,183	10,653,308	1,517,808	979,406	0	0	15,743,705	7.1	20,676,088	8.1	XXX	15,743,705
13.7 Line 13.6 as a % of Col. 7	16.5	67.7	9.6	6.2	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	1.2	4.8	0.7	0.4	0.0	0.0	7.1	XXX	XXX	XXX	XXX	7.1

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	99,928	99,928	0	0	0
2. Cost of short-term investments acquired	745,323	745,323	0	0	0
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	845,251	845,251	0	0	0
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	9,844,843	9,844,843		0
2. Cost of cash equivalents acquired	2,287,975,905	2,287,969,130	6,775	0
3. Accrual of discount	536,354	536,354	0	0
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	(182)	(182)	0	0
6. Deduct consideration received on disposals	2,295,762,588	2,295,756,962	5,626	0
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other than temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,594,332	2,593,183	1,149	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	2,594,332	2,593,183	1,149	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2004338		INDIALANTIC	FL		12/18/2017	5.250	6,769,306						12,500,000	
0599999. Mortgages in good standing - Commercial mortgages-all other							6,769,306	0	0	0	0	0	12,500,000	XXX
0899999. Total Mortgages in good standing							6,769,306	0	0	0	0	0	12,500,000	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							6,769,306	0	0	0	0	0	12,500,000	XXX

General Interrogatory:

1. Mortgages in good standing $ ---------- unpaid taxes $ ---------- interest due and unpaid.
2. Restructured mortgages $ ---------- unpaid taxes $ ---------- interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ---------- unpaid taxes $ ---------- interest due and unpaid.
4. Mortgages in process of foreclosure $ ---------- unpaid taxes $ ---------- interest due and unpaid.

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
2004338	INDIALANTIC	FL		12/18/2017	5.250	6,769,306		12,500,000
0599999. Mortgages in good standing - Commercial mortgages-all other						6,769,306	0	12,500,000
0899999. Total Mortgages in good standing						6,769,306	0	12,500,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						6,769,306	0	12,500,000

