LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

Golden Rule Insurance Company

NAIC Group Code 0707 (Current) 0707 (Prior) NAIC Company Code 62286 Employer's ID Number 37-6028756

Organized under the Laws of Indiana, State of Domicile or Port of Entry IN

Country of Domicile United States of America

Incorporated/Organized 06/17/1959 Commenced Business 06/23/1961

Statutory Home Office 7440 Woodland Drive (Street and Number), Indianapolis , IN, US 46278 (City or Town, State, Country and Zip Code)

Main Administrative Office 7440 Woodland Drive (Street and Number)
Indianapolis , IN, US 46278 (City or Town, State, Country and Zip Code), 317-290-8100 (Area Code) (Telephone Number)

Mail Address 7440 Woodland Drive (Street and Number or P.O. Box), Indianapolis , IN, US 46278 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 7440 Woodland Drive (Street and Number)
Indianapolis , IN, US 46278 (City or Town, State, Country and Zip Code), 317-290-8100 (Area Code) (Telephone Number)

Internet Website Address goldenrule.com

Statutory Statement Contact Jeremy Michael Schoettle (Name), 317-715-7918 (Area Code) (Telephone Number)
jschoettle@unitedhealthone.com (E-mail Address), 317-298-0875 (FAX Number)

OFFICERS

President, Chief Executive Officer, Chair	Patrick Francis Carr	Treasurer	Robert Worth Oberrender
Vice President, Secretary	Richard Charles Sullivan	Vice President, Chief Financial Officer	Jeremy Michael Schoettle

OTHER

Nyle Brent Cottington, Vice President	Douglas Ford Crockett, Vice President, Chief Operating Officer	John Frederick Frank #, Vice President
James Mark Gabriel, Senior Vice President	Joy Olilani Chieko Higa, Assistant Secretary	Heather Anastasia Lang Jacobsen, Assistant Secretary
James Elmer Prochnow, Vice President		

DIRECTORS OR TRUSTEES

Patrick Francis Carr	Douglas Ford Crockett	John Frederick Frank #
James Mark Gabriel	Richard Charles Sullivan	

State of Indiana
County of Marion 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.

Patrick Francis Carr President, Chief Executive Officer, Chair	Richard Charles Sullivan Vice President, Secretary	Jeremy Michael Schoettle Vice President, Chief Financial Officer

Subscribed and sworn to before me this
_____ day of _____

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	39,790,640	9.444	39,790,640		39,790,640	9.444
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	0	0.000	0		0	0.000
1.22 Issued by U.S. government sponsored agencies	2,064,196	0.490	2,064,196		2,064,196	0.490
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	0	0.000	0		0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	14,746,403	3.500	14,746,403		14,746,403	3.500
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	34,524,249	8.194	34,524,249		34,524,249	8.194
1.43 Revenue and assessment obligations	95,113,560	22.575	95,113,560		95,113,560	22.575
1.44 Industrial development and similar obligations	0	0.000	0		0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	0	0.000	0		0	0.000
1.512 Issued or guaranteed by FNMA and FHLMC	34,878,689	8.278	34,878,689		34,878,689	8.278
1.513 All other	0	0.000	0		0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	678,183	0.161	678,183		678,183	0.161
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	1,014,552	0.241	1,014,552		1,014,552	0.241
1.523 All other	0	0.000	0		0	0.000
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	130,023,932	30.861	130,023,932		130,023,932	30.861
2.2 Unaffiliated non-U.S. securities (including Canada)	14,855,529	3.526	14,855,529		14,855,529	3.526
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000			0	0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated		0.000			0	0.000
3.4 Other equity securities:						
3.41 Affiliated		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		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company	2,505,510	0.595	2,505,510		2,505,510	0.595
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		0.000	0		0	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	37,577,686	8.919	37,577,686		37,577,686	8.919
11. Other invested assets	13,551,364	3.216	13,551,364		13,551,364	3.216
12. Total invested assets	421,324,493	100.000	421,324,493	0	421,324,493	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		2,685,856
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	180,346	
	8.2 Totals, Part 3, Column 9		180,346
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		2,505,510
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		2,505,510

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		15,422,449
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		6,301
8.	Deduct amortization of premium and depreciation		1,864,784
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		13,551,364
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		13,551,364

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		361,495,140
2.	Cost of bonds and stocks acquired, Part 3, Column 7		118,171,857
3.	Accrual of discount		75,009
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		141,447
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		107,477,798
7.	Deduct amortization of premium		4,715,721
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	0	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		367,689,934
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		367,689,934

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	39,790,640	38,760,273	40,212,829	39,470,000
Governments	2. Canada				
(Including all obligations guaranteed by governments)	3. Other Countries				
	4. Totals	39,790,640	38,760,273	40,212,829	39,470,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	14,746,403	14,707,963	15,792,950	13,100,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	34,524,247	34,652,745	36,858,293	31,615,000
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	132,734,632	132,859,771	139,874,187	121,618,689
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	131,038,484	130,963,776	131,930,831	130,220,725
	9. Canada	7,627,567	7,638,760	7,742,436	7,565,000
	10. Other Countries	7,227,963	7,241,011	7,229,840	7,226,000
	11. Totals	145,894,014	145,843,547	146,903,107	145,011,725
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	367,689,936	366,824,299	379,641,366	350,815,414
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	367,689,936	366,824,299	379,641,366	

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	15,640,139	13,489,881	16,136,341	769,710	0	XXX	46,036,071	11.5	48,298,173	12.6	46,036,072	(1)
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	15,640,139	13,489,881	16,136,341	769,710	0	XXX	46,036,071	11.5	48,298,173	12.6	46,036,072	(1)
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0		0.0		0
2.2 NAIC 2						XXX	0	0.0		0.0		0
2.3 NAIC 3						XXX	0	0.0		0.0		0
2.4 NAIC 4						XXX	0	0.0		0.0		0
2.5 NAIC 5						XXX	0	0.0		0.0		0
2.6 NAIC 6						XXX	0	0.0		0.0		0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	2,115,177	6,584,075	6,047,151	0	0	XXX	14,746,403	3.7	19,711,557	5.1	14,746,403	0
3.2 NAIC 2						XXX	0	0.0		0.0		0
3.3 NAIC 3						XXX	0	0.0		0.0		0
3.4 NAIC 4						XXX	0	0.0		0.0		0
3.5 NAIC 5						XXX	0	0.0		0.0		0
3.6 NAIC 6						XXX	0	0.0		0.0		0
3.7 Totals	2,115,177	6,584,075	6,047,151	0	0	XXX	14,746,403	3.7	19,711,557	5.1	14,746,403	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	6,844,119	17,725,126	9,955,005	0	0	XXX	34,524,250	8.6	38,306,577	10.0	34,524,249	1
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	6,844,119	17,725,126	9,955,005	0	0	XXX	34,524,250	8.6	38,306,577	10.0	34,524,249	1
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	22,126,288	57,337,204	43,473,017	6,338,927	1,082,180	XXX	130,357,616	32.6	146,479,334	38.2	130,357,616	0
5.2 NAIC 2	0	0	2,377,012	0	0	XXX	2,377,012	0.6	2,442,340	0.6	2,377,012	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	22,126,288	57,337,204	45,850,029	6,338,927	1,082,180	XXX	132,734,628	33.2	148,921,674	38.8	132,734,628	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	63,633,159	50,302,014	13,958,555	0	0	XXX	127,893,728	32.0	84,384,694	22.0	106,547,553	21,346,175
6.2 NAIC 2	8,821,999	19,926,794	14,307,245	783,931	0	XXX	43,839,969	11.0	44,092,696	11.5	41,792,732	2,047,237
6.3 NAIC 3						XXX	0	0.0	0	0.0		0
6.4 NAIC 4						XXX	0	0.0		0.0		0
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	72,455,158	70,228,808	28,265,800	783,931	0	XXX	171,733,697	43.0	128,477,390	33.5	148,340,285	23,393,412
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) 110,358,882	145,438,300	89,570,069	7,108,637	1,082,180	0	353,558,068	88.4	XXX	XXX	332,211,893	21,346,175
10.2 NAIC 2	(d) 8,821,999	19,926,794	16,684,257	783,931	0	0	46,216,981	11.6	XXX	XXX	44,169,744	2,047,237
10.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	119,180,881	165,365,094	106,254,326	7,892,568	1,082,180	0	(b) 399,775,049	100.0	XXX	XXX	376,381,637	23,393,412
10.8 Line 10.7 as a % of Col. 7	29.8	41.4	26.6	2.0	0.3	0.0	100.0	XXX	XXX	XXX	94.1	5.9
11. Total Bonds Prior Year												
11.1 NAIC 1	82,085,650	154,943,089	91,029,006	5,884,600	3,237,990	0	XXX	XXX	337,180,335	87.9	325,067,120	12,113,215
11.2 NAIC 2	5,068,998	20,886,048	20,579,990	0	0	0	XXX	XXX	46,535,036	12.1	43,303,171	3,231,865
11.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0		0
11.4 NAIC 4							XXX	XXX	0	0.0		0
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	87,154,648	175,829,137	111,608,996	5,884,600	3,237,990	0	XXX	XXX	(b) 383,715,371	100.0	368,370,291	15,345,080
11.8 Line 11.7 as a % of Col. 9	22.7	45.8	29.1	1.5	0.8	0.0	XXX	XXX	100.0	XXX	96.0	4.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1	97,887,902	136,563,105	89,570,069	7,108,637	1,082,180	0	332,211,893	83.1	325,067,120	84.7	332,211,893	XXX
12.2 NAIC 2	8,821,999	19,926,794	14,637,019	783,931	0	0	44,169,743	11.0	43,303,171	11.3	44,169,743	XXX
12.3 NAIC 3							0	0.0	0	0.0	0	XXX
12.4 NAIC 4							0	0.0	0	0.0	0	XXX
12.5 NAIC 5							0	0.0	0	0.0	0	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	106,709,901	156,489,899	104,207,088	7,892,568	1,082,180	0	376,381,636	94.1	368,370,291	96.0	376,381,636	XXX
12.8 Line 12.7 as a % of Col. 7	28.4	41.6	27.7	2.1	0.3	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	26.7	39.1	26.1	2.0	0.3	0.0	94.1	XXX	XXX	XXX	94.1	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	12,470,980	8,875,195	0	0	0	0	21,346,175	5.3	12,113,215	3.2	XXX	21,346,175
13.2 NAIC 2	0	0	2,047,238	0	0	0	2,047,238	0.5	3,231,865	0.8	XXX	2,047,238
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Totals	12,470,980	8,875,195	2,047,238	0	0	0	23,393,413	5.9	15,345,080	4.0	XXX	23,393,413
13.8 Line 13.7 as a % of Col. 7	53.3	37.9	8.8	0.0	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	3.1	2.2	0.5	0.0	0.0	0.0	5.9	XXX	XXX	XXX	XXX	5.9

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

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ .....29,585,820 ; NAIC 2 $ .....2,499,295 ; 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	15,640,139	13,489,881	16,136,341	769,710	0	XXX	46,036,071	11.5	48,279,794	12.6	46,036,072	(1)
1.2 Residential Mortgage-Backed Securities						XXX	0	0.0	18,379	0.0		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	15,640,139	13,489,881	16,136,341	769,710	0	XXX	46,036,071	11.5	48,298,173	12.6	46,036,072	(1)
2. All Other Governments												
2.1 Issuer Obligations						XXX	0	0.0		0.0		0
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	2,115,177	6,584,075	6,047,151	0	0	XXX	14,746,403	3.7	19,711,558	5.1	14,746,403	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	2,115,177	6,584,075	6,047,151	0	0	XXX	14,746,403	3.7	19,711,558	5.1	14,746,403	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	6,844,119	17,725,126	9,955,005	0	0	XXX	34,524,250	8.6	38,306,577	10.0	34,524,249	1
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	6,844,119	17,725,126	9,955,005	0	0	XXX	34,524,250	8.6	38,306,577	10.0	34,524,249	1
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	16,953,423	43,383,085	36,841,248	0	0	XXX	97,177,756	24.3	115,605,279	30.1	97,177,755	1
5.2 Residential Mortgage-Backed Securities	5,172,865	13,954,119	9,008,781	6,338,927	1,082,180	XXX	35,556,872	8.9	33,316,394	8.7	35,556,872	0
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
5.5 Totals	22,126,288	57,337,204	45,850,029	6,338,927	1,082,180	XXX	132,734,628	33.2	148,921,673	38.8	132,734,627	1
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	54,783,356	44,570,900	28,265,800	783,931	0	XXX	128,403,987	32.1	99,757,907	26.0	115,207,107	13,196,880
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
6.3 Commercial Mortgage-Backed Securities	370,996	643,555	0	0	0	XXX	1,014,551	0.3	2,500,011	0.7	1,014,552	(1)
6.4 Other Loan-Backed and Structured Securities	17,300,807	25,014,353	0	0	0	XXX	42,315,160	10.6	26,219,472	6.8	32,118,626	10,196,534
6.5 Totals	72,455,159	70,228,808	28,265,800	783,931	0	XXX	171,733,698	43.0	128,477,390	33.5	148,340,285	23,393,413
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	96,336,214	125,753,067	97,245,545	1,553,641	0	XXX	320,888,467	80.3	XXX	XXX	307,691,586	13,196,881
10.2 Residential Mortgage-Backed Securities	5,172,865	13,954,119	9,008,781	6,338,927	1,082,180	XXX	35,556,872	8.9	XXX	XXX	35,556,872	0
10.3 Commercial Mortgage-Backed Securities	370,996	643,555	0	0	0	XXX	1,014,551	0.3	XXX	XXX	1,014,552	(1)
10.4 Other Loan-Backed and Structured Securities	17,300,807	25,014,353	0	0	0	XXX	42,315,160	10.6	XXX	XXX	32,118,626	10,196,534
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	119,180,882	165,365,094	106,254,326	7,892,568	1,082,180	0	399,775,050	100.0	XXX	XXX	376,381,636	23,393,414
10.7 Line 10.6 as a % of Col. 7	29.8	41.4	26.6	2.0	0.3	0.0	100.0	XXX	XXX	XXX	94.1	5.9
11. Total Bonds Prior Year												
11.1 Issuer Obligations	64,276,008	151,678,921	104,934,811	771,375	0	XXX	XXX	XXX	321,661,115	83.8	309,915,856	11,745,259
11.2 Residential Mortgage-Backed Securities	5,415,275	12,894,099	6,674,185	5,113,224	3,237,990	XXX	XXX	XXX	33,334,773	8.7	33,334,772	1
11.3 Commercial Mortgage-Backed Securities	2,453,717	46,294	0	0	0	XXX	XXX	XXX	2,500,011	0.7	2,500,011	0
11.4 Other Loan-Backed and Structured Securities	15,009,648	11,209,824	0	0	0	XXX	XXX	XXX	26,219,472	6.8	22,619,651	3,599,821
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		0
11.6 Totals	87,154,648	175,829,138	111,608,996	5,884,599	3,237,990	0	XXX	XXX	383,715,371	100.0	368,370,290	15,345,081
11.7 Line 11.6 as a % of Col. 9	22.7	45.8	29.1	1.5	0.8	0.0	XXX	XXX	100.0	XXX	96.0	4.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	88,410,684	122,528,954	95,198,307	1,553,641	0	XXX	307,691,586	77.0	309,915,856	80.8	307,691,586	XXX
12.2 Residential Mortgage-Backed Securities	5,172,865	13,954,119	9,008,781	6,338,927	1,082,180	XXX	35,556,872	8.9	33,334,772	8.7	35,556,872	XXX
12.3 Commercial Mortgage-Backed Securities	370,996	643,555	0	0	0	XXX	1,014,551	0.3	2,500,011	0.7	1,014,551	XXX
12.4 Other Loan-Backed and Structured Securities	12,755,355	19,363,271	0	0	0	XXX	32,118,626	8.0	22,619,651	5.9	32,118,626	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
12.6 Totals	106,709,900	156,489,899	104,207,088	7,892,568	1,082,180	0	376,381,635	94.1	368,370,290	96.0	376,381,635	XXX
12.7 Line 12.6 as a % of Col. 7	28.4	41.6	27.7	2.1	0.3	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	26.7	39.1	26.1	2.0	0.3	0.0	94.1	XXX	XXX	XXX	94.1	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	7,925,530	3,224,113	2,047,238	0	0	XXX	13,196,881	3.3	11,745,259	3.1	XXX	13,196,881
13.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	1	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities	4,545,452	5,651,082	0	0	0	XXX	10,196,534	2.6	3,599,821	0.9	XXX	10,196,534
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
13.6 Totals	12,470,982	8,875,195	2,047,238	0	0	0	23,393,415	5.9	15,345,081	4.0	XXX	23,393,415
13.7 Line 13.6 as a % of Col. 7	53.3	37.9	8.8	0.0	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	3.1	2.2	0.5	0.0	0.0	0.0	5.9	XXX	XXX	XXX	XXX	5.9

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	21,960,848	21,960,848	0	0	0
2. Cost of short-term investments acquired	912,152,928	912,152,928	0	0	0
3. Accrual of discount	42,879	42,879	0	0	0
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	904,438,649	904,438,649	0	0	0
7. Deduct amortization of premium	132,185	132,185	0	0	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)	29,585,821	29,585,821	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	29,585,821	29,585,821	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	259,383	259,383	0	0
2. Cost of cash equivalents acquired	6,124,860	3,501,291	2,623,569	0
3. Accrual of discount	1,786	1,786	0	0
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	1,260,000	1,260,000	0	0
7. Deduct amortization of premium	3,165	3,165	0	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)	5,122,864	2,499,295	2,623,569	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	5,122,864	2,499,295	2,623,569	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Operations Center		Lawrenceville	IL	01/01/1980	03/01/2003	2,027,160		209,368		54,343			(54,343)		117,678	46,918
Supply Building		Vincennes	IN	01/01/1984	03/01/2003	2,520,626		168,910		25,197			(25,197)		94,930	37,849
Claims Building		Lawrenceville	IL	12/08/2009		3,284,003		2,023,685		100,806			(100,806)		1,137,370	453,471
Land - 1002 State Street		Lawrenceville	IL	01/07/2011		103,549		103,549						0	0	
0199999. Property occupied by the reporting entity - Health Care Delivery						7,935,338	0	2,505,512	0	180,346	0	0	(180,346)	0	1,349,978	538,238
0399999. Total Property occupied by the reporting entity						7,935,338	0	2,505,512	0	180,346	0	0	(180,346)	0	1,349,978	538,238
0699999 - Totals						7,935,338	0	2,505,512	0	180,346	0	0	(180,346)	0	1,349,978	538,238

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	US Bancorp Guar Fed LIHTC Fd 2012-5 Prv P 0.000% 12/31/23			GA	US Bank	1Z	07/02/2012		13,551,364	13,551,364	13,551,364	0	0	0	0	0	0	0	56.860
3199999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									13,551,364	13,551,364	13,551,364	0	0	0	0	0	0	0	XXX
4499999. Total - Unaffiliated									13,551,364	13,551,364	13,551,364	0	0	0	0	0	0	0	XXX
4599999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
4699999 - Totals									13,551,364	13,551,364	13,551,364	0	0	0	0	0	0	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
4699999 - Totals										XXX

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	US Bancorp Guar Fed LIHTC Fd 2012-5 Prv P 0.000% 12/31/23		GA	Paydown	07/02/2012	01/15/2017	466,196	0	(466,196)	0	0	(466,196)	0	466,196	0	0	0	0	0
	US Bancorp Guar Fed LIHTC Fd 2012-5 Prv P Income Housing Tax Credit- Unaffiliated 0.000% 12/31/23		GA	Paydown	07/02/2012	04/15/2017	466,196	0	(466,196)	0	0	(466,196)	0	466,196	0	0	0	0	0
	US Bancorp Guar Fed LIHTC Fd 2012-5 Prv P Federal 0.000% 12/31/23		GA	Paydown	07/02/2012	07/15/2017	466,196	0	(466,196)	0	0	(466,196)	0	466,196	0	0	0	0	0
	US Bancorp Guar Fed LIHTC Fd 2012-5 Prv P 0.000% 12/31/23		GA	Paydown	07/02/2012	10/15/2017	466,196	0	(466,196)	0	0	(466,196)	0	466,196	0	0	0	0	0
	US Bancorp Guar Fed LIHTC Fd 2012-5 Prv P 0.000% 12/31/23		GA	US Bank	07/02/2012	04/15/2017	0	0	0	0	0	0	0	0	6,301	0	0	0	
3199999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							1,864,784	0	(1,864,784)	0	0	(1,864,784)	0	1,864,784	6,301	0	0	0	0
4499999. Total - Unaffiliated							1,864,784	0	(1,864,784)	0	0	(1,864,784)	0	1,864,784	6,301	0	0	0	0
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							1,864,784	0	(1,864,784)	0	0	(1,864,784)	0	1,864,784	6,301	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-EC-8	US Treasury Bond	SD			1	1,351,109	107.8860	1,186,746	1,100,000	1,123,593	0	(19,598)	0	0	8.875	6.854	FA	36,875	97,625	01/02/1997	02/15/2019
912810-ED-6	US Treasury Note	SD			1	408,550	109.9320	373,769	340,000	348,707	0	(4,953)	0	0	8.125	6.435	FA	10,434	27,625	12/04/1997	08/15/2019
912810-EN-4	US Treasury Note	SD			1	339,773	125.2110	375,633	300,000	312,660	0	(2,142)	0	0	7.625	6.597	MN	2,970	22,875	09/20/1993	11/15/2022
912810-FM-5	US Treasury Note	SD			1	470,655	140.5690	597,418	425,000	454,227	0	(1,617)	0	0	6.250	5.477	MN	3,449	26,563	10/31/2003	05/15/2030
912810-FP-8	US Treasury Bond	SD			1	315,702	132.8490	418,474	315,000	315,484	0	(48)	0	0	5.375	5.352	FA	6,395	16,931	03/01/2005	02/15/2031
912828-2P-4	US Treasury Note				1	1,561,746	98.6470	1,529,029	1,550,000	1,561,054	0	(692)	0	0	1.875	1.712	JJ	12,162	0	08/31/2017	07/31/2022
912828-M6-4	US Treasury Note				1	1,996,953	99.5490	1,990,980	2,000,000	1,997,629	0	676	0	0	1.250	1.388	MN	3,246	12,500	10/02/2017	11/15/2018
912828-ND-8	US Treasury Note	SD			1	1,414,563	103.6590	1,347,567	1,300,000	1,358,292	0	(23,959)	0	0	3.500	1.565	MN	5,907	45,500	08/14/2015	05/15/2020
912828-PC-8	US Treasury Note	SD			1	317,438	101.8070	305,421	300,000	311,263	0	(3,828)	0	0	2.625	1.288	MN	1,022	7,875	05/18/2016	11/15/2020
912828-PX-2	US Treasury Note	SD			1	107,250	104.8810	104,881	100,000	106,070	0	(1,180)	0	0	3.625	1.623	FA	1,369	1,813	05/16/2017	02/15/2021
912828-Q4-5	US Treasury Note				1	1,602,875	99.8770	1,598,032	1,600,000	1,600,474	0	(1,931)	0	0	0.875	0.753	MS	3,577	14,000	10/03/2016	03/31/2018
912828-Q9-4	US Treasury Note				1	1,593,957	99.7840	1,596,544	1,600,000	1,598,643	0	4,104	0	0	0.750	1.009	AO	2,055	12,000	12/15/2016	04/30/2018
912828-R3-6	US Treasury Note				1	16,157,500	94.1780	15,068,480	16,000,000	16,136,341	0	(15,167)	0	0	1.625	1.516	MN	33,757	260,000	08/04/2016	05/15/2026
912828-S2-7	US Treasury Note				1	8,380,071	96.8520	8,077,457	8,340,000	8,368,242	0	(7,892)	0	0	1.125	1.026	JD	259	93,825	06/30/2016	06/30/2021
912828-T8-3	US Treasury Note				1	995,507	99.1810	991,810	1,000,000	998,089	0	2,294	0	0	0.750	0.982	AO	1,285	7,500	11/14/2016	10/31/2018
912828-UJ-7	US Treasury Note				1	1,599,836	99.9720	1,599,552	1,600,000	1,599,984	0	197	0	0	0.875	0.887	JJ	5,859	14,000	12/15/2016	01/31/2018
912828-UR-9	US Treasury Note				1	1,599,344	99.9050	1,598,480	1,600,000	1,599,888	0	568	0	0	0.750	0.794	FA	4,077	12,000	10/03/2016	02/28/2018
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						40,212,829	XXX	38,760,273	39,470,000	39,790,640	0	(75,168)	0	0	XXX	XXX	XXX	134,698	672,632	XXX	XXX
0599999. Total - U.S. Government Bonds						40,212,829	XXX	38,760,273	39,470,000	39,790,640	0	(75,168)	0	0	XXX	XXX	XXX	134,698	672,632	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063B-5F-5	CALIFORNIA ST GO Cont Call			2	1FE	2,284,840	100.8800	2,017,600	2,000,000	2,014,884	0	(59,617)	0	0	5.000	1.961	AO	25,000	100,000	04/12/2013	10/01/2025
13063B-06-2	CALIFORNIA ST GO Non Call				1FE	1,792,680	103.7710	1,556,565	1,500,000	1,556,227	0	(51,069)	0	0	5.000	1.501	FA	31,250	75,000	03/15/2013	02/01/2019
13067J-MY-4	CALIFORNIA ST EC GO Non Call				1FE	81,492	101.8230	81,458	80,000	80,235	0	(454)	0	0	5.000	4.401	JJ	2,000	4,000	02/10/2015	07/01/2018
13067J-MZ-1	CALIFORNIA ST EC GO Non Call				1FE	20,373	101.8230	20,365	20,000	20,059	0	(114)	0	0	5.000	4.401	JJ	500	1,000	02/10/2015	07/01/2018
56052A-YV-2	MAINE ST GO Non Call				1FE	2,428,160	113.9200	2,278,400	2,000,000	2,321,117	0	(70,317)	0	0	5.000	1.250	JD	8,333	100,000	06/08/2016	06/01/2022
574193-LP-1	MARYLAND ST GO Non Call				1FE	1,159,130	116.1840	1,161,840	1,000,000	1,156,566	0	(2,564)	0	0	5.000	1.810	MS	16,667	0	11/28/2017	03/01/2023
677522-KU-7	OHIO ST GO Non Call				1FE	2,563,680	121.3380	2,426,760	2,000,000	2,463,954	0	(59,114)	0	0	5.000	1.630	MN	16,667	100,000	04/13/2016	05/01/2025
70914P-TR-3	PENNSYLVANIA ST GO Non Call				1FE	2,946,575	109.6070	2,740,175	2,500,000	2,706,731	0	(60,595)	0	0	5.000	2.340	AO	31,250	125,000	11/20/2013	04/01/2021
93974D-UF-3	WASHINGTON ST GO Cont Call			2	1FE	2,516,020	121.2400	2,424,800	2,000,000	2,426,630	0	(48,509)	0	0	5.000	2.091	JJ	50,000	100,000	02/17/2016	07/01/2027
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						15,792,950	XXX	14,707,963	13,100,000	14,746,403	0	(352,353)	0	0	XXX	XXX	XXX	181,667	605,000	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						15,792,950	XXX	14,707,963	13,100,000	14,746,403	0	(352,353)	0	0	XXX	XXX	XXX	181,667	605,000	XXX	XXX
033161-2R-0	ANCHORAGE AK GO Non Call				1FE	3,191,440	105.4480	2,952,544	2,800,000	2,975,545	0	(103,938)	0	0	5.000	1.181	MS	46,667	140,000	11/24/2015	09/01/2019
033161-4A-5	ANCHORAGE AK GO Non Call				1FE	3,453,594	105.4480	3,195,074	3,030,000	3,219,965	0	(112,475)	0	0	5.000	1.181	MS	50,500	151,500	11/24/2015	09/01/2019
180848-US-0	CLARK CNTY NV GO Non Call				1FE	3,298,025	116.5550	3,298,507	2,830,000	3,297,347	0	(678)	0	0	5.000	1.830	JJ	1,179	0	12/13/2017	07/01/2023
349460-V4-4	FORT WORTH TX IN GO Cont Call			2	1FE	1,793,544	100.4260	1,652,008	1,645,000	1,647,350	0	(18,951)	0	0	5.000	3.810	FA	31,072	82,250	01/21/2009	02/15/2021
580818-GB-2	MCHENRY CNTY IL GO Non Call				1FE	1,962,675	111.9820	1,847,703	1,650,000	1,834,918	0	(42,904)	0	0	5.000	2.121	FA	34,375	82,500	11/26/2014	02/01/2022
584002-PG-8	MECKLENBURG CNTY Go Non Call				1FE	2,800,632	100.5860	2,414,064	2,400,000	2,408,564	0	(51,953)	0	0	5.000	2.780	MS	40,000	120,000	08/20/2009	03/01/2018
613340-7B-8	MONTGOMERY CNTY GO Non Call				1FE	3,213,026	119.4930	3,232,286	2,705,000	3,207,353	0	(5,673)	0	0	5.000	1.910	JD	17,282	0	11/30/2017	06/01/2024
64966L-W2-3	NEW YORK NY GO Cont Call			2	1FE	3,569,700	120.3720	3,611,160	3,000,000	3,450,305	0	(52,625)	0	0	5.000	2.790	FA	62,500	150,000	09/03/2015	08/01/2027
64966M-AQ-2	NEW YORK NY GO Non Call				1FE	2,418,700	114.0470	2,280,940	2,000,000	2,315,655	0	(66,162)	0	0	5.000	1.431	FA	41,667	100,000	06/03/2016	08/01/2022
64966M-EJ-4	NEW YORK NY GO Non Call				1FE	3,399,630	108.3930	3,251,790	3,000,000	3,280,328	0	(105,937)	0	0	5.000	1.310	FA	62,500	142,917	11/09/2016	08/01/2020
66702R-DQ-2	NORTHSIDE TX IND GO Bond Non Call				1FE	3,380,841	110.7150	3,077,877	2,780,000	3,050,076	0	(75,618)	0	0	5.000	2.040	JD	11,583	139,000	06/17/2013	06/01/2021
89453P-AT-6	Travis Cnty TX GO Non Call				1FE	3,326,726	100.5860	2,791,262	2,775,000	2,788,204	0	(80,339)	0	0	5.000	2.051	MS	46,250	138,750	10/15/2010	03/01/2018
940157-RU-6	WASHINGTON MD SU GO Call			2	1FE	1,049,760	104.7530	1,047,530	1,000,000	1,048,637	0	(1,123)	0	0	5.000	1.510	JD	4,167	0	12/18/2017	06/01/2020
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						36,858,293	XXX	34,652,745	31,615,000	34,524,247	0	(718,376)	0	0	XXX	XXX	XXX	449,742	1,246,917	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						36,858,293	XXX	34,652,745	31,615,000	34,524,247	0	(718,376)	0	0	XXX	XXX	XXX	449,742	1,246,917	XXX	XXX
040688-LK-7	ARIZONA WATER INFRA FIN Rev Bond Non Call				1FE	2,367,540	102.6620	2,053,240	2,000,000	2,036,737	0	(48,158)	0	0	5.000	2.501	AO	25,000	100,000	07/14/2010	10/01/2018
114894-VT-2	BROWARD CNTY FL Rev Bond Non Call				1FE	1,786,352	113.2210	1,715,298	1,515,000	1,706,599	0	(37,911)	0	0	5.000	2.181	AO	18,938	75,750	10/30/2015	10/01/2022
13068L-LQ-6	CALIFORNIA ST PU Rev Bond Non Call				1FE	1,281,181	102.9840	1,132,824	1,100,000	1,131,397	0	(37,256)	0	0	5.000	1.530	MN	9,167	55,000	11/15/2013	11/01/2018
167593-TZ-5	CHICAGO IL O'HAR Rev Bond Non Call				1FE	1,262,207	111.9520	1,209,082	1,080,000	1,224,846	0	(34,852)	0	0	5.000	1.531	JJ	27,000	30,900	11/04/2016	01/01/2022
3135G0-Q2-2	FNMA Note Non Call				1	2,058,143	94.2640	2,045,529	2,170,000	2,064,196	0	6,052	0	0	1.875	2.499	MS	10,963	25,414	08/04/2017	09/24/2026
41422E-FP-3	HARRIS CNTY TX M Rev Bond Non Call				1FE	1,914,840	121.3930	1,820,895	1,500,000	1,846,663	0	(40,831)	0	0	5.000	1.820	MN	12,500	75,000	04/14/2016	11/01/2025
452252-HQ-5	ILLINOIS ST TOLL Rev Bond Non Call				1FE	3,535,440	109.1830	3,275,490	3,000,000	3,240,197	0	(79,024)	0	0	5.000	2.151	JD	12,500	150,000	01/29/2014	12/01/2020