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
313690-T6-8	FANNIE MAE UNSECURED				1	951,716	98.8480	988,478	1,000,000	984,260	0	8,407	0	0	1.330	2.075	AO	2,475	13,300	10/18/2012	10/24/2019
3136G1-DG-1	FANNIE MAE UNSECURED				1	972,984	99.9130	999,126	1,000,000	998,941	0	6,652	0	0	1.050	1.615	FA	3,617	10,500	02/12/2013	02/27/2018
912828-B7-4	US TREASURY NOTE/BOND				1	0		0	0	0	0	0	0	0	0.625	0.000	FA	0	734	02/19/2014	02/15/2017
912828-G9-5	US TREASURY NOTE/BOND	SD			1	1,133,782	99.4900	1,134,186	1,140,000	1,133,806	0	224	5,649	0	1.625	1.644	JD	153	18,525	01/13/2015	12/31/2019
912828-G9-5	US TREASURY NOTE/BOND				1	358,037	99.4900	358,164	360,000	358,043	0	71	1,784	0	1.625	1.644	JD	12,236	6,600	01/13/2015	12/31/2019
912828-L4-0	US TREASURY NOTE/BOND	SD			1	477,658	99.5160	477,675	480,000	477,685	0	1,506	1,459	0	1.000	1.267	MS	1,432	4,800	09/24/2015	09/15/2018
912828-L4-0	US TREASURY NOTE/BOND				1	1,258,828	99.5160	1,258,873	1,265,000	1,258,899	0	3,970	3,846	0	1.000	1.267	MS	3,774	12,650	09/24/2015	09/15/2018
912828-M8-0	US TREASURY NOTE/BOND				1	9,903,261	99.1230	9,912,336	10,000,000	9,903,409	0	740	53,581	0	2.000	2.093	MN	17,582	0	11/29/2017	11/30/2022
912828-S7-6	US TREASURY NOTE/BOND				1	4,831,890	96.7310	4,836,538	5,000,000	4,832,260	0	36,996	29,546	0	1.125	1.865	JJ	23,539	56,250	08/03/2016	07/31/2021
912828-XA-3	US TREASURY NOTE/BOND				1	4,993,344	99.8640	4,993,184	5,000,000	4,993,487	0	12,514	3,595	0	1.000	1.183	MN	6,492	50,000	05/26/2015	05/15/2018
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						24,881,500	XXX	24,958,560	25,245,000	24,940,790	0	71,080	99,460	0	XXX	XXX	XXX	71,300	173,359	XXX	XXX
36202D-QZ-7	GOVT NATL MTGE ASSN II POOL NO 003172			4	1	14,658	111.4590	16,423	14,734	14,664	0	1	0	0	6.000	6.121	MON	74	884	01/14/2002	12/20/2031
362154-6A-9	GOVT NATL MTGE ASSN I POOL NO 153965			4	1	357	100.0140	337	337	337	0	(2)	0	0	10.000	9.183	MON	3	34	07/07/2000	02/15/2019
36290S-UD-1	GOVT NATL MTGE ASSN POOL NO 616280			4	1	8,493	100.7150	8,485	8,425	8,421	0	(8)	0	0	4.500	4.322	MON	32	379	10/18/2004	03/15/2019
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						23,508	XXX	25,245	23,496	23,422	0	(9)	0	0	XXX	XXX	XXX	109	1,297	XXX	XXX
0599999. Total - U.S. Government Bonds						24,905,008	XXX	24,983,805	25,268,496	24,964,212	0	71,071	99,460	0	XXX	XXX	XXX	71,409	174,656	XXX	XXX
040114-HG-8	ARGENTINA REPUBLIC OF SR UNSECURED		D		4FE	1,010,988	108.5500	1,085,501	1,000,000	1,010,919	0	(68)	0	0	7.125	7.019	JJ	34,635	35,625	04/12/2017	07/06/2036
219868-BW-5	CORP ANDINA DE FOMENTO SR UNSECURED		D		1FE	1,999,820	99.5000	1,989,990	2,000,000	1,999,897	0	60	0	0	2.000	2.003	MN	5,667	40,000	05/04/2016	05/10/2019
445545-AH-9	HUNGARY REPUBLIC OF UNSECURED		D		2FE	1,945,000	111.4470	2,228,946	2,000,000	1,966,804	0	5,385	0	0	5.375	5.751	FA	38,819	107,500	07/10/2013	02/21/2023
77586T-AC-0	ROMANIA SR UNSECURED		D		2FE	486,225	107.2130	536,063	500,000	491,501	0	1,283	0	0	4.375	4.721	FA	7,839	21,875	07/12/2013	08/22/2023
EK1231-40-7	BANCO INTERNAC DEL PERU SUBORDINATED		D	1	3FE	262,560	112.8820	270,918	240,000	258,930	8,262	(2,530)	0	0	6.625	5.125	MS	4,505	15,900	07/14/2016	03/19/2029
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						5,704,593	XXX	6,111,418	5,740,000	5,728,051	8,262	4,130	0	0	XXX	XXX	XXX	91,465	220,900	XXX	XXX
1099999. Total - All Other Government Bonds						5,704,593	XXX	6,111,418	5,740,000	5,728,051	8,262	4,130	0	0	XXX	XXX	XXX	91,465	220,900	XXX	XXX
25476F-SU-3	COLUMBIA DIST OF SER D				1FE	2,000,044	121.2860	2,043,669	1,685,000	1,971,275	0	(27,913)	0	0	5.000	2.830	JD	7,021	79,803	12/07/2016	06/01/2030
34153Q-AS-5	FLORIDA ST BRD OF EDUCATION REF-CAP OUTLAY-SER E				1FE	2,458,663	120.6840	2,437,817	2,020,000	2,449,686	0	(8,978)	0	0	5.000	1.910	JD	8,417	50,500	10/30/2017	06/01/2026
452152-F8-9	ILLINOIS STATE REF				2FE	3,161,430	102.0740	3,062,220	3,000,000	3,078,835	0	(71,032)	0	0	5.000	2.524	FA	62,500	112,083	10/14/2016	02/01/2019
57582R-FR-2	MASSACHUSETTS STATE OF SER E				1FE	2,059,434	107.4820	2,095,899	1,950,000	2,039,140	0	(10,063)	0	0	4.000	3.319	MS	26,000	78,000	12/01/2015	09/01/2037
93974D-X6-0	WASHINGTON STATE OF REF-R-2018C				1FE	5,985,100	120.5580	6,027,900	5,000,000	5,979,029	0	(6,071)	0	0	5.000	2.671	FA	16,667	0	11/14/2017	08/01/2034
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						15,664,671	XXX	15,667,505	13,655,000	15,517,965	0	(124,057)	0	0	XXX	XXX	XXX	120,605	320,386	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						15,664,671	XXX	15,667,505	13,655,000	15,517,965	0	(124,057)	0	0	XXX	XXX	XXX	120,605	320,386	XXX	XXX
184540-4R-0	CLEAR CREEK TEX INDPT SCH DIST VARIABLE-SER B				1FE	3,162,810	102.0650	3,061,950	3,000,000	3,133,025	0	(7,695)	0	0	3.000	2.622	FA	34,000	90,000	11/19/2013	02/15/2032
259291-NB-4	DOUGLAS CNTY NE SCH DIST 1				1FE	7,979,468	123.8410	8,105,393	6,545,000	7,850,404	0	(128,706)	0	0	5.000	2.500	JD	14,544	313,615	12/15/2016	12/15/2026
414005-PJ-1	HARRIS COUNTY TEXAS SUB-REF				1FE	7,287,304	111.2720	6,782,028	6,095,000	6,674,739	0	(151,987)	0	0	5.000	2.250	FA	115,128	304,750	10/23/2013	08/15/2021
467430-NB-6	JACKSON CNTY MO CONSOL SCH MO DIRECT DEPOSIT PROGRAM				1FE	1,180,070	116.5070	1,165,070	1,000,000	1,119,499	0	(17,480)	0	0	5.000	2.871	MS	16,667	50,000	05/13/2014	03/01/2027
64966J-VJ-2	NEW YORK NY REF SER F				1FE	5,148,750	111.8490	5,592,450	5,000,000	5,079,058	0	(17,280)	0	0	5.000	4.570	FA	104,167	250,000	08/23/2013	08/01/2031
851035-RV-9	SPRINGFIELD MO SCH DIST NO MO DIRECT DEPOSIT PROGRAM				1FE	3,649,860	115.7790	3,473,370	3,000,000	3,508,871	0	(93,845)	0	0	5.000	1.569	MS	50,000	150,000	06/28/2016	03/01/2031
851035-SN-6	SPRINGFIELD MO SCH DIST NO REF SCH MO DIRECT DEP SER B				1FE	3,296,083	122.0560	3,326,026	2,725,000	3,181,433	0	(43,643)	0	0	5.000	2.697	MS	45,417	111,250	04/03/2017	03/01/2026
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						31,704,345	XXX	31,506,287	27,365,000	30,547,029	0	(460,636)	0	0	XXX	XXX	XXX	379,923	1,269,615	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						31,704,345	XXX	31,506,287	27,365,000	30,547,029	0	(460,636)	0	0	XXX	XXX	XXX	379,923	1,269,615	XXX	XXX
072024-TA-0	BAY AREA TOLL AUTH CALIF TOLL SER S-4				1FE	5,274,500	116.5520	5,996,600	5,145,000	5,222,742	0	(12,849)	0	0	5.000	4.671	AO	64,313	257,250	09/09/2013	04/01/2030
249182-GR-1	DENVER CITY & CNTY CO ARPT REV SYS SER B				1FE	6,350,058	113.1650	7,282,168	6,435,000	6,361,847	0	2,918	0	0	5.000	5.105	MN	41,113	321,750	08/22/2013	11/15/2033
359900-3F-2	FULTON CNTY GA DEV AUTH			2	1FE	582,935	113.4640	567,320	500,000	538,846	0	(8,264)	0	0	5.000	3.070	MN	4,167	25,000	03/30/2012	11/01/2026
409327-HX-4	HAMPTON ROADS VA SANTN DIST PREREFUNDED-SER A				1	784,576	109.6510	838,830	765,000	777,823	0	(3,916)	0	0	5.000	4.397	JJ	19,125	38,250	03/25/2016	01/01/2039
409327-HY-2	HAMPTON ROADS VA SANTN DIST UNREFUNDED-SER A				1FE	3,143,433	109.6510	3,360,803	3,065,000	3,116,377	0	(15,689)	0	0	5.000	4.397	JJ	76,625	153,250	03/25/2016	01/01/2039
442435-F4-0	HOUSTON TEX UTIL SYS REV			2	1FE	1,152,910	112.0030	1,120,030	1,000,000	1,064,646	0	(15,449)	0	0	5.000	3.210	MN	6,389	50,000	10/18/2011	11/15/2024
546475-SR-6	LOUISIANA STATE GAS & FUELS TA PREREFUNDED-REF-SER A-1				1Z	126,036	113.5890	130,627	115,000	125,398	0	(639)	0	0	5.000	2.770	MN	958	2,875	09/19/2017	05/01/2026
546475-SZ-8	LOUISIANA STATE GAS & FUELS TA UNREFUNDED-REF-SER A-1				1FE	421,948	112.9740	434,950	385,000	419,809	0	(2,138)	0	0	5.000	2.770	MN	3,208	9,625	09/19/2017	05/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
574204-E8-2	MARYLAND DEPT TRANSPORTATION REF				1FE	1,873,508	116.2390	1,935,379	1,665,000	1,854,305	0	(19,203)	0	0	4.000	2.530	MS	22,200	53,835	12/29/2016	09/01/2026
576051-DY-9	MASSACHUSETTS ST WTR RESOURCES			2	1FE	1,147,450	111.3810	1,113,810	1,000,000	1,060,073	0	(15,584)	0	0	5.000	3.211	FA	20,833	50,000	11/09/2011	08/01/2025
592030-L5-7	MET GOVT NASHVILLE & DAVIDSON UNREFUNDED REF SER B				1FE	487,204	110.8370	504,308	455,000	483,061	0	(4,143)	0	0	5.000	3.060	MN	2,907	11,375	06/21/2017	05/15/2024
59333P-XZ-6	MIAMI DADE CNTY FL AVIATION REVENUE BONDS			2	1FE	568,585	109.3500	601,425	550,000	555,673	0	(1,899)	0	0	5.250	4.842	AO	7,219	28,875	01/14/2010	10/01/2023
59335K-AT-4	MIAMI-DADE CNTY FL SEAPORT REV SER A			4	2FE	3,135,570	118.7040	3,561,120	3,000,000	3,086,176	0	(12,512)	0	0	6.000	5.410	AO	45,000	180,000	09/11/2013	10/01/2038
59447P-JJ-1	MICHIGAN FIN AUTH REVENUE BONDS			2	1FE	1,179,740	111.8340	1,118,340	1,000,000	1,074,044	0	(18,443)	0	0	5.000	2.901	AO	12,500	50,000	10/26/2011	10/01/2022
60636M-DL-8	MISSOURI ST REGL CONVENTION & REF-CONVENTION & SPORTS FAC				1FE	4,379,362	110.7580	4,136,811	3,735,000	4,180,112	0	(118,443)	0	0	5.000	1.600	FA	70,550	186,750	04/19/2016	08/15/2021
60636P-FC-9	MISSOURI ST ENVIRONMENTAL IMPT REVENUE BONDS				1FE	1,136,970	101.9550	1,019,550	1,000,000	1,007,801	0	(15,170)	0	0	5.375	3.785	JJ	26,875	53,750	12/19/2007	07/01/2018
60636W-MQ-5	MISSOURI ST HWYS & TRANS COMMN REVENUE BONDS			2	1FE	1,674,510	104.3860	1,565,790	1,500,000	1,582,394	0	(61,202)	0	0	5.000	0.847	MN	12,500	75,000	06/28/2016	05/01/2024
60637A-FY-3	MISSOURI ST HLTH & EDUCTNL FAC SSM HLTH CARE-SER A				1FE	4,394,160	114.2190	4,568,760	4,000,000	4,268,567	0	(36,319)	0	0	5.000	3.810	JD	16,667	200,000	04/24/2014	06/01/2031
64971W-6T-2	NEW YORK CITY NY TRANSITIONAL FUTURE TAX SECURED-SUB-SER F-1				1FE	4,572,489	122.1830	4,526,880	3,705,000	4,547,694	0	(24,795)	0	0	5.000	2.280	MN	30,875	62,779	09/07/2017	05/01/2030
64990A-EY-7	NEW YORK ST DORM AUTH SALES TAX REVENUE				1FE	6,421,500	122.7840	6,139,200	5,000,000	6,256,254	0	(131,815)	0	0	5.000	1.860	MS	73,611	240,278	09/26/2016	03/15/2028
696560-KY-6	PALM BEACH CNTY FL SOL WST AUT REVENUE BONDS UNREFUNDED				1FE	515,284	111.9350	548,482	490,000	509,113	0	(4,657)	0	0	5.000	3.871	AO	6,125	24,500	09/02/2016	10/01/2025
851018-KK-6	SPRINGFIELD MO PUB UTIL REF REF				1FE	3,561,540	114.2250	3,426,750	3,000,000	3,371,133	0	(76,263)	0	0	5.000	2.151	FA	62,500	150,000	05/21/2015	08/01/2022
915115-4A-4	UNIV TEXAS PERMANENT UNIV FND			4	1FE	2,139,040	114.0400	2,280,800	2,000,000	2,087,715	0	(13,949)	0	0	5.000	4.101	JJ	50,000	100,000	01/13/2014	07/01/2041
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						55,023,308	XXX	56,778,733	49,510,000	53,551,603	0	(610,423)	0	0	XXX	XXX	XXX	676,260	2,325,142	XXX	XXX
31281L-AR-9	FED HOME LOAN MTGE CORP POOL NO FGN70016			4	1	3,680	100.3000	3,418	3,408	3,443	0	(18)	0	0	11.000	10.018	MON	31	375	07/12/2000	07/01/2020
31283G-UE-5	FED HOME LOAN MTGE CORP GOLD POOL NO FGG00581			4	1	981	101.6840	955	939	975	0	(1)	0	0	9.000	4.924	MON	7	85	11/29/2000	03/01/2025
3128LX-R4-4	FED HOME LOAN MTGE CORP GOLD POOL NO G02307			4	1	43,561	109.3170	49,807	45,562	43,682	0	18	0	0	5.000	6.514	MON	190	2,278	06/26/2008	08/01/2036
3128MJ-QL-7	FED HOME LOAN MTGE CORP GOLD POOL NO G08458			4	1	81,496	105.3080	82,459	78,303	81,353	0	(26)	0	0	4.000	2.842	MON	261	3,132	08/23/2011	08/01/2041
3128PS-QT-7	Freddie Mac POOL NO J13166			4	1	34,603	104.2750	35,391	33,940	34,431	0	(34)	0	0	4.000	3.310	MON	113	1,358	02/18/2011	10/01/2025
312903-NJ-2	FREDDIE MAC SER 121 CLASS D			4	1	30	100.4030	33	33	33	0	0	0	0	4.500	5.378	MON	0	1	11/13/2000	03/15/2021
312941-NJ-2	FED HOME LOAN MTGE CORP GOLD POOL NO A93093			4	1	176,478	107.8280	182,181	168,955	176,053	0	(75)	0	0	4.500	3.366	MON	634	7,603	11/16/2010	07/01/2040
31295V-GQ-7	FED HOME LOAN MTGE CORP GOLD POOL NO A00207			4	1	266	100.0530	252	252	254	0	(1)	0	0	10.000	9.010	MON	2	25	09/18/2000	01/01/2020
31295W-PS-1	FED HOME LOAN MTGE CORP GOLD POOL NO A01333			4	1	254	101.0740	242	240	245	0	(1)	0	0	10.000	8.209	MON	2	24	09/18/2000	03/01/2021
31348F-7H-9	FED HOME LOAN MTGE CORP POOL NO 405396			4	1	81	99.9320	79	79	79	0	0	0	0	3.365	3.129	MON	0	2	06/30/1989	06/01/2019
31371L-WR-6	FED NATL MTGE ASSN POOL NO 255456			4	1	41,873	109.5510	44,767	40,864	41,403	0	(62)	0	0	5.500	4.835	MON	187	2,247	01/19/2005	10/01/2024
31379R-EN-4	FED NATL MTGE ASSN POOL NO 426841			4	1	1,098	100.3410	1,028	1,024	1,062	0	(7)	0	0	10.000	6.057	MON	9	102	12/19/2000	04/01/2021
31385C-3A-9	FED NATL MTGE ASSN POOL NO 540893			4	1	327	100.6780	332	330	327	0	0	0	0	6.500	6.978	MON	2	21	02/08/2001	01/01/2031
314020-W8-0	FED NATL MTGE ASSN POOL NO 735171			4	1	21,138	103.2360	22,106	21,413	21,196	0	3	0	0	3.243	3.397	MON	58	674	02/08/2007	01/01/2035
31410F-D7-7	FED NATL MTGE ASSN POOL NO 887626			4	1	48,218	106.6770	51,080	47,883	48,151	0	(9)	0	0	3.749	3.603	MON	150	1,653	01/19/2007	07/01/2036
31410Q-QW-4	FED NATL MTGE ASSN POOL NO 894269			4	1	101,228	104.8010	106,488	101,609	101,267	0	(1)	0	0	3.334	3.374	MON	282	3,160	10/19/2006	10/01/2036
31411E-Y9-2	FED NATL MTGE ASSN POOL NO 906236			4	1	41,133	105.7570	43,446	41,081	41,113	0	(4)	0	0	3.411	3.368	MON	117	1,364	06/04/2007	01/01/2037
31411U-XT-3	FED NATL MTGE ASSN POOL NO 915190			4	1	71,431	106.6130	75,782	71,081	71,351	0	(11)	0	0	3.664	3.569	MON	217	2,453	04/12/2007	04/01/2037
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						667,876	XXX	699,846	656,996	666,418	0	(229)	0	0	XXX	XXX	XXX	2,262	26,557	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						55,691,184	XXX	57,478,579	50,166,996	54,218,021	0	(610,652)	0	0	XXX	XXX	XXX	678,522	2,351,699	XXX	XXX
00130H-BT-1	AES CORP SR UNSECURED			1	3FE	490,000	102.2280	511,142	500,000	491,906	0	1,270	0	0	4.875	5.223	MN	3,115	24,375	06/17/2016	05/15/2023
00130H-BU-8	AES CORP SR UNSECURED			1	3FE	512,500	104.1930	520,963	500,000	509,521	2,768	(1,997)	0	0	5.500	4.990	MS	8,097	27,500	06/22/2016	03/15/2024
00164V-AC-7	AMC NETWORKS INC SR UNSECURED			2	3FE	141,000	102.3240	153,486	150,000	143,432	0	1,114	0	0	4.750	5.651	JD	317	7,125	06/24/2014	12/15/2022
00164V-AD-5	AMC NETWORKS INC SR UNSECURED			1	3FE	498,750	101.0800	505,401	500,000	498,955	0	134	0	0	5.000	5.038	AO	6,250	25,000	05/06/2016	04/01/2024
00766T-AB-6	AECOM TECHNOLOGY SR UNSECURED			1	3FE	100,000	104.2980	104,298	100,000	100,000	0	0	0	0	5.750	5.750	AO	1,214	5,750	10/30/2015	10/15/2022
013817-AU-5	ALCOA INC SR UNSECURED				3FE	249,750	107.9930	242,984	225,000	236,091	0	(3,930)	0	0	6.150	4.144	FA	5,228	13,838	04/25/2014	08/15/2020
013817-AV-3	ALCOA INC SR UNSECURED			1	3FE	253,438	106.3690	265,923	250,000	252,317	0	(688)	0	0	5.400	5.067	AO	2,850	13,500	05/06/2016	04/15/2021
013817-AW-1	ALCOA INC SR UNSECURED			1	3FE	370,781	106.8370	400,638	375,000	371,428	0	426	0	0	5.125	5.293	AO	4,805	19,219	06/13/2016	10/01/2024
013822-AA-9	ALCOA NEDERLAND HOLDING SR UNSECURED			1	3FE	1,013,750	108.9960	1,089,963	1,000,000	1,011,211	0	(1,982)	0	0	6.750	6.469	MS	17,063	68,250	09/23/2016	09/30/2024
01741R-AE-2	ALLEGHENY TECHNOLOGIES SR NOTES			1	4FE	206,500	102.5000	358,750	350,000	248,532	0	22,911	0	0	5.950	16.955	JJ	9,603	20,825	11/25/2014	01/15/2021
030981-AH-7	AMERIGAS PARTNERS LP SR UNSECURED			1	3FE	500,000	103.3850	516,927	500,000	500,000	0	0	0	0	5.625	5.625	MN	3,203	28,125	06/20/2016	05/20/2024
035242-AL-0	ANHEUSER-BUSCH INBEV FIN SR UNSECURED			1	2FE	1,037,000	102.3110	1,023,109	1,000,000	1,034,273	0	(2,727)	0	0	3.300	2.554	FA	13,750	0	07/27/2017	02/01/2023
03674P-AL-7	ANTERO RESOURCES FINANCE CORP SR UNSECURED			1	3FE	419,050	102.4400	425,128	415,000	416,690	0	(874)	0	0	5.375	5.135	MN	3,718	22,306	02/27/2015	11/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03674X-AC-0	ANTERO RESSOURCES CORP SR UNSECURED			1	3FE	113,125	102.2130	127,766	125,000	116,207	0	1,458	0	0	5.125	6.832	JD	534	6,406	10/15/2015	12/01/2022
03674X-AJ-5	ANTERO RESSOURCES CORP SR UNSECURED			1	3FE	962,886	102.4070	1,024,073	1,000,000	964,574	0	1,688	0	0	5.000	5.606	MS	16,667	25,000	07/26/2017	03/01/2025
037833-CC-2	APPLE INC SR UNSECURED			1	1FE	1,997,220	97.1470	1,942,936	2,000,000	1,997,972	0	542	0	0	1.550	1.579	FA	12,658	31,000	07/28/2016	08/04/2021
058498-AR-7	BALL CORP SR UNSECURED				3FE	208,750	106.5670	213,134	200,000	205,350	0	(1,140)	0	0	5.000	4.296	MS	2,944	10,000	11/14/2014	03/15/2022
058498-AS-5	BALL CORP SR UNSECURED				3FE	85,000	101.9700	86,674	85,000	85,000	1,700	0	0	0	4.000	4.000	MN	434	3,400	05/09/2013	11/15/2023
1248EP-AY-9	CCO HOLDINGS LLC CAP CORP SR UNSECURED			1	3FE	511,250	102.5050	512,527	500,000	507,473	0	(2,506)	0	0	5.250	4.661	MS	6,635	26,250	06/17/2016	09/30/2022
12527G-AB-9	CF INDUSTRIES INC CO GTD				3FE	540,000	108.8860	544,430	500,000	528,082	0	(11,178)	0	0	7.125	4.556	MN	5,938	35,625	12/02/2016	05/01/2020
14042E-3V-0	CAPITAL ONE NA SR UNSECURED			2	2FE	497,750	99.9030	499,514	500,000	499,887	0	459	0	0	1.500	1.594	MS	2,063	7,500	03/19/2013	03/22/2018
184496-AL-1	CLEAN HARBORS INC SR UNSECURED			1	3FE	504,561	101.0890	505,446	500,000	501,759	0	(1,857)	0	0	5.125	4.724	JD	2,135	25,625	06/22/2016	06/01/2021
21036P-AH-1	CONSTELLATION BRANDS INC SR UNSECURED				2FE	108,375	112.3490	112,349	100,000	104,665	0	(949)	0	0	6.000	4.793	MN	1,000	6,000	10/11/2013	05/01/2022
21036P-AL-2	CONSTELLATION BRANDS INC SR UNSECURED				2FE	126,406	106.1440	132,681	125,000	126,023	0	(169)	0	0	4.250	4.077	MN	885	5,313	09/01/2015	05/01/2023
212015-AN-1	CONTINENTAL RESOURCES SR UNSECURED			1	3FE	826,875	98.6630	1,233,281	1,250,000	894,072	0	38,073	0	0	3.800	9.891	JD	3,958	47,500	02/29/2016	06/01/2024
228227-BE-3	CROWN CASTLE INTL CORP SR UNSECURED				2FE	496,875	107.3250	536,623	500,000	498,023	0	397	0	0	4.875	4.977	AO	5,146	24,375	12/08/2014	04/15/2022
23283P-AL-8	CYRUSONE LP/CYRUSONE FIN SR UNSECURED			1	3FE	1,035,000	103.7520	1,037,518	1,000,000	1,033,803	0	(1,197)	0	0	5.000	4.115	MS	14,722	0	11/01/2017	03/15/2024
25470X-AW-5	DISH DBS CORP SR UNSECURED				3FE	442,500	97.3310	486,653	500,000	452,515	0	5,075	0	0	5.875	7.677	MN	3,753	29,375	12/08/2015	11/15/2024
256746-AB-4	DOLLAR TREE INC SR UNSECURED			1	3FE	935,589	104.8640	943,776	900,000	925,240	0	(7,291)	0	0	5.750	4.779	MS	17,250	51,750	07/26/2016	03/01/2023
256882-AD-3	DPL INC SR UNSECURED			1	3FE	531,250	110.7260	553,630	500,000	525,644	0	(5,606)	0	0	7.250	5.631	AO	7,653	36,250	02/13/2017	10/15/2021
26817R-AM-0	DYNEGY INC SR UNSECURED			1	4FE	151,458	103.0370	155,586	151,000	151,167	0	(129)	0	0	6.750	6.652	MN	1,699	10,193	08/17/2015	11/01/2019
29444U-AM-8	EQUINIX INC SR UNSECURED			1	4FE	511,250	103.3710	516,856	500,000	507,899	0	(2,205)	0	0	5.375	4.841	AO	6,719	26,875	06/14/2016	04/01/2023
29444U-AP-1	EQUINIX INC SR UNSECURED			1	3FE	796,875	106.3950	797,963	750,000	790,413	0	(6,462)	0	0	5.750	4.301	JJ	21,563	21,563	04/04/2017	01/01/2025
29444U-AR-7	EQUINIX INC SR UNSECURED			1	3FE	774,375	106.8770	801,577	750,000	772,545	0	(1,830)	0	0	5.375	4.884	MN	5,151	26,091	04/12/2017	05/15/2027
316773-CL-2	FIFTH THIRD BANCORP SR UNSECURED			2	2FE	148,959	102.9820	154,473	150,000	149,513	0	104	0	0	3.500	3.583	MS	1,546	5,250	03/02/2012	03/15/2022
31677Q-BH-1	FIFTH THIRD BANCORP SR UNSECURED			2	1FE	1,497,510	98.8150	1,482,222	1,500,000	1,498,529	0	820	0	0	1.625	1.682	MS	6,365	24,375	09/22/2016	09/27/2019
345397-XQ-1	FORD MOTOR CREDIT CO LLC SR UNSECURED				2FE	1,998,540	101.3660	2,027,328	2,000,000	1,999,173	0	250	0	0	3.200	3.214	JJ	29,511	64,000	11/04/2015	01/15/2021
35671D-BC-8	FREEPORT-MCMORAN C & G SR UNSECURED			1	3FE	963,750	99.6200	996,197	1,000,000	963,831	0	81	0	0	5.450	5.722	MS	16,047	0	11/07/2017	03/15/2043
364725-BA-8	GANNETT CO INC SR UNSECURED			1	3FE	203,750	102.3900	204,780	200,000	201,365	0	(839)	0	0	5.125	4.659	JJ	4,726	10,250	01/08/2015	07/15/2020
37045X-AW-6	GENERAL MOTORS FINL CO SR UNSECURED			1	2FE	996,030	101.2860	1,012,863	1,000,000	996,696	0	666	0	0	3.450	3.533	AO	7,763	34,500	01/11/2017	04/10/2022
37331N-AF-8	GEORGIA-PACIFIC LLC SR UNSECURED			1	1FE	3,000,000	100.3450	3,010,347	3,000,000	3,000,000	0	0	0	0	2.539	2.539	MN	9,733	76,170	11/03/2014	11/15/2019
38141G-FG-4	GOLDMAN SACHS GROUP SR UNSECURED				1FE	1,114,730	100.1620	1,001,618	1,000,000	1,001,301	0	(27,751)	0	0	5.950	3.107	JJ	26,940	59,500	09/10/2013	01/18/2018
404121-AC-9	HCA INC SR SECURED				3FE	226,181	106.5330	218,393	205,000	212,832	0	(3,443)	0	0	6.500	4.587	FA	5,034	13,325	11/21/2013	02/15/2020
404121-AD-7	HCA INC SR UNSECURED				4FE	571,875	113.0310	565,157	500,000	558,635	3,864	(12,729)	0	0	7.500	4.359	FA	14,167	37,500	12/13/2016	02/15/2022
404121-AE-5	HCA INC 1ST LIEN				3FE	176,800	107.3900	182,562	170,000	173,753	0	(781)	0	0	5.875	5.280	MS	2,941	9,988	10/07/2013	03/15/2022
406216-BC-4	HALLIBURTON CO SR UNSECURED			1	2FE	1,998,580	99.9300	1,998,590	2,000,000	1,999,812	0	293	0	0	2.000	2.015	FA	16,667	40,000	07/29/2013	08/01/2018
421924-BK-6	HEALTHSOUTH CORP SR UNSECURED			1	4FE	502,250	102.5910	512,956	500,000	501,793	0	(627)	9,454	0	5.750	5.026	MN	4,792	28,750	03/06/2017	11/01/2024
42824C-AU-3	HP ENTERPRISE SR UNSECURED				2FE	3,001,947	100.4980	3,014,928	3,000,000	3,000,800	0	(1,121)	0	0	2.850	2.811	AO	20,425	87,208	12/23/2016	10/05/2018
460146-CP-6	INTL PAPER CO SR UNSECURED			1	2FE	498,120	96.9460	484,730	500,000	498,326	0	157	0	0	3.000	3.042	FA	5,667	15,167	08/02/2016	02/15/2027
513075-BE-0	LAMAR MEDIA CORP SR SUBORDINATED			1	3FE	518,750	103.0180	515,089	500,000	513,259	1,910	(3,651)	0	0	5.000	4.137	MN	4,167	25,000	06/21/2016	05/01/2023
526057-BN-3	LENNAR CORP SR UNSECURED			1	3FE	508,750	104.7830	523,915	500,000	507,622	0	(1,128)	0	0	4.750	4.382	MN	3,035	23,750	03/20/2017	11/15/2022
526057-BT-0	LENNAR CORP SR UNSECURED			1	3FE	121,500	102.1660	122,599	120,000	120,409	0	(299)	0	0	4.500	4.229	JD	240	5,400	02/19/2014	06/15/2019