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 (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45470R-CS-3	INDIANA ST FIN A Rev Bond Non Call				1FE	3,830,310	120.1300	3,603,900	3,000,000	3,702,828	0	(95,817)	0	0	5.000	1.430	JD	12,500	187,083	08/19/2016	12/01/2024
455057-XG-9	INDIANA ST Rev Bond Non Call				1FE	2,412,920	103.7930	2,075,860	2,000,000	2,064,017	0	(57,850)	0	0	5.000	2.000	FA	41,667	100,000	08/17/2011	02/01/2019
56682H-BL-2	MARICOPA CNTY AZ Rev Bond Non Call				1FE	1,621,378	109.3800	1,547,727	1,415,000	1,566,308	0	(49,093)	0	0	5.000	1.351	JJ	35,375	44,022	10/13/2016	01/01/2021
574218-PN-7	MARYLAND ST HLTH Rev Bond Non Call				1FE	2,522,100	111.1500	2,334,150	2,100,000	2,293,329	0	(52,513)	0	0	5.000	2.250	JJ	52,500	105,000	06/12/2013	07/01/2021
57583P-GR-4	MASSACHUSETTS ST Rev Bond Cont Call			2	1FE	1,373,520	108.1360	1,297,632	1,200,000	1,316,007	0	(46,479)	0	0	5.000	1.001	JD	2,667	60,000	09/30/2016	06/15/2021
57583U-Y2-8	MASSACHUSETTS ST Rev Bond Non Call				1FE	7,274,033	117.5200	6,851,416	5,830,000	6,855,980	0	(145,893)	0	0	5.000	2.090	JJ	145,750	291,500	01/22/2015	07/01/2024
575850-4X-7	MASSACHUSETTS HLTH & EDL Rev Bond Non Call				1FE	1,296,510	110.2320	1,102,320	1,000,000	1,068,293	0	(28,926)	0	0	6.250	3.080	AO	15,625	62,500	02/12/2009	04/01/2020
57604T-AM-8	MASSACHUSETTS ST Rev Bond Non Call				1FE	2,396,300	107.9840	2,159,680	2,000,000	2,165,880	0	(66,977)	0	0	5.000	1.490	JD	8,333	100,000	06/27/2014	06/01/2020
59259Y-PD-5	MET TRANSPRTN AU Rev Bond Non Call				1FE	2,115,628	109.1050	1,931,159	1,770,000	1,894,334	0	(41,327)	0	0	5.000	2.450	MN	11,308	88,500	04/18/2012	11/15/2020
59261A-JH-1	MET TRANSPRTN AU Rev Bond Non Call				1FE	2,345,760	111.9380	2,238,760	2,000,000	2,267,059	0	(66,605)	0	0	5.000	1.440	MN	12,778	105,278	10/19/2016	11/15/2021
59334P-FD-4	MIAMI-DADE CNTY Rev Bond Non Call				1FE	3,997,827	113.3860	3,843,785	3,390,000	3,786,859	0	(82,895)	0	0	5.000	2.250	JJ	84,750	169,500	05/14/2015	07/01/2022
59447P-NG-2	MICHIGAN ST FIN Rev Bond Cont Call			2	1FE	2,971,900	102.2500	2,556,250	2,500,000	2,541,532	0	(82,048)	0	0	5.000	1.650	JJ	62,500	125,000	07/18/2012	07/01/2021
64577B-KT-0	NEW JERSEY ST EC Rev Bond Cont Call			2	2FE	2,395,264	112.6930	2,597,574	2,305,000	2,377,012	0	(7,969)	0	0	5.000	4.502	JD	5,122	115,250	08/26/2015	06/15/2026
64971Q-Q5-5	NEW YORK CITY NY Rev Bond Non Call				1FE	3,530,880	103.0450	3,091,350	3,000,000	3,098,537	0	(112,024)	0	0	5.000	1.193	MN	19,167	150,000	01/23/2014	11/15/2018
64986A-3C-3	NEW YORK ST ENVR Rev Bond Non Call				1FE	1,957,106	119.8750	1,941,975	1,620,000	1,843,329	0	(31,325)	0	0	5.000	2.661	JD	3,600	81,000	03/19/2014	06/15/2024
64990A-DR-3	NEW YORK ST DORM Rev Bond Non Call				1FE	5,575,500	120.9160	5,441,220	4,500,000	5,338,165	0	(106,344)	0	0	5.000	2.190	MS	66,250	225,000	09/23/2015	03/15/2025
64990E-Y4-3	NEW YORK ST DORM Rev Bond Non Call				1FE	3,637,020	120.4670	3,614,010	3,000,000	3,495,744	0	(62,147)	0	0	5.000	2.480	MS	44,167	150,000	09/02/2015	03/15/2025
66285W-PD-2	N TX TOLLWAY AUT Rev Bond Non Call				1FE	2,356,940	119.1310	2,382,620	2,000,000	2,277,796	0	(35,452)	0	0	5.000	2.801	JJ	50,000	100,000	09/11/2015	01/01/2025
67766W-VL-3	OHIO ST WTR DEV Rev Bond Non Call				1FE	6,655,495	112.5960	6,192,780	5,500,000	6,118,279	0	(150,373)	0	0	5.000	2.000	JD	22,917	275,000	04/23/2014	12/01/2021
717823-7Z-5	PHILADELPHIA PA Rev Bond Non Call				1FE	2,464,490	113.4140	2,324,987	2,050,000	2,376,484	0	(65,856)	0	0	5.000	1.511	AO	25,625	102,500	08/19/2016	10/01/2022
73358W-ZY-3	PORT AUTH OF NEW Rev Bond Non Call				1FE	4,599,511	119.5980	4,365,327	3,650,000	4,446,670	0	(94,383)	0	0	5.000	1.951	AO	45,625	182,500	05/06/2016	10/01/2025
79642B-ZN-6	SAN ANTONIO TX W Rev Bond Non Call				1FE	1,112,680	100.9610	1,009,610	1,000,000	1,009,483	0	(25,394)	0	0	4.000	1.420	MN	5,111	40,000	10/10/2013	05/15/2018
812643-GR-9	SEATTLE WA MUNI Rev Bond Cont Call			2	1FE	2,466,460	113.4640	2,269,280	2,000,000	2,221,839	0	(47,165)	0	0	5.000	2.341	JD	8,333	100,000	07/05/2012	06/01/2023
838810-DL-0	S MIAMI FL HLTH Rev Bond Non Call				1FE	1,316,992	114.6020	1,317,923	1,150,000	1,316,692	0	(300)	0	0	5.000	2.240	FA	479	0	12/15/2017	08/15/2023
882117-Y2-4	TEXAS ST A & M U Rev Bond Non Call				1FE	8,209,670	101.7530	7,122,710	7,000,000	7,135,737	0	(269,250)	0	0	5.000	1.100	JJ	175,000	350,000	11/19/2013	07/01/2018
915183-SH-1	UNIV OF UTAH UT Rev Bond Non Call				1FE	1,362,773	116.9660	1,345,109	1,150,000	1,276,174	0	(20,559)	0	0	5.000	2.860	FA	23,958	57,500	07/03/2013	08/01/2023
92778V-FA-1	VIRGINIA ST CLG Rev Bond Non Call				1FE	3,952,200	112.4840	3,936,940	3,500,000	3,949,092	0	(3,108)	0	0	5.000	1.731	FA	4,861	0	12/13/2017	02/01/2022
928172-Q2-4	VIRGINIA ST PUBL Rev Bond Non Call				1FE	1,591,016	111.2960	1,502,496	1,350,000	1,530,413	0	(48,990)	0	0	5.000	1.181	FA	28,125	55,500	09/21/2016	08/01/2021
92818H-ET-4	VIRGINIA ST PUBL Rev Bond Non Call				1FE	2,692,335	108.2870	2,555,573	2,360,000	2,593,252	0	(88,351)	0	0	5.000	1.109	FA	49,167	83,256	11/02/2016	08/01/2020
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						104,240,221	XXX	97,806,481	87,705,000	97,177,759	0	(2,257,393)	0	0	XXX	XXX	XXX	1,179,328	4,017,953	XXX	XXX
31283K-4V-7	FHLMC Pool G11736 MBS				4	60,138	102.0550	57,018	55,870	57,302	0	(371)	0	0	5.000	2.260	MON	233	2,793	06/10/2010	04/01/2020
31287X-GH-3	FHLMC Pool C70200 MBS				4	466,154	113.3800	514,067	453,402	463,146	0	(679)	0	0	6.500	5.955	MON	2,456	29,471	09/02/2002	08/01/2032
3128M1-C7-2	FHLMC Pool G11994 MBS				4	35,392	103.5870	37,073	35,789	35,571	0	12	0	0	5.500	5.874	MON	164	1,968	08/14/2006	05/01/2021
3128M1-LC-1	FHLMC Pool G12223 MBS				4	43,475	103.0130	46,345	44,990	44,270	0	43	0	0	5.000	6.182	MON	187	2,250	07/25/2006	04/01/2021
3128M8-RV-8	FHLMC Pool G06500 MBS				4	1,411,991	105.7380	1,394,017	1,318,366	1,410,271	0	(1,720)	0	0	4.000	2.635	MON	4,395	26,367	06/07/2017	04/01/2041
3128MJ-VZ-0	FHLMC Pool G08631 MBS				4	1,036,056	100.0960	1,015,003	1,014,033	1,035,152	0	(301)	0	0	3.000	2.638	MON	2,535	30,421	04/07/2015	03/01/2045
3128PD-YY-0	FHLMC Pool J02527 MBS				4	34,252	102.1200	36,723	35,961	35,263	0	65	0	0	4.500	6.192	MON	135	1,618	08/01/2006	09/01/2020
3128PS-WT-0	FHLMC Pool J13358 MBS				4	145,202	102.2960	137,256	134,175	142,032	0	(832)	0	0	5.000	2.659	MON	559	6,709	05/17/2011	10/01/2025
3128PU-WF-5	FHLMC Pool J15146 MBS				4	37,408	101.4140	35,690	35,192	36,767	0	(168)	0	0	4.500	2.854	MON	132	1,584	05/16/2011	04/01/2026
3128PV-A4-2	FHLMC Pool J15427 MBS				4	29,312	103.2130	28,449	27,564	28,831	0	(115)	0	0	4.500	2.769	MON	103	1,240	05/17/2011	05/01/2026
312905-DQ-2	FHLMC FHR 1050 HZ Z Accrual CMO				4	40,618	104.4520	42,362	40,556	40,457	0	(4)	0	0	7.000	7.086	MON	237	2,839	01/15/2001	04/15/2021
31292L-YA-7	FHLMC Pool C04305 MBS				4	113,215	100.5560	109,171	108,567	112,888	0	(86)	0	0	3.000	2.315	MON	271	3,257	12/18/2012	11/01/2042
312945-SK-5	FHLMC Pool A96822 MBS				4	656,079	104.9830	651,129	620,222	655,670	0	(409)	0	0	4.000	2.843	MON	2,067	16,539	04/27/2017	02/01/2041
3132GV-JF-0	FHLMC Pool Q09862 MBS				4	331,618	103.3410	320,605	310,240	330,083	0	(427)	0	0	3.500	2.342	MON	905	10,858	09/04/2012	08/01/2042
3132HQ-M4-1	FHLMC Pool Q13979 MBS				4	190,292	100.5820	182,830	181,772	189,694	0	(157)	0	0	3.000	2.251	MON	454	5,453	12/17/2012	12/01/2042
3132QL-BR-3	FHLMC Pool Q30047 MBS				4	193,158	103.1420	192,433	186,570	192,954	0	(76)	0	0	3.500	2.856	MON	544	6,530	12/09/2015	11/01/2044
3132WG-VL-8	FHLMC Pool Q43318 MBS				4	972,493	100.3320	934,194	931,102	971,610	0	(478)	0	0	3.000	2.297	MON	2,328	27,933	09/08/2016	09/01/2046
313603-JJ-2	FNMA FNR 1989-90 E CMO PAC				4	2,371	104.2860	2,453	2,352	2,341	0	(1)	0	0	8.700	8.719	MON	17	205	02/13/1995	12/25/2019
31368H-LW-1	FNMA Pool 190341 MBS				4	23,686	100.3790	22,066	21,982	22,178	0	(243)	0	0	5.000	1.795	MON	92	1,099	11/09/2010	09/01/2018
3136AN-GF-8	FNMA 2015-22 HT CMO				4	644,638	100.3520	621,373	619,193	635,385	0	(3,420)	0	0	3.000	2.376	MON	1,548	18,576	04/09/2015	04/25/2045
31371L-JY-6	FNMA Pool 255079 MBS				4	24,329	101.8020	25,201	24,755	24,606	0	32	0	0	5.000	5.544	MON	103	1,238	02/05/2007	02/01/2019
31374T-VR-7	FNMA Pool 323824 MBS				4	2,361	109.9090	2,565	2,334	2,350	0	(2)	0	0	8.000	7.756	MON	16	187	10/26/1999	05/01/2029
31378X-RG-3	FNMA Pool 411887 MBS				4	1,025	109.3840	1,108	1,013	1,019	0	(1)	0	0	8.000	7.758	MON	7	81	10/26/1999	09/01/2027
3138A2-BQ-1	FNMA Pool AH0946 MBS				4	180,889	105.0430	180,774	172,096	180,328	0	(173)	0	0	4.000	3.009	MON	574	6,884	06/11/2013	12/01/2040
3138A6-Y2-0	FNMA Pool AH5228 MBS				4	146,629	103.5510	144,471	139,517	144,337	0	(497)	0	0	3.500	2.274	MON	407	4,883	09/15/2011	01/01/2026
3138AW-EN-9	FNMA Pool AJ4640 MBS				4	230,564	105.0250	229,424	218,447	229,831	0	(226)	0	0	4.000	2.944	MON	728	8,738	06/10/2013	10/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138E1-MQ-7	FNMA Pool AJ8466 MBS			4	1	1,210,093	106.8290	1,184,466	1,108,747	1,206,910	0	(1,447)	0	0	4.500	2.629	MON	4,158	49,894	10/19/2015	12/01/2041
3138EE-7J-2	FNMA Pool AK9896 MBS			4	1	613,386	103.2620	593,603	574,853	610,599	0	(805)	0	0	3.500	2.352	MON	1,677	20,120	09/04/2012	07/01/2042
3138EM-Y3-9	FNMA Pool AL5229 MBS			4	1	450,102	107.7330	436,792	405,440	449,315	0	(504)	0	0	5.000	2.335	MON	1,689	20,272	07/30/2015	01/01/2044
3138EN-LE-7	FNMA Pool AL5724 MBS			4	1	760,040	106.5980	744,784	698,686	758,513	0	(437)	0	0	4.500	2.619	MON	2,620	31,441	01/14/2016	10/01/2044
3138EQ-K8-4	FNMA Pool AL7518 MBS			4	1	348,712	103.2920	337,615	326,854	348,321	0	(256)	0	0	3.500	2.321	MON	953	11,440	07/21/2016	10/01/2045
3138EQ-MU-3	FNMA Pool AL7570 MBS			4	1	1,447,082	105.7800	1,430,370	1,352,216	1,445,412	0	(1,671)	0	0	4.000	2.655	MON	4,507	27,044	06/07/2017	07/01/2042
3138ER-FX-3	FNMA Pool AL9181 MBS			4	1	1,977,659	100.3330	1,915,113	1,908,765	1,976,094	0	(1,154)	0	0	3.000	2.434	MON	4,772	57,263	11/04/2016	10/01/2046
3138M4-E3-2	FNMA Pool AP1053 MBS			4	1	718,955	103.2520	695,596	673,691	715,680	0	(924)	0	0	3.500	2.350	MON	1,965	23,579	09/04/2012	07/01/2042
3138M4-TC-6	FNMA Pool AP1446 MBS			4	1	191,544	103.3280	184,998	179,039	190,657	0	(263)	0	0	3.500	2.294	MON	522	6,266	09/05/2012	08/01/2042
3138M9-3C-3	FNMA Pool AP6194 MBS			4	1	188,264	103.4570	181,607	175,538	187,342	0	(254)	0	0	3.500	2.270	MON	512	6,144	09/05/2012	08/01/2042
3138MN-5P-1	FNMA Pool AQ7153 MBS			4	1	1,041,972	100.5400	1,016,472	1,011,009	1,041,079	0	(482)	0	0	3.000	2.461	MON	2,528	30,330	05/16/2016	01/01/2043
3138MS-A4-1	FNMA Pool AQ9926 MBS			4	1	145,958	100.5800	139,585	138,781	145,465	0	(142)	0	0	3.000	2.144	MON	347	4,164	12/17/2012	12/01/2042
3138NH-XS-3	FNMA Pool AR0688 MBS			4	1	47,079	100.5400	45,086	44,843	46,917	0	(41)	0	0	3.000	2.204	MON	112	1,345	12/17/2012	12/01/2042
3138WB-EL-5	FNMA Pool AS1938 MBS			4	1	1,282,948	108.6510	1,248,074	1,148,694	1,279,511	0	(825)	0	0	5.000	1.994	MON	4,786	57,435	05/15/2015	03/01/2044
3138WF-HS-8	FNMA Pool AS5640 MBS			4	1	1,420,154	103.1870	1,397,710	1,354,544	1,418,805	0	(835)	0	0	3.500	2.639	MON	3,951	47,409	03/23/2016	08/01/2045
3138WG-YP-3	FNMA Pool AS7017 MBS			4	1	821,067	103.2200	803,087	778,033	819,860	0	(461)	0	0	3.500	2.554	MON	2,269	27,231	05/02/2016	04/01/2046
3138X9-WS-4	FNMA Pool AU9656 MBS			4	1	478,094	106.5980	469,849	440,766	477,150	0	(233)	0	0	4.500	2.410	MON	1,653	19,834	11/13/2015	09/01/2043
3138YA-FD-2	FNMA Pool AX8263 MBS			4	1	608,692	104.6780	598,278	571,541	607,788	0	(509)	0	0	4.000	2.718	MON	1,905	22,862	07/28/2015	12/01/2044
3138YK-M7-5	FNMA Pool AY5781 MBS			4	1	1,153,230	104.5970	1,131,632	1,081,892	1,150,916	0	(601)	0	0	4.000	2.666	MON	3,606	43,276	07/07/2015	05/01/2045
3138YN-MS-3	FNMA Pool AY8468 MBS			4	1	1,325,180	105.2710	1,307,589	1,242,114	1,322,543	0	(795)	0	0	4.000	2.764	MON	4,140	49,685	11/05/2015	08/01/2045
3138YR-RW-0	FNMA Pool AZ0500 MBS			4	1	573,672	100.3050	551,467	549,790	573,045	0	(292)	0	0	3.000	2.280	MON	1,374	16,494	08/05/2016	06/01/2045
3138YV-4G-1	FNMA Pool AZ4422 MBS			4	1	834,775	104.6180	824,137	787,756	833,349	0	(507)	0	0	4.000	2.838	MON	2,626	31,510	07/13/2015	07/01/2045
31402C-4M-1	FNMA Pool 725428 MBS			4	1	62,604	101.8020	59,956	58,895	59,549	0	(424)	0	0	5.000	2.602	MON	245	2,945	11/04/2009	03/01/2019
31402W-LT-3	FNMA Pool 740238 MBS			4	1	32,420	111.7130	34,699	31,061	32,132	0	(85)	0	0	6.000	5.108	MON	155	1,864	02/09/2004	09/01/2033
31403F-ZH-0	FNMA Pool 747844 MBS			4	1	9,619	100.7220	9,302	9,235	9,266	0	(37)	0	0	5.500	4.118	MON	42	508	02/10/2004	12/01/2018
31404V-GC-6	FNMA Pool 779695 MBS			4	1	39,067	101.0300	39,837	39,431	39,232	0	19	0	0	5.500	5.757	MON	181	2,169	08/14/2006	07/01/2019
31406B-A8-3	FNMA Pool 804731 MBS			4	1	238,842	114.5680	262,955	229,518	237,156	0	(593)	0	0	6.000	5.179	MON	1,148	13,771	01/21/2005	01/01/2035
31406C-VA-3	FNMA Pool 806209 MBS			4	1	186,460	114.3950	205,066	179,262	185,145	0	(456)	0	0	6.000	5.195	MON	896	10,756	01/24/2005	01/01/2035
31406E-SC-9	FNMA Pool 807915 MBS			4	1	51,192	101.5490	53,679	52,860	52,176	0	62	0	0	4.500	5.572	MON	198	2,379	10/04/2006	04/01/2020
31406F-S8-5	FNMA Pool 808843 MBS			4	1	171,904	114.5840	189,341	165,243	170,685	0	(423)	0	0	6.000	5.192	MON	826	9,915	01/21/2005	01/01/2035
31406L-HM-3	FNMA Pool 813036 MBS			4	1	59,816	101.6080	62,759	61,766	60,986	0	79	0	0	4.500	5.567	MON	232	2,779	10/04/2006	03/01/2020
31406W-7B-4	FNMA Pool 822690 MBS			4	1	26,321	101.5490	27,990	27,563	27,076	0	48	0	0	4.500	6.068	MON	103	1,240	07/31/2006	04/01/2020
31407H-2C-9	FNMA Pool 831571 MBS			4	1	60,706	113.1190	69,682	61,601	60,788	0	30	0	0	6.000	6.304	MON	308	3,696	07/11/2006	07/01/2036
31407N-FK-4	FNMA Pool 835470 MBS			4	1	41,635	102.9920	44,296	43,009	42,383	0	51	0	0	5.000	6.078	MON	179	2,151	07/24/2006	09/01/2020
31407S-GA-4	FNMA Pool 839093 MBS			4	1	38,186	102.6440	40,542	39,498	38,893	0	47	0	0	5.000	6.121	MON	165	1,975	07/25/2006	10/01/2020
3140E4-JU-2	FNMA Pool BA0274 MBS			4	1	810,032	102.7270	794,862	773,762	808,848	0	(391)	0	0	3.500	2.644	MON	2,257	27,082	10/06/2015	10/01/2045
3140F5-DT-7	FNMA Pool BC9113 MBS			4	1	710,689	103.4250	686,544	663,807	709,680	0	(444)	0	0	3.500	2.316	MON	1,936	23,233	08/12/2016	05/01/2046
3140F9-RX-5	FNMA Pool BD2301 MBS			4	1	1,664,915	100.2310	1,600,488	1,596,801	1,663,199	0	(800)	0	0	3.000	2.313	MON	3,992	47,904	08/05/2016	06/01/2046
3140FM-U4-6	FNMA Pool BE2402 MBS			4	1	1,547,797	103.4380	1,537,129	1,486,034	1,546,869	0	(928)	0	0	3.500	2.784	MON	4,334	26,006	06/07/2017	11/01/2046
3140FP-6R-5	FNMA Pool BE4479 MBS			4	1	1,545,354	102.9900	1,528,962	1,484,579	1,544,443	0	(912)	0	0	3.500	2.795	MON	4,330	25,980	06/07/2017	12/01/2046
3140FU-YU-6	FNMA Pool BE8822 MBS			4	1	1,409,406	103.4610	1,409,519	1,362,363	1,408,923	0	(484)	0	0	3.500	2.937	MON	3,974	19,868	07/14/2017	07/01/2047
31416B-RB-6	FNMA Pool 995182 MBS			4	1	30,638	101.2320	28,365	28,020	28,969	0	(226)	0	0	5.500	2.062	MON	128	1,541	10/20/2010	06/01/2020
31416X-GJ-3	FNMA Pool AB2000 MBS			4	1	557,072	107.5750	549,317	510,636	555,498	0	(707)	0	0	4.500	2.635	MON	1,915	22,979	10/19/2015	01/01/2041
31417G-TY-2	FNMA Pool AB9566 MBS			4	1	1,647,288	100.5400	1,616,290	1,607,602	1,645,370	0	(660)	0	0	3.000	2.579	MON	4,019	48,228	01/07/2015	06/01/2043
99652M-BL-7	Home Mac Mortgage Series 85-6 CMO (Written Off)			4	1	0	0.0000	0	111,491	0	0	0	0	0	10.300	0.000	JAJO	0	0	01/06/2005	01/01/2016
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						35,633,966	XXX	35,053,290	33,913,689	35,556,873	0	(30,906)	0	0	XXX	XXX	XXX	105,432	1,123,728	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						139,874,187	XXX	132,859,771	121,618,689	132,734,632	0	(2,288,299)	0	0	XXX	XXX	XXX	1,284,760	5,141,681	XXX	XXX
00206R-CL-4	AT&T INC Corp Note Call MW			2	2FE	635,157	99.9440	644,639	645,000	639,551	0	2,080	0	0	2.450	2.803	JD	44	15,803	11/09/2015	06/30/2020
00206R-DC-3	AT&T INC Corp Note Call MW			2	2FE	1,170,047	105.8990	1,164,889	1,100,000	1,155,593	0	(8,183)	0	0	4.450	3.509	AO	12,238	48,950	03/17/2016	04/01/2024
00287Y-AT-6	ABBVIE INC Corp Note Call MW			2	2FE	778,516	100.3570	772,749	770,000	776,923	0	(1,593)	0	0	2.500	2.095	MN	2,513	9,625	06/13/2017	05/14/2020
009363-AN-2	AIRGAS INC Corp Note Call MW			2	1FE	259,580	99.9580	258,891	259,000	259,023	0	(557)	0	0	1.650	1.415	FA	1,614	4,274	01/18/2017	02/15/2018
015271-AF-6	ALEXANDRIA REAL Corp Note Call MW			2	2FE	898,137	100.4630	904,167	900,000	899,275	0	341	0	0	2.750	2.791	JJ	11,413	24,750	07/09/2014	01/15/2020
0258M0-DQ-9	AMERICAN EXPRESS Corp Note Non Call				1FE	257,607	100.4080	257,044	256,000	257,433	0	(174)	0	0	1.906	1.459	FMAN	637	1,181	10/18/2017	08/15/2019
0258M0-DV-8	AMERICAN EXPRESS Corp Note Call			2	1FE	913,801	99.9420	914,469	915,000	914,763	0	403	0	0	1.800	1.845	JJ	6,908	16,470	07/28/2015	07/31/2018
0258M0-EJ-4	AMERICAN EXPRESS Corp Note Call			2	1FE	150,000	100.2110	150,317	150,000	150,000	0	0	0	0	1.715	1.502	FMAN	422	1,205	04/27/2017	05/03/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02665W-BL-4	AMERICAN HONDA F Corp Note Non Call				1FE	372,000	100.1360	372,506	372,000	372,000	0	0	0	0	1.716	1.193	FMAN	745	5,248	11/16/2016	11/19/2018
026874-CU-9	AMER INTL GROUP Corp Note MW 50BP			2	2FE	627,097	108.8330	620,348	570,000	624,020	0	(3,076)	0	0	4.875	2.589	JD	2,316	13,894	09/21/2017	06/01/2022
031162-CL-2	AMGEN INC Corp Note Non Call				2FE	140,000	100.1870	140,262	140,000	140,000	0	0	0	0	1.733	1.505	FMAN	330	1,115	05/08/2017	05/10/2019
035242-AG-1	ABIBB-CALL11/17 Corp Note MW			2	1FE	500,760	99.8120	499,060	500,000	500,662	0	(98)	0	0	1.900	1.776	FA	3,958	0	10/27/2017	02/01/2019
037833-BZ-2	APPLE INC Corp Note Call MW			2	1FE	812,775	95.9270	781,805	815,000	813,056	0	201	0	0	2.450	2.481	FA	8,153	19,968	07/28/2016	08/04/2026
037833-DH-0	APPLE INC Corp Note MW			2	1FE	399,804	99.6550	398,620	400,000	399,817	0	13	0	0	1.800	1.825	MN	960	0	11/06/2017	11/13/2019
04685A-2A-8	ATHENE GLOBAL FU Corp Note Non Call Prv Plc				1FE	344,472	100.5370	342,831	341,000	343,377	0	(1,095)	0	0	2.875	2.000	AO	1,852	4,902	08/15/2017	10/23/2018
05531F-AQ-6	BB&T CORPORATION Corp Note Call			2	1FE	1,218,444	100.1800	1,202,160	1,200,000	1,204,557	0	(4,450)	0	0	2.250	1.867	FA	11,250	27,000	10/20/2014	02/01/2019
05565E-AF-2	BMW US CAP LLC Corp Note Call MW Prv Plc			2	1FE	618,444	98.6140	611,407	620,000	618,963	0	303	0	0	2.000	2.053	AO	2,756	12,400	04/04/2016	04/11/2021
05565E-AN-5	BMW US CAP LLC Corp Note Non Call Prv Plc				1FE	250,795	100.5820	251,455	250,000	250,538	0	(257)	0	0	1.998	1.249	MJSD	236	3,994	02/28/2017	09/13/2019
06051G-ET-2	BANK OF AMER CRP Corp Note Non Call				1FE	604,374	100.0020	600,012	600,000	600,084	0	(3,080)	0	0	2.000	1.481	JJ	5,667	12,000	08/03/2016	01/11/2018
06051G-FF-1	BANK OF AMER CRP Corp Note Non Call				1FE	1,075,512	105.7780	1,084,225	1,025,000	1,061,506	0	(5,170)	0	0	4.000	3.363	AO	10,250	41,000	03/12/2015	04/01/2024
06051G-FM-6	BANK OF AMER CRP Corp Note Non Call				2FE	505,575	104.1080	520,540	500,000	504,193	0	(508)	0	0	4.000	3.863	JJ	8,833	20,000	02/23/2015	01/22/2025
06051G-GB-9	BANK OF AMER CRP Corp Note Call MW			2	1FE	480,000	99.6030	478,094	480,000	480,000	0	0	0	0	2.151	2.151	MN	1,491	10,325	11/04/2016	11/09/2020
06051G-GR-4	BANK OF AMER CRP Corp Note Call MW			2	1FE	785,021	101.7380	788,470	775,000	784,767	0	(254)	0	0	3.593	3.437	JJ	12,376	0	09/01/2017	07/21/2028
06406H-CR-8	BANK OF NY MELLO Corp Note Call			2	1FE	115,916	100.2920	115,336	115,000	115,690	0	(227)	0	0	2.200	1.642	MS	822	1,265	08/17/2017	03/04/2019
06406H-CY-3	BANK OF NY MELLO Corp Note Non Call				1FE	705,213	100.4890	703,423	700,000	703,520	0	(1,693)	0	0	2.016	1.138	MJSD	823	11,569	02/28/2017	09/11/2019
067383-AD-1	CR BARD INC Corp Note MW			2	2FE	250,038	99.9850	249,963	250,000	250,001	0	(32)	0	0	1.375	1.362	JJ	1,585	3,438	10/26/2016	01/15/2018
07330N-AD-7	BRANCH BKG & TR Corp Note Call			2	1FE	483,768	100.1940	480,931	480,000	482,296	0	(1,472)	0	0	2.300	1.600	AO	2,331	5,520	07/18/2017	10/15/2018
07330N-AS-4	BRANCH BKG & TR Corp Note Call			2	1FE	450,000	99.7770	448,997	450,000	450,000	0	0	0	0	1.701	1.701	MJSD	523	0	12/05/2017	06/01/2020
084664-CF-6	BERKSHIRE HATH Corp Note Non Call				1FE	490,000	100.0650	490,319	490,000	490,000	0	0	0	0	2.065	1.186	MJSD	703	8,432	03/08/2016	03/07/2018
084664-CP-4	BERKSHIRE HATH Corp Note Non Call				1FE	500,000	100.2070	501,035	500,000	500,000	0	0	0	0	1.606	1.265	JAJO	1,830	5,334	01/05/2017	01/11/2019
084670-BX-5	BERKSHIRE HATHWY Corp Note MW			2	1FE	155,981	99.7610	155,627	156,000	155,994	0	9	0	0	1.150	1.156	FA	678	1,794	08/08/2016	08/15/2018
12189L-AM-3	BURLINGTON NORTH Corp Note Call MW 20BP			2	1FE	781,037	101.9320	789,973	775,000	780,100	0	(926)	0	0	3.000	2.857	MS	6,846	23,250	12/21/2016	03/15/2023
126650-BZ-2	CVS PASS-THROUGH Corp Note Call MW 20BP			2	2FE	1,817,470	98.6060	1,794,629	1,820,000	1,818,672	0	249	0	0	2.750	2.766	JD	4,171	50,050	11/26/2012	12/01/2022
14042E-4A-5	CAPITAL ONE NA Corp Note Call			2	2FE	747,233	99.8950	749,213	750,000	749,036	0	558	0	0	2.400	2.479	MS	5,800	18,000	09/02/2014	09/05/2019
14042E-4L-1	CAPITAL ONE NA Corp Note Call			2	2FE	844,831	99.9970	844,975	845,000	844,995	0	57	0	0	1.650	1.657	FA	5,654	13,943	02/02/2015	02/05/2018
14912L-6Z-9	CATERPILLAR FINL Corp Note Non Call				1FE	270,447	100.7850	271,112	269,000	270,114	0	(333)	0	0	1.860	1.460	JAJO	1,154	2,380	05/16/2017	01/10/2020
14912L-7B-1	CATERPILLAR FINL Corp Note Non Call				1FE	150,000	100.3350	150,503	150,000	150,000	0	0	0	0	2.092	1.444	MJSD	96	2,492	12/16/2016	12/21/2018
14913Q-2D-0	CATERPILLAR FINL Corp Note Non Call				1FE	300,000	99.9980	299,994	300,000	300,000	0	0	0	0	1.598	1.601	FMAN	442	0	11/27/2017	11/29/2019
166764-BS-8	CHEVRON CORP Corp Note MW Call			1	1FE	137,000	99.7490	136,656	137,000	137,000	0	0	0	0	1.686	1.686	FA	789	1,123	02/28/2017	02/28/2019
171340-AM-4	CHURCH & DWIGHT Corp Note Non Call				2FE	150,000	99.9850	149,978	150,000	150,000	0	0	0	0	1.517	1.464	JAJO	430	561	07/20/2017	01/25/2019
17275R-AZ-5	CISCO SYSTEMS Corp Note Non Call				1FE	1,145,896	100.0590	1,145,676	1,145,000	1,145,065	0	(456)	0	0	2.041	1.179	FMAN	2,661	19,887	02/29/2016	02/21/2018
172967-GL-9	CITIGROUP INC Corp Note Non Call				2FE	508,791	101.5640	517,976	510,000	509,330	0	117	0	0	3.375	3.403	MS	5,738	17,213	02/14/2013	03/01/2023
172967-LD-1	CITIGROUP INC Corp Note Call MW			2	2FE	500,000	103.5970	517,985	500,000	500,000	0	0	0	0	3.887	3.887	JJ	9,232	9,718	01/04/2017	01/10/2028
172967-LG-4	CITIGROUP INC Corp Note Call MW			2	2FE	598,200	99.8860	599,316	600,000	598,426	0	226	0	0	2.750	2.815	AO	3,025	8,250	05/03/2017	04/25/2022
17325F-AF-5	CITIBANK NA Corp Note Call			2	1FE	399,992	99.3980	397,592	400,000	399,993	0	1	0	0	1.850	1.851	MS	2,117	0	09/13/2017	09/18/2019
17325F-AG-3	CITIBANK NA Corp Note Non Call				1FE	400,000	100.1900	400,760	400,000	400,000	0	0	0	0	1.860	1.581	MJSD	289	1,599	09/13/2017	09/18/2019
17401Q-AC-5	CITIZENS BANK NA Corp Note Call			2	2FE	250,483	100.0880	250,220	250,000	250,427	0	(56)	0	0	2.300	2.080	JD	447	2,875	11/21/2017	12/03/2018
17401Q-AD-3	CITIZENS BANK NA Corp Note Call			2	2FE	252,288	100.2570	250,643	250,000	251,772	0	(515)	0	0	2.500	1.855	MS	1,858	3,125	08/28/2017	03/14/2019
198280-AF-6	COLUMBIA PIPELIN Corp Note Call MW			2	2FE	624,112	106.6130	618,355	580,000	618,209	0	(4,638)	0	0	4.500	3.452	JD	2,175	26,100	09/19/2016	06/01/2025
20030N-BR-1	COMCAST CORP Corp Note Call MW			2	1FE	1,090,020	100.5320	1,075,692	1,070,000	1,085,204	0	(2,777)	0	0	2.750	2.451	MS	9,808	29,425	03/22/2016	03/01/2023
224044-CG-0	COXENT-CALL09/17 Corp Note Call MW Prv Plc			2	2FE	154,738	97.8800	151,714	155,000	154,768	0	23	0	0	3.350	3.370	MS	1,529	5,221	09/08/2016	09/15/2026
224044-CJ-4	COXENT-CALL09/17 Corp Note Call MW Prv Plc			2	2FE	467,753	98.8050	464,384	470,000	467,830	0	77	0	0	3.500	3.557	FA	6,580	0	07/24/2017	08/15/2027
233851-CW-2	DAIMLER FINANCE Corp Note Non Call Prv Plc				1FE	300,000	100.0080	300,024	300,000	300,000	0	0	0	0	1.641	1.421	FMAN	766	2,298	05/02/2017	11/05/2018
2363F7-J5-8	Danske Corp Disc Comm Paper				1FE	295,012	100.0000	300,000	300,000	296,613	0	1,601	0	0	1.640	1.684	MAT	0	0	08/30/2017	09/05/2018
24422E-SB-6	JOHN DEERE CAP Corp Note Non Call				1FE	217,505	99.9210	217,828	218,000	217,925	0	387	0	0	1.300	1.479	MS	858	2,834	11/30/2016	03/12/2018
24422E-TD-1	JOHN DEERE CAP Corp Note Non Call				1FE	450,000	100.4940	452,223	450,000	450,000	0	0	0	0	1.920	1.190	JAJO	1,991	7,542	01/05/2016	01/08/2019
25468P-DM-5	WALT DISNEY CO Corp Note MW			2	1FE	660,805	91.9950	620,966	675,000	662,706	0	1,297	0	0	1.850	2.083	JJ	5,238	13,112	07/07/2016	07/30/2026
25746U-CJ-6	DOMINION RES Corp Note Call MW			2	2FE	614,121	97.7930	601,427	615,000	614,357	0	170	0	0	2.000	2.030	FA	4,647	12,505	08/04/2016	08/15/2021
26441C-AK-1	DUKE ENERGY COR Corp Note Call MW 15BP			2	2FE	754,177	100.0360	755,272	755,000	754,922	0	170	0	0	2.100	2.123	JD	705	15,855	06/10/2013	06/15/2018
26875P-AL-5	EOG RESOURCES Corp Note Call MW			2	2FE	1,597,504	100.3320	1,605,312	1,600,000	1,599,029	0	415	0	0	2.450	2.478	AO	9,800	39,200	03/18/2014	04/01/2020
26884A-BG-7	ERP OPERATING LP Corp Note Call MW			2	1FE	409,270	99.7690	409,053	410,000	409,295	0	25	0	0	3.250	3.271	FA	5,478	0	07/31/2017	08/01/2027
26884L-AE-9	EQT CORP Corp Note Call MW			2	2FE	832,812	99.0290	826,892	835,000	832,912	0	99	0	0	3.000	3.057	AO	6,054	0	09/27/2017	10/01/2022
278865-AL-4	ECOLAB INC Corp Note MW			2	2FE	530,838	106.5250	527,299	495,000	519,248	0	(5,722)	0	0	4.350	3.020	JD	1,376	21,533	12/08/2015	12/08/2021
291011-AX-2	EMERSON ELECTRIC Corp Note MW			2	1FE	377,305	102.6660	369,598	360,000	370,178	0	(7,127)	0	0	5.250	1.612	AO	3,990	9,450	06/07/2017	10/15/2018
29273R-AH-2	ENERGY TRAN PTNR Corp Note MW 50BP			2	2FE	1,015,350	102.2200	858,648	840,000	857,261	0	(33,875)	0	0	6.700	2.538	JJ	28,140	56,280	02/04/2013	07/01/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29379V-BL-6	ENTERPRISE OP LL Corp Note Call MW			1	2FE	474,084	104.1020	468,459	450,000	473,372	0	(712)	0	0	3.950	3.270	FA	6,715	0	09/05/2017	02/15/2027
29717P-AP-2	ESSEX PORTFOLIO Corp Note Call MW			2	2FE	1,371,521	100.9900	1,388,613	1,375,000	1,372,383	0	312	0	0	3.500	3.530	AO	12,031	48,125	03/10/2015	04/01/2025
30040W-AC-2	EVERSOURCE ENERG Corp Note Call MW			2	2FE	419,412	100.2660	421,117	420,000	419,503	0	91	0	0	2.750	2.780	MS	3,401	5,935	03/02/2017	03/15/2022
30231G-AM-4	EXXON MOBIL CORP Corp Note Non Call				1FE	797,744	99.9900	799,920	800,000	799,858	0	867	0	0	1.531	0.440	MJSD	1,054	9,541	07/15/2015	03/01/2018
316773-CT-5	FIFTH THIRD BANK Corp Note Call			2	2FE	664,792	101.1100	667,326	660,000	662,645	0	(1,049)	0	0	2.875	2.702	JJ	8,117	18,975	11/24/2015	07/27/2020
31677Q-BF-5	FIFTH THIRD BANK Corp Note Call			2	1FE	376,182	100.0850	373,317	373,000	375,267	0	(915)	0	0	2.300	1.749	MS	2,526	4,290	07/12/2017	03/15/2019
341081-FN-2	FLORIDA POWER & Corp Note Call			2	1FE	350,000	100.0410	350,144	350,000	350,000	0	0	0	0	1.671	1.671	FMAN	910	0	11/01/2017	11/06/2020
341099-CK-3	FLORIDA PWR CORP Corp Note Cont Call			2	1FE	260,420	101.6980	254,245	250,000	254,652	0	(5,768)	0	0	5.650	1.514	JD	628	14,125	06/05/2017	06/15/2018
345397-XT-5	FORD MOTOR CRED Corp Note Non Call				2FE	353,924	100.6480	352,268	350,000	353,297	0	(626)	0	0	2.943	2.004	JJ	4,950	0	10/18/2017	01/08/2019
345397-YS-6	FORD MOTOR CRED Corp Note Non Call				2FE	800,000	99.1110	792,888	800,000	800,000	0	0	0	0	2.343	2.343	MN	3,072	0	10/30/2017	11/02/2020
36962G-3U-6	GEN ELEC CAP CRP Corp Note Non Call				1FE	261,405	101.1960	252,990	250,000	253,411	0	(7,994)	0	0	5.625	1.479	MN	2,344	14,063	03/15/2017	05/01/2018
37045X-AJ-5	GEN MOTORS FIN Corp Note MW			2	2FE	352,120	100.3840	348,332	347,000	348,731	0	(3,389)	0	0	3.250	1.890	MN	1,441	11,278	05/08/2017	05/15/2018
37045X-BV-7	GEN MOTORS FIN Corp Note MW			2	2FE	777,488	100.0700	775,543	775,000	776,957	0	(531)	0	0	2.650	2.535	AO	4,450	10,269	05/03/2017	04/13/2020
375558-BP-7	GILEAD SCIENCES Corp Note Non Call				1FE	410,000	100.0920	410,377	410,000	410,000	0	0	0	0	1.845	1.545	MJSD	252	1,585	09/14/2017	03/20/2019
378272-AH-1	GLENCORE FDG LLC Corp Note MW Prv Plc			2	2FE	1,434,874	105.8010	1,481,214	1,400,000	1,424,640	0	(3,324)	0	0	4.625	4.304	AO	11,151	64,750	10/02/2014	04/29/2024
38141G-FG-4	GOLDMAN SACHS GP Corp Note Non Call				1FE	260,187	100.1580	249,393	249,000	249,469	0	(10,098)	0	0	5.950	1.834	JJ	6,708	14,816	12/06/2016	01/18/2018
38141G-GQ-1	GOLDMAN SACHS GP Corp Note Non Call				1FE	818,856	108.4210	780,631	720,000	776,942	0	(14,927)	0	0	5.250	2.902	JJ	16,170	37,800	02/10/2015	07/27/2021
38141G-WB-6	GOLDMAN SACHS GP Corp Note Call MW			2	1FE	462,002	102.7460	467,494	455,000	461,566	0	(436)	0	0	3.850	3.642	JJ	7,542	8,759	05/02/2017	01/26/2027
38143U-8H-7	GOLDMAN SACHS GP Corp Note Call			2	1FE	686,589	102.7580	667,927	650,000	681,739	0	(3,501)	0	0	3.750	3.050	FA	8,531	24,375	08/04/2016	02/25/2026
40414L-AG-4	HCP INC Corp Note MW 30BP			2	2FE	786,112	101.0330	808,264	800,000	791,239	0	1,738	0	0	3.150	3.410	FA	10,500	25,200	12/11/2014	08/01/2022
40428H-PH-9	HSBC USA INC Corp Note Non Call				1FE	799,530	99.9930	799,944	800,000	799,983	0	406	0	0	1.625	1.676	JJ	5,958	13,000	11/18/2016	01/16/2018
437076-BN-1	HOME DEPOT INC Corp Note Call MW			2	1FE	939,670	93.7090	894,921	955,000	941,467	0	1,388	0	0	2.125	2.306	MS	5,975	20,294	09/12/2016	09/15/2026
446438-RL-9	HUNTINGTON NATL Corp Note Call			2	1FE	251,190	99.9640	249,910	250,000	250,056	0	(814)	0	0	1.700	1.371	FA	1,476	4,250	08/03/2016	02/26/2018
45687A-AA-0	INGERSOLL-RND GL Corp Note MW 50BP			2	2FE	949,298	102.9110	823,288	800,000	823,881	0	(37,785)	0	0	6.875	2.020	FA	20,778	55,000	08/12/2014	08/15/2018
458140-BA-7	INTEL CORP Corp Note MW 50BP				1FE	300,000	99.7850	299,355	300,000	300,000	0	0	0	0	1.493	1.262	FMAN	610	2,056	05/08/2017	05/11/2020
459745-GF-6	INTL LEASE FIN Corp Note Non Call				2FE	424,813	115.1070	402,875	350,000	401,540	0	(16,451)	0	0	8.250	3.002	JD	1,283	28,875	07/27/2016	12/15/2020
459745-GH-2	INTL LEASE FIN Corp Note Non Call				2FE	235,391	104.8160	225,354	215,000	225,587	0	(7,500)	0	0	6.250	2.568	MN	1,717	13,438	09/06/2016	05/15/2019
459745-GL-3	INTL LEASE FIN Corp Note Non Call				2FE	146,293	104.1030	140,539	135,000	140,587	0	(4,359)	0	0	5.875	2.483	AO	1,983	7,931	09/06/2016	04/01/2019
46625H-JL-5	JPMORGAN CHASE Corp Note Non Call				1FE	605,314	99.9390	614,625	615,000	614,161	0	2,238	0	0	1.625	1.997	MN	1,277	9,994	12/02/2013	05/15/2018
46625H-RV-4	JPMORGAN CHASE Corp Note MW Call			1	1FE	786,952	98.3090	786,472	800,000	787,363	0	411	0	0	2.950	3.158	AO	5,900	11,800	09/05/2017	10/01/2026
478160-BW-3	JOHNSON&JOHNSON Corp Note Non Call				1FE	150,000	100.2760	150,414	150,000	150,000	0	0	0	0	1.751	0.905	MJSD	226	2,124	02/25/2016	03/01/2019
48128B-AC-5	JPMORGAN CHASE Corp Note Call			2	1FE	941,913	101.4150	943,160	930,000	939,995	0	(1,918)	0	0	2.359	1.750	JAJO	4,693	17,036	03/02/2017	01/15/2023
494550-AZ-9	KINDER MORGAN EN Corp Note MW			2	2FE	1,242,969	106.7800	1,041,105	975,000	1,042,097	0	(60,312)	0	0	9.000	2.523	FA	36,563	87,750	07/22/2014	02/01/2019
49456B-AF-8	KINDER MORGAN Corp Note Call MW			2	2FE	219,881	104.2990	219,028	210,000	219,309	0	(571)	0	0	4.300	3.591	JD	753	4,515	06/26/2017	06/01/2025
50077L-AH-9	KRAFT HEINZ FOOD Corp Note MW Call				2FE	666,270	100.6280	669,176	665,000	665,845	0	(322)	0	0	2.800	2.747	JJ	9,258	18,620	08/19/2016	07/02/2020
50540R-AM-4	LABORATORY CORP Corp Note MW			2	2FE	302,058	100.3260	300,978	300,000	301,443	0	(615)	0	0	2.500	1.914	MN	1,250	3,750	08/17/2017	11/01/2018
534187-BE-8	LINCOLN NATL CRP Corp Note MW			2	2FE	1,068,288	101.0110	1,080,818	1,070,000	1,068,714	0	156	0	0	3.350	3.369	MS	11,152	35,845	03/04/2015	03/09/2025
55279H-AE-0	MANUF & TRADERS Corp Note Call			2	1FE	703,017	100.2800	701,960	700,000	702,502	0	(515)	0	0	2.300	1.933	JJ	6,753	0	12/21/2017	01/30/2019
56585A-AG-7	MARATHON PETRO Corp Note Call MW			2	2FE	912,646	102.1070	949,595	930,000	916,713	0	1,706	0	0	3.625	3.869	MS	9,926	33,713	07/23/2015	09/15/2024
571748-BB-7	MARSH & MCLENNAN Corp Note Call MW			2	1FE	284,610	100.2840	285,809	285,000	284,683	0	73	0	0	2.750	2.779	JJ	3,287	4,311	01/09/2017	01/30/2022
59156R-BQ-0	METLIFE INC Corp Note Call MW			2	1FE	608,738	104.1040	614,214	590,000	607,425	0	(1,314)	0	0	3.600	3.161	MN	2,832	21,240	05/02/2017	11/13/2025
59217G-BF-5	MET LIFE GLOB Corp Note Non Call Prv Plc				1FE	359,413	100.1490	356,530	356,000	358,646	0	(767)	0	0	2.300	1.707	AO	1,842	4,094	08/14/2017	04/10/2019
59217G-BS-7	MET LIFE GLOB Corp Note Non Call Prv Plc				1FE	499,765	99.6250	498,125	500,000	499,917	0	117	0	0	1.350	1.374	MS	2,006	6,731	09/08/2016	09/14/2018
594918-BF-0	MICROSOFT CORP Corp Note MW			2	1FE	579,246	99.6550	577,999	580,000	579,480	0	234	0	0	1.300	1.408	MN	1,215	3,770	08/14/2017	11/03/2018
61746B-DM-5	MORGAN STANLEY Corp Note Non Call				1FE	403,772	100.2740	401,096	400,000	402,663	0	(1,109)	0	0	2.500	1.864	JJ	4,361	5,000	07/17/2017	01/24/2019
61746B-EE-2	MORGAN STANLEY Corp Note Call			2	1FE	768,451	101.6980	772,905	760,000	766,730	0	(1,721)	0	0	2.543	1.915	JAJO	3,918	13,518	03/03/2017	01/20/2022
61761J-3R-8	MORGAN STANLEY Corp Note MW			2	1FE	794,560	98.7160	789,728	800,000	795,239	0	476	0	0	3.125	3.205	JJ	10,694	25,139	07/20/2016	07/27/2026
63743H-EP-3	NATL RURAL UTIL Corp Note Non Call				1FE	698,000	100.1300	698,907	698,000	698,000	0	0	0	0	1.543	1.350	JAJO	2,632	4,914	04/06/2017	04/05/2019
63946C-AC-2	NBCUNIVERSAL ENT Corp Note Non Call Prv Plc				1FE	299,707	99.9570	297,872	298,000	298,322	0	(1,118)	0	0	1.662	1.282	AO	1,046	4,953	10/04/2016	04/15/2018
641423-BY-3	NEVADA POWER CO Corp Note MW 50BP			2	1FE	353,025	105.7660	343,740	325,000	329,405	0	(3,442)	0	0	7.125	5.938	MS	6,818	23,156	07/09/2009	03/15/2019
64952W-CD-3	NEW YORK LIFE GL Corp Note Non Call Prv Plc				1FE	130,000	100.0960	130,125	130,000	130,000	0	0	0	0	1.747	1.030	JAJO	549	1,951	04/06/2016	04/06/2018
65473Q-AT-0	NISOURCE FIN CP Corp Note MW			2	2FE	78,681	104.5300	68,990	66,000	68,790	0	(2,617)	0	0	6.800	2.644	JJ	2,069	4,488	01/23/2014	01/15/2019
654740-AP-4	NISSAN MOTOR ACC Corp Note Non Call Prv Plc				1FE	320,000	100.1940	320,621	320,000	320,000	0	0	0	0	2.147	1.430	JAJO	1,660	6,101	04/01/2016	04/06/2018
654740-AQ-2	NISSAN MOTOR ACC Corp Note Non Call Prv Plc				1FE	291,000	100.3800	292,106	291,000	291,000	0	0	0	0	2.083	1.372	MJSD	320	4,951	09/07/2016	09/13/2019
68389X-AC-9	ORACLE CORP Corp Note MW 35BP			2	1FE	319,635	101.1480	303,444	300,000	303,877	0	(13,501)	0	0	5.750	1.200	AO	3,642	17,250	10/27/2016	04/15/2018
68389X-BS-3	ORACLE CORP Corp Note Call MW			2	1FE	474,250	100.7840	478,724	475,000	474,263	0	13	0	0	2.950	2.975	MN	2,024	0	11/07/2017	11/15/2024
693304-AL-1	PECO ENERGY CO Corp Note MW			2	1FE	727,983	100.5790	704,053	700,000	704,539	0	(23,444)	0	0	5.350	1.345	MS	12,483	28,088	02/27/2017	03/01/2018