526057-BU-7	LENNAR CORP SR UNSECURED			1	3FE	250,000	102.4300	256,075	250,000	250,000	0	0	0	0	4.500	4.500	MN	1,438	11,250	11/18/2014	11/15/2019
526057-BX-1	LENNAR CORP SR UNSECURED			1	3FE	250,000	103.7380	259,345	250,000	250,000	0	0	0	0	4.750	4.750	AO	2,969	11,875	02/26/2016	04/01/2021
526057-BY-9	LENNAR CORP SR UNSECURED			1	3FE	250,000	101.8470	254,619	250,000	250,000	0	0	0	0	4.125	4.125	JJ	4,755	5,013	01/05/2017	01/15/2022
526057-BZ-6	LENNAR CORP SR UNSECURED			1	3FE	250,000	102.3370	255,842	250,000	250,000	0	0	0	0	4.500	4.499	AO	1,906	5,688	04/19/2017	04/30/2024
527298-BC-6	LEVEL 3 FINANCING INC SR UNSECURED			1	3FE	518,125	101.0230	505,114	500,000	505,114	(8,493)	(4,518)	0	0	5.625	4.248	JD	1,250	28,125	03/31/2017	02/01/2023
527298-BD-4	LEVEL 3 FINANCING INC SR UNSECURED			1	3FE	514,375	101.2680	506,342	500,000	506,342	(2,665)	(5,251)	0	0	5.375	4.215	MN	3,434	26,875	12/20/2016	08/15/2022
527298-BF-9	LEVEL 3 FINANCING INC SR UNSECURED			1	3FE	94,538	100.1510	100,151	100,000	95,786	0	651	0	0	5.125	6.061	MS	1,708	5,125	01/11/2016	05/01/2023
527298-BK-8	LEVEL 3 FINANCING INC SR UNSECURED			1	3FE	256,250	99.8890	249,722	250,000	249,722	(5,403)	(1,125)	0	0	5.375	4.643	JJ	6,196	6,719	04/03/2017	01/15/2024
52729N-BX-7	LEVEL 3 COMM INC SR UNSECURED			1	4FE	250,000	100.5590	251,398	250,000	250,000	0	0	0	0	5.750	5.751	MS	4,792	14,375	02/05/2015	12/01/2022
53219L-AM-1	LIFEPOINT HOSPITALS INC SR UNSECURED			1	3FE	500,461	102.1430	500,499	490,000	494,158	0	(2,030)	0	0	5.500	5.028	JD	2,246	26,950	09/19/2014	12/01/2021
532716-AU-1	LIMITED BRANDS INC SR NOTES				3FE	118,800	106.5600	117,216	110,000	114,588	0	(993)	0	0	5.625	4.504	FA	2,338	6,188	05/23/2013	02/15/2022
55336V-AE-0	MPLX LP SR UNSECURED			1	2FE	97,817	105.6430	126,771	120,000	101,089	0	2,614	0	0	4.500	8.085	JJ	2,490	5,400	09/27/2016	07/15/2023
64110L-AP-1	NETFLIX INC SR UNSECURED				4FE	1,000,000	97.9410	979,406	1,000,000	979,406	(20,594)	0	0	0	4.875	4.875	AO	8,802	0	10/23/2017	04/15/2028
690872-AA-4	OWENS-BROCKWAY SR UNSECURED				4FE	200,000	103.7290	207,459	200,000	200,000	0	0	0	0	5.000	5.002	AO	2,111	10,000	11/18/2014	01/15/2022
69370C-AA-8	PTC INC SR UNSECURED			1	3FE	534,375	106.1850	530,927	500,000	529,853	0	(4,522)	0	0	6.000	4.480	MN	3,833	30,000	03/30/2017	05/15/2024
73179P-AK-2	POLYONE CORP SR UNSECURED				3FE	94,000	105.7190	105,719	100,000	95,523	0	706	0	0	5.250	6.182	MS	1,546	5,250	11/14/2014	03/15/2023
737446-AM-6	POST HOLDINGS INC SR UNSECURED			1	4FE	1,055,000	101.7810	1,017,808	1,000,000	1,017,808	(34,771)	(2,421)	0	0	5.750	4.871	MS	19,167	31,465	08/07/2017	03/01/2027
74005P-BP-8	PRAXAIR INC SR UNSECURED			2	1FE	1,998,120	99.7720	1,995,430	2,000,000	1,998,916	0	370	0	0	2.250	2.270	MS	12,125	45,000	09/21/2015	09/24/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75281A-AW-9	RANGE RESOURCES CORP SR UNSECURED			1	3FE	101,621	103.7650	103,765	100,000	101,519	0	(102)	0	0	5.750	5.224	JD	479	2,875	10/05/2017	06/01/2021
75281A-AY-5	RANGE RESOURCES CORP SR UNSECURED			1	3FE	197,557	99.7750	199,551	200,000	197,663	0	107	0	0	5.000	5.287	FA	3,778	0	10/05/2017	08/15/2022
780153-AU-6	ROYAL CARIBBEAN CRUISE SR UNSECURED				2FE	531,000	109.8710	549,357	500,000	526,174	0	(4,772)	0	0	5.250	4.054	MN	3,354	26,250	12/21/2016	11/15/2022
780153-AX-0	ROYAL CARIBBEAN CRUISE SR UNSECURED				2FE	1,999,540	100.0940	2,001,872	2,000,000	1,999,527	0	(13)	0	0	2.650	2.658	MN	4,858	0	11/20/2017	11/28/2020
78390X-AA-9	SAIC INC SR UNSECURED			1	3FE	478,750	103.7820	518,908	500,000	488,779	0	3,464	0	0	4.450	5.289	JD	1,854	22,250	12/08/2014	12/01/2020
785592-AE-6	SABINE PASS LIQUEFACTION SECURED			1	2FE	419,360	107.2520	450,460	420,000	419,408	0	112	0	0	5.625	5.661	FA	9,844	23,625	12/18/2014	02/01/2021
785592-AH-9	SABINE PASS LIQUEFACTION 1ST LIEN			1	2FE	133,916	111.2160	139,020	125,000	130,369	0	(1,198)	0	0	6.250	5.038	MS	2,300	7,813	11/19/2014	03/15/2022
845467-AH-2	SOUTHWESTERN ENERGY CO SR UNSECURED			1	3FE	893,750	98.2370	982,365	1,000,000	915,234	0	17,031	0	0	4.100	6.430	MS	12,072	41,000	09/19/2016	03/15/2022
852061-AR-1	SPRINT NEXTEL CORP SR UNSECURED				4FE	512,500	106.5040	532,519	500,000	508,887	0	(3,046)	0	0	7.000	6.250	FA	13,222	35,000	10/17/2016	08/15/2020
858119-AZ-3	STEEL DYNAMICS INC SR UNSECURED			1	3FE	209,000	103.0560	206,112	200,000	204,952	0	(1,373)	0	0	5.250	4.430	AO	2,217	10,500	11/26/2014	04/15/2023
87243Q-AB-2	TENET HEALTHCARE CORP SECURED				3FE	515,845	105.5600	522,524	495,000	504,777	0	(3,242)	0	0	6.000	5.216	AO	7,425	29,700	05/09/2014	10/01/2020
87265H-AF-6	TRI POINTE GROUP INC SR UNSECURED			1	3FE	502,500	102.4180	512,090	500,000	502,354	0	(146)	0	0	5.250	5.183	JD	2,188	12,615	06/05/2017	06/01/2027
87612B-AR-3	TARGA RESOURCES PARTNERS SR UNSECURED			1	3FE	166,000	100.7710	201,541	200,000	182,033	0	8,387	0	0	4.125	9.259	MN	1,054	8,250	10/29/2015	11/15/2019
911365-BC-7	UNITED RENTALS INC 1ST LIEN			1	3FE	243,750	103.2770	258,192	250,000	245,155	0	740	0	0	4.625	5.030	JJ	5,332	11,563	01/14/2016	07/15/2023
911365-BG-8	UNITED RENTALS INC SR UNSECURED			1	3FE	1,001,250	100.5570	1,005,565	1,000,000	1,001,154	0	(96)	0	0	4.875	4.857	JJ	18,958	0	08/02/2017	01/15/2028
912909-AK-4	US STEEL CORP 1ST LIEN			1	3FE	406,955	108.4840	431,766	398,000	403,808	0	(2,032)	0	0	8.375	7.722	JJ	16,666	38,055	05/05/2016	07/01/2021
92343V-DQ-4	VERIZON COMMUNICATIONS SR UNSECURED				2FE	2,485,307	100.6940	2,504,252	2,487,000	2,485,507	0	200	0	0	2.946	2.961	MS	21,573	45,181	07/06/2017	03/15/2022
94974B-FG-0	WELLS FARGO CO SR UNSECURED				1FE	969,030	99.9860	999,854	1,000,000	999,683	0	7,402	0	0	1.500	2.254	JJ	6,865	14,992	09/11/2013	01/16/2018
958102-AJ-4	WESTERN DIGITAL CORP SECURED			1	2FE	508,125	107.9350	539,673	500,000	505,531	0	(1,489)	0	0	7.375	6.983	AO	9,219	36,875	03/31/2016	04/01/2023
962178-AL-3	WEYERHAEUSER REAL ESTATE SR UNSECURED				3FE	148,646	101.6910	152,537	150,000	149,475	0	339	0	0	4.375	4.625	JD	292	6,563	06/17/2015	06/15/2019
962178-AN-9	WEYERHAEUSER REAL ESTATE SR UNSECURED				3FE	351,706	107.1610	375,064	350,000	351,299	0	(163)	0	0	5.875	5.805	JD	914	20,563	06/17/2015	06/15/2024
969457-BW-9	WILLIAMS CO INC SR UNSECURED			1	3FE	502,500	103.2250	516,125	500,000	502,154	6,194	(290)	0	0	4.550	4.471	JD	442	22,750	09/13/2016	06/24/2024
06367T-HQ-6	BANK OF MONTREAL SR UNSECURED		A		1FE	2,497,600	98.9270	2,473,180	2,500,000	2,498,742	0	793	0	0	1.500	1.533	JJ	16,979	37,500	07/13/2016	07/18/2019
15135U-AD-1	CENOVUS ENERGY INC SR UNSECURED		A		2FE	431,250	105.1530	525,765	500,000	462,863	0	17,977	0	0	5.700	10.343	AO	6,017	28,500	02/25/2016	10/15/2019
15135U-AG-4	CENOVUS ENERGY INC SR UNSECURED		A	1	2FE	355,625	99.3190	496,596	500,000	388,617	0	18,689	0	0	3.000	8.995	FA	5,667	15,000	02/26/2016	08/15/2022
496902-AN-7	KINROSS GOLD CORP UNSECURED		A	1	3FE	531,250	109.7750	548,875	500,000	527,850	0	(3,400)	0	0	5.950	4.861	MS	8,760	29,750	02/21/2017	03/15/2024
878742-AY-1	TECK COMINCO LTD SR UNSECURED		A	1	3FE	476,250	100.4080	502,042	500,000	479,089	0	2,839	0	0	3.750	4.683	FA	7,813	9,375	03/13/2017	02/01/2023
00772B-AF-8	AERCAP IRELAND CAP LTD/A SR UNSECURED		D		2FE	254,688	104.9510	262,376	250,000	252,933	0	(798)	0	0	4.500	4.122	MN	1,438	11,250	09/24/2015	05/15/2021
00913R-AA-4	AIR LIQUIDE FINANCE SR UNSECURED		D		1FE	999,300	98.5560	985,557	1,000,000	999,584	0	231	0	0	1.375	1.399	MS	3,590	13,750	09/23/2016	09/27/2019
225460-AV-9	CREDIT SUISSE NEW YORK SR UNSECURED		D		1FE	998,900	99.9340	999,341	1,000,000	999,862	0	363	0	0	1.700	1.738	AO	3,022	17,000	04/24/2015	04/27/2018
23636T-AB-6	DANONE SR UNSECURED		D		2FE	2,500,000	98.7910	2,469,785	2,500,000	2,500,000	0	0	0	0	1.691	1.691	AO	7,163	42,040	10/26/2016	10/30/2019
25156P-AW-3	DEUTSCHE TELEKOM INT FIN SR UNSECURED		D		2FE	1,499,100	99.5130	1,492,698	1,500,000	1,499,371	0	271	0	0	2.225	2.246	JJ	15,204	16,502	01/09/2017	01/17/2020
63254A-AT-5	NATL AUSTRALIA BANK NY SR UNSECURED		D		1FE	1,999,820	99.8740	1,997,488	2,000,000	1,999,871	0	51	0	0	2.250	2.253	JJ	21,375	22,500	01/04/2017	01/10/2020
822582-BM-3	SHELL INTERNATIONAL FIN SR UNSECURED		D		1FE	1,495,065	99.7180	1,495,770	1,500,000	1,498,551	0	1,649	0	0	1.625	1.738	MN	3,453	24,375	11/05/2015	11/10/2018
86562M-AH-3	SUMITOMO MITSUI FINL GRP SR UNSECURED		D		1FE	2,000,000	98.8880	1,977,754	2,000,000	2,000,000	0	0	0	0	2.442	2.442	AO	9,768	48,840	10/11/2016	10/19/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						73,547,228	XXX	75,062,634	73,891,000	73,471,398	(55,490)	10,798	9,454	0	XXX	XXX	XXX	736,747	2,300,137	XXX	XXX
05522R-CW-6	BANK OF AMERICA CREDIT CARD TR SERIES 2017-A1 CLASS A1			4	1FE	2,499,281	99.5090	2,487,717	2,500,000	2,499,461	0	180	0	0	1.950	1.968	MON	2,167	34,531	03/23/2017	08/15/2022
14314J-AC-4	CARMX AUTO OWNER TR SER 17-1 CLASS A3			4	1FE	1,001,875	99.7380	997,381	1,000,000	1,001,718	0	(157)	0	0	1.980	1.875	MON	880	3,300	11/07/2017	11/15/2021
14314P-AC-0	CARMAX AUTO OWNER TR SER 17-2 CLASS A3			4	1FE	1,999,736	99.4380	1,988,753	2,000,000	1,999,808	0	73	0	0	1.930	1.943	MON	1,716	25,304	04/12/2017	03/15/2022
24736V-AA-0	DELTA AIR LINES PASS THRU CERTS ETC			4	1FE	431,159	101.2000	396,664	391,962	397,377	0	(9,182)	0	0	6.200	3.078	JJ	12,083	24,302	09/09/2013	07/02/2018
254683-BQ-7	DISCOVER CARD MASTER TRUST SERIES 2015-A3 CLASS A			4	1FE	4,999,340	99.6770	4,983,831	5,000,000	4,999,838	0	225	0	0	1.450	1.459	MON	3,222	72,500	09/30/2015	03/15/2021
34531C-AD-2	FORD CREDIT AUTO OWNER TRUST SERIES 16-C CLASS A3			4	1FE	2,499,455	98.8340	2,470,853	2,500,000	2,499,700	0	203	0	0	1.220	1.232	MON	1,356	30,500	10/18/2016	03/15/2021
981464-EY-2	WORLD FINANCIAL NETWORK CREDIT SER 2015-B CLASS A			4	1FE	2,060,391	100.3400	2,006,792	2,000,000	2,041,830	0	(15,458)	0	0	2.550	1.740	MON	2,267	51,000	10/13/2016	06/17/2024
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						15,491,237	XXX	15,331,991	15,391,962	15,439,732	0	(24,116)	0	0	XXX	XXX	XXX	23,691	241,437	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						89,038,465	XXX	90,394,625	89,282,962	88,911,130	(55,490)	(13,318)	9,454	0	XXX	XXX	XXX	760,438	2,541,574	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						206,525,645	XXX	210,085,137	195,406,000	203,756,836	(47,228)	(1,109,108)	108,914	0	XXX	XXX	XXX	2,076,300	6,609,539	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						691,384	XXX	725,091	680,492	689,840	0	(238)	0	0	XXX	XXX	XXX	2,371	27,854	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
8099999. Total - Other Loan-Backed and Structured Securities						15,491,237	XXX	15,331,991	15,391,962	15,439,732	0	(24,116)	0	0	XXX	XXX	XXX	23,691	241,437	XXX	XXX
8199999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						222,708,266	XXX	226,142,219	211,478,454	219,886,408	(47,228)	(1,133,462)	108,914	0	XXX	XXX	XXX	2,102,362	6,878,830	XXX	XXX