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
693304-AU-1	PECO ENERGY CO Corp Note Call MW			2	1FE	594,833	97.2400	578,578	595,000	594,874	0	32	0	0	1.700	1.706	MS	2,978	9,946	09/14/2016	09/15/2021
693475-AP-0	PNC FINANCIAL Corp Note Call			2	1FE	543,958	104.8330	550,373	525,000	538,649	0	(1,927)	0	0	3.900	3.434	AO	3,526	20,475	02/23/2015	04/29/2024
69353R-CH-9	PNC BANK NA Corp Note Call			2	1FE	948,119	100.0380	950,361	950,000	949,578	0	384	0	0	2.200	2.242	JJ	8,883	20,900	01/23/2014	01/28/2019
69353R-EV-6	PNC BANK NA Corp Note Call			2	1FE	286,057	99.8340	284,527	285,000	285,793	0	(264)	0	0	1.950	1.681	MS	1,806	2,779	08/22/2017	03/04/2019
69353R-FD-5	PNC BANK NA Corp Note Non Call				1FE	500,000	100.3640	501,820	500,000	500,000	0	0	0	0	1.796	1.538	FMAN	1,047	4,127	05/16/2017	05/19/2020
694308-GN-1	PACIFIC GAS&ELEC Corp Note MW			2	1FE	90,258	104.6480	87,904	84,000	88,218	0	(2,040)	0	0	8.250	1.781	AO	1,463	3,465	08/09/2017	10/15/2018
713448-DW-5	PEPSICO INC Corp Note Non Call				1FE	726,000	99.9270	725,470	726,000	726,000	0	0	0	0	1.359	1.306	JAJO	2,274	0	10/05/2017	10/15/2018
718549-AF-5	PHILLIPS 66 PTNR Corp Note Call			2	2FE	283,917	100.2240	285,638	285,000	283,931	0	14	0	0	3.750	3.795	MS	2,316	0	10/10/2017	03/01/2028
74256L-AG-4	PRINCIPAL LFE II Corp Note Non Call Prv Plc				1FE	1,004,540	100.2150	1,002,150	1,000,000	1,000,759	0	(949)	0	0	2.250	2.152	AO	4,750	20,753	11/05/2013	10/15/2018
74274T-AA-8	PRIVATE EXPT FDG Corp Note Non Call Prv Plc				1FE	249,965	99.8660	249,665	250,000	249,966	0	1	0	0	2.100	2.107	JD	175	0	12/14/2017	12/19/2019
744560-BE-5	PUBLIC SERVICE Corp Note Call MW			2	1FE	256,984	100.0880	255,224	255,000	256,228	0	(756)	0	0	2.300	1.515	MS	1,727	2,933	08/09/2017	09/15/2018
747525-AN-3	QUALCOMM INC Corp Note Non Call				1FE	230,000	100.1570	230,361	230,000	230,000	0	0	0	0	1.796	1.532	FMAN	482	1,840	05/19/2017	05/20/2019
756109-AM-6	REALTY INCOME Corp Note Call MW 25BP			2	2FE	616,763	99.9920	624,950	625,000	624,830	0	2,067	0	0	2.000	2.337	JJ	5,243	12,500	12/12/2013	01/31/2018
816851-AK-5	SEMPRA ENERGY Corp Note MW			2	2FE	183,932	108.3250	178,736	165,000	179,473	0	(4,459)	0	0	9.800	1.862	FA	6,109	0	08/22/2017	02/15/2019
8426EP-AA-6	SOUTHERN CO GAS Corp Note Call MW			2	2FE	814,364	96.8900	789,654	815,000	814,479	0	89	0	0	2.450	2.462	AO	4,992	20,966	09/08/2016	10/01/2023
84756N-AC-3	SPECTRA PARTNERS Corp Note Call MW			2	2FE	1,285,517	100.6160	1,247,638	1,240,000	1,247,356	0	(11,406)	0	0	2.950	2.004	MS	9,755	36,580	07/28/2014	09/25/2018
854502-AE-1	STANLEY BLACK Corp Note Non Call				2FE	249,048	99.6540	249,135	250,000	249,168	0	120	0	0	1.622	2.008	MN	496	2,028	11/14/2017	11/17/2018
857477-AW-3	STATE STREET CRP Corp Note Non Call				1FE	823,845	97.3630	803,245	825,000	824,012	0	104	0	0	2.650	2.666	MN	2,551	21,863	05/16/2016	05/19/2026
887317-AF-2	TIME WARNER INC Corp Note MW 20BP			2	2FE	655,206	105.2740	631,644	600,000	628,792	0	(12,547)	0	0	4.875	2.617	MS	8,613	29,250	11/09/2015	03/15/2020
887317-BA-2	TIME WARNER INC Corp Note Call MW			2	2FE	662,389	94.7310	615,752	650,000	660,846	0	(1,144)	0	0	2.950	2.724	JJ	8,842	22,637	08/05/2016	07/15/2026
89236T-CA-1	TOYOTA MTR CRED Corp Note Non Call				1FE	436,409	99.9900	434,957	435,000	435,033	0	(1,113)	0	0	1.450	1.192	JJ	2,961	6,308	10/03/2016	01/12/2018
89236T-CR-4	TOYOTA MTR CRED Corp Note Non Call				1FE	275,000	100.1810	275,498	275,000	275,000	0	0	0	0	1.819	0.746	JAJO	1,111	4,321	07/08/2015	07/13/2018
89236T-DJ-1	TOYOTA MTR CRED Corp Note Non Call				1FE	300,000	100.3890	301,167	300,000	300,000	0	0	0	0	1.794	1.322	JAJO	1,121	2,997	10/13/2016	10/18/2019
90131H-AN-5	21ST CENTURY FOX Corp Note MW			2	2FE	290,750	105.2750	263,188	250,000	262,553	0	(10,515)	0	0	6.900	2.490	MS	5,750	17,250	04/06/2015	03/01/2019
90131H-CB-9	21ST CENTURY FOX Corp Note Call MW			2	2FE	424,207	102.2940	434,750	425,000	424,266	0	59	0	0	3.375	3.398	MN	1,833	14,224	04/12/2017	11/15/2026
902494-BA-0	TYSON FOODS INC Corp Note Non Call				2FE	100,000	100.1860	100,186	100,000	100,000	0	0	0	0	1.929	1.650	FMAN	171	862	05/23/2017	05/30/2019
90320W-AA-1	UPMC Health System Corp Note MW 30BP			2	1FE	565,000	103.9670	587,414	565,000	565,000	0	0	0	0	3.853	3.853	JD	968	21,769	11/23/2011	12/15/2021
90327Q-CZ-0	USAA CAP CORP Corp Note Non Call Prv Plc				1FE	250,000	100.0470	250,118	250,000	250,000	0	0	0	0	1.607	1.264	FMAN	681	2,650	01/30/2017	02/01/2019
90331H-NC-3	USB-CALL12/17 Corp Note Call			2	1FE	250,659	100.3080	250,770	250,000	250,488	0	(172)	0	0	0.320	1.266	JAJO	153	2,826	04/18/2017	01/24/2020
90331H-NE-9	USB-CALL12/17 Corp Note Call			2	1FE	500,000	100.1270	500,635	500,000	500,000	0	0	0	0	1.612	1.342	FMAN	851	3,471	05/25/2017	05/24/2019
91159H-HN-3	US BANCORP Corp Note Call			2	1FE	1,022,460	94.2330	970,600	1,030,000	1,023,438	0	681	0	0	2.375	2.458	JJ	10,804	24,463	07/19/2016	07/22/2026
913017-CR-8	UNITED TECH CORP Corp Note Call MW			1	1FE	795,000	100.1530	796,216	795,000	795,000	0	0	0	0	3.125	3.125	MN	3,934	12,422	05/01/2017	05/04/2027
92276M-AY-1	VENTAS REALTY LP Corp Note Cont Call			2	2FE	215,124	101.8390	212,844	209,000	213,672	0	(1,451)	0	0	4.000	1.894	AO	1,417	4,180	08/28/2017	04/30/2019
92277G-AG-2	VENTAS REALTY LP Corp Note Call MW			2	2FE	421,313	104.5160	407,612	390,000	417,067	0	(3,024)	0	0	4.125	3.115	JJ	7,418	16,088	07/28/2016	01/15/2026
92343V-BR-4	VERIZON COMM INC Corp Note MW			2	2FE	1,303,596	111.3860	1,286,508	1,155,000	1,258,611	0	(16,210)	0	0	5.150	3.405	MS	17,514	59,483	03/10/2015	09/15/2023
931142-DP-5	WAL-MART STORES Corp Note Call MW			2	1FE	307,812	104.1060	312,318	300,000	306,860	0	(952)	0	0	3.300	2.886	AO	1,898	9,900	01/19/2017	04/22/2024
94988J-5B-9	WELLS FARGO BANK Corp Note Non Call				1FE	375,000	100.0250	375,094	375,000	375,000	0	0	0	0	2.103	1.361	JAJO	1,533	6,966	01/22/2018	01/22/2018
976656-CF-3	WISC ELEC POWER Corp Note Call MW			2	1FE	694,421	99.9640	692,751	693,000	693,511	0	(910)	0	0	1.700	1.500	JD	524	11,781	04/26/2017	06/15/2018
98389B-AS-9	XCEL ENERGY INC Corp Note Call MW			2	2FE	929,740	99.4040	924,457	930,000	929,832	0	50	0	0	2.400	2.406	MS	6,572	22,320	03/03/2016	03/15/2021
98956P-AF-9	ZIMMER HLDGS Corp Note Call MW			2	2FE	1,346,828	100.0680	1,350,918	1,350,000	1,347,610	0	284	0	0	3.550	3.578	AO	11,981	47,925	03/10/2015	04/01/2025
06366R-U8-6	BANK OF MONTREAL Corp Note Non Call		A		1FE	653,458	100.2790	651,814	650,000	651,585	0	(1,873)	0	0	1.990	1.231	JAJO	2,228	8,792	04/19/2017	07/31/2018
06367T-PX-2	BANK OF MONTREAL Corp Note Non Call		A		1FE	783,643	99.7390	777,964	780,000	782,871	0	(771)	0	0	2.100	1.906	JD	865	8,190	06/14/2017	12/12/2019
06367V-HL-2	BANK OF MONTREAL Corp Note Non Call		A		1FE	555,236	100.3040	551,672	550,000	553,705	0	(1,531)	0	0	2.375	1.734	JJ	5,660	6,531	07/18/2017	01/25/2019
15135U-AD-1	CENOVUS ENERGY Corp Note MW 35BP		A	2	2FE	1,159,760	105.2240	1,052,240	1,000,000	1,051,167	0	(27,598)	0	0	5.700	2.743	AO	12,033	57,000	11/20/2013	10/15/2019
31429K-AC-7	CAISS DESJARDINS Corp Note Non Call Prv Plc		A		1FE	200,000	100.1510	200,302	200,000	200,000	0	0	0	0	1.708	1.708	JAJO	589	0	10/24/2017	10/30/2020
448055-AK-9	HUSKY ENERGY INC Corp Note Call MW		A	2	2FE	498,955	104.5810	522,905	500,000	499,312	0	94	0	0	4.000	4.025	AO	4,222	20,000	03/12/2014	04/15/2024
63307A-2C-8	NATL BANK CANADA Corp Note Non Call		A		1FE	501,420	99.9250	499,625	500,000	501,211	0	(209)	0	0	2.100	1.842	JD	496	5,250	10/30/2017	12/14/2018
63307A-2D-6	NATL BANK CANADA Corp Note Non Call		A		1FE	349,482	100.5350	351,873	350,000	349,644	0	161	0	0	1.953	1.673	JAJO	1,443	4,662	01/12/2017	01/17/2020
78012K-C6-2	ROYAL BK CANADA Corp Note Non Call		A		1FE	787,025	99.7250	782,841	785,000	786,650	0	(375)	0	0	2.125	2.025	MS	5,514	8,155	06/21/2017	03/02/2020
78012K-FV-4	ROYAL BK CANADA Corp Note Non Call		A		1FE	703,456	100.2310	701,617	700,000	701,422	0	(2,034)	0	0	1.918	1.229	JAJO	2,350	9,106	02/28/2017	07/30/2018
00084D-AG-5	ABN AMRO BANK NV Corp Note Non Call Prv Plc		D		1FE	246,717	100.4640	246,137	245,000	245,881	0	(837)	0	0	2.500	2.059	AO	1,038	6,125	03/09/2017	10/30/2018
00182E-AW-9	ANZ NZ INTL/LDN Corp Note Non Call Prv Plc		D		1FE	700,314	100.0020	700,014	700,000	700,065	0	(249)	0	0	1.750	1.711	MS	3,131	12,250	01/18/2017	03/29/2018
05565Q-DJ-4	BP CAPITAL PLC Corp Note Non Call		D		1FE	300,000	100.1310	300,393	300,000	300,000	0	0	0	0	1.763	1.386	FMAN	705	3,473	02/08/2017	08/14/2018
05565Q-DL-9	BP CAPITAL PLC Corp Note Call MW		D	2	1FE	589,965	102.5260	604,903	590,000	589,998	0	33	0	0	3.224	3.224	AO	4,069	12,681	02/08/2017	04/14/2024
06675F-AP-2	BANQ FED CRD MUT Corp Note Non Call Prv Plc		D		1FE	700,000	99.6650	697,655	700,000	700,000	0	0	0	0	1.900	1.900	MS	3,436	0	09/20/2017	03/28/2019
44328M-BT-0	HSBC BANK PLC Corp Note Non Call Prv Plc		D		1FE	448,097	99.8600	449,370	450,000	449,395	0	1,298	0	0	1.500	1.867	MN	863	6,750	03/09/2017	05/15/2018
539439-AP-4	LLOYDS BK GR PLC Corp Note Call		D	2	1FE	315,000	99.2400	312,606	315,000	315,000	0	0	0	0	2.907	2.907	MN	1,374	0	10/31/2017	11/07/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
53944Y-AC-7	LLOYDS BK GR PLC Corp Note Non Call		D		1FE	617,886	100.5820	623,608	620,000	618,272	0	387	0	0	3.000	3.074	JJ	8,783	9,300	01/04/2017	01/11/2022
63254A-AM-0	NATL AUS BANK/NY Corp Note Non Call		D		1FE	602,202	99.8360	599,016	600,000	601,546	0	(656)	0	0	2.000	1.748	JJ	5,567	0	07/18/2017	01/14/2019
63253D-DP-3	NATL AUSTRALIABK Corp Note Non Call Prv Plc		D		1FE	305,000	100.4600	306,403	305,000	305,000	0	0	0	0	1.956	1.682	FMAN	663	2,733	05/16/2017	05/22/2020
65557C-AP-8	NORDEA BANK AB Corp Note Non Call Prv Plc		D		1FE	412,763	100.5150	412,112	410,000	411,215	0	(1,548)	0	0	2.440	1.420	MJSD	389	8,390	01/25/2017	09/17/2018
82620K-AB-9	SIEMENS FINAN Corp Note MW Prv Plc		D	2	1FE	877,302	99.8430	876,622	878,000	877,798	0	496	0	0	1.450	1.508	MN	1,273	12,731	01/23/2017	05/25/2018
865622-CH-5	SUMITOMO MITSUI Corp Note Non Call		D		1FE	269,000	99.5300	267,736	269,000	269,000	0	0	0	0	2.092	2.092	AO	1,141	0	10/11/2017	10/18/2019
902674-XD-7	UBS AG LONDON Corp Note Non Call Prv Plc		D		1FE	359,766	100.1230	359,442	359,000	359,633	0	(133)	0	0	1.835	1.449	MJSD	458	1,486	10/18/2017	12/07/2018
950840-AC-2	WESFARMERS LTD Corp Note MW Call Prv Plc		D	1	1FE	485,829	99.9990	484,995	485,000	485,160	0	(669)	0	0	1.874	1.720	MS	2,550	9,089	01/31/2017	03/20/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						103,579,155	XXX	102,570,137	101,684,000	102,564,305	0	(404,729)	0	0	XXX	XXX	XXX	787,626	2,348,751	XXX	XXX
12591V-AA-9	COMM MORTGAGE TR COMM 2014 CR1G A1 CMBS			4	1FM	0	100.0000								1.445		MON		0	(54,553)	01/01/2017	02/10/2019
17326F-AA-5	CITIGROUP COMMER CGCMT 2017-C4 A1 CMBS			4	1FM	801,550	99.4170	796,887	801,561	801,560	0	10	0	0	2.121	2.101	MON	1,417	2,834	10/19/2017	10/12/2050
92930R-AB-8	WF-RBS COMMERCIA WFRBS 2012-C9 A2 CMBS			4	1FM	218,426	99.9220	212,934	213,100	212,991	0	(828)	0	0	1.829	1.309	MON	325	3,898	10/16/2012	11/15/2045
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,019,976	XXX	1,009,821	1,014,661	1,014,551	0	(818)	0	0	XXX	XXX	XXX	1,742	(47,821)	XXX	XXX
02007E-AB-4	Ally Auto Receiv ALLYA 2017-3 A2 ABS			4	1FE	372,979	99.8600	372,478	373,000	372,986	0	7	0	0	1.530	1.539	MON	254	3,186	05/16/2017	03/16/2020
02007F-AB-1	Ally Auto Receiv ALLYA 2017-4 A2 ABS			4	1FE	499,996	99.7260	498,630	500,000	499,993	0	(3)	0	0	1.590	1.594	MON	353	2,473	08/15/2017	04/15/2020
02007H-AB-7	Ally Auto Receiv ALLYA 2017-2 A2 ABS			4	1FE	194,920	99.8850	194,715	194,939	194,931	0	10	0	0	1.490	1.502	MON	129	2,066	03/21/2017	11/15/2019
03065D-AB-3	AmeriCredit Auto AMCAR 2016-3 A2A ABS			4	1FE	50,684	99.9580	50,666	50,687	50,686	0	2	0	0	1.370	1.378	MON	44	694	08/02/2016	11/08/2019
03065D-AF-4	AmeriCredit Auto AMCAR 2016-3 C ABS			4	1FE	2,069,826	99.4300	2,058,201	2,070,000	2,069,858	0	21	0	0	2.240	2.252	MON	2,962	46,368	08/02/2016	04/08/2022
03065F-AB-8	AmeriCredit Auto AMCAR 2017-1 A2A ABS			4	1FE	46,121	99.8460	46,053	46,124	46,123	0	2	0	0	1.510	1.520	MON	25	575	02/13/2017	05/18/2020
03065F-AF-9	AmeriCredit Auto AMCAR 2017-1 C ABS			4	1FE	674,855	99.9620	674,744	675,000	674,881	0	26	0	0	2.710	2.730	MON	661	15,091	02/13/2017	08/18/2022
03065G-AB-6	AmeriCredit Auto AMCAR 2017-2 A2A ABS			4	1FE	130,573	99.8560	130,389	130,577	130,574	0	1	0	0	1.650	1.657	MON	78	1,269	05/09/2017	09/18/2020
03065H-AB-4	AmeriCredit Auto AMCAR 2017-3 A2A ABS			4	1FE	259,978	99.8700	259,662	260,000	259,984	0	5	0	0	1.690	1.702	MON	159	1,489	08/08/2017	12/18/2020
03065M-AF-4	AmeriCredit Auto AMCAR 2015-4 C ABS			4	1FE	1,429,734	100.8960	1,442,813	1,430,000	1,429,858	0	57	0	0	2.880	2.902	MON	2,631	41,184	11/03/2015	07/08/2021
03065V-AE-7	AmeriCredit Auto AMCAR 2016-1 B ABS			4	1FE	1,208,156	100.1490	1,201,788	1,200,000	1,205,449	0	(2,707)	0	0	2.300	1.886	MON	1,763	13,800	06/08/2017	03/08/2021
03066D-AB-2	AmeriCredit Auto AMCAR 2016-2 A2A ABS			4	1FE	28,492	99.9740	28,486	28,493	28,493	0	1	0	0	1.420	1.427	MON	26	405	04/05/2016	10/08/2019
03066F-AC-5	AmeriCredit Auto AMCAR 2017-4 A2A ABS			4	1FE	172,992	99.8820	172,796	173,000	172,993	0	1	0	0	1.830	1.840	MON	114	290	11/07/2017	05/18/2021
055657-AB-6	BMW Vehicle Leas BMWLT 2017-1 A2 ABS			4	1FE	138,895	99.9130	138,789	138,910	138,902	0	7	0	0	1.640	1.653	MON	70	1,696	03/15/2017	07/22/2019
05582X-AB-8	BMW Vehicle Leas BMWLT 2016-2 A2 ABS			4	1FE	131,032	99.8750	130,878	131,041	131,038	0	3	0	0	1.230	1.237	MON	49	1,612	10/04/2016	01/22/2019
05584P-AB-3	BMW Vehicle Leas BMWLT 2017-2 A2A ABS			4	1FE	79,993	99.8060	79,845	80,000	79,994	0	1	0	0	1.800	1.814	MON	44	220	10/17/2017	02/20/2020
064229-AB-3	BANK OF THE WEST BWSTA 2017-1 A2 ABS Prv Plc			4	1FE	153,984	99.7810	153,663	154,000	153,987	0	3	0	0	1.780	1.797	MON	122	480	10/03/2017	02/15/2021
12636W-AB-2	CNH Equipment Tr CNH 2017-A A2 ABS			4	1FE	412,876	99.8650	412,334	412,891	412,879	0	4	0	0	1.640	1.647	MON	301	4,947	03/15/2017	07/15/2020
12637B-AB-7	CNH Equipment Tr CNH 2017-B A2A ABS			4	1FE	119,987	99.7240	119,669	120,000	119,990	0	3	0	0	1.590	1.602	MON	85	742	07/18/2017	11/16/2020
13975K-AC-3	CAPITAL AUTO REC AFIN 2015-1 A3 ABS			4	1FE	33,077	99.9770	33,001	33,008	33,013	0	(58)	0	0	1.610	1.424	MON	16	531	12/06/2016	06/20/2019
14041N-EU-1	CAPITAL ONE MULT COMET 2015-A1 A1 ABS			4	1FE	274,989	99.9440	274,846	275,000	274,998	0	9	0	0	1.390	1.398	MON	170	3,504	01/30/2017	01/15/2021
14312Q-AB-2	CarMax Auto Owne CARMX 2016-4 A2 ABS			4	1FE	148,170	99.7950	147,874	148,178	148,175	0	4	0	0	1.210	1.216	MON	80	1,793	10/19/2016	11/15/2019
14314J-AB-6	CarMax Auto Owne CARMX 2017-1 A2 ABS			4	1FE	321,757	99.8740	321,352	321,757	321,755	0	(3)	0	0	1.540	1.544	MON	220	4,336	01/25/2017	02/18/2020
14314J-AC-4	CarMax Auto Owne CARMX 2017-1 A3 ABS			4	1FE	502,070	99.7970	498,985	500,000	501,471	0	(600)	0	0	1.980	1.750	MON	440	4,950	06/20/2017	11/15/2021
18978C-AB-9	CNH Equipment Tr CNH 2017-C A2 ABS			4	1FE	194,983	99.8640	194,735	195,000	194,984	0	1	0	0	1.840	1.852	MON	159	239	11/14/2017	03/15/2021
24702J-AB-5	Dell Equipment F DEFT 2017-2 A2A ABS Prv Plc			4	1FE	160,996	99.8220	160,713	161,000	160,996	0	0	0	0	1.970	1.978	MON	79	502	10/17/2017	02/24/2020
24703F-AB-2	Dell Equipment F DEFT 2017-1 A2 ABS Prv Plc			4	1FE	128,988	99.9720	128,964	129,000	128,993	0	5	0	0	1.860	1.874	MON	60	1,526	04/25/2017	06/24/2019
26207K-AD-3	Drive Auto Recei DRIVE 2017-3 A3 ABS			4	1FE	132,991	99.8700	132,827	133,000	132,991	0	0	0	0	1.850	1.863	MON	109	342	10/17/2017	04/15/2020
26208B-AJ-9	Drive Auto Recei DRIVE 2016-CA B ABS Prv Plc			4	1FE	1,534,813	100.1420	1,537,180	1,535,000	1,534,918	0	94	0	0	2.370	2.388	MON	1,617	36,380	11/16/2016	11/16/2020
26208D-AB-2	Drive Auto Recei DRIVE 2017-BA A2 ABS Prv Plc			4	1FE	8,625	100.1170	8,635	8,625	8,625	0	0	0	0	1.590	1.598	MON	6	98	03/21/2017	12/17/2018
26208E-AB-0	Drive Auto Recei DRIVE 2017-1 A2A ABS			4	1FE	89,205	99.9750	89,186	89,208	89,207	0	2	0	0	1.670	1.681	MON	66	699	06/21/2017	05/15/2019
26208F-AE-1	Drive Auto Recei DRIVE 2017-2 A2A ABS			4	1FE	45,650	99.9660	45,634	45,650	45,649	0	0	0	0	1.630	1.635	MON	33	279	07/25/2017	08/15/2019
29372E-BW-7	Enterprise Fleet EFF 2017-1 A3 ABS Prv Plc			4	1FE	1,134,717	100.5460	1,141,197	1,135,000	1,134,784	0	67	0	0	2.600	2.621	MON	902	26,231	01/24/2017	07/20/2022
29372J-AB-3	Enterprise Fleet EFF 2017-2 A2 ABS Prv Plc			4	1FE	1,584,918	99.8240	1,582,210	1,585,000	1,584,932	0	15	0	0	1.970	1.980	MON	954	14,918	06/20/2017	01/20/2023
31679R-AB-1	Fifth Third Auto FITAT 2017-1 A2A ABS			4	1FE	167,985	99.7930	167,652	168,000	167,989	0	3	0	0	1.590	1.603	MON	119	631	09/12/2017	04/15/2020
34528Q-EU-4	FORD CREDIT FLOO FORDF 2016-3 A1 ABS			4	1FE	965,377	99.1300	961,561	970,000	966,500	0	1,123	0	0	1.550	1.795	MON	668	7,518	06/27/2017	07/15/2019
34530K-AC-7	Ford Credit Auto FORDO 2014-B A4 ABS			4	1FE	203,086	99.9500	202,917	203,019	203,032	0	(55)	0	0	1.420	1.379	MON	128	1,922	05/05/2017	08/15/2019
34530N-AA-5	FORD CREDIT AUTO FORDR 2014-2 A ABS Prv Plc			4	1FE	1,567,074	100.1820	1,552,821	1,550,000	1,563,139	0	(3,935)	0	0	2.310	1.835	MON	1,591	20,886	06/09/2017	04/15/2026
34530P-AD-4	Ford Credit Auto FORDO 2014-C A3 ABS			4	1FE	46,932	99.9450	46,907	46,932	46,932	0	0	0	0	1.060	1.062	MON	22	498	10/12/2016	05/15/2019
34531D-AB-4	Ford Credit Auto FORDL 2017-B A2A ABS			4	1FE	148,995	99.7870	148,683	149,000	148,995	0	0	0	0	1.800	1.808	MON	119	335	10/24/2017	06/15/2020
34531H-AD-1	Ford Credit Auto FORDO 2017-B A3 ABS			4	1FE	1,569,930	99.8730	1,568,006	1,570,000	1,569,936	0	6	0	0	1.690	1.697	MON	1,179	12,382	06/20/2017	11/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
34532A-AB-9	Ford Credit Auto FORDO 2017-C A2A ABS			4	1FE	299,975	99.9770	299,931	300,000	299,977	0	2	0	0	1.800	1.813	MON	240	360	11/14/2017	09/15/2020
34532A-AD-5	Ford Credit Auto FORDO 2017-C A3 ABS			4	1FE	839,849	99.7200	837,648	840,000	839,854	0	6	0	0	2.010	2.025	MON	750	1,126	11/14/2017	03/15/2022
34532E-AE-5	Ford Credit Auto FORDO 2016-B A4 ABS			4	1FE	701,558	98.9220	697,400	705,000	702,313	0	756	0	0	1.520	1.730	MON	476	6,251	06/09/2017	08/15/2021
36254A-AB-0	GM Financial Sec GMCAR 2017-1A A2A ABS Prv Plc			4	1FE	88,632	99.8540	88,508	88,637	88,635	0	3	0	0	1.510	1.518	MON	56	907	04/03/2017	03/16/2020
36254A-AC-8	GM Financial Sec GMCAR 2017-1A A2B ABS Prv Plc			4	1FE	598,300	100.0360	598,515	598,300	598,300	0	0	0	0	1.611	1.616	MON	375	5,342	04/03/2017	03/16/2020
38013M-AE-6	GM Financial Aut GMALT 2017-2 A4 ABS			4	1FE	1,564,682	99.7400	1,560,931	1,565,000	1,564,745	0	63	0	0	2.180	2.198	MON	1,042	17,627	06/07/2017	06/21/2021
43811B-AC-8	Honda Auto Recei HAROT 2017-2 A3 ABS			4	1FE	1,549,866	99.1990	1,537,585	1,550,000	1,549,888	0	22	0	0	1.680	1.689	MON	1,157	12,152	06/20/2017	08/16/2021
43812A-AB-5	Honda Auto Recei HAROT 2016-3 A2 ABS			4	1FE	27,843	99.9630	27,864	27,875	27,873	0	28	0	0	1.010	1.122	MON	10	282	12/13/2016	10/18/2018
43813F-AC-7	Honda Auto Recei HAROT 2017-4 A3 ABS			4	1FE	569,920	99.7960	568,837	570,000	569,922	0	2	0	0	2.050	2.064	MON	325	714	11/22/2017	11/22/2021
43814K-AC-5	HONDA AUTO RECEI HAROT 2015-1 A3 ABS			4	1FE	29,024	99.9620	29,012	29,023	29,023	0	0	0	0	1.050	1.051	MON	14	305	10/12/2016	10/15/2018
43814L-AD-1	Honda Auto Recei HAROT 2015-4 A4 ABS			4	1FE	1,594,375	99.3790	1,590,064	1,600,000	1,595,949	0	1,574	0	0	1.440	1.630	MON	640	13,440	06/09/2017	01/21/2022
43814P-AB-6	Honda Auto Recei HAROT 17-3 A2 ABS			4	1FE	141,987	99.7340	141,622	142,000	141,990	0	2	0	0	1.570	1.582	MON	81	489	09/25/2017	01/21/2020
44614D-AB-3	Huntington Auto HUNT 2016-1 A2 ABS			4	1FE	246,405	99.9360	246,259	246,416	246,413	0	7	0	0	1.290	1.297	MON	141	3,179	11/28/2016	05/15/2019
44890Y-AG-1	Hyundai Auto Rec HART 2015-B C ABS			4	1FE	1,482,773	100.1310	1,501,965	1,500,000	1,492,280	0	4,655	0	0	2.300	2.646	MON	1,533	34,500	12/09/2015	07/15/2022
44891F-AB-2	Hyundai Auto Lea HALST 2017-A A2A ABS Prv Plc			4	1FE	111,187	99.8490	111,032	111,200	111,194	0	7	0	0	1.560	1.573	MON	77	1,576	01/10/2017	07/15/2019
44891F-AD-8	Hyundai Auto Lea HALST 2017-A A3 ABS Prv Plc			4	1FE	1,563,900	99.7410	1,555,960	1,560,000	1,562,728	0	(1,172)	0	0	1.880	1.745	MON	1,303	17,108	06/09/2017	08/17/2020
44928U-AD-2	Hyundai Auto Lea HALST 2015-B A3 ABS Prv Plc			4	1FE	15,327	100.0000	15,301	15,301	15,301	0	(15)	0	0	1.400	1.283	MON	10	214	07/21/2016	11/15/2018
44930U-AB-2	Hyundai Auto Rec HART 2016-A A2A ABS			4	1FE	60,585	99.9210	60,543	60,591	60,590	0	2	0	0	1.210	1.217	MON	33	733	03/22/2016	06/17/2019
44931P-AB-2	Hyundai Auto Rec HART 2017-A A2A ABS			4	1FE	265,860	99.9670	265,774	265,862	265,858	0	(2)	0	0	1.480	1.484	MON	175	2,798	03/22/2017	02/18/2020
44932G-AB-1	Hyundai Auto Rec HART 2017-B A2A ABS			4	1FE	384,975	99.7240	383,937	385,000	384,982	0	6	0	0	1.570	1.580	MON	269	1,998	08/09/2017	08/17/2020
47788N-AB-4	John Deere Owner JDOT 16-B A2 ABS			4	1FE	65,408	99.9390	65,372	65,412	65,412	0	2	0	0	1.090	1.097	MON	32	713	07/19/2016	02/15/2019
58768M-AB-7	Mercedes-Benz Au MBALT 2016-B A2 ABS			4	1FE	63,045	99.9120	62,991	63,047	63,046	0	1	0	0	1.150	1.155	MON	32	725	10/18/2016	01/15/2019
58769D-AC-4	Mercedes-Benz Au MBALT 2017-A A2B ABS			4	1FE	1,431,648	100.0240	1,431,992	1,431,648	1,431,648	0	0	0	0	1.677	1.683	MON	1,134	12,713	04/19/2017	08/15/2019
58769D-AD-2	Mercedes-Benz Au MBALT 2017-A A3 ABS			4	1FE	1,602,438	99.8130	1,597,008	1,600,000	1,601,726	0	(712)	0	0	1.790	1.712	MON	1,273	16,707	06/09/2017	04/15/2020
65478G-AB-6	Nissan Auto Rece NAROT 2017-B A2A ABS			4	1FE	448,982	99.7210	447,747	449,000	448,985	0	3	0	0	1.560	1.567	MON	311	2,179	08/16/2017	05/15/2020
65478Q-AB-4	Nissan Auto Leas NALT 2016-A A2A ABS			4	1FE	2,313	99.9760	2,312	2,313	2,313	0	0	0	0	1.220	1.228	MON	1	28	05/17/2016	08/15/2018
65478U-AB-5	Nissan Auto Rece NAROT 2016-A A2A ABS			4	1FE	18,305	99.9690	18,300	18,306	18,306	0	0	0	0	1.060	1.064	MON	9	194	02/02/2016	02/15/2019
65478W-AB-1	Nissan Auto Rece NAROT 2016-C A2A ABS			4	1FE	87,883	99.9280	87,822	87,887	87,886	0	2	0	0	1.070	1.075	MON	42	940	08/02/2016	05/15/2019
80284C-AF-9	Santander Drive SDART 2015-1 C ABS			4	1FE	1,048,160	100.2580	1,050,964	1,048,261	1,048,216	0	1	0	0	2.570	2.586	MON	1,197	26,940	02/19/2015	04/15/2021
80284M-AE-0	Santander Drive SDART 2015-4 B ABS			4	1FE	628,244	100.0400	628,530	628,279	628,269	0	13	0	0	2.260	2.273	MON	631	14,199	08/20/2015	06/15/2020
80284Q-AF-8	Santander Drive SDART 2015-5 C ABS			4	1FE	1,990,858	100.4730	2,009,460	2,000,000	1,997,485	0	2,591	0	0	2.740	2.928	MON	2,436	54,800	12/09/2015	12/15/2021
80284R-AB-5	Santander Drive SDART 2016-3 A2 ABS			4	1FE	40,305	99.9630	40,291	40,307	40,307	0	1	0	0	1.340	1.347	MON	24	540	10/04/2016	11/15/2019
80284T-AD-7	Santander Drive SDART 2017-1 A2 ABS			4	1FE	51,770	99.9050	51,722	51,772	51,771	0	1	0	0	1.490	1.497	MON	34	611	02/23/2017	02/18/2020
80284T-AH-8	Santander Drive SDART 2017-1 B ABS			4	1FE	1,339,897	99.7460	1,336,594	1,340,000	1,339,925	0	29	0	0	2.100	2.112	MON	1,251	22,278	02/23/2017	06/15/2021
80284Y-AB-0	Santander Drive SDART 2017-3 A2A ABS			4	1FE	133,999	99.8300	133,770	134,000	133,997	0	2	0	0	1.670	1.675	MON	98	528	09/13/2017	06/15/2020
89236W-AD-0	Toyota Auto Rece TAOT 2015-A A4 ABS			4	1FE	398,718	99.8040	398,216	399,000	398,852	0	133	0	0	1.520	1.578	MON	270	4,043	05/08/2017	06/15/2020
89237W-AB-3	Toyota Auto Rece TAOT 2016-C A2A ABS			4	1FE	25,780	99.9350	25,764	25,782	25,781	0	2	0	0	1.000	1.005	MON	10	258	08/01/2016	01/15/2019
89238M-AB-4	Toyota Auto Rece TAOT 2017-A A2A ABS			4	1FE	97,797	99.8420	97,651	97,806	97,802	0	6	0	0	1.420	1.432	MON	61	1,041	03/07/2017	09/16/2019
81379J-AD-3	Securitized Term SSTRT 2017-1A A3 ABS Prv Plc		A	4	1FE	1,550,000	99.7360	1,545,906	1,550,000	1,550,000	0	0	0	0	1.890	1.896	MON	487	25,389	02/08/2017	08/25/2020
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						42,303,974	XXX	42,263,585	42,313,064	42,315,155	0	2,143	0	0	XXX	XXX	XXX	36,647	585,014	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						146,903,105	XXX	145,843,543	145,011,725	145,894,011	0	(403,404)	0	0	XXX	XXX	XXX	826,015	2,885,944	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						300,683,448	XXX	288,497,599	273,574,000	288,803,354	0	(3,808,019)	0	0	XXX	XXX	XXX	2,733,061	8,891,253	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						35,633,966	XXX	35,053,290	33,913,689	35,556,873	0	(30,906)	0	0	XXX	XXX	XXX	105,432	1,123,728	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						1,019,976	XXX	1,009,821	1,014,661	1,014,551	0	(818)	0	0	XXX	XXX	XXX	1,742	(47,821)	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						42,303,974	XXX	42,263,585	42,313,064	42,315,155	0	2,143	0	0	XXX	XXX	XXX	36,647	585,014	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						379,641,364	XXX	366,824,295	350,815,414	367,689,933	0	(3,837,600)	0	0	XXX	XXX	XXX	2,876,882	10,552,174	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
912828-2P-4	US Treasury Note 1.875% 07/31/22		08/31/2017	Goldman Sachs		1,561,746	1,550,000	2,527
912828-M6-4	US Treasury Note 1.250% 11/15/18		10/02/2017	Deutsche Bank		1,996,953	2,000,000	9,579
912828-PX-2	US Treasury Note 3.625% 02/15/21		05/16/2017	Bank of New York		107,250	100,000	911
0599999. Subtotal - Bonds - U.S. Governments						3,665,949	3,650,000	13,017
574193-LP-1	MARYLAND ST GO Non Call 5.000% 03/01/23		11/28/2017	Goldman Sachs		1,159,130	1,000,000	12,361
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,159,130	1,000,000	12,361
180848-US-0	CLARK CNTY NV GO Non Call 5.000% 07/01/23		12/13/2017	RBC Capital Markets		3,298,025	2,830,000	0
613340-7B-8	MONTGOMERY CNTY GO Non Call 5.000% 06/01/24		11/30/2017	Morgan Stanley		3,213,026	2,705,000	7,138
940157-RU-6	WASHINGTON MD SU GO Call 5.000% 06/01/20		12/18/2017	JP Morgan Chase		1,049,760	1,000,000	2,639
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						7,560,811	6,535,000	9,777
3128M8-RV-8	FHLMC Pool G06500 MBS 4.000% 04/01/41		06/07/2017	Barclays Group Inc.		1,411,991	1,318,366	1,025
312945-SK-5	FHLMC Pool A96822 MBS 4.000% 02/01/41		04/27/2017	JP Morgan Chase		656,079	620,222	1,861
3135G0-Q2-2	FNMA Note Non Call 1.875% 09/24/26		08/04/2017	Various		2,058,143	2,170,000	16,063
3138EQ-MU-3	FNMA Pool AL7570 MBS 4.000% 07/01/42		06/07/2017	Barclays Group Inc.		1,447,082	1,352,216	1,052
3140FM-U4-6	FNMA Pool BE2402 MBS 3.500% 11/01/46		06/07/2017	Nomura Securities		1,547,797	1,486,034	1,011
3140FP-6R-5	FNMA Pool BE4479 MBS 3.500% 12/01/46		06/07/2017	Nomura Securities		1,545,354	1,484,579	1,010
3140FU-YU-6	FNMA Pool BE8822 MBS 3.500% 07/01/47		07/14/2017	Nomura Securities		1,409,407	1,362,363	2,119
838810-DL-0	S MIAMI FL HLTH Rev Bond Non Call 5.000% 08/15/23		12/15/2017	Merrill Lynch		1,316,992	1,150,000	0
92778V-FA-1	VIRGINIA ST CLG Rev Bond Non Call 5.000% 02/01/22		12/13/2017	CitiGroup		3,952,200	3,500,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						15,345,045	14,443,780	24,141
00287Y-AT-6	ABBVIE INC Corp Note Call MW 2.500% 05/14/20		06/13/2017	JP Morgan Chase		778,516	770,000	1,711
009363-AN-2	AIRGAS INC Corp Note Call MW 1.650% 02/15/18		01/18/2017	Merrill Lynch		259,580	259,000	1,876
02007E-AB-4	Ally Auto Receiv ALLYA 2017-3 A2 ABS 1.530% 03/16/20		05/16/2017	Barclays Group Inc.		372,979	373,000	0
02007F-AB-1	Ally Auto Receiv ALLYA 2017-4 A2 ABS 1.590% 04/15/20		08/15/2017	Deutsche Bank		499,996	500,000	0
02007H-AB-7	Ally Auto Receiv ALLYA 2017-2 A2 ABS 1.490% 11/15/19		03/21/2017	Merrill Lynch		194,920	194,939	0
0258M0-DQ-9	AMERICAN EXPRESS Corp Note Non Call 1.906% 08/15/19		10/18/2017	Mizuho Investor Sec Co		257,607	256,000	847
0258M0-EJ-4	AMERICAN EXPRESS Corp Note Call 1.715% 05/03/19		04/27/2017	Goldman Sachs		150,000	150,000	0
026874-CU-9	AMER INTL GROUP Corp Note MW 50BP 4.875% 06/01/22		09/21/2017	CitiGroup		627,097	570,000	8,799
03065F-AB-8	AmeriCredit Auto AMCAR 2017-1 A2A ABS 1.510% 05/18/20		02/13/2017	CitiGroup		46,121	46,124	0
03065F-AF-9	AmeriCredit Auto AMCAR 2017-1 C ABS 2.710% 08/18/22		02/13/2017	JP Morgan Chase		674,855	675,000	0
03065G-AB-6	AmeriCredit Auto AMCAR 2017-2 A2A ABS 1.650% 09/18/20		05/09/2017	RBC Capital Markets		130,573	130,577	0
03065H-AB-4	AmeriCredit Auto AMCAR 2017-3 A2A ABS 1.690% 12/18/20		08/08/2017	Wachovia Bank		259,978	260,000	0
03065V-AE-7	AmeriCredit Auto AMCAR 2016-1 B ABS 2.300% 03/08/21		06/08/2017	Wachovia Bank		1,208,156	1,200,000	383
03066F-AC-5	AmeriCredit Auto AMCAR 2017-4 A2A ABS 1.830% 05/18/21		11/07/2017	Barclays Group Inc.		172,992	173,000	0
031162-CL-2	AMGEN INC Corp Note Non Call 1.733% 05/10/19		05/08/2017	Merrill Lynch		140,000	140,000	0
035242-AG-1	ABIBB-CALL11/17 Corp Note MW 1.900% 02/01/19		10/27/2017	Credit Suisse		500,760	500,000	2,375
037833-DH-0	APPLE INC Corp Note MW 1.800% 11/13/19		11/06/2017	Goldman Sachs		399,804	400,000	0
04685A-2A-8	ATHENE GLOBAL FU Corp Note Non Call Prv Plc 2.875% 10/23/18		08/15/2017	Stifel Nicolaus & Co.		344,472	341,000	3,085
055657-AB-6	BMW Vehicle Leas BMWLT 2017-1 A2 ABS 1.640% 07/22/19		03/15/2017	Barclays Group Inc.		138,895	138,910	0
05565E-AN-5	BMW US CAP LLC Corp Note Non Call Prv Plc 1.998% 09/13/19		02/28/2017	Merrill Lynch		250,795	250,000	744
05584P-AB-3	BMW Vehicle Leas BMWLT 2017-2 A2A ABS 1.800% 02/20/20		10/17/2017	RBC Capital Markets		79,993	80,000	0
06051G-GR-4	BANK OF AMER CRP Corp Note Call MW 3.593% 07/21/28		09/01/2017	Merrill Lynch		785,021	775,000	3,558
06406H-CR-8	BANK OF NY MELLO Corp Note Call 2.200% 03/04/19		08/17/2017	RBC Capital Markets		115,916	115,000	1,181
06406H-CY-3	BANK OF NY MELLO Corp Note Non Call 2.016% 09/11/19		02/28/2017	Credit Suisse		705,213	700,000	2,257
064229-AB-3	BANK OF THE WEST BWSTA 2017-1 A2 ABS Prv Plc 1.780% 02/15/21		10/03/2017	BNP Paribar Securities Corp		153,984	154,000	0
07330N-AD-7	BRANCH BKG & TR Corp Note Call 2.300% 10/15/18		07/18/2017	Merrill Lynch		483,768	480,000	2,944
07330N-AS-4	BRANCH BKG & TR Corp Note Call 1.701% 06/01/20		12/05/2017	Morgan Stanley		450,000	450,000	0
084664-CP-4	BERKSHIRE HATH Corp Note Non Call 1.606% 01/11/19		01/05/2017	Goldman Sachs		500,000	500,000	0
12636W-AB-2	CNH Equipment Tr CNH 2017-A A2 ABS 1.640% 07/15/20		03/15/2017	CitiGroup		412,876	412,891	0
12637B-AB-7	CNH Equipment Tr CNH 2017-B A2A ABS 1.590% 11/16/20		07/18/2017	Merrill Lynch		119,987	120,000	0
14041N-EU-1	CAPITAL ONE MULT COMET 2015-A1 A1 ABS 1.390% 01/15/21		01/30/2017	Pershing		274,989	275,000	181
14314J-AB-6	CarMax Auto Owne CARMX 2017-1 A2 ABS 1.540% 02/18/20		01/25/2017	Barclays Group Inc.		321,757	321,757	0
14314J-AC-4	CarMax Auto Owne CARMX 2017-1 A3 ABS 1.980% 11/15/21		06/20/2017	Wachovia Bank		502,070	500,000	220
14912L-6Z-9	CATERPILLAR FINL Corp Note Non Call 1.860% 01/10/20		05/16/2017	Merrill Lynch		270,447	269,000	485
14913Q-2D-0	CATERPILLAR FINL Corp Note Non Call 1.598% 11/29/19		11/27/2017	Merrill Lynch		300,000	300,000	0
166764-BS-8	CHEVRON CORP Corp Note MW Call 1.686% 02/28/19		02/28/2017	Barclays Group Inc.		137,000	137,000	0
171340-AM-4	CHURCH & DWIGHT Corp Note Non Call 1.517% 01/25/19		07/20/2017	Merrill Lynch		150,000	150,000	0
172967-LD-1	CITIGROUP INC Corp Note Call MW 3.887% 01/10/28		01/04/2017	CitiGroup		500,000	500,000	0
172967-LG-4	CITIGROUP INC Corp Note Call MW 2.750% 04/25/22		05/03/2017	Key Bank		598,200	600,000	596
17325F-AF-5	CITIBANK NA Corp Note Call 1.850% 09/18/19		09/13/2017	CitiGroup		399,992	400,000	0
17325F-AG-3	CITIBANK NA Corp Note Non Call 1.860% 09/18/19		09/13/2017	CitiGroup		400,000	400,000	0
17326F-AA-5	CITIGROUP COMMER CGCMT 2017-C4 A1 CMBS 2.121% 10/12/50		10/19/2017	CitiGroup		801,550	801,561	1,417
17401Q-AC-5	CITIZENS BANK NA Corp Note Call 2.300% 12/03/18		11/21/2017	Market Axess		250,483	250,000	2,731
17401Q-AD-3	CITIZENS BANK NA Corp Note Call 2.500% 03/14/19		08/28/2017	CitiGroup		252,288	250,000	2,899

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
18978C-AB-9	CNH Equipment Tr CNH 2017-C A2 ABS 1.840% 03/15/21		11/14/2017	Barclays Group Inc.		194,983	195,000	0
224044-CJ-4	COXENT-CALL09/17 Corp Note Call MW Prv Plc 3.500% 08/15/27		07/24/2017	RBC Capital Markets		467,753	470,000	0
233851-CW-2	DAIMLER FINANCE Corp Note Non Call Prv Plc 1.641% 11/05/18		05/02/2017	CitiGroup		300,000	300,000	0
2363F7-J5-8	Danske Corp Disc Comm Paper 1.640% 09/05/18		08/30/2017	Wells Fargo		295,012	300,000	0
24702J-AB-5	Dell Equipment F DEFT 2017-2 A2A ABS Prv Plc 1.970% 02/24/20		10/17/2017	Wachovia Bank		160,996	161,000	0
24703F-AB-2	Dell Equipment F DEFT 2017-1 A2 ABS Prv Plc 1.860% 06/24/19		04/25/2017	Merrill Lynch		128,988	129,000	0
26207K-AD-3	Drive Auto Recei DRIVE 2017-3 A3 ABS 1.850% 04/15/20		10/17/2017	SG Cowen and Company		132,991	133,000	0
26208D-AB-2	Drive Auto Recei DRIVE 2017-BA A2 ABS Prv Plc 1.590% 12/17/18		03/21/2017	RBC Capital Markets		8,625	8,625	0
26208E-AB-0	Drive Auto Recei DRIVE 2017-1 A2A ABS 1.670% 05/15/19		06/21/2017	CitiGroup		89,205	89,208	0
26208F-AE-1	Drive Auto Recei DRIVE 2017-2 A2A ABS 1.630% 08/15/19		07/25/2017	CitiGroup		45,650	45,650	0
26884A-BG-7	ERP OPERATING LP Corp Note Call MW 3.250% 08/01/27		07/31/2017	CitiGroup		409,270	410,000	0
26884L-AE-9	EQT CORP Corp Note Call MW 3.000% 10/01/22		09/27/2017	CitiGroup		832,812	835,000	0
291011-AX-2	EMERSON ELECTRIC Corp Note MW 5.250% 10/15/18		06/07/2017	Pierpont Securities LLC		377,305	360,000	2,993
29372E-BW-7	Enterprise Fleet EFF 2017-1 A3 ABS Prv Plc 2.600% 07/20/22		01/24/2017	Merrill Lynch		1,134,717	1,135,000	0
29372J-AB-3	Enterprise Fleet EFF 2017-2 A2 ABS Prv Plc 1.970% 01/20/23		06/20/2017	JP Morgan Chase		1,584,918	1,585,000	0
29379V-BL-6	ENTERPRISE OP LL Corp Note Call MW 3.950% 02/15/27		09/05/2017	Barclays Group Inc.		474,084	450,000	1,086
30040W-AC-2	EVERSOURCE ENERG Corp Note Call MW 2.750% 03/15/22		03/02/2017	JP Morgan Chase		419,412	420,000	0
31677Q-BF-5	FIFTH THIRD BANK Corp Note Call 2.300% 03/15/19		07/12/2017	Keybanc Capital Markets		376,182	373,000	2,907
31679R-AB-1	Fifth Third Auto FITAT 2017-1 A2A ABS 1.590% 04/15/20		09/12/2017	Barclays Group Inc.		167,985	168,000	0
341081-FN-2	FLORIDA POWER & Corp Note Call 1.671% 11/06/20		11/01/2017	Wells Fargo		350,000	350,000	0
341099-CK-3	FLORIDA PWR CORP Corp Note Cont Call 5.650% 06/15/18		06/05/2017	Merrill Lynch		260,420	250,000	6,788
34528Q-EU-4	FORD CREDIT FLOO FORDF 2016-3 A1 ABS 1.550% 07/15/19		06/27/2017	BNP Paribar Securities Corp		965,377	970,000	626
34530K-AC-7	Ford Credit Auto FORDO 2014-B A4 ABS 1.420% 08/15/19		05/05/2017	CitiGroup		203,086	203,019	200
34530N-AA-5	FORD CREDIT AUTO FORDR 2014-2 A ABS Prv Plc 2.310% 04/15/26		06/09/2017	JP Morgan Chase		1,567,074	1,550,000	2,884
34531D-AB-4	Ford Credit Auto FORDL 2017-B A2A ABS 1.800% 06/15/20		10/24/2017	CitiGroup		148,995	149,000	0
34531H-AD-1	Ford Credit Auto FORDO 2017-B A3 ABS 1.690% 11/15/21		06/20/2017	JP Morgan Chase		1,569,930	1,570,000	0
34532A-AB-9	Ford Credit Auto FORDO 2017-C A2A ABS 1.800% 09/15/20		11/14/2017	Merrill Lynch		299,975	300,000	0
34532A-AD-5	Ford Credit Auto FORDO 2017-C A3 ABS 2.010% 03/15/22		11/14/2017	Merrill Lynch		839,849	840,000	0
34532E-AE-5	Ford Credit Auto FORDO 2016-B A4 ABS 1.520% 08/15/21		06/09/2017	JP Morgan Chase		701,558	705,000	863
345397-XT-5	FORD MOTOR CRED Corp Note Non Call 2.943% 01/08/19		10/18/2017	RBC Capital Markets		353,924	350,000	2,918
345397-YS-6	FORD MOTOR CRED Corp Note Non Call 2.343% 11/02/20		10/30/2017	Goldman Sachs		800,000	800,000	0
36254A-AB-0	GM Financial Sec GMCAR 2017-1A A2A ABS Prv Plc 1.510% 03/16/20		04/03/2017	Deutsche Bank		88,632	88,637	0
36254A-AC-8	GM Financial Sec GMCAR 2017-1A A2B ABS Prv Plc 1.611% 03/16/20		04/03/2017	JP Morgan Chase		598,300	598,300	0
36962G-3U-6	GEN ELEC CAP CRP Corp Note Non Call 5.625% 05/01/18		03/15/2017	HSBC Securities Inc		261,405	250,000	5,430
37045X-AJ-5	GEN MOTORS FIN Corp Note MW 3.250% 05/15/18		05/08/2017	Morgan Stanley		352,120	347,000	4,452
37045X-BV-7	GEN MOTORS FIN Corp Note MW 2.650% 04/13/20		05/03/2017	Goldman Sachs		777,488	775,000	1,426
375558-BP-7	GILEAD SCIENCES Corp Note Non Call 1.845% 03/20/19		09/14/2017	Merrill Lynch		410,000	410,000	0
38013M-AE-6	GM Financial Aut GMALT 2017-2 A4 ABS 2.180% 06/21/21		06/07/2017	CitiGroup		1,564,682	1,565,000	0
38141G-WB-6	GOLDMAN SACHS GP Corp Note Call MW 3.850% 01/26/27		05/02/2017	Goldman Sachs		462,002	455,000	4,817
43811B-AC-8	Honda Auto Recei HAROT 2017-2 A3 ABS 1.680% 08/16/21		06/20/2017	CitiGroup		1,549,866	1,550,000	0
43813F-AC-7	Honda Auto Recei HAROT 2017-4 A3 ABS 2.050% 11/22/21		11/22/2017	Barclays Group Inc.		569,920	570,000	0
43814L-AD-1	Honda Auto Recei HAROT 2015-4 A4 ABS 1.440% 01/21/22		06/09/2017	Barclays Group Inc.		1,594,375	1,600,000	1,472
43814P-AB-6	Honda Auto Recei HAROT 17-3 A2 ABS 1.570% 01/21/20		09/25/2017	BNP Paribar Securities Corp		141,987	142,000	0
44891F-AB-2	Hyundai Auto Lea HALST 2017-A A2A ABS Prv Plc 1.560% 07/15/19		01/10/2017	Merrill Lynch		111,187	111,200	0
44891F-AD-8	Hyundai Auto Lea HALST 2017-A A3 ABS Prv Plc 1.880% 08/17/20		06/09/2017	JP Morgan Chase		1,563,900	1,560,000	2,363
44931P-AB-2	Hyundai Auto Rec HART 2017-A A2A ABS 1.480% 02/18/20		03/22/2017	SG Cowen and Company		265,860	265,862	0
44932G-AB-1	Hyundai Auto Rec HART 2017-B A2A ABS 1.570% 08/17/20		08/09/2017	CitiGroup		384,975	385,000	0
458140-BA-7	INTEL CORP Corp Note Non Call 1.493% 05/11/20		05/08/2017	Morgan Stanley		300,000	300,000	0
46625H-RV-4	JPMORGAN CHASE Corp Note MW Call 2.950% 10/01/26		09/05/2017	JP Morgan Chase		786,952	800,000	10,227
48128B-AC-5	JPMORGAN CHASE Corp Note Call 2.359% 01/15/23		03/02/2017	Wachovia Bank		941,913	930,000	4,464
49456B-AF-8	KINDER MORGAN Corp Note Call MW 4.300% 06/01/25		06/26/2017	CitiGroup		219,881	210,000	702
50540R-AM-4	LABORATORY CORP Corp Note MW 2.500% 11/01/18		08/17/2017	Wells Fargo		302,058	300,000	2,313
55279H-AE-0	MANUF & TRADERS Corp Note Call 2.300% 01/30/19		12/21/2017	Various		703,017	700,000	4,405
571748-BB-7	MARSH & MCLENNAN Corp Note Call MW 2.750% 01/30/22		01/09/2017	Merrill Lynch		284,610	285,000	0
58769D-AC-4	Mercedes-Benz Au MBALT 2017-A A2B ABS 1.677% 08/15/19		04/19/2017	JP Morgan Chase		1,431,648	1,431,648	0
58769D-AD-2	Mercedes-Benz Au MBALT 2017-A A3 ABS 1.790% 04/15/20		06/09/2017	JP Morgan Chase		1,602,438	1,600,000	2,307
59156R-BQ-0	METLIFE INC Corp Note Call MW 3.600% 11/13/25		05/02/2017	Wachovia Bank		608,738	590,000	10,148
59217G-BF-5	MET LIFE GLOB Corp Note Non Call Prv Plc 2.300% 04/10/19		08/14/2017	UBS Financial Services		359,413	356,000	2,889
594918-BF-0	MICROSOFT CORP Corp Note MW 1.300% 11/03/18		08/14/2017	UBS Financial Services		579,246	580,000	2,178
61746B-DM-5	MORGAN STANLEY Corp Note Non Call 2.500% 01/24/19		07/17/2017	Nomura Securities		403,772	400,000	4,889
61746B-EE-2	MORGAN STANLEY Corp Note Call 2.543% 01/20/22		03/03/2017	Morgan Stanley		768,451	760,000	2,193
63743H-EP-3	NATL RURAL UTIL Corp Note Non Call 1.543% 04/05/19		04/06/2017	RBC Capital Markets		698,000	698,000	0
65478G-AB-6	Nissan Auto Rece NAROT 2017-B A2A ABS 1.560% 05/15/20		08/16/2017	SG Cowen and Company		448,982	449,000	0
68389X-BS-3	ORACLE CORP Corp Note Call MW 2.950% 11/15/24		11/07/2017	Merrill Lynch		474,250	475,000	0
693304-AL-1	PECO ENERGY CO Corp Note MW 5.350% 03/01/18		02/27/2017	Various		727,983	700,000	9,050