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

N O N E

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

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-M8-0	US TREASURY NOTE/BOND 2.000% 11/30/22		11/29/2017	Strategas Securities, LLC		9,956,250	10,000,000	0
0599999. Subtotal - Bonds - U.S. Governments						9,956,250	10,000,000	0
040114-HG-8	ARGENTINA REPUBLIC OF SR UNSECURED 7.125% 07/06/36	D	04/12/2017	Tax Free Exchange		1,010,988	1,000,000	19,000
1099999. Subtotal - Bonds - All Other Governments						1,010,988	1,000,000	19,000
34153Q-AS-5	FLORIDA ST BRD OF EDUCATION REF-CAP OUTLAY-SER E 5.000% 06/01/26		10/30/2017	PIPER, JAFFRAY & HOPWOOD		2,458,663	2,020,000	42,083
93974D-X6-0	WASHINGTON STATE OF REF-R-2018C 5.000% 08/01/34		11/14/2017	MERRILL LYNCH-MUNI		5,985,100	5,000,000	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						8,443,763	7,020,000	42,083
851035-SN-6	SPRINGFIELD MO SCH DIST NO REF SCH MO DIRECT DEP SER B 5.000% 03/01/26		04/03/2017	Raymond James		1,218,010	1,000,000	4,861
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,218,010	1,000,000	4,861
546475-SR-6	LOUISIANA STATE GAS & FUELS TA PREREFUNDED-REF-SER A-1 5.000% 05/01/26		09/19/2017	Tax Free Exchange		126,036	115,000	2,204
546475-SZ-8	LOUISIANA STATE GAS & FUELS TA UNREFUNDED-REF-SER A-1 5.000% 05/01/26		09/19/2017	Tax Free Exchange		421,948	385,000	7,379
592030-L5-7	MET GOVT NASHVILLE & DAVIDSON UNREFUNDED REF SER B 5.000% 05/15/24		06/21/2017	Tax Free Exchange		487,204	455,000	2,275
64971W-6T-2	NEW YORK CITY NY TRANSITIONAL FUTURE TAX SECURED-SUB-SER F-1 5.000% 05/01/30		09/07/2017	Mesirow Financial		4,572,489	3,705,000	37,050
3199999. Subtotal - Bonds - U.S. Special Revenues						5,607,677	4,660,000	48,908
035242-AL-0	ANHEUSER-BUSCH INBEV FIN SR UNSECURED 3.300% 02/01/23		07/27/2017	NOMURA SECURITIES		1,037,000	1,000,000	0
03674X-AJ-5	ANTERO RESSOURCES CORP SR UNSECURED 5.000% 03/01/25		07/26/2017	Tax Free Exchange		962,886	1,000,000	20,139
05522R-CW-6	BANK OF AMERICA CREDIT CARD TR SERIES 2017-A1 CLASS A1 1.950% 08/15/22		03/23/2017	BANC AMERICA		2,499,281	2,500,000	0
14314J-AC-4	CARMX AUTO OWNER TR SER 17-1 CLASS A3 1.980% 11/15/21		11/07/2017	GOLDMAN SACHS & CO		1,001,875	1,000,000	1,320
14314P-AC-0	CARMAX AUTO OWNER TR SER 17-2 CLASS A3 1.930% 03/15/22		04/12/2017	DAIN RAUSCHER INC-69211		1,999,736	2,000,000	0
23283P-AL-8	CYRUSONE LP/CYRUSONE FIN SR UNSECURED 5.000% 03/15/24		11/01/2017	CHASE SECURITIES		1,035,000	1,000,000	6,667
256882-AD-3	DPL INC SR UNSECURED 7.250% 10/15/21		02/13/2017	CANTOR FITZGERALD		531,250	500,000	12,184
29444U-AP-1	EQUINIX INC SR UNSECURED 5.750% 01/01/25		04/04/2017	BARCLAY INVESTMENTS		796,875	750,000	11,500
29444U-AR-7	EQUINIX INC SR UNSECURED 5.375% 05/15/27		04/12/2017	CHASE SECURITIES		774,375	750,000	2,911
35671D-BC-8	FREEPORT-MCMORAN C & G SR UNSECURED 5.450% 03/15/43		11/07/2017	BARCLAY INVESTMENTS		963,750	1,000,000	8,175
37045X-AW-6	GENERAL MOTORS FINL CO SR UNSECURED 3.450% 04/10/22		01/11/2017	BANC AMERICA		996,030	1,000,000	9,296
421924-BK-6	HEALTHSOUTH CORP SR UNSECURED 5.750% 11/01/24		03/06/2017	GOLDMAN SACHS & CO		511,875	500,000	10,222
526057-BN-3	LENNAR CORP SR UNSECURED 4.750% 11/15/22		03/20/2017	BARCLAY INVESTMENTS		508,750	500,000	8,444
526057-BY-9	LENNAR CORP SR UNSECURED 4.125% 01/15/22		01/05/2017	CHASE SECURITIES		250,000	250,000	0
526057-BZ-6	LENNAR CORP SR UNSECURED 4.500% 04/30/24		04/19/2017	DEUTSCHE BANK		250,000	250,000	0
527298-BC-6	LEVEL 3 FINANCING INC SR UNSECURED 5.625% 02/01/23		03/31/2017	GOLDMAN SACHS & CO		518,125	500,000	8,594
527298-BK-8	LEVEL 3 FINANCING INC SR UNSECURED 5.375% 01/15/24		04/03/2017	BARCLAY INVESTMENTS		256,250	250,000	3,023
64110L-AP-1	NETFLIX INC SR UNSECURED 4.875% 04/15/28		10/23/2017	MORGAN STANLEY		1,000,000	1,000,000	0
69370C-AA-8	PTC INC SR UNSECURED 6.000% 05/15/24		03/30/2017	CITIGROUP		534,375	500,000	11,583
737446-AM-6	POST HOLDINGS INC SR UNSECURED 5.750% 03/01/27		08/07/2017	MORGAN STANLEY		1,055,000	1,000,000	28,111
75281A-AW-9	RANGE RESOURCES CORP SR UNSECURED 5.750% 06/01/21		10/05/2017	Tax Free Exchange		101,621	100,000	1,981
75281A-AY-5	RANGE RESOURCES CORP SR UNSECURED 5.000% 08/15/22		10/05/2017	Tax Free Exchange		197,557	200,000	1,389
780153-AX-0	ROYAL CARIBBEAN CRUISE SR UNSECURED 2.650% 11/28/20		11/20/2017	BANC AMERICA		1,999,540	2,000,000	0
87265H-AF-6	TRI POINTE GROUP INC SR UNSECURED 5.250% 06/01/27		06/05/2017	PRESSPRICH		502,500	500,000	0
911365-BG-8	UNITED RENTALS INC SR UNSECURED 4.875% 01/15/28		08/02/2017	BANC AMERICA		1,001,250	1,000,000	0
92343V-DQ-4	VERIZON COMMUNICATIONS SR UNSECURED 2.946% 03/15/22		07/06/2017	Tax Free Exchange		2,485,307	2,487,000	31,138
496902-AN-7	KINROSS GOLD CORP UNSECURED 5.950% 03/15/24	A	02/21/2017	WARBURG		531,250	500,000	13,140
878742-AY-1	TECK COMINCO LTD SR UNSECURED 3.750% 02/01/23	A	03/13/2017	FIRST BOSTON CORP		476,250	500,000	2,344
25156P-AW-3	DEUTSCHE TELEKOM INT FIN SR UNSECURED 2.225% 01/17/20	D	01/09/2017	MORGAN STANLEY		1,499,100	1,500,000	0
63254A-AT-5	NATL AUSTRALIA BANK NY SR UNSECURED 2.250% 01/10/20	D	01/04/2017	MORGAN STANLEY		1,999,820	2,000,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						28,276,628	28,037,000	192,161
8399997. Total - Bonds - Part 3						54,513,316	51,717,000	307,013
8399998. Total - Bonds - Part 5						11,026,078	10,832,250	79,882
8399999. Total - Bonds						65,539,394	62,549,250	386,895
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						65,539,394	XXX	386,895