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
69353R-EV-6	PNC BANK NA Corp Note Call 1.950% 03/04/19		08/22/2017	Stifel Nicolaus & Co.		286,057	285,000	2,640
69353R-FD-5	PNC BANK NA Corp Note Non Call 1.796% 05/19/20		05/16/2017	CitiGroup		500,000	500,000	0
694308-GN-1	PACIFIC GAS&ELEC Corp Note MW 8.250% 10/15/18		08/09/2017	Wells Fargo		90,258	84,000	2,291
713448-DW-5	PEPSICO INC Corp Note Non Call 1.359% 10/15/18		10/05/2017	Merrill Lynch		726,000	726,000	0
718549-AF-5	PHILLIPS 66 PTNR Corp Note Call 3.750% 03/01/28		10/10/2017	CitiGroup		283,917	285,000	0
74274T-AA-8	PRIVATE EXPT FDG Corp Note Non Call Prv Plc 2.100% 12/19/19		12/14/2017	Merrill Lynch		249,965	250,000	0
74456Q-BE-5	PUBLIC SERVICE Corp Note Call MW 2.300% 09/15/18		08/09/2017	Barclays Group Inc.		256,984	255,000	2,427
747525-AN-3	QUALCOMM INC Corp Note Non Call 1.796% 05/20/19		05/19/2017	Goldman Sachs		230,000	230,000	0
80284T-AD-7	Santander Drive SDART 2017-1 A2 ABS 1.490% 02/18/20		02/23/2017	CitiGroup		51,770	51,772	0
80284T-AH-8	Santander Drive SDART 2017-1 B ABS 2.100% 06/15/21		02/23/2017	CitiGroup		1,339,897	1,340,000	0
80284Y-AB-0	Santander Drive SDART 2017-3 A2A ABS 1.670% 06/15/20		09/13/2017	Barclays Group Inc.		133,999	134,000	0
816851-AK-5	SEMPRA ENERGY Corp Note MW 9.800% 02/15/19		08/22/2017	Wells Fargo		183,932	165,000	449
854502-AE-1	STANLEY BLACK Corp Note Non Call 1.622% 11/17/18		11/14/2017	Market Axess		249,048	250,000	2,016
89236W-AD-0	Toyota Auto Rece TAOT 2015-A A4 ABS 1.520% 06/15/20		05/08/2017	Barclays Group Inc.		398,719	399,000	438
89238M-AB-4	Toyota Auto Rece TAOT 2017-A A2A ABS 1.420% 09/16/19		03/07/2017	Merrill Lynch		97,798	97,807	0
90131H-CB-9	21ST CENTURY FOX Corp Note Call MW 3.375% 11/15/26		04/12/2017	Tax Free Exchange		424,207	425,000	5,738
902494-BA-0	TYSON FOODS INC Corp Note Non Call 1.929% 05/30/19		05/23/2017	Morgan Stanley		100,000	100,000	0
90327Q-CZ-0	USAA CAP CORP Corp Note Non Call Prv Plc 1.607% 02/01/19		01/30/2017	CitiGroup		250,000	250,000	0
90331H-NC-3	US BANK NA OHIO Corp Note Call 0.320% 01/24/20		04/18/2017	Wells Fargo		250,659	250,000	824
90331H-NE-9	US BANK NA OHIO Corp Note Call 1.612% 05/24/19		05/25/2017	US Bank		500,000	500,000	0
913017-CR-8	UNITED TECH CORP Corp Note Call MW 3.125% 05/04/27		05/01/2017	Merrill Lynch		795,000	795,000	0
92276M-AY-1	VENTAS REALTY LP Corp Note Cont Call 4.000% 04/30/19		08/28/2017	Market Axess		215,124	209,000	2,787
931142-DP-5	WAL-MART STORES Corp Note Call MW 3.300% 04/22/24		01/19/2017	Goldman Sachs		307,812	300,000	2,530
976656-CF-3	WISC ELEC POWER Corp Note Call MW 1.700% 06/15/18		04/26/2017	CL KING & ASSOCIATES		694,421	693,000	4,451
06366R-U8-6	BANK OF MONTREAL Corp Note Non Call 1.990% 07/31/18	A	04/19/2017	RBC Capital Markets		653,458	650,000	2,471
06367T-PX-2	BANK OF MONTREAL Corp Note Non Call 2.100% 12/12/19	A	06/14/2017	RBC Capital Markets		783,643	780,000	319
06367V-HL-2	BANK OF MONTREAL Corp Note Non Call 2.375% 01/25/19	A	07/18/2017	Merrill Lynch		555,236	550,000	6,386
31429K-AC-7	CAISS DESJARDINS Corp Note Non Call Prv Plc 1.708% 10/30/20	A	10/24/2017	Barclays Group Inc.		200,000	200,000	0
63307A-2C-8	NATL BANK CANADA Corp Note Non Call 2.100% 12/14/18	A	10/30/2017	Cantor Fitzgerald		501,420	500,000	3,996
63307A-2D-6	NATL BANK CANADA Corp Note Non Call 1.953% 01/17/20	A	01/12/2017	UBS Financial Services		349,482	350,000	0
78012K-C6-2	ROYAL BK CANADA Corp Note Non Call 2.125% 03/02/20	A	06/21/2017	Credit Suisse		787,025	785,000	5,097
78012K-FV-4	ROYAL BK CANADA Corp Note Non Call 1.918% 07/30/18	A	02/28/2017	RBC Capital Markets		703,456	700,000	982
81379J-AD-3	Securitized Term SSTRT 2017-1A A3 ABS Prv Plc 1.890% 08/25/20	A	02/08/2017	Barclays Group Inc.		1,550,000	1,550,000	0
00084D-AG-5	ABN AMRO BANK NV Corp Note Non Call Prv Plc 2.500% 10/30/18	D	03/09/2017	Wells Fargo		246,717	245,000	2,280
00182E-AW-9	ANZ NZ INTL/LDN Corp Note Non Call Prv Plc 1.750% 03/29/18	D	01/18/2017	Various		700,314	700,000	3,879
05565Q-DJ-4	BP CAPITAL PLC Corp Note Non Call 1.763% 08/14/18	D	02/08/2017	Merrill Lynch		300,000	300,000	0
05565Q-DL-9	BP CAPITAL PLC Corp Note Call MW 3.224% 04/14/24	D	02/08/2017	BNP Paribar Securities Corp		589,965	590,000	0
06675F-AP-2	BANQ FED CRD MUT Corp Note Non Call Prv Plc 1.900% 03/28/19	D	09/20/2017	Wells Fargo		700,000	700,000	0
44328M-BT-0	HSBC BANK PLC Corp Note Non Call Prv Plc 1.500% 05/15/18	D	03/09/2017	HSBC Securities Inc		448,097	450,000	2,231
539439-AP-4	LLOYDS BK GR PLC Corp Note Call 2.907% 11/07/23	D	10/31/2017	Morgan Stanley		315,000	315,000	0
53944Y-AC-7	LLOYDS BK GR PLC Corp Note Non Call 3.000% 01/11/22	D	01/04/2017	Goldman Sachs		617,886	620,000	0
63254A-AM-0	NATL AUS BANK/NY Corp Note Non Call 2.000% 01/14/19	D	07/18/2017	UBS Financial Services		602,202	600,000	233
6325C0-DP-3	NATL AUSTRALIABK Corp Note Non Call Prv Plc 1.956% 05/22/20	D	05/16/2017	Merrill Lynch		305,000	305,000	0
65557C-AP-8	NORDEA BANK AB Corp Note Non Call Prv Plc 2.440% 09/17/18	D	01/25/2017	Pershing		412,763	410,000	877
82620K-AB-9	SIEMENS FINAN Corp Note MW Prv Plc 1.450% 05/25/18	D	01/23/2017	Various		877,302	878,000	1,796
865622-CH-5	SUMITOMO MITSUI Corp Note Non Call 2.092% 10/18/19	D	10/11/2017	DAIWA CAPITAL MARKETS		269,000	269,000	0
902674-XD-7	UBS AG LONDON Corp Note Non Call Prv Plc 1.835% 12/07/18	D	10/18/2017	Mizuho Investor Sec Co		359,766	359,000	702
950840-AC-2	WESFARMERS LTD Corp Note MW Call Prv Plc 1.874% 03/20/18	D	01/31/2017	Cantor Fitzgerald		485,829	485,000	3,358
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						76,301,885	75,976,487	196,477
8399997. Total - Bonds - Part 3						104,032,820	101,605,267	255,773
8399998. Total - Bonds - Part 5						14,139,037	14,253,467	32,416
8399999. Total - Bonds						118,171,857	115,858,734	288,189
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						118,171,857	XXX	288,189

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
911760-GJ-9	Vendee Mortgage VA VENDE 1995-2C 3A CMO 8.793% 06/15/25		02/08/2017	Stifel Nicolaus & Co.		20,016	17,684	18,568	17,853	0	2	0	2	0	17,855	0	2,161	2,161	294	06/15/2025
911760-GJ-9	Vendee Mortgage VA VENDE 1995-2C 3A CMO 8.793% 06/15/25		02/01/2017	Paydown		521	521	547	526	0	(5)	0	(5)	0	521	0	0	0	6	06/15/2025
912828-C3-2	US Treasury Note 0.750% 03/15/17		03/15/2017	Maturity		750,000	750,000	750,322	750,064	0	(64)	0	(64)	0	750,000	0	0	0	2,813	03/15/2017
912828-D4-9	US Treasury Note 0.875% 08/15/17		08/15/2017	Maturity		1,000,000	1,000,000	1,003,906	1,002,198	0	(2,198)	0	(2,198)	0	1,000,000	0	0	0	8,750	08/15/2017
912828-F5-4	US Treasury Note 0.875% 10/15/17		10/15/2017	Maturity		1,000,000	1,000,000	1,000,664	1,000,382	0	(382)	0	(382)	0	1,000,000	0	0	0	8,750	10/15/2017
912828-GS-3	US Treasury Note 4.500% 05/15/17		05/15/2017	Maturity		100,000	100,000	112,813	101,361	0	(1,361)	0	(1,361)	0	100,000	0	0	0	2,250	05/15/2017
912828-SM-3	US Treasury Note 1.000% 03/31/17		03/31/2017	Maturity		400,000	400,000	401,063	400,249	0	(249)	0	(249)	0	400,000	0	0	0	2,000	03/31/2017
912828-TS-9	US Treasury Note 0.625% 09/30/17		09/30/2017	Maturity		2,050,000	2,050,000	2,047,969	2,049,005	0	995	0	995	0	2,050,000	0	0	0	12,813	09/30/2017
912828-TW-0	US Treasury Note 0.750% 10/31/17		10/31/2017	Maturity		800,000	800,000	800,125	800,098	0	(98)	0	(98)	0	800,000	0	0	0	6,000	10/31/2017
912828-UA-6	US Treasury Note 0.625% 11/30/17		11/30/2017	Maturity		1,550,000	1,550,000	1,548,889	1,549,232	0	768	0	768	0	1,550,000	0	0	0	9,688	11/30/2017
912828-XJ-4	US Treasury Bond 0.625% 06/30/17		06/30/2017	Maturity		1,500,000	1,500,000	1,499,648	1,499,851	0	149	0	149	0	1,500,000	0	0	0	4,688	06/30/2017
0599999. Subtotal - Bonds - U.S. Governments						9,170,537	9,168,205	9,184,514	9,170,819	0	(2,443)	0	(2,443)	0	9,168,376	0	2,161	2,161	58,052	XXX
373383-4M-7	GEORGIA ST GO Cont Call 5.000% 07/01/19		08/18/2017	Call 100.0000		2,000,000	2,000,000	2,102,460	2,007,049	0	(7,049)	0	(7,049)	0	2,000,000	0	0	0	113,056	07/01/2019
93974C-4G-2	WASHINGTON ST GO Non Call 5.000% 07/01/18		06/15/2017	Morgan Stanley		3,709,805	3,560,000	4,299,056	3,764,882	0	(63,786)	0	(63,786)	0	3,701,096	0	8,709	8,709	172,561	07/01/2018
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						5,709,805	5,560,000	6,401,516	5,771,931	0	(70,835)	0	(70,835)	0	5,701,096	0	8,709	8,709	285,617	XXX
235219-GC-0	DALLAS TX GO Non Call 5.000% 02/15/17		02/15/2017	Maturity		10,000	10,000	11,476	10,051	0	(51)	0	(51)	0	10,000	0	0	0	250	02/15/2017
486063-BJ-8	KATY TX INDEP SC GO Cont Call 5.000% 02/15/21		02/15/2017	Call 100.0000		2,070,000	2,070,000	2,286,025	2,073,732	0	(3,732)	0	(3,732)	0	2,070,000	0	0	0	51,750	02/15/2021
741701-2M-7	PRINCE GEORGES C GO Non Call 4.000% 07/15/20		06/08/2017	Wachovia Bank		3,487,168	3,200,000	3,459,168	3,458,429	0	(31,941)	0	(31,941)	0	3,426,489	0	60,679	60,679	124,800	07/15/2020
940157-TF-7	WASHINGTON MD SU GO Non Call 5.000% 06/01/17		06/01/2017	Maturity		5,000,000	5,000,000	5,724,600	5,082,552	0	(82,552)	0	(82,552)	0	5,000,000	0	0	0	125,000	06/01/2017
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						10,567,168	10,280,000	11,481,269	10,624,764	0	(118,276)	0	(118,276)	0	10,506,489	0	60,679	60,679	301,800	XXX
010609-AP-0	ALABAMA ST PUBLI Rev Bond Non Call 5.000% 01/01/20		06/08/2017	Raymond James & Assoc		7,701,750	7,000,000	8,246,840	7,696,552	0	(102,488)	0	(102,488)	0	7,594,064	0	107,686	107,686	332,500	01/01/2020
31283K-4V-7	FHLMC Pool G11736 MBS 5.000% 04/01/20		12/01/2017	Paydown		55,007	55,007	59,210	56,782	0	(1,775)	0	(1,775)	0	55,007	0	0	0	1,438	04/01/2020
31287X-GH-3	FHLMC Pool C70200 MBS 6.500% 08/01/32		12/01/2017	Paydown		125,482	125,482	129,011	128,367	0	(2,885)	0	(2,885)	0	125,482	0	0	0	3,267	08/01/2032
3128M1-C7-2	FHLMC Pool G11994 MBS 5.500% 05/01/21		12/01/2017	Paydown		20,445	20,445	20,218	20,314	0	132	0	132	0	20,445	0	0	0	576	05/01/2021
3128M1-LC-1	FHLMC Pool G12223 MBS 5.000% 04/01/21		12/01/2017	Paydown		29,081	29,081	28,102	28,588	0	493	0	493	0	29,081	0	0	0	751	04/01/2021
3128MJ-VZ-0	FHLMC Pool G08631 MBS 3.000% 03/01/45		12/01/2017	Paydown		117,802	117,802	120,361	120,291	0	(2,489)	0	(2,489)	0	117,802	0	0	0	1,911	03/01/2045
3128PD-YY-0	FHLMC Pool J02527 MBS 4.500% 09/01/20		12/01/2017	Paydown		20,908	20,908	19,915	20,465	0	443	0	443	0	20,908	0	0	0	540	09/01/2020
3128PS-WT-0	FHLMC Pool J13358 MBS 5.000% 10/01/25		12/01/2017	Paydown		26,084	26,084	28,227	27,773	0	(1,689)	0	(1,689)	0	26,084	0	0	0	739	10/01/2025
3128PU-WF-5	FHLMC Pool J15146 MBS 4.500% 04/01/26		12/01/2017	Paydown		40,577	40,577	43,132	42,587	0	(2,010)	0	(2,010)	0	40,577	0	0	0	893	04/01/2026
3128PV-A4-2	FHLMC Pool J15427 MBS 4.500% 05/01/26		12/01/2017	Paydown		19,529	19,529	20,768	20,509	0	(980)	0	(980)	0	19,529	0	0	0	443	05/01/2026
312905-DQ-2	FHLMC FHR 1050 HZ Z Accrual CMO 7.000% 04/15/21		12/01/2017	Paydown		18,604	18,604	18,632	18,561	0	44	0	44	0	18,604	0	0	0	732	04/15/2021
31292L-YA-7	FHLMC Pool C04305 MBS 3.000% 11/01/42		12/01/2017	Paydown		13,233	13,233	13,800	13,770	0	(537)	0	(537)	0	13,233	0	0	0	227	11/01/2042
3132GV-JF-0	FHLMC Pool Q09862 MBS 3.500% 08/01/42		12/01/2017	Paydown		79,060	79,060	84,508	84,225	0	(5,165)	0	(5,165)	0	79,060	0	0	0	1,260	08/01/2042
3132HQ-M4-1	FHLMC Pool Q13979 MBS 3.000% 12/01/42		12/01/2017	Paydown		4,716	4,716	4,937	4,925	0	(210)	0	(210)	0	4,716	0	0	0	79	12/01/2042
3132QL-BR-3	FHLMC Pool Q30047 MBS 3.500% 11/01/44		12/01/2017	Paydown		16,720	16,720	17,310	17,299	0	(579)	0	(579)	0	16,720	0	0	0	300	11/01/2044
3132WG-VL-8	FHLMC Pool Q43318 MBS 3.000% 09/01/46		12/01/2017	Paydown		63,457	63,457	66,278	66,251	0	(2,793)	0	(2,793)	0	63,457	0	0	0	1,213	09/01/2046
3135G0-Q2-2	FNMA Note Non Call 1.875% 09/24/26		12/01/2017	Nomura Securities		1,277,254	1,350,000	1,341,455	1,341,661	0	725	0	725	0	1,342,386	0	(65,132)	(65,132)	30,023	09/24/2026
313603-JJ-2	FNMA FNR 1989-90 E CMO PAC 8.700% 12/25/19		12/01/2017	Paydown		1,447	1,447	1,459	1,441	0	6	0	6	0	1,447	0	0	0	70	12/25/2019
31368H-LW-1	FNMA Pool 190341 MBS 5.000% 09/01/18		12/01/2017	Paydown		83,896	83,896	90,398	85,573	0	(1,677)	0	(1,677)	0	83,896	0	0	0	2,090	09/01/2018
3136AN-GF-8	FNMA 2015-22 HT CMO 3.000% 04/25/45		12/01/2017	Paydown		191,523	191,523	199,394	197,589	0	(6,066)	0	(6,066)	0	191,523	0	0	0	2,880	04/25/2045
31371L-JY-6	FNMA Pool 255079 MBS 5.000% 02/01/19		12/01/2017	Paydown		44,120	44,120	43,362	43,797	0	323	0	323	0	44,120	0	0	0	1,153	02/01/2019
31374T-VR-7	FNMA Pool 323824 MBS 8.000% 05/01/29		12/01/2017	Paydown		452	452	457	456	0	(3)	0	(3)	0	452	0	0	0	21	05/01/2029
31378X-RG-3	FNMA Pool 411887 MBS 8.000% 09/01/27		12/01/2017	Paydown		188	188	190	189	0	(1)	0	(1)	0	188	0	0	0	11	09/01/2027
31380E-US-1	FNMA Pool 438093 MBS 8.000% 05/01/25		07/01/2017	Paydown		2,910	2,910	2,943	2,926	0	(16)	0	(16)	0	2,910	0	0	0	133	05/01/2025
3138A2-BQ-1	FNMA Pool AH0946 MBS 4.000% 12/01/40		12/01/2017	Paydown		36,777	36,777	38,656	38,573	0	(1,796)	0	(1,796)	0	36,777	0	0	0	753	12/01/2040
3138A6-Y2-0	FNMA Pool AH5228 MBS 3.500% 01/01/26		12/01/2017	Paydown		31,499	31,499	33,105	32,700	0	(1,201)	0	(1,201)	0	31,499	0	0	0	627	01/01/2026
3138AW-EN-9	FNMA Pool AJ4640 MBS 4.000% 10/01/41		12/01/2017	Paydown		22,908	22,908	24,179	24,125	0	(1,218)	0	(1,218)	0	22,908	0	0	0	408	10/01/2041
3138E1-MQ-7	FNMA Pool AJ8466 MBS 4.500% 12/01/41		12/01/2017	Paydown		459,829	459,829	501,860	501,140	0	(41,311)	0	(41,311)	0	459,829	0	0	0	8,563	12/01/2041