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36202D-QZ-7	GOVT NATL MTGE ASSN II POOL NO 003172 6.000% 12/20/31		12/01/2017	Paydown		3,288	3,288	3,271	3,273	0	16	0	16	0	3,288	0	0	0	100	12/20/2031
36215A-6A-9	GOVT NATL MTGE ASSN I POOL NO 153965 10.000% 02/15/19		12/01/2017	Paydown		408	408	432	410	0	(3)	0	(3)	0	408	0	0	0	22	02/15/2019
36223B-6T-2	GOVT NATL MTGE ASSN I POOL NO 303382 9.500% 03/15/21		06/01/2017	Paydown		2,529	2,529	2,643	2,553	0	(24)	0	(24)	0	2,529	0	0	0	115	03/15/2021
36290S-UD-1	GOVT NATL MTGE ASSN POOL NO 616280 4.500% 03/15/19		12/01/2017	Paydown		15,646	15,646	15,773	15,653	0	(8)	0	(8)	0	15,646	0	0	0	401	03/15/2019
912828-B7-4	US TREASURY NOTE/BOND 0.625% 02/15/17		02/15/2017	Maturity		470,000	470,000	469,633	469,984	0	16	0	16	0	470,000	0	0	0	734	02/15/2017
0599999. Subtotal - Bonds - U.S. Governments						491,871	491,871	491,752	491,873	0	(3)	0	(3)	0	491,871	0	0	0	1,372	XXX
900123-BH-2	TURKEY REPUBLIC OF SR UNSECURED 5.625% 03/30/21	D	04/24/2017	BNP PARIBAS		1,056,000	1,000,000	1,080,500	1,025,381	44,106	(4,860)	0	39,246	0	1,064,627	0	(8,627)	(8,627)	32,344	03/30/2021
LW6892-89-4	ARGENTINA REPUBLIC OF SR UNSECURED 7.125% 07/06/36	D	04/12/2017	Tax Free Exchange		1,010,988	1,000,000	1,011,250	952,352	58,849	(213)	0	58,636	0	1,010,988	0	0	0	54,625	07/06/2036
1099999. Subtotal - Bonds - All Other Governments						2,066,988	2,000,000	2,091,750	1,977,733	102,955	(5,073)	0	97,882	0	2,075,615	0	(8,627)	(8,627)	86,969	XXX
34153P-N9-5	FLORIDA ST BRD ED 5.000% 06/01/21		10/12/2017	MERRILL LYNCH-MUNI		1,133,620	1,000,000	1,241,780	1,124,165	0	(21,453)	0	(21,453)	0	1,102,713	0	30,907	30,907	43,750	06/01/2021
57582R-FR-2	MASSACHUSETTS STATE OF SER E 4.000% 09/01/37		03/08/2017	RAMIREZ		51,706	50,000	52,806	52,544	0	(50)	0	(50)	0	52,494	0	(788)	(788)	1,067	09/01/2037
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,185,326	1,050,000	1,294,586	1,176,709	0	(21,503)	0	(21,503)	0	1,155,207	0	30,119	30,119	44,817	XXX
421722-R4-3	HAZELWOOD MO SCH DIST PREREFUNDED REF 5.000% 03/01/18		03/01/2017	Call 100.0000		340,000	340,000	347,080	340,525	0	(525)	0	(525)	0	340,000	0	0	0	8,500	03/01/2018
421722-R5-0	HAZELWOOD MO SCH DIST PREREFUNDED REF 5.000% 03/01/19		03/01/2017	Call 100.0000		290,000	290,000	295,794	290,429	0	(429)	0	(429)	0	290,000	0	0	0	7,250	03/01/2019
421722-R8-4	HAZELWOOD MO SCH DIST UNREFUNDED REF 5.000% 03/01/18		03/27/2017	Call 100.0000		660,000	660,000	673,744	661,020	0	(1,020)	0	(1,020)	0	660,000	0	0	0	18,883	03/01/2018
421722-R9-2	HAZELWOOD MO SCH DIST UNREFUNDED REF 5.000% 03/01/19		03/27/2017	Call 100.0000		710,000	710,000	724,184	711,049	0	(1,049)	0	(1,049)	0	710,000	0	0	0	20,314	03/01/2019
472538-HY-6	JEFFERSON CITY MO SCH DIST PREREFUNDED MO DIRECT DEPOSIT 5.000% 03/01/18		03/01/2017	Call 100.0000		795,000	795,000	818,763	800,870	0	(5,870)	0	(5,870)	0	795,000	0	0	0	19,875	03/01/2018
787642-R3-3	ST CHARLES CNTY MO GENERAL OBLIGA 5.250% 03/01/17		03/01/2017	Maturity		1,000,000	1,000,000	1,108,320	1,001,987	0	(1,987)	0	(1,987)	0	1,000,000	0	0	0	26,250	03/01/2017
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,795,000	3,795,000	3,967,885	3,805,880	0	(10,880)	0	(10,880)	0	3,795,000	0	0	0	101,072	XXX
010608-C9-6	ALABAMA PUB SCH & COLLEGE REVENUE BONDS 5.000% 12/01/18		08/11/2017	MORGAN STANLEY		1,519,500	1,500,000	1,634,985	1,514,660	0	(10,079)	0	(10,079)	0	1,504,580	0	14,920	14,920	53,125	12/01/2018
161037-E2-8	CHARLOTTE NORTH CAROLINA CTFS CERTIFICATE PARTICIPATION 3.000% 06/01/22		02/06/2017	RAMIREZ		462,006	460,000	463,588	460,460	0	(128)	0	(128)	0	460,332	0	1,673	1,673	2,607	06/01/2022
29270C-WW-1	ENERGY NORTHWEST WASH ELEC REV 5.000% 07/01/22		10/24/2017	ZIEGLER CAPITAL MARKETS		564,530	500,000	555,850	527,114	0	(4,638)	0	(4,638)	0	522,476	0	42,054	42,054	32,986	07/01/2022
31281L-AR-9	FED HOME LOAN MTGE CORP POOL NO FGN70016 11.000% 07/01/20		12/01/2017	Paydown		1,299	1,299	1,403	1,320	0	(21)	0	(21)	0	1,299	0	0	0	79	07/01/2020
31283G-UE-5	FED HOME LOAN MTGE CORP GOLD POOL NO FGG00581 9.000% 03/01/25		12/01/2017	Paydown		113	113	118	118	0	(4)	0	(4)	0	113	0	0	0	5	03/01/2025
3128LX-R4-4	FED HOME LOAN MTGE CORP GOLD POOL NO G02307 5.000% 08/01/36		12/01/2017	Paydown		11,073	11,073	10,587	10,611	0	461	0	461	0	11,073	0	0	0	287	08/01/2036
3128M4-XA-6	FED HOME LOAN MTGE CORP GOLD POOL NO G03073 5.500% 07/01/37		11/10/2017	Baird (Robert W)		64,184	58,482	57,330	57,391	0	(6)	0	(6)	0	57,385	0	6,798	6,798	3,082	07/01/2037
3128M4-XA-6	FED HOME LOAN MTGE CORP GOLD POOL NO G03073 5.500% 07/01/37		11/01/2017	Paydown		14,306	14,306	14,024	14,039	0	267	0	267	0	14,306	0	0	0	384	07/01/2037
3128M7-PX-8	FED HOME LOAN MTGE CORP GOLD POOL NO G05538 5.000% 05/01/39		11/20/2017	JPM-CHASE		133,999	122,934	125,624	125,479	0	5	0	5	0	125,484	0	8,514	8,514	5,993	05/01/2039
3128M7-PX-8	FED HOME LOAN MTGE CORP GOLD POOL NO G05538 5.000% 05/01/39		11/01/2017	Paydown		26,149	26,149	26,721	26,690	0	(541)	0	(541)	0	26,149	0	0	0	400	05/01/2039
3128MJ-QL-7	FED HOME LOAN MTGE CORP GOLD POOL NO G08458 4.000% 08/01/41		12/01/2017	Paydown		16,730	16,730	17,412	17,387	0	(657)	0	(657)	0	16,730	0	0	0	337	08/01/2041
3128MJ-RV-4	FED HOME LOAN MTGE CORP GOLD POOL NO G08499 3.000% 07/01/42		11/15/2017	WACHOVIA		382,981	380,720	394,194	393,291	0	(158)	0	(158)	0	393,133	0	(10,152)	(10,152)	10,977	07/01/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128MJ-RV-4	FED HOME LOAN MTGE CORP GOLD POOL NO G08499 3.000% 07/01/42		11/01/2017	Paydown		35,347	35,347	36,597	36,514	0	(1,167)	0	(1,167)	0	35,347	0	0	0	511	07/01/2042
3128PS-QT-7	Freddie Mac POOL NO J13166 4.000% 10/01/25		12/01/2017	Paydown		9,760	9,760	9,951	9,912	0	(151)	0	(151)	0	9,760	0	0	0	181	10/01/2025
312903-NJ-2	FREDDIE MAC SER 121 CLASS D 4.500% 03/15/21		12/15/2017	Paydown		41	41	37	41	0	1	0	1	0	41	0	0	0	1	03/15/2021
31292H-VU-5	FED HOME LOAN MTGE CORP GOLD POOL NO C01527 5.500% 04/01/33		11/10/2017	Baird (Robert W)		23,401	21,322	21,700	21,649	0	(2)	0	(2)	0	21,647	0	1,754	1,754	1,124	04/01/2033
31292H-VU-5	FED HOME LOAN MTGE CORP GOLD POOL NO C01527 5.500% 04/01/33		11/01/2017	Paydown		4,851	4,851	4,937	4,925	0	(74)	0	(74)	0	4,851	0	0	0	129	04/01/2033
312941-NJ-2	FED HOME LOAN MTGE CORP GOLD POOL NO A93093 4.500% 07/01/40		12/01/2017	Paydown		37,994	37,994	39,685	39,607	0	(1,613)	0	(1,613)	0	37,994	0	0	0	918	07/01/2040
31294H-BJ-0	FED HOME LOAN MTGE CORP GOLD POOL NO C39941 9.000% 08/01/27		11/01/2017	Paydown		640	640	666	657	0	(17)	0	(17)	0	640	0	0	0	27	08/01/2027
31295V-GQ-7	FED HOME LOAN MTGE CORP GOLD POOL NO A00207 10.000% 01/01/20		12/01/2017	Paydown		209	209	220	211	0	(2)	0	(2)	0	209	0	0	0	11	01/01/2020
31295W-PS-1	FED HOME LOAN MTGE CORP GOLD POOL NO A01333 10.000% 03/01/21		12/01/2017	Paydown		315	315	333	323	0	(8)	0	(8)	0	315	0	0	0	16	03/01/2021
3132GK-MU-7	FED HOME LOAN MTGE CORP GOLD POOL NO Q04271 4.000% 11/01/41		11/20/2017	NATIONSBANK NC		305,550	290,136	300,110	299,003	0	(203)	0	(203)	0	298,800	0	6,750	6,750	11,283	11/01/2041
3132GK-MU-7	FED HOME LOAN MTGE CORP GOLD POOL NO Q04271 4.000% 11/01/41		11/01/2017	Paydown		70,198	70,198	72,611	72,343	0	(2,145)	0	(2,145)	0	70,198	0	0	0	922	11/01/2041
31348F-7H-9	FED HOME LOAN MTGE CORP POOL NO 405396 3.365% 06/01/19		11/01/2017	Paydown		64	64	66	64	0	0	0	0	0	64	0	0	0	1	06/01/2019
31362T-J6-1	FED NATL MTGE ASSN POOL NO 070485 3.834% 04/01/27		07/01/2017	Paydown		34	34	35	34	0	0	0	0	0	34	0	0	0	0	04/01/2027
31363M-H3-4	FED NATL MTGE ASSN POOL NO 92950 2.725% 10/01/19		11/01/2017	Paydown		257	257	264	257	0	0	0	0	0	257	0	0	0	2	10/01/2019
31371L-WR-6	FED NATL MTGE ASSN POOL NO 255456 5.500% 10/01/24		12/01/2017	Paydown		12,366	12,366	12,672	12,548	0	(182)	0	(182)	0	12,366	0	0	0	344	10/01/2024
31373T-5E-6	FED NATL MTGE ASSN POOL NO 303345 11.000% 11/01/20		08/01/2017	Paydown		13	13	14	14	0	(1)	0	(1)	0	13	0	0	0	1	11/01/2020
31374F-VB-2	FED NATL MTGE ASSN POOL NO 313010 11.000% 03/01/18		08/01/2017	Paydown		504	504	552	513	0	(9)	0	(9)	0	504	0	0	0	21	03/01/2018
31379R-EN-4	FED NATL MTGE ASSN POOL NO 426841 10.000% 04/01/21		12/01/2017	Paydown		619	619	664	647	0	(27)	0	(27)	0	619	0	0	0	29	04/01/2021
31385C-3A-9	FED NATL MTGE ASSN POOL NO 540893 6.500% 01/01/31		12/01/2017	Paydown		34	34	34	34	0	0	0	0	0	34	0	0	0	2	01/01/2031
31387C-L4-1	FED NATL MTGE ASSN POOL NO 580047 6.000% 06/01/31		11/14/2017	Baird (Robert W)		3,223	2,864	2,832	2,835	0	0	0	0	0	2,835	0	388	388	165	06/01/2031
31387C-L4-1	FED NATL MTGE ASSN POOL NO 580047 6.000% 06/01/31		11/01/2017	Paydown		140	140	139	139	0	1	0	1	0	140	0	0	0	4	06/01/2031
31387F-ES-9	FED NATL MTGE ASSN POOL NO 582545 6.500% 05/01/31		11/13/2017	Baird (Robert W)		1,631	1,478	1,470	1,470	0	0	0	0	0	1,470	0	161	161	92	05/01/2031
31387F-ES-9	FED NATL MTGE ASSN POOL NO 582545 6.500% 05/01/31		11/01/2017	Paydown		259	259	258	258	0	1	0	1	0	259	0	0	0	9	05/01/2031
31387W-3N-5	FED NATL MTGE ASSN POOL NO 596709 6.000% 04/01/32		11/14/2017	Baird (Robert W)		18,932	16,823	16,805	16,800	0	0	0	0	0	16,800	0	2,132	2,132	967	04/01/2032
31387W-3N-5	FED NATL MTGE ASSN POOL NO 596709 6.000% 04/01/32		11/01/2017	Paydown		7,602	7,602	7,594	7,591	0	11	0	11	0	7,602	0	0	0	128	04/01/2032
31389H-XA-1	FED NATL MTGE ASSN POOL NO 626273 6.000% 03/01/32		11/14/2017	Baird (Robert W)		17,354	15,421	15,464	15,450	0	(1)	0	(1)	0	15,449	0	1,905	1,905	887	03/01/2032
31389H-XA-1	FED NATL MTGE ASSN POOL NO 626273 6.000% 03/01/32		11/01/2017	Paydown		2,239	2,239	2,245	2,243	0	(4)	0	(4)	0	2,239	0	0	0	53	03/01/2032
31391E-AP-6	Fannie Mae POOL NO 664314 5.000% 09/01/17		08/01/2017	Paydown		2,766	2,766	2,812	2,763	0	3	0	3	0	2,766	0	0	0	51	09/01/2017
31391F-2B-3	Fannie Mae POOL NO 665970 5.000% 11/01/17		11/01/2017	Paydown		2,711	2,711	2,752	2,712	0	(2)	0	(2)	0	2,711	0	0	0	60	11/01/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31402Q-W8-0	FED NATL MTGE ASSN POOL NO 735171 3.243% 01/01/35		12/01/2017	Paydown		45,811	45,811	45,222	45,341	0	470	0	470	0	45,811	0	0	0	799	01/01/2035
31403N-S5-7	FED NATL MTGE ASSN POOL NO 753940 5.000% 12/01/18		11/15/2017	Baird (Robert W)		8,254	8,202	8,330	8,217	0	(15)	0	(15)	0	8,201	0	52	52	394	12/01/2018
31403N-S5-7	FED NATL MTGE ASSN POOL NO 753940 5.000% 12/01/18		11/01/2017	Paydown		12,537	12,537	12,732	12,559	0	(22)	0	(22)	0	12,537	0	0	0	323	12/01/2018
31405C-6N-4	Fannie Mae POOL NO 785777 5.500% 07/01/19		11/14/2017	CANTOR FITZGERALD		4,971	4,944	5,118	4,970	0	(13)	0	(13)	0	4,957	0	14	14	261	07/01/2019
31405C-6N-4	Fannie Mae POOL NO 785777 5.500% 07/01/19		11/01/2017	Paydown		5,921	5,921	6,128	5,952	0	(31)	0	(31)	0	5,921	0	0	0	154	07/01/2019
31406P-QM-4	FED NATL MTGE ASSN POOL NO 815960 5.500% 02/01/35		11/14/2017	CANTOR FITZGERALD		60,427	54,669	55,233	55,181	0	4	0	4	0	55,185	0	5,242	5,242	2,882	02/01/2035
31406P-QM-4	FED NATL MTGE ASSN POOL NO 815960 5.500% 02/01/35		11/01/2017	Paydown		5,700	5,700	5,759	5,753	0	(53)	0	(53)	0	5,700	0	0	0	136	02/01/2035
31407H-KS-4	FED NATL MTGE ASSN POOL NO 831105 5.500% 11/01/35		11/14/2017	CANTOR FITZGERALD		65,512	59,270	57,872	57,961	0	(3)	0	(3)	0	57,959	0	7,553	7,553	3,124	11/01/2035
31407H-KS-4	FED NATL MTGE ASSN POOL NO 831105 5.500% 11/01/35		11/01/2017	Paydown		15,449	15,449	15,084	15,107	0	341	0	341	0	15,449	0	0	0	372	11/01/2035
31407L-ZR-1	FED NATL MTGE ASSN POOL NO 834252 6.000% 08/01/35		11/14/2017	Baird (Robert W)		28,222	25,079	25,659	25,617	0	8	0	8	0	25,624	0	2,597	2,597	1,442	08/01/2035
31407L-ZR-1	FED NATL MTGE ASSN POOL NO 834252 6.000% 08/01/35		11/01/2017	Paydown		9,978	9,978	10,208	10,191	0	(214)	0	(214)	0	9,978	0	0	0	160	08/01/2035
31408D-W6-7	FED NATL MTGE ASSN POOL NO 848569 6.500% 12/01/35		11/13/2017	Baird (Robert W)		30,810	27,914	28,577	28,517	0	1	0	1	0	28,518	0	2,292	2,292	1,739	12/01/2035
31408D-W6-7	FED NATL MTGE ASSN POOL NO 848569 6.500% 12/01/35		11/01/2017	Paydown		872	872	893	891	0	(19)	0	(19)	0	872	0	0	0	29	12/01/2035
31410F-D7-7	FED NATL MTGE ASSN POOL NO 887626 3.749% 07/01/36		12/01/2017	Paydown		13,413	13,413	13,507	13,490	0	(77)	0	(77)	0	13,413	0	0	0	237	07/01/2036
31410Q-QW-4	FED NATL MTGE ASSN POOL NO 894269 3.334% 10/01/36		12/01/2017	Paydown		61,443	61,443	61,213	61,237	0	206	0	206	0	61,443	0	0	0	676	10/01/2036
31411E-Y9-2	FED NATL MTGE ASSN POOL NO 906236 3.411% 01/01/37		12/01/2017	Paydown		61,772	61,772	61,849	61,826	0	(54)	0	(54)	0	61,772	0	0	0	907	01/01/2037
31411J-J4-9	FED NATL MTGE ASSN POOL NO 909383 5.500% 02/01/37		11/14/2017	CANTOR FITZGERALD		58,269	52,718	52,083	52,108	0	(4)	0	(4)	0	52,104	0	6,166	6,166	2,779	02/01/2037
31411J-J4-9	FED NATL MTGE ASSN POOL NO 909383 5.500% 02/01/37		11/01/2017	Paydown		21,774	21,774	21,512	21,522	0	252	0	252	0	21,774	0	0	0	657	02/01/2037
31411U-XT-3	FED NATL MTGE ASSN POOL NO 915190 3.664% 04/01/37		12/01/2017	Paydown		16,644	16,644	16,726	16,710	0	(66)	0	(66)	0	16,644	0	0	0	234	04/01/2037
546475-MZ-4	LOUISIANA STATE GAS & FUELS TA 5.000% 05/01/26		09/19/2017	Tax Free Exchange		547,984	500,000	596,260	554,900	0	(6,916)	0	(6,916)	0	547,984	0	0	0	22,083	05/01/2026
592030-ZG-8	MET GOVT NASHVILLE & DAVIDSON 5.000% 05/15/24		06/21/2017	Tax Free Exchange		1,338,472	1,250,000	1,448,500	1,348,488	0	(10,016)	0	(10,016)	0	1,338,472	0	0	0	37,500	05/15/2024
606092-CJ-1	MISSOURI ST JT MUNI ELEC REVENUE BONDS 5.000% 01/01/25		01/01/2017	Call 100.0000		1,000,000	1,000,000	1,058,750	1,000,000	0	0	0	0	0	1,000,000	0	0	0	25,000	01/01/2025
60635A-DQ-4	MISSOURI ST COPS CERTIFICATE PA 2.000% 10/01/17		10/01/2017	Maturity		1,500,000	1,500,000	1,525,215	1,515,051	0	(15,051)	0	(15,051)	0	1,500,000	0	0	0	30,000	10/01/2017
60636P-MD-9	MISSOURI ST ENVIRONMENTAL IMPT REVENUE BONDS 5.000% 07/01/17		07/01/2017	Maturity		1,000,000	1,000,000	1,062,920	1,003,819	0	(3,819)	0	(3,819)	0	1,000,000	0	0	0	50,000	07/01/2017
60636W-RG-2	MISSOURI ST HWYS & TRANS COMMN REF FIRST LIEN SER A 5.000% 05/01/22		08/17/2017	Citigroup		1,846,053	1,570,000	1,901,301	1,801,929	0	(26,589)	0	(26,589)	0	1,775,340	0	70,713	70,713	63,454	05/01/2022
64990A-EZ-4	NEW YORK ST DORM AUTH SALES REV 5.000% 03/15/29		04/11/2017	BARCLAY INVESTMENTS		2,716,965	2,250,000	2,870,708	2,856,317	0	(16,765)	0	(16,765)	0	2,839,553	0	(122,588)	(122,588)	61,875	03/15/2029
65819G-KY-3	NORTH CAROLINA CAP FACS FIN REF-DUKE UNIVERSITY-SER B 5.000% 10/01/26		05/16/2017	JEFFRIES		5,105,465	4,090,000	5,234,627	5,217,572	0	(40,596)	0	(40,596)	0	5,176,976	0	(71,511)	(71,511)	111,339	10/01/2026
919061-EY-3	VALDEZ ALASKA MARINE TERM REV REF-BP PIPELINES PJ-SER B 5.000% 01/01/21		10/23/2017	Citigroup		437,937	395,000	453,823	423,798	0	(5,617)	0	(5,617)	0	418,181	0	19,756	19,756	26,004	01/01/2021
3199999. Subtotal - Bonds - U.S. Special Revenues						19,776,579	17,687,923	20,511,164	19,925,141	0	(145,748)	0	(145,748)	0	19,779,392	0	(2,817)	(2,817)	572,761	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00206R-BM-3	AT&T CORP SR UNSECURED 1.400% 12/01/17		12/01/2017	Maturity		1,000,000	1,000,000	979,540	995,509	0	4,491	0	4,491	0	1,000,000	0	0	0	14,000	12/01/2017
00206R-CV-2	AT&T CORP SR UNSECURED 2.400% 03/15/17		03/15/2017	Maturity		500,000	500,000	502,875	500,594	0	(594)	0	(594)	0	500,000	0	0	0	6,000	03/15/2017
03674P-AL-7	ANTERO RESOURCES FINANCE CORP SR UNSECURED 5.375% 11/01/21		01/31/2017	MORGAN STANLEY		256,563	250,000	252,813	251,781	0	(55)	0	(55)	0	251,726	0	4,836	4,836	3,434	11/01/2021
044209-AF-1	ASHLAND INC SR UNSECURED 4.750% 08/15/22		05/15/2017	BANC AMERICA		275,931	265,000	257,538	258,709	0	364	0	364	0	259,073	0	16,858	16,858	9,546	08/15/2022
12527G-AA-1	CF INDUSTRIES INC SR UNSECURED 6.875% 05/01/18		12/01/2017	Call 100.0000		1,000,000	1,000,000	1,058,770	1,051,390	0	(51,390)	0	(51,390)	0	1,000,000	0	0	0	95,189	05/01/2018
12592B-AG-9	CNH INDUSTRIAL CAPITAL L SR UNSECURED 3.875% 10/15/21		01/31/2017	FIRST BOSTON CORP		497,500	500,000	497,205	491,875	5,406	44	0	5,450	0	497,325	0	175	175	5,463	10/15/2021
156700-AR-7	CENTURYTEL INC SR UNSECURED 6.450% 06/15/21		11/09/2017	CITIGROUP		167,875	170,000	172,550	171,628	0	(290)	0	(290)	0	171,338	0	(3,463)	(3,463)	9,990	06/15/2021
156700-AS-5	CENTURYTEL INC SR UNSECURED 5.800% 03/15/22		11/08/2017	WARBURG		163,625	170,000	164,475	164,888	0	730	0	730	0	165,618	0	(1,993)	(1,993)	11,366	03/15/2022
20451P-KM-7	COMPASS BANK SR UNSECURED 1.850% 09/29/17		08/29/2017	Call 100.0000		2,000,000	2,000,000	1,999,020	1,999,730	0	218	0	218	0	1,999,948	0	52	52	33,917	09/29/2017
20605P-AE-1	CONCHO RESOURCES INC SR UNSECURED 5.500% 04/01/23		10/13/2017	Call 100.0000		1,100,000	1,100,000	1,055,250	1,060,657	0	4,162	0	4,162	0	1,064,818	0	35,182	35,182	92,767	04/01/2023
228189-AB-2	CROWN AMER/CAP CORP IV SR UNSECURED 4.500% 01/15/23		01/04/2017	BARCLAY INVESTMENTS		410,500	400,000	393,000	394,577	0	21	0	21	0	394,599	0	15,901	15,901	8,700	01/15/2023
24736V-AA-0	DELTA AIR LINES PASS THRU CERTS ETC 6.200% 07/02/18		07/02/2017	Redemption 100.0000		88,512	88,512	97,363	91,808	0	(3,296)	0	(3,296)	0	88,512	0	0	0	4,105	07/02/2018
25470X-AH-8	DISH DBS CORP SR UNSECURED 4.625% 07/15/17		01/06/2017	PRESSPRICH		101,350	100,000	101,625	100,239	0	(11)	0	(11)	0	100,228	0	1,122	1,122	2,261	07/15/2017
26817R-AM-0	DYNEGY INC SR UNSECURED 6.750% 11/01/19		06/28/2017	DEUTSCHE BANK		774,375	750,000	773,125	763,125	7,843	(4,340)	0	3,503	0	766,628	0	7,747	7,747	34,031	11/01/2019
26817R-AM-0	DYNEGY INC SR UNSECURED 6.750% 11/01/19		09/06/2017	Call 100.0000		49,000	49,000	49,149	49,096	0	(28)	0	(28)	0	49,068	0	(68)	(68)	4,456	11/01/2019
269246-BL-7	E*TRADE FINANCIAL CORP SR UNSECURED 5.375% 11/15/22		08/25/2017	Call 100.0000		240,000	240,000	240,000	240,000	0	0	0	0	0	240,000	0	0	0	21,588	11/15/2022
29444U-AL-0	EQUINIX INC SR UNSECURED 4.875% 04/01/20		09/28/2017	Call 100.0000		200,000	200,000	203,000	201,588	0	(498)	0	(498)	0	201,090	0	(1,090)	(1,090)	14,545	04/01/2020
345838-AC-0	FOREST LABORATORIES INC SR UNSECURED 4.375% 02/01/19		12/13/2017	Call 100.0000		255,000	255,000	255,000	255,000	0	0	0	0	0	255,000	0	0	0	21,339	02/01/2019
35671D-AW-5	FREEPORT-MCMORAN C & G SR UNSECURED 2.150% 03/01/17		03/01/2017	Maturity		400,000	400,000	389,000	389,362	0	10,638	0	10,638	0	400,000	0	0	0	4,300	03/01/2017
35906A-AT-5	FRONTIER COMMUNICATIONS SR UNSECURED 8.875% 09/15/20		03/28/2017	DEUTSCHE BANK		513,750	500,000	500,000	500,000	0	0	0	0	0	500,000	0	13,750	13,750	24,160	09/15/2020
36159J-DH-1	G E CAP CREDIT CARD MASTER TR SER 2012-6 CLASS A 1.360% 08/17/20		03/27/2017	WACHOVIA		500,078	500,000	499,806	499,975	0	10	0	10	0	499,985	0	93	93	1,983	08/17/2020
38145G-AG-5	GOLDMAN SACHS GROUP INC SR UNSECURED 2.350% 11/15/21		10/13/2017	FIRST BOSTON CORP		497,085	500,000	499,485	499,500	0	90	0	90	0	499,591	0	(2,506)	(2,506)	12,403	11/15/2021
404121-AG-0	HCA INC SR UNSECURED 5.875% 05/01/23		09/26/2017	CHASE SECURITIES		543,750	500,000	532,500	531,250	1,061	(3,304)	0	(2,243)	0	529,007	0	14,743	14,743	26,682	05/01/2023
458140-AL-4	INTEL CORP SR UNSECURED 1.350% 12/15/17		12/15/2017	Maturity		1,000,000	1,000,000	1,000,533	1,000,102	0	(102)	0	(102)	0	1,000,000	0	0	0	13,500	12/15/2017
460146-CP-6	INTL PAPER CO SR UNSECURED 3.000% 02/15/27		02/03/2017	JEFFRIES		470,075	500,000	498,120	498,170	0	25	0	25	0	498,194	0	(28,119)	(28,119)	7,375	02/15/2027
46644Y-AU-4	JPMBB COMMERCIAL MTGE SEC SER 2015-C31 CLASS A3 3.801% 08/15/48		03/07/2017	CHASE SECURITIES		5,154,822	4,970,000	5,369,153	5,341,189	0	(7,535)	0	(7,535)	0	5,333,654	0	(178,832)	(178,832)	51,956	08/15/2048
55448Q-AR-7	MACK-CALI REALTY CORP SR UNSECURED 2.500% 12/15/17		11/15/2017	Call 100.0000		200,000	200,000	198,818	199,764	0	210	0	210	0	199,975	0	25	25	4,583	12/15/2017
61764R-BF-4	MORGAN STANLEY BAML TR SER 2015-C20 CLASS A4 3.249% 02/15/48		10/24/2017	FIRST BOSTON CORP		5,081,055	5,000,000	5,335,547	5,318,125	0	(30,685)	0	(30,685)	0	5,287,441	0	(206,386)	(206,386)	146,656	02/15/2048
626717-AD-4	MURPHY OIL CORP SR UNSECURED 4.000% 06/01/22		04/04/2017	BARCLAY INVESTMENTS		480,000	500,000	451,250	453,957	0	1,926	0	1,926	0	455,883	0	24,117	24,117	7,000	06/01/2022
64110D-AC-8	NETAPP INC SR UNSECURED 2.000% 12/15/17		09/13/2017	MORGAN STANLEY		1,000,730	1,000,000	970,880	993,173	0	4,985	0	4,985	0	998,158	0	2,572	2,572	15,000	12/15/2017
64110L-AE-6	NETFLIX INC SR UNSECURED 5.375% 02/01/21		10/26/2017	CITIGROUP		85,400	80,000	82,956	81,839	0	(350)	0	(350)	0	81,489	0	3,911	3,911	5,363	02/01/2021
651290-AR-9	NEWFIELD EXPLORATION CO SR UNSECURED 5.375% 01/01/26		03/29/2017	BARCLAY INVESTMENTS		624,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	24,000	24,000	24,367	01/01/2026
682680-AQ-6	ONEOK INC SR UNSECURED 4.250% 02/01/22		07/18/2017	MORGAN STANLEY		523,600	500,000	487,500	488,090	0	1,176	0	1,176	0	489,266	0	34,334	34,334	20,660	02/01/2022
718546-AJ-3	PHILLIPS 66 SR UNSECURED 2.950% 05/01/17		05/01/2017	Maturity		1,000,000	1,000,000	1,021,063	1,001,683	0	(1,683)	0	(1,683)	0	1,000,000	0	0	0	14,750	05/01/2017
74432Q-BM-6	PRUDENTIAL FIN SR UNSECURED 5.375% 06/21/20		11/20/2017	MarketAxess		269,175	250,000	274,300	261,046	0	(2,700)	0	(2,700)	0	258,346	0	10,829	10,829	12,355	06/21/2020

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	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
75281A-AV-1	RANGE RESOURCES CORP SR UNSECURED 5.750% 06/01/21		10/05/2017	Tax Free Exchange		101,621	100,000	102,083	101,948	0	(327)	0	(327)	0	101,621	0	0	0	4,856	06/01/2021
75281A-AX-7	RANGE RESOURCES CORP SR UNSECURED 5.000% 08/15/22		10/05/2017	Tax Free Exchange		197,557	200,000	197,129	197,248	0	309	0	309	0	197,557	0	0	0	10,528	08/15/2022
78355H-JS-9	RYDER SYSTEM INC SR UNSECURED 2.500% 03/01/17		03/01/2017	Maturity		200,000	200,000	199,682	199,982	0	18	0	18	0	200,000	0	0	0	2,500	03/01/2017
785592-AD-8	SABINE PASS LIQUEFACTION SECURED NOTE 5.625% 04/15/23		01/30/2017	GOLDMAN SACHS & CO		92,756	85,000	88,767	87,747	0	(34)	0	(34)	0	87,713	0	5,043	5,043	1,421	04/15/2023
845467-AE-9	SOUTHWESTERN ENERGY CO SR UNSECURED 7.500% 02/01/18		05/30/2017	Call 100.0000		250,000	250,000	200,625	219,827	0	10,722	0	10,722	0	230,549	0	19,451	19,451	25,500	02/01/2018
86765L-AC-1	SUNOCO LP/FINANCE CORP SR UNSECURED 5.500% 08/01/20		04/06/2017	DEUTSCHE BANK		518,125	500,000	502,230	502,063	0	(229)	0	(229)	0	501,834	0	16,291	16,291	19,097	08/01/2020
87264A-AK-1	T MOBILE USA INC SR UNSECURED 6.250% 04/01/21		04/01/2017	Call 100.0000		665,000	665,000	695,786	686,184	0	(2,191)	0	(2,191)	0	683,993	0	(18,993)	(18,993)	41,563	04/01/2021
87612B-AK-8	TARGA RESOURCES PARTNERS SR UNSECURED 6.375% 08/01/22		06/26/2017	Call 100.0000		250,000	250,000	250,625	250,454	0	(71)	0	(71)	0	250,383	0	(383)	(383)	22,358	08/01/2022
87612B-AP-7	TARGA RESOURCES PARTNERS SR UNSECURED 4.250% 11/15/23		03/24/2017	CITIGROUP		486,875	500,000	483,125	478,125	5,424	497	0	5,921	0	484,046	0	2,829	2,829	7,910	11/15/2023
881609-BB-6	TESORO CORP SR UNSECURED 4.750% 12/15/23		07/10/2017	MORGAN STANLEY		1,071,490	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	71,490	71,490	26,521	12/15/2023
88160Q-AD-5	TESORO LOGISTICS LP/ CORP SR UNSECURED 6.125% 10/15/21		12/01/2017	Call 100.0000		600,000	600,000	597,750	598,293	0	293	0	293	0	598,586	0	1,414	1,414	59,824	10/15/2021
89237W-AD-9	TOYOTA AUTO RECEIVABLES OWNER SER 16-C CLASS A3 1.140% 08/17/20		11/15/2017	WACHOVIA		2,979,727	3,000,000	2,999,920	2,999,934	0	31	0	31	0	2,999,965	0	(20,239)	(20,239)	31,540	08/17/2020
91019P-CS-9	UDR INC SR UNSECURED 4.250% 06/01/18		12/29/2017	Call 100.0000		1,000,000	1,000,000	1,107,750	1,028,140	0	(19,680)	0	(19,680)	0	1,008,461	0	(8,461)	(8,461)	55,996	06/01/2018
912909-AK-4	US STEEL CORP 1ST LIEN 8.375% 07/01/21		12/22/2017	Call 100.0000		102,000	102,000	104,295	104,009	0	(511)	0	(511)	0	103,498	0	(1,498)	(1,498)	23,416	07/01/2021
92343V-BP-8	VERIZON COMMUNICATIONS SR UNSECURED 3.650% 09/14/18		09/22/2017	Call 100.0000		2,000,000	2,000,000	1,999,920	1,999,889	0	79	0	79	0	1,999,968	0	32	32	113,842	09/14/2018
92343V-DF-8	VERIZON COMMUNICATIONS SR UNSECURED 1.375% 08/15/19		02/03/2017	Taxable Exchange		2,485,459	2,500,000	2,499,775	2,499,796	0	15	0	15	0	2,499,812	0	(14,352)	(14,352)	17,378	08/15/2019
92553P-AS-1	VIACOM INC SR UNSECURED 2.500% 09/01/18		03/30/2017	Call 100.0000		500,000	500,000	499,810	499,927	0	13	0	13	0	499,940	0	60	60	15,597	09/01/2018
94989K-AV-5	WELLS FARGO COMMERCIAL MTG TR SERIES 2015-C29 CLASS A4 3.637% 06/15/48		07/26/2017	WACHOVIA		5,214,258	5,000,000	5,489,844	5,466,137	0	(30,187)	0	(30,187)	0	5,435,950	0	(221,689)	(221,689)	121,233	06/15/2048
878742-BA-2	TECK COMINCO LTD SR UNSECURED 8.000% 06/01/21	A	06/07/2017	Call 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	71,137	06/01/2021
055451-AP-3	BHP BILLITON FIN CO GTD 1.625% 02/24/17	D	02/24/2017	Maturity		500,000	500,000	498,640	499,951	0	49	0	49	0	500,000	0	0	0	4,063	02/24/2017
12594K-AA-0	CNH INDUSTRIAL NV SR UNSECURED 4.500% 08/15/23	D	11/13/2017	DEUTSCHE BANK		528,125	500,000	500,000	493,750	6,250	0	0	6,250	0	500,000	0	28,125	28,125	27,938	08/15/2023
225460-AV-9	CREDIT SUISSE NEW YORK SR UNSECURED 1.700% 04/27/18	D	09/13/2017	FIRST BOSTON CORP		1,000,760	1,000,000	998,900	999,499	0	263	0	263	0	999,762	0	998	998	15,017	04/27/2018
23636T-AD-2	DANONE SR UNSECURED 2.589% 11/02/23	D	07/27/2017	CHASE SECURITIES		985,520	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(14,480)	(14,480)	19,346	11/02/2023
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						49,653,024	48,989,512	50,229,865	50,112,322	25,984	(118,712)	0	(92,728)	0	50,019,598	0	(366,572)	(366,572)	1,524,371	XXX
8399997. Total - Bonds - Part 4						76,968,788	74,014,306	78,587,002	77,489,658	128,939	(301,919)	0	(172,980)	0	77,316,683	0	(347,897)	(347,897)	2,331,362	XXX
8399998. Total - Bonds - Part 5						10,999,401	10,832,250	11,026,078		0	(10,895)	0	(10,895)	0	11,015,185	0	(15,784)	(15,784)	234,531	XXX
8399999. Total - Bonds						87,968,189	84,846,556	89,613,080	77,489,658	128,939	(312,814)	0	(183,875)	0	88,331,868	0	(363,681)	(363,681)	2,565,893	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						87,968,189	XXX	89,613,080	77,489,658	128,939	(312,814)	0	(183,875)	0	88,331,868	0	(363,681)	(363,681)	2,565,893	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
900123-CJ-7	TURKEY REPUBLIC OF SR UNSECURED 4.250% 04/14/26	D	04/24/2017	BNP PARIBAS	11/03/2017	Deutsche Bank - 2485 DTC	500,000	473,750	466,875	474,989	0	1,239	0	1,239	0	0	(8,114)	(8,114)	11,983	767
1099999. Subtotal - Bonds - All Other Governments							500,000	473,750	466,875	474,989	0	1,239	0	1,239	0	0	(8,114)	(8,114)	11,983	767
592030-K8-2	MET GOVT NASHVILLE & DAVIDSON PREREFUNDED REF SER B 5.000% 05/15/24		06/21/2017	Tax Free Exchange	08/23/2017	MORGAN STANLEY	795,000	851,268	910,037	848,869	0	(2,399)	0	(2,399)	0	0	61,167	61,167	10,931	3,975
3199999. Subtotal - Bonds - U.S. Special Revenues							795,000	851,268	910,037	848,869	0	(2,399)	0	(2,399)	0	0	61,167	61,167	10,931	3,975
00164V-AD-5	AMC NETWORKS INC SR UNSECURED 5.000% 04/01/24		04/26/2017	WACHOVIA	07/13/2017	Seaport Group	500,000	506,250	513,125	505,991	0	(259)	0	(259)	0	0	7,134	7,134	7,431	2,083
03674X-AG-1	ANTERO RESSOURCES CORP SR UNSECURED 5.000% 03/01/25		06/20/2017	MORGAN STANLEY	07/26/2017	Tax Free Exchange	1,000,000	962,500	962,886	962,886	0	386	0	386	0	0	0	0	20,139	15,556
12543D-AY-6	CHS COMMUNITY HEALTH SYS SECURED 6.250% 03/31/23		03/13/2017	BARCLAY INVESTMENTS	11/08/2017	CHASE SECURITIES	500,000	501,250	455,000	501,087	0	(163)	0	(163)	0	0	(46,087)	(46,087)	20,313	0
12592B-AH-7	CNH INDUSTRIAL CAPITAL L SR UNSECURED 4.375% 04/05/22		04/06/2017	BANC AMERICA	11/13/2017	DEUTSCHE BANK	500,000	503,750	525,000	503,321	0	(429)	0	(429)	0	0	21,679	21,679	13,064	61
69073T-AR-4	OWENS-BROCKWAY GLASS CON SR UNSECURED 5.875% 08/15/23		03/06/2017	DEUTSCHE BANK	08/10/2017	DEUTSCHE BANK	300,000	321,000	329,250	319,781	0	(1,219)	0	(1,219)	0	0	9,469	9,469	8,813	1,175
69370C-AA-8	PTC INC SR UNSECURED 6.000% 05/15/24		04/17/2017	BARCLAY INVESTMENTS	06/27/2017	SUNTRUST CAP MARKETS	500,000	535,000	544,375	533,783	0	(1,217)	0	(1,217)	0	0	10,592	10,592	18,750	12,917
811054-AG-0	EW SCRIPPS CO SR UNSECURED 5.125% 05/15/25		04/20/2017	WACHOVIA	04/21/2017	PRESSPRICH	250,000	250,000	254,375	250,000	0	0	0	0	0	0	4,375	4,375	0	0
85207U-AF-2	SPRINT CORP SR UNSECURED 7.875% 09/15/23		07/17/2017	CHASE SECURITIES	11/06/2017	DEUTSCHE BANK	500,000	578,750	541,250	575,427	0	(3,323)	0	(3,323)	0	0	(34,177)	(34,177)	25,484	13,672
858119-BE-9	STEEL DYNAMICS INC SR UNSECURED 5.000% 12/15/26		04/26/2017	CITIGROUP	05/16/2017	Tax Free Exchange	500,000	516,250	516,183	516,183	0	(67)	0	(67)	0	0	0	0	11,111	10,069
858119-BF-6	STEEL DYNAMICS INC SR UNSECURED 5.000% 12/15/26		05/16/2017	Tax Free Exchange	07/17/2017	CITIGROUP	500,000	516,183	519,375	515,862	0	(322)	0	(322)	0	0	3,513	3,513	15,556	11,111
88160Q-AL-7	TESORO LOGISTICS LP/ CORP SR UNSECURED 6.250% 10/15/22		07/13/2017	DEUTSCHE BANK	11/13/2017	CANTOR FITZGERALD	500,000	531,250	530,000	527,232	0	(4,018)	0	(4,018)	0	0	2,768	2,768	18,229	8,073
88160R-AE-1	TESLA INC SR UNSECURED 5.300% 08/15/25		08/11/2017	GOLDMAN SACHS & CO	12/01/2017	DEUTSCHE BANK	1,000,000	1,000,000	952,500	1,000,000	0	0	0	0	0	0	(47,500)	(47,500)	15,753	0
92343V-DM-3	VERIZON COMMUNICATIONS SR UNSECURED 2.946% 03/15/22		02/03/2017	Taxable Exchange	02/03/2017	Corporate Action	250	250	250	250	0	0	0	0	0	0	0	0	0	0
92343V-DM-3	VERIZON COMMUNICATIONS SR UNSECURED 2.946% 03/15/22		02/03/2017	Taxable Exchange	07/06/2017	Tax Free Exchange	2,487,000	2,485,209	2,485,307	2,485,307	0	97	0	97	0	0	0	0	31,138	0
981464-FJ-4	WORLD FINANCIAL NETWORK CREDIT SERIES 2016-A CLASS A 2.030% 04/15/25		03/27/2017	CHASE SECURITIES	10/10/2017	CHASE SECURITIES	500,000	493,418	493,613	494,217	0	799	0	799	0	0	(603)	(603)	5,836	423
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							9,537,250	9,701,060	9,622,489	9,691,327	0	(9,735)	0	(9,735)	0	0	(68,837)	(68,837)	211,617	75,140
8399998. Total - Bonds							10,832,250	11,026,078	10,999,401	11,015,185	0	(10,895)	0	(10,895)	0	0	(15,784)	(15,784)	234,531	79,882
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								11,026,078	10,999,401	11,015,185	0	(10,895)	0	(10,895)	0	0	(15,784)	(15,784)	234,531	79,882