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
3138EE-7J-2	FNMA Pool AK9896 MBS 3.500% 07/01/42		12/01/2017	Paydown		97,658	97,658	104,204	103,868	0	(6,209)	0	(6,209)	0	97,658	0	0	0	1,330	07/01/2042
3138EM-Y3-9	FNMA Pool AL5229 MBS 5.000% 01/01/44		12/01/2017	Paydown		139,446	139,446	154,807	154,709	0	(15,263)	0	(15,263)	0	139,446	0	0	0	3,933	01/01/2044
3138EN-LE-7	FNMA Pool AL5724 MBS 4.500% 10/01/44		12/01/2017	Paydown		96,478	96,478	104,950	104,800	0	(8,322)	0	(8,322)	0	96,478	0	0	0	2,229	10/01/2044
3138EQ-K8-4	FNMA Pool AL7518 MBS 3.500% 10/01/45		12/01/2017	Paydown		46,364	46,364	49,464	49,445	0	(3,081)	0	(3,081)	0	46,364	0	0	0	846	10/01/2045
3138ER-FX-3	FNMA Pool AL9181 MBS 3.000% 10/01/46		12/01/2017	Paydown		165,198	165,198	171,161	171,125	0	(5,927)	0	(5,927)	0	165,198	0	0	0	2,975	10/01/2046
3138M4-E3-2	FNMA Pool AP1053 MBS 3.500% 07/01/42		12/01/2017	Paydown		75,921	75,921	81,022	80,757	0	(4,836)	0	(4,836)	0	75,921	0	0	0	756	07/01/2042
3138M4-TC-6	FNMA Pool AP1446 MBS 3.500% 08/01/42		12/01/2017	Paydown		9,581	9,581	10,250	10,216	0	(636)	0	(636)	0	9,581	0	0	0	146	08/01/2042
3138M9-3C-3	FNMA Pool AP6194 MBS 3.500% 08/01/42		12/01/2017	Paydown		20,466	20,466	21,950	21,872	0	(1,406)	0	(1,406)	0	20,466	0	0	0	513	08/01/2042
3138MN-5P-1	FNMA Pool AQ7153 MBS 3.000% 01/01/43		12/01/2017	Paydown		130,563	130,563	134,561	134,508	0	(3,945)	0	(3,945)	0	130,563	0	0	0	2,559	01/01/2043
3138MS-A4-1	FNMA Pool AQ9926 MBS 3.000% 12/01/42		12/01/2017	Paydown		8,277	8,277	8,705	8,684	0	(407)	0	(407)	0	8,277	0	0	0	175	12/01/2042
3138NU-XS-3	FNMA Pool AR0688 MBS 3.000% 12/01/42		12/01/2017	Paydown		14,606	14,606	15,334	15,295	0	(689)	0	(689)	0	14,606	0	0	0	296	12/01/2042
3138WB-EL-5	FNMA Pool AS1938 MBS 5.000% 03/01/44		12/01/2017	Paydown		386,175	386,175	431,310	430,431	0	(44,256)	0	(44,256)	0	386,175	0	0	0	11,281	03/01/2044
3138WF-HS-8	FNMA Pool AS5640 MBS 3.500% 08/01/45		12/01/2017	Paydown		151,865	151,865	159,220	159,163	0	(7,298)	0	(7,298)	0	151,865	0	0	0	2,912	08/01/2045
3138WG-YP-3	FNMA Pool AS7017 MBS 3.500% 04/01/46		12/01/2017	Paydown		43,890	43,890	46,318	46,276	0	(2,386)	0	(2,386)	0	43,890	0	0	0	900	04/01/2046
3138X9-WS-4	FNMA Pool AU9656 MBS 4.500% 09/01/43		12/01/2017	Paydown		72,968	72,968	79,148	79,030	0	(6,062)	0	(6,062)	0	72,968	0	0	0	1,907	09/01/2043
3138Y3-AW-1	FNMA Pool AX1820 MBS 3.500% 10/01/44		01/01/2017	CitiGroup		(3,867)	0	0	0	0	0	0	0	0	0	0	(3,867)	(3,867)	0	10/01/2044
3138YA-FD-2	FNMA Pool AX8263 MBS 4.000% 12/01/44		12/01/2017	Paydown		169,829	169,829	180,868	180,751	0	(10,922)	0	(10,922)	0	169,829	0	0	0	2,956	12/01/2044
3138YK-M7-5	FNMA Pool AY5781 MBS 4.000% 05/01/45		12/01/2017	Paydown		593,874	593,874	633,032	632,092	0	(38,218)	0	(38,218)	0	593,874	0	0	0	14,576	05/01/2045
3138YN-MS-3	FNMA Pool AY8468 MBS 4.000% 08/01/45		12/01/2017	Paydown		322,019	322,019	343,554	343,076	0	(21,057)	0	(21,057)	0	322,019	0	0	0	5,819	08/01/2045
3138YR-RW-0	FNMA Pool AZ0500 MBS 3.000% 06/01/45		12/01/2017	Paydown		81,475	81,475	85,014	84,965	0	(3,489)	0	(3,489)	0	81,475	0	0	0	1,656	06/01/2045
3138YV-4G-1	FNMA Pool AZ4422 MBS 4.000% 07/01/45		12/01/2017	Paydown		117,209	117,209	124,205	124,068	0	(6,859)	0	(6,859)	0	117,209	0	0	0	2,611	07/01/2045
31402C-4M-1	FNMA Pool 725428 MBS 5.000% 03/01/19		12/01/2017	Paydown		112,608	112,608	119,699	114,670	0	(2,062)	0	(2,062)	0	112,608	0	0	0	2,872	03/01/2019
31402W-LT-3	FNMA Pool 740238 MBS 6.000% 09/01/33		12/01/2017	Paydown		1,114	1,114	1,163	1,156	0	(42)	0	(42)	0	1,114	0	0	0	37	09/01/2033
31403F-ZH-0	FNMA Pool 747844 MBS 5.500% 12/01/18		12/01/2017	Paydown		15,159	15,159	15,789	15,269	0	(110)	0	(110)	0	15,159	0	0	0	415	12/01/2018
31404V-GC-6	FNMA Pool 779695 MBS 5.500% 07/01/19		12/01/2017	Paydown		43,449	43,449	43,048	43,209	0	239	0	239	0	43,449	0	0	0	1,228	07/01/2019
31406B-A8-3	FNMA Pool 804731 MBS 6.000% 01/01/35		12/01/2017	Paydown		57,314	57,314	59,643	59,370	0	(2,056)	0	(2,056)	0	57,314	0	0	0	1,713	01/01/2035
31406C-VA-3	FNMA Pool 806209 MBS 6.000% 01/01/35		12/01/2017	Paydown		35,394	35,394	36,815	36,646	0	(1,252)	0	(1,252)	0	35,394	0	0	0	1,017	01/01/2035
31406E-SC-9	FNMA Pool 807915 MBS 4.500% 04/01/20		12/01/2017	Paydown		51,283	51,283	49,664	50,559	0	724	0	724	0	51,283	0	0	0	839	04/01/2020
31406F-S8-5	FNMA Pool 808843 MBS 6.000% 01/01/35		12/01/2017	Paydown		28,985	28,985	30,154	30,014	0	(1,029)	0	(1,029)	0	28,985	0	0	0	1,136	01/01/2035
31406L-HM-3	FNMA Pool 813036 MBS 4.500% 03/01/20		12/01/2017	Paydown		36,355	36,355	35,207	35,849	0	506	0	506	0	36,355	0	0	0	837	03/01/2020
31406W-7B-4	FNMA Pool 822690 MBS 4.500% 04/01/20		12/01/2017	Paydown		24,071	24,071	22,986	23,603	0	467	0	467	0	24,071	0	0	0	411	04/01/2020
31407H-2C-9	FNMA Pool 831571 MBS 6.000% 07/01/36		12/01/2017	Paydown		8,195	8,195	8,076	8,083	0	112	0	112	0	8,195	0	0	0	364	07/01/2036
31407N-FK-4	FNMA Pool 835470 MBS 5.000% 09/01/20		12/01/2017	Paydown		24,949	24,949	24,152	24,556	0	393	0	393	0	24,949	0	0	0	669	09/01/2020
31407S-GA-4	FNMA Pool 839093 MBS 5.000% 10/01/20		12/01/2017	Paydown		17,349	17,349	16,773	17,062	0	287	0	287	0	17,349	0	0	0	474	10/01/2020
3140E0-J6-3	FNMA Pool AZ7484 MBS 3.500% 09/01/45		01/01/2017	CitiGroup		(52,014)	0	0	0	0	0	0	0	0	0	0	(52,014)	(52,014)	0	09/01/2045
3140E4-JU-2	FNMA Pool BA0274 MBS 3.500% 10/01/45		12/01/2017	Paydown		88,297	88,297	92,436	92,345	0	(4,048)	0	(4,048)	0	88,297	0	0	0	716	10/01/2045
3140F5-DT-7	FNMA Pool BC9113 MBS 3.500% 05/01/46		12/01/2017	Paydown		67,075	67,075	71,812	71,755	0	(4,680)	0	(4,680)	0	67,075	0	0	0	1,952	05/01/2046
3140F9-RX-5	FNMA Pool BD2301 MBS 3.000% 06/01/46		12/01/2017	Paydown		170,654	170,654	177,933	177,836	0	(7,182)	0	(7,182)	0	170,654	0	0	0	2,953	06/01/2046
31416B-RB-6	FNMA Pool 995182 MBS 5.500% 06/01/20		12/01/2017	Paydown		71,119	71,119	77,765	74,102	0	(2,982)	0	(2,982)	0	71,119	0	0	0	1,940	06/01/2020
31416X-GJ-3	FNMA Pool AB2000 MBS 4.500% 01/01/41		12/01/2017	Paydown		52,584	52,584	57,366	57,276	0	(4,693)	0	(4,693)	0	52,584	0	0	0	1,045	01/01/2041
31417G-TY-2	FNMA Pool AB9566 MBS 3.000% 06/01/43		12/01/2017	Paydown		272,117	272,117	278,835	278,622	0	(6,505)	0	(6,505)	0	272,117	0	0	0	5,269	06/01/2043
60636W-KX-2	MISSOURI ST HIGH Rev Bond Cont Call 5.250% 05/01/21		05/01/2017	Call 100.0000		1,660,000	1,660,000	1,868,977	1,669,573	0	(9,573)	0	(9,573)	0	1,660,000	0	0	0	43,575	05/01/2021
64990E-ER-4	NEW YORK ST DORM Rev Bond Non Call 5.000% 03/15/17		03/15/2017	Maturity		2,500,000	2,500,000	2,968,125	2,520,732	0	(20,732)	0	(20,732)	0	2,500,000	0	0	0	62,500	03/15/2017
650010-AD-3	NEW YORK ST THRU Rev Bond Non Call 5.000% 05/01/19		06/05/2017	Morgan Stanley		3,760,435	3,500,000	3,993,640	3,721,736	0	(40,621)	0	(40,621)	0	3,681,115	0	79,320	79,320	163,819	05/01/2019
89602N-PE-8	TRIBOROUGH NY BR Rev Bond Non Call 5.000% 11/15/17		11/15/2017	Maturity		2,000,000	2,000,000	2,201,100	2,021,848	0	(21,848)	0	(21,848)	0	2,000,000	0	0	0	100,000	11/15/2017
927793-UN-7	VIRGINIA ST CMWL Rev Bond Non Call 5.000% 05/15/19		06/15/2017	CitiGroup		3,689,925	3,430,000	4,302,729	3,725,185	0	(57,569)	0	(57,569)	0	3,667,616	0	22,309	22,309	102,424	05/15/2019
3199999. Subtotal - Bonds - U.S. Special Revenues						27,981,670	26,888,187	30,691,671	28,443,616	0	(550,247)	0	(550,247)	0	27,893,368	0	88,302	88,302	952,182	XXX
02006Y-AB-1	ALLY AUTO RECEIV ALLYA 2015-1 A2 ABS 0.920% 02/15/18		02/15/2017	Paydown		203,367	203,367	203,364	203,364	0	3	0	3	0	203,367	0	0	0	207	02/15/2018
02007D-AA-8	Ally Auto Receiv ALLYA 2015-2 A2A ABS 0.980% 03/15/18		03/15/2017	Paydown		44,041	44,041	44,041	44,041	0	0	0	0	0	44,041	0	0	0	62	03/15/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
02007X-AB-2	Ally Auto Receiv ALLYA 2016-2 A2 ABS 1.170% 10/15/18		09/15/2017	Paydown		216,388	216,388	216,381	216,383	0	5	0	5	0	216,388	0	0	0	957	10/15/2018
02582J-GS-3	AMERICAN EXPRESS AMXCA 2014-2 A ABS 1.260% 01/15/20		06/15/2017	Paydown		577,000	577,000	578,149	577,737	0	(737)	0	(737)	0	577,000	0	0	0	3,635	01/15/2020
0258M0-DS-5	AMERICAN EXPRESS Corp Note Non Call 1.623% 09/22/17		09/22/2017	Maturity		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	2,755	09/22/2017
02665W-AR-2	AMERICAN HONDA F Corp Note Non Call 1.846% 12/11/17		12/11/2017	Maturity		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	8,885	12/11/2017
03063X-AF-2	Americredit Auto Rec Tr AMCAR 2012-4 C ABS 1.930% 08/08/18		02/08/2017	Paydown		151,051	151,051	151,029	151,046	0	4	0	4	0	151,051	0	0	0	294	08/08/2018
03064L-AC-4	AMERICREDIT AUTO AMCAR 2014-1 A3 ABS 0.900% 01/08/19		03/08/2017	Paydown		80,054	80,054	79,851	80,033	0	20	0	20	0	80,054	0	0	0	101	01/08/2019
03065D-AB-3	AmeriCredit Auto AMCAR 2016-3 A2A ABS 1.370% 11/08/19		12/08/2017	Paydown		193,313	193,313	193,301	193,304	0	9	0	9	0	193,313	0	0	0	1,583	11/08/2019
03065N-AB-1	AMERICREDIT AUTO AMCAR 2015-3 A2A ABS 1.070% 01/08/19		05/08/2017	Paydown		108,494	108,494	108,491	108,492	0	2	0	2	0	108,494	0	0	0	276	01/08/2019
03065V-AC-1	AmeriCredit Auto AMCAR 2016-1 A2B ABS 2.157% 06/10/19		10/10/2017	Paydown		727,036	727,036	727,036	727,036	0	0	0	0	0	727,036	0	0	0	5,126	06/10/2019
03066D-AB-2	AmeriCredit Auto AMCAR 2016-2 A2A ABS 1.420% 10/08/19		12/08/2017	Paydown		210,962	210,962	210,950	210,954	0	7	0	7	0	210,962	0	0	0	1,492	10/08/2019
037833-AN-0	APPLE INC Corp Note Non Call 1.241% 05/05/17		05/05/2017	Maturity		800,000	800,000	799,552	799,880	0	120	0	120	0	800,000	0	0	0	4,103	05/05/2017
05581Q-AB-4	BMW Vehicle Leas BMWLT 2015-2 A2A ABS 1.070% 01/22/18		06/20/2017	Paydown		279,536	279,536	279,530	279,532	0	3	0	3	0	279,536	0	0	0	805	01/22/2018
05582X-AB-8	BMW Vehicle Leas BMWLT 2016-2 A2 ABS 1.230% 01/22/19		12/20/2017	Paydown		228,959	228,959	228,942	228,947	0	12	0	12	0	228,959	0	0	0	1,819	01/22/2019
060505-DA-9	BANK OF AMER CRP Corp Note Non Call 5.420% 03/15/17		03/15/2017	Maturity		5,000	5,000	5,470	5,026	0	(26)	0	(26)	0	5,000	0	0	0	136	03/15/2017
097023-BF-1	BOEING CO Corp Note Non Call 1.503% 10/30/17		10/30/2017	Maturity		750,000	750,000	748,260	749,276	0	724	0	724	0	750,000	0	0	0	9,340	10/30/2017
12591V-AA-9	COMM MORTGAGE TR COMM 2014 CR16 A1 CMBS 1.445% 02/10/19		02/01/2017	Various		(52,369)	(52,455)	(52,454)	(52,443)	0	0	0	0	0	(52,443)	0	74	74	2,033	02/10/2019
12591V-AA-9	COMM MORTGAGE TR COMM 2014 CR16 A1 CMBS 1.445% 02/10/19		12/01/2016	Paydown		52,455	52,455	52,454	52,443	0	13	0	13	0	52,455	0	0	0	63	02/10/2019
13975G-AC-2	Capital Auto Rec AFIN 2014-1 A3 ABS 1.320% 06/20/18		01/20/2017	Paydown		40,799	40,799	40,802	40,799	0	0	0	0	0	40,799	0	0	0	45	06/20/2018
13975K-AC-3	CAPITAL AUTO REC AFIN 2015-1 A3 ABS 1.610% 06/20/19		12/20/2017	Paydown		164,992	164,992	165,333	165,302	0	(311)	0	(311)	0	164,992	0	0	0	1,820	06/20/2019
14312Q-AB-2	CarMax Auto Owne CARMX 2016-4 A2 ABS 1.210% 11/15/19		12/15/2017	Paydown		163,822	163,822	163,813	163,814	0	8	0	8	0	163,822	0	0	0	1,449	11/15/2019
14313V-AB-0	CARMAX AUTO OWNE CARMX 2015-3 A2A ABS 1.100% 11/15/18		07/15/2017	Paydown		106,644	106,644	106,633	106,640	0	4	0	4	0	106,644	0	0	0	368	11/15/2018
14313X-AB-6	CarMax Auto Owne CARMX 2015-4 A2A ABS 1.090% 04/15/19		09/15/2017	Paydown		153,972	153,972	153,960	153,967	0	5	0	5	0	153,972	0	0	0	654	04/15/2019
14313Y-AB-4	CarMax Auto Owne CARMX 2016-1 A2A ABS 1.300% 04/15/19		12/15/2017	Paydown		322,528	322,528	322,512	322,518	0	10	0	10	0	322,528	0	0	0	2,117	04/15/2019
14912L-6H-9	CATERPILLAR FINL Corp Note Non Call 1.233% 03/03/17		03/03/2017	Maturity		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	925	03/03/2017
166764-AX-8	CHEVRON CORP Corp Note Non Call 1.763% 11/09/17		11/09/2017	Maturity		479,000	479,000	479,000	479,000	0	0	0	0	0	479,000	0	0	0	7,113	11/09/2017
17305E-FN-0	CITIBANK CREDIT CCCIT 2014-A2 A2 ABS 1.020% 02/22/19		02/22/2017	Paydown		350,000	350,000	350,191	350,049	0	(49)	0	(49)	0	350,000	0	0	0	1,785	02/22/2019
202795-HS-2	COMMONWEALTH EDI Corp Note Cont Call 6.150% 09/15/17		09/15/2017	Maturity		450,000	450,000	448,731	449,885	0	115	0	115	0	450,000	0	0	0	27,675	09/15/2017
233851-BD-5	DAIMLER FINANCE Corp Note Non Call Prv Plc 1.125% 03/10/17		03/10/2017	Maturity		150,000	150,000	149,300	149,869	0	131	0	131	0	150,000	0	0	0	844	03/10/2017
233851-BK-9	DAIMLER FINANCE Corp Note Non Call Prv Plc 1.364% 03/02/17		03/02/2017	Maturity		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	926	03/02/2017