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Citi Bank ..... Uniondale, NY					21,342,943	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX				XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	21,342,943	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	21,342,943	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX	0	0	21,342,943	XXX

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

1. January	7,472,802	4. April	21,929,506	7. July	26,397,805	10. October	27,250,388
2. February	6,150,161	5. May	19,408,881	8. August	18,661,659	11. November	26,395,986
3. March	104,187,372	6. June	23,818,972	9. September	115,708,673	12. December	21,342,943

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
	ALBEMARLE CORP CP 4(2) 144A		12/19/2017	1.950	01/11/2018	1,441,218	0	1,015
	SPIRE INC CP 4(2) 144A		12/29/2017	1.900	01/18/2018	1,151,965	0	182
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,593,183	0	1,197
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,593,183	0	1,197
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
7799999. Total - Issuer Obligations						2,593,183	0	1,197
7899999. Total - Residential Mortgage-Backed Securities						0	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0
8199999. Total - SVO Identified Funds						0	0	0
8399999. Total Bonds						2,593,183	0	1,197
60934N-50-0	FEDERATED INVESTORS INC TREASURY OBLIGATION FUND		12/29/2017	0.000	XXX	1,149	1	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						1,149	1	0
8899999 - Total Cash Equivalents						2,594,332	1	1,197

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	RSD by INS CODE AR 23-76-118	323,234	323,343	0	0
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL	B	RSD by INS CODE 215 ILCS 125/2-4 & 2-6	313,289	313,394	0	0
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	B	RSD by INS CODE MO354.410 RSMo	974,968	975,125	0	0
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						
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						
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. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	1,611,491	1,611,861	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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