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
24703B-AB-1	DELL EQUIPMENT F DEFT 2015-1 A2 ABS Prv Plc 1.010% 07/24/17		01/22/2017	Paydown		12,444	12,444	12,443	12,443	0	0	0	0	0	12,444	0	0	0	10	07/24/2017
26207U-AE-9	Drive Auto Recei DRIVE 2015-BA B ABS Prv Plc 2.120% 06/17/19		04/15/2017	Paydown		785,322	785,322	784,340	785,202	0	120	0	120	0	785,322	0	0	0	2,764	06/17/2019
26207V-AE-7	DRIVE AUTO RECEI DRIVE 2015-CA B ABS Prv Plc 2.230% 09/16/19		04/15/2017	Paydown		866,984	866,984	866,907	866,939	0	45	0	45	0	866,984	0	0	0	3,963	09/16/2019
278865-AL-4	ECOLAB INC Corp Note MW 4.350% 12/08/21		12/29/2017	Call 106.8350		117,519	110,000	117,964	116,660	0	859	0	859	0	117,519	0	0	0	5,064	12/08/2021
31680G-AB-2	Fifth Third Auto FITAT 2015-1 A2A ABS 1.020% 05/15/18		04/15/2017	Paydown		53,877	53,877	53,876	53,876	0	1	0	1	0	53,877	0	0	0	113	05/15/2018
34530P-AD-4	Ford Credit Auto FORDO 2014-C A3 ABS 1.060% 05/15/19		12/15/2017	Paydown		299,067	299,067	299,066	299,065	0	2	0	2	0	299,067	0	0	0	1,607	05/15/2019
34530X-AB-1	Ford Credit Auto FORDL 2015-B A2A ABS 1.040% 05/15/18		05/15/2017	Paydown		188,854	188,854	188,850	188,851	0	3	0	3	0	188,854	0	0	0	526	05/15/2018
34530Y-AB-9	Ford Credit Auto FORDO 2015-C A2A ABS 0.950% 08/15/18		06/15/2017	Paydown		92,136	92,136	92,134	92,134	0	1	0	1	0	92,136	0	0	0	227	08/15/2018
34531P-AB-7	Ford Credit Auto FORDO 2016-A A2A ABS 1.120% 12/15/18		11/15/2017	Paydown		152,455	152,455	152,446	152,450	0	5	0	5	0	152,455	0	0	0	764	12/15/2018
36192P-AF-3	GS MORTGAGE SECU GSMS 2012-GCJ9 A2 CMBS 1.762% 11/10/45		11/01/2017	Paydown		1,450,000	1,450,000	1,452,945	1,450,056	0	(56)	0	(56)	0	1,450,000	0	0	0	16,264	11/10/2045
437076-BJ-0	HOME DEPOT INC Corp Note Non Call 1.690% 09/15/17		09/15/2017	Maturity		117,000	117,000	117,000	117,000	0	0	0	0	0	117,000	0	0	0	1,322	09/15/2017
438124-AB-5	Honda Auto Recei HAROT 2016-3 A2 ABS 1.010% 10/18/18		12/18/2017	Paydown		372,125	372,125	371,704	371,729	0	396	0	396	0	372,125	0	0	0	2,215	10/18/2018
43814K-AC-5	HONDA AUTO RECEI HAROT 2015-1 A3 ABS 1.050% 10/15/18		12/15/2017	Paydown		380,325	380,325	380,334	380,331	0	(6)	0	(6)	0	380,325	0	0	0	2,029	10/15/2018
43814L-AB-5	Honda Auto Recei HAROT 2015-4 A2 ABS 0.820% 07/23/18		09/21/2017	Paydown		329,696	329,696	329,690	329,693	0	4	0	4	0	329,696	0	0	0	1,051	07/23/2018
43814M-AB-3	Honda Auto Recei HAROT 2015-3 A2 ABS 0.920% 11/20/17		02/18/2017	Paydown		53,461	53,461	53,461	53,460	0	1	0	1	0	53,461	0	0	0	61	11/20/2017
44614D-AB-3	Huntington Auto HUNT 2016-1 A2 ABS 1.290% 05/15/19		12/15/2017	Paydown		486,584	486,584	486,562	486,563	0	21	0	21	0	486,584	0	0	0	4,890	05/15/2019
44890R-AC-5	HYUNDAI AUTO REC HART 2014-A A3 ABS 0.790% 07/16/18		04/15/2017	Paydown		80,211	80,211	80,176	80,206	0	5	0	5	0	80,211	0	0	0	127	07/16/2018
44918L-AB-8	Hyundai Auto Rec HART 2015-C A2A ABS 0.990% 11/15/18		09/15/2017	Paydown		116,725	116,725	116,721	116,723	0	2	0	2	0	116,725	0	0	0	453	11/15/2018
44923Q-AH-7	HYUNDAI CAPITAL Corp Note MW Prv Plc 1.450% 02/06/17		02/06/2017	Maturity		1,225,000	1,225,000	1,224,032	1,224,968	0	32	0	32	0	1,225,000	0	0	0	8,881	02/06/2017
44928U-AD-2	Hyundai Auto Lea HALST 2015-B A3 ABS Prv Plc 1.400% 11/15/18		12/15/2017	Paydown		384,699	384,699	385,356	385,097	0	(397)	0	(397)	0	384,699	0	0	0	3,460	11/15/2018
44930U-AB-2	Hyundai Auto Rec HART 2016-A A2A ABS 1.210% 06/17/19		12/15/2017	Paydown		232,035	232,035	232,015	232,023	0	11	0	11	0	232,035	0	0	0	1,466	06/17/2019
459200-JD-4	IBM CORP Corp Note Non Call 1.767% 08/18/17		08/18/2017	Maturity		900,000	900,000	900,000	900,000	0	0	0	0	0	900,000	0	0	0	10,209	08/18/2017
46849L-SM-4	JACKSON NAT LIFE Corp Note Non Call Prv Plc 1.939% 10/13/17		10/13/2017	Maturity		889,000	889,000	889,000	889,000	0	0	0	0	0	889,000	0	0	0	14,877	10/13/2017
47787U-AB-9	JOHN DEERE OWNER JDOT 2015-A A2A ABS 0.870% 02/15/18		02/15/2017	Paydown		25,910	25,910	25,908	25,909	0	0	0	0	0	25,910	0	0	0	27	02/15/2018
47788M-AB-6	John Deere Owner JDOT 2016-A A2 ABS 1.150% 10/15/18		11/15/2017	Paydown		368,295	368,295	368,294	368,290	0	5	0	5	0	368,295	0	0	0	1,966	10/15/2018
47788N-AB-4	John Deere Owner JDOT 16-B A2 ABS 1.090% 02/15/19		12/15/2017	Paydown		183,588	183,588	183,577	183,580	0	8	0	8	0	183,588	0	0	0	1,392	02/15/2019
493268-BY-1	Keycorp Student Loan Tr KSLT 2004-A 2A2 ABS 1.674% 10/28/41		04/27/2017	Paydown		127,584	127,584	126,587	127,376	0	208	0	208	0	127,584	0	0	0	540	10/28/2041
58768F-AB-2	Mercedes-Benz Au MBALT 2016-A A2A ABS 1.340% 07/16/18		11/15/2017	Paydown		580,521	580,521	580,471	580,494	0	27	0	27	0	580,521	0	0	0	3,677	07/16/2018
58768M-AB-7	Mercedes-Benz Au MBALT 2016-B A2 ABS 1.150% 01/15/19		12/15/2017	Paydown		96,953	96,953	96,951	96,951	0	3	0	3	0	96,953	0	0	0	819	01/15/2019

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
58769A-AB-2	Mercedes-Benz Au MBALT 2015-B A2A ABS 1.000% 01/16/18		05/15/2017	Paydown		116,061	116,061	116,050	116,057	0	3	0	3	0	116,061	0	0	0	249	01/16/2018
59217G-BH-1	MET LIFE GLOB Corp Note Non Call Prv Plc 1.300% 04/10/17		04/10/2017	Maturity		500,000	500,000	501,195	500,234	0	(234)	0	(234)	0	500,000	0	0	0	3,250	04/10/2017
60871R-AB-6	MOLSON COORS Corp Note Non Call 2.000% 05/01/17		05/01/2017	Maturity		570,000	570,000	568,387	569,888	0	112	0	112	0	570,000	0	0	0	5,700	05/01/2017
61690G-AA-9	MORGAN STANLEY B MSBAM 2014-C14 A1 CMBS 1.250% 02/15/47		01/01/2017	Various		(30,076)	0	0	10	0	(7)	0	(7)	0	3	0	(30,079)	(30,079)	(812)	02/15/2047
61690G-AA-9	MORGAN STANLEY B MSBAM 2014-C14 A1 CMBS 1.250% 02/15/47		01/01/2017	Paydown		0	0	0	(10)	0	10	0	10	0	0	0	0	0	840	02/15/2047
617446-H5-1	MORGAN STANLEY Corp Note Cont Call 5.550% 04/27/17		04/27/2017	Maturity		700,000	700,000	728,987	709,320	0	(9,320)	0	(9,320)	0	700,000	0	0	0	19,425	04/27/2017
61763B-AQ-7	MORGAN STANLEY B MSBAM 2013-C13 A1 CMBS 1.116% 11/15/46		01/01/2017	Credit Suisse		(14,162)	(14,199)	(14,199)	(14,195)	0	0	0	0	0	(14,195)	0	33	33	(13,553)	11/15/2046
61763B-AQ-7	MORGAN STANLEY B MSBAM 2013-C13 A1 CMBS 1.116% 11/15/46		12/01/2016	Paydown		14,199	14,199	14,199	14,195	0	4	0	4	0	14,199	0	0	0	(646)	11/15/2046
61945C-AC-7	MOSAIC CO Corp Note Call MW 4.250% 11/15/23		10/26/2017	Various		930,506	890,000	888,131	888,636	0	121	0	121	0	888,757	0	41,749	41,749	31,297	11/15/2023
629491-AB-7	ICE-CALL09/17 Corp Note MW 2.000% 10/05/17		09/13/2017	Call 100.0390		750,293	750,000	757,289	755,124	0	(4,831)	0	(4,831)	0	750,293	0	0	0	14,083	10/05/2017
64952W-BF-9	NEW YORK LIFE GL Corp Note Non Call Prv Plc 1.650% 05/15/17		05/15/2017	Maturity		299,000	299,000	301,345	299,877	0	(877)	0	(877)	0	299,000	0	0	0	2,467	05/15/2017
65473Q-AR-4	NISOURCE FIN CP Corp Note MW 135BP 5.450% 09/15/20		05/26/2017	Redemption 110.4330		309,212	280,000	319,810	304,904	0	(2,548)	0	(2,548)	0	302,356	0	6,857	6,857	10,640	09/15/2020
65473Q-AT-0	NISOURCE FIN CP Corp Note MW 6.800% 01/15/19		05/26/2017	Redemption 108.1070		393,509	364,000	433,935	393,820	0	(5,733)	0	(5,733)	0	388,087	0	5,423	5,423	21,383	01/15/2019
65478Q-AB-4	Nissan Auto Leas NALT 2016-A A2A ABS 1.220% 08/15/18		12/15/2017	Paydown		529,699	529,699	529,655	529,672	0	27	0	27	0	529,699	0	0	0	4,004	08/15/2018
65478U-AB-5	Nissan Auto Rece NAROT 2016-A A2A ABS 1.060% 02/15/19		12/15/2017	Paydown		271,004	271,004	270,996	270,998	0	6	0	6	0	271,004	0	0	0	1,500	02/15/2019
65478W-AB-1	Nissan Auto Rece NAROT 2016-C A2A ABS 1.070% 05/15/19		12/15/2017	Paydown		167,113	167,113	167,107	167,108	0	5	0	5	0	167,113	0	0	0	1,212	05/15/2019
68389X-AN-5	ORACLE CORP Corp Note MW 10BP 1.200% 10/15/17		10/15/2017	Maturity		694,000	694,000	696,478	695,511	0	(1,511)	0	(1,511)	0	694,000	0	0	0	8,328	10/15/2017
69353R-CG-1	PNC BANK NA Corp Note Call 1.125% 01/27/17		01/17/2017	Call 100.0000		300,000	300,000	300,036	300,000	0	0	0	0	0	300,000	0	0	0	1,594	01/27/2017
69371R-K5-4	PACCAR FINL CORP Corp Note Non Call 1.600% 03/15/17		03/15/2017	Maturity		270,000	270,000	271,464	270,260	0	(260)	0	(260)	0	270,000	0	0	0	2,160	03/15/2017
69371R-L9-5	PACCAR FINL CORP Corp Note Non Call 1.413% 06/06/17		06/06/2017	Maturity		850,000	850,000	848,852	849,634	0	366	0	366	0	850,000	0	0	0	5,217	06/06/2017
694308-HQ-3	PACIFIC GAS&ELEC Corp Note Non Call 1.679% 11/30/17		11/30/2017	Maturity		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,313	11/30/2017
713448-CV-8	PEPSICO INC Corp Note Non Call 1.554% 07/17/17		07/17/2017	Maturity		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	7,705	07/17/2017
80284B-AF-1	Santander Drive SDART 2015-2 C ABS 2.440% 04/15/21		12/19/2017	JP Morgan Chase		1,302,895	1,300,000	1,299,661	1,299,845	0	63	0	63	0	1,299,908	0	2,986	2,986	32,249	04/15/2021
80284C-AF-9	Santander Drive SDART 2015-1 C ABS 2.570% 04/15/21		12/15/2017	Paydown		201,739	201,739	201,720	201,730	0	9	0	9	0	201,739	0	0	0	4,968	04/15/2021
80284M-AB-6	Santander Drive SDART 2015-4 A2A ABS 1.200% 12/17/18		01/15/2017	Paydown		13,686	13,686	13,685	13,685	0	0	0	0	0	13,686	0	0	0	14	12/17/2018
80284M-AE-0	Santander Drive SDART 2015-4 B ABS 2.260% 06/15/20		12/15/2017	Paydown		671,721	671,721	671,684	671,696	0	25	0	25	0	671,721	0	0	0	12,891	06/15/2020
80284Q-AB-7	Santander Drive SDART 2015-5 A2A ABS 1.120% 12/17/18		02/15/2017	Paydown		41,079	41,079	41,078	41,079	0	1	0	1	0	41,079	0	0	0	54	12/17/2018
80284R-AB-5	Santander Drive SDART 2016-3 A2 ABS 1.340% 11/15/19		12/15/2017	Paydown		203,693	203,693	203,686	203,687	0	7	0	7	0	203,693	0	0	0	1,820	11/15/2019
80285C-AD-3	Santander Drive SDART 2016-2 A2A 1.380% 07/15/19		09/15/2017	Paydown		89,690	89,690	89,684	89,687	0	4	0	4	0	89,690	0	0	0	502	07/15/2019

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80285E-AB-3	Santander Drive SDART 2016-1 A2A ABS 1.410% 07/15/19		08/15/2017	Paydown		57,043	57,043	57,040	57,041	0	2	0	2	0	57,043	0	0	0	271	07/15/2019
89237C-AC-5	TOYOTA AUTO RECE TAOT 2015-B A2B ABS 1.460% 11/15/17		02/15/2017	Paydown		28,049	28,049	28,049	28,049	0	0	0	0	0	28,049	0	0	0	29	11/15/2017
89237K-AB-9	TOYOTA AUTO RECE TAOT 2016-A A2A ABS 1.030% 07/16/18		10/15/2017	Paydown		213,442	213,442	213,425	213,434	0	8	0	8	0	213,442	0	0	0	947	07/16/2018
89237W-AB-3	Toyota Auto Rece TAOT 2016-C A2A ABS 1.000% 01/15/19		12/15/2017	Paydown		112,218	112,218	112,212	112,214	0	4	0	4	0	112,218	0	0	0	739	01/15/2019
90131H-CA-1	21ST CENTURY FOX Corp Note Call MW Prv Plc 3.375% 11/15/26		04/12/2017	Tax Free Exchange		424,207	425,000	424,180	424,188	0	19	0	19	0	424,207	0	0	0	5,738	11/15/2026
90270Y-BC-2	UBS-BARCLAYS COM UBSBB 2013-C5 A1 CMBS 0.779% 03/10/46		10/01/2017	Paydown		317,548	317,548	317,548	317,491	0	57	0	57	0	317,548	0	0	0	1,080	03/10/2046
90331H-MV-2	US BANK NA OHIO Corp Note Call 1.958% 01/29/18		12/29/2017	Call 100.0000		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	5,071	01/29/2018
92930R-AB-8	WF-RBS COMMERCIA WFRBS 2012-C9 A2 CMBS 1.829% 11/15/45		12/01/2017	Paydown		516,900	516,900	529,819	518,645	0	(1,745)	0	(1,745)	0	516,900	0	0	0	6,497	11/15/2045
931422-AE-9	WALGREEN CO Corp Note MW 5.250% 01/15/19		01/23/2017	Jefferies and Company		277,890	262,000	296,851	276,458	0	(474)	0	(474)	0	275,985	0	1,905	1,905	7,298	01/15/2019
95000H-BC-5	WELLS FARGO COMM WFCM 2016-LC24 A1 CMBS 1.441% 10/15/49		01/01/2017	Wachovia Bank		(20,080)	0	0	1	0	11	0	11	0	12	0	(20,092)	(20,092)	(1,495)	10/15/2049
95000H-BC-5	WELLS FARGO COMM WFCM 2016-LC24 A1 CMBS 1.441% 10/15/49		01/01/2017	Paydown		0	0	0	(1)	0	1	0	1	0	0	0	0	0	1,546	10/15/2049
98160Y-AB-1	World Omni Auto WOART 2015-B A2A ABS 0.960% 07/15/19		10/15/2017	Paydown		296,098	296,098	296,071	296,088	0	10	0	10	0	296,098	0	0	0	1,242	07/15/2019
064159-BE-5	BANK NOVA SCOTIA Corp Note Call 1.375% 12/18/17	A	12/18/2017	Maturity		283,000	283,000	282,901	282,912	0	88	0	88	0	283,000	0	0	0	3,891	12/18/2017
064159-EL-6	BANK NOVA SCOTIA Corp Note Non Call 1.468% 04/11/17	A	04/11/2017	Maturity		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	3,171	04/11/2017
86722T-AA-0	Suncor Energy Corp Note MW 35BP 6.100% 06/01/18	A	04/26/2017	Call 105.0690		861,566	820,000	949,125	867,971	0	(6,405)	0	(6,405)	0	861,566	0	0	0	20,146	06/01/2018
21686C-AD-2	Rabobank Utrecht Corp Note Non Call 3.375% 01/19/17	D	01/19/2017	Maturity		1,187,000	1,187,000	1,219,594	1,188,259	0	(1,258)	0	(1,258)	0	1,187,000	0	0	0	20,030	01/19/2017
22546Q-AL-1	CRED SUIS NY Corp Note Non Call 1.375% 05/26/17	D	05/26/2017	Maturity		533,000	533,000	531,774	532,562	0	438	0	438	0	533,000	0	0	0	3,662	05/26/2017
60682V-AA-8	MIT UFJ TR&BK Corp Note Non Call Prv Plc 1.600% 10/16/17	D	10/16/2017	Maturity		595,000	595,000	595,208	595,161	0	(160)	0	(160)	0	595,000	0	0	0	9,520	10/16/2017
71654Q-BJ-0	PETROLEOS MEXICA Corp Note MW 3.500% 07/18/18	D	07/21/2017	Redemption 101.8510		896,289	880,000	909,700	891,064	0	(3,913)	0	(3,913)	0	887,150	0	9,138	9,138	31,056	07/18/2018
822582-BL-5	SHELL INTL FIN Corp Note Non Call 1.505% 05/10/17	D	05/10/2017	Maturity		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	1,283	05/10/2017
88165F-AG-7	TEVA PHARM FIN Corp Note MW 20BP 2.950% 12/18/22	D	11/03/2017	Merrill Lynch		359,987	394,000	393,220	393,508	0	65	0	65	0	393,572	0	(33,586)	(33,586)	10,298	12/18/2022
88167A-AA-9	TEVA PHARMACEUCI Corp Note MW 1.400% 07/20/18	D	08/25/2017	Various		469,208	473,000	472,593	472,683	0	129	0	129	0	472,811	0	(3,604)	(3,604)	7,147	07/20/2018
961214-BV-4	WESTPAC BANKING Corp Note Non Call 2.000% 08/14/17	D	08/14/2017	Maturity		1,100,000	1,100,000	1,110,219	1,105,155	0	(5,154)	0	(5,154)	0	1,100,000	0	0	0	22,000	08/14/2017
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						39,928,640	39,833,592	40,233,876	39,989,298	0	(41,463)	0	(41,463)	0	39,947,834	0	(19,196)	(19,196)	521,178	XXX
8399997. Total - Bonds - Part 4						93,357,820	91,729,984	97,992,846	94,000,428	0	(783,264)	0	(783,264)	0	93,217,163	0	140,655	140,655	2,118,829	XXX
8399998. Total - Bonds - Part 5						14,119,978	14,253,467	14,139,037		0	(19,848)	0	(19,848)	0	14,119,188	0	792	792	151,325	XXX
8399999. Total - Bonds						107,477,798	105,983,451	112,131,883	94,000,428	0	(803,112)	0	(803,112)	0	107,336,351	0	141,447	141,447	2,270,154	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

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
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						107,477,798	XXX	112,131,883	94,000,428	0	(803,112)	0	(803,112)	0	107,336,351	0	141,447	141,447	2,270,154	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP 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
3128M8-RV-8	FHLMC Pool G06500 MBS 4.000% 04/01/41		06/07/2017	Barclays Group Inc.	12/01/2017	Paydown	111,504	119,422	111,504	111,504	0	(7,919)	0	(7,919)	0	0	0	0	1,415	87
312945-SK-5	FHLMC Pool A96822 MBS 4.000% 02/01/41		04/27/2017	JP Morgan Chase	12/01/2017	Paydown	113,366	119,920	113,366	113,366	0	(6,554)	0	(6,554)	0	0	0	0	1,671	340
3135G0-Q2-2	FNMA Note Non Call 1.875% 09/24/26		03/15/2017	Morgan Stanley	12/01/2017	Nomura Securities	1,950,000	1,784,621	1,844,922	1,795,595	0	10,975	0	10,975	0	0	49,327	49,327	43,367	17,164
3138EQ-MU-3	FNMA Pool AL7570 MBS 4.000% 07/01/42		06/07/2017	Barclays Group Inc.	12/01/2017	Paydown	106,465	113,934	106,465	106,465	0	(7,469)	0	(7,469)	0	0	0	0	1,192	83
3140FM-U4-6	FNMA Pool BE2402 MBS 3.500% 11/01/46		06/07/2017	Nomura Securities	12/01/2017	Paydown	14,462	15,064	14,462	14,462	0	(601)	0	(601)	0	0	0	0	145	10
3140FP-6R-5	FNMA Pool BE4479 MBS 3.500% 12/01/46		06/07/2017	Nomura Securities	12/01/2017	Paydown	26,520	27,606	26,520	26,520	0	(1,086)	0	(1,086)	0	0	0	0	365	18
3140FU-YU-6	FNMA Pool BE8822 MBS 3.500% 07/01/47		07/14/2017	Nomura Securities	12/01/2017	Paydown	42,637	44,110	42,637	42,637	0	(1,472)	0	(1,472)	0	0	0	0	374	66
3199999. Subtotal - Bonds - U.S. Special Revenues							2,364,954	2,224,677	2,259,876	2,210,549	0	(14,126)	0	(14,126)	0	0	49,327	49,327	48,529	17,768
02007H-AB-7	Ally Auto Receiv ALLYA 2017-2 A2 ABS 1.490% 11/15/19		03/21/2017	Merrill Lynch	12/15/2017	Paydown	42,061	42,057	42,061	42,061	0	4	0	4	0	0	0	0	421	0
02007Y-AC-8	Ally Auto Receiv ALLYA 2017-5 A3 ABS 1.990% 03/15/22		11/14/2017	CitiGroup	12/06/2017	JP Morgan Chase	1,570,000	1,569,878	1,566,504	1,569,879	0	1	0	1	0	0	(3,375)	(3,375)	1,302	0
03065F-AB-8	AmeriCredit Auto AMCAR 2017-1 A2A ABS 1.510% 05/18/20		02/13/2017	CitiGroup	12/18/2017	Paydown	23,876	23,874	23,876	23,876	0	2	0	2	0	0	0	0	242	0
03065G-AB-6	AmeriCredit Auto AMCAR 2017-2 A2A ABS 1.650% 09/18/20		05/09/2017	RBC Capital Markets	12/18/2017	Paydown	17,423	17,422	17,423	17,423	0	1	0	1	0	0	0	0	162	0
055657-AB-6	BMW Vehicle Leas BMWLT 2017-1 A2 ABS 1.640% 07/22/19		03/15/2017	Barclays Group Inc.	12/20/2017	Paydown	22,090	22,088	22,090	22,090	0	2	0	2	0	0	0	0	253	0
11134L-AG-4	BRDCOM CRP / FIN Corp Note Call MW Prv Plc 3.875% 01/15/27		10/18/2017	RBC Capital Markets	11/27/2017	Various	450,000	463,644	441,053	463,531	0	(113)	0	(113)	0	0	(22,478)	(22,478)	6,204	4,602
12636W-AB-2	CNH Equipment Tr CNH 2017-A A2 ABS 1.640% 07/15/20		03/15/2017	CitiGroup	12/15/2017	Paydown	18,109	18,108	18,109	18,109	0	1	0	1	0	0	0	0	217	0
14041N-ET-4	CAPITAL ONE MULT COMET 2014-A5 A ABS 1.480% 07/15/20		03/22/2017	Deutsche Bank	09/15/2017	Paydown	400,000	400,359	400,000	400,000	0	(359)	0	(359)	0	0	0	0	2,960	197
14314J-AB-6	CarMax Auto Owne CARMX 2017-1 A2 ABS 1.540% 02/18/20		01/25/2017	Barclays Group Inc.	12/15/2017	Paydown	156,243	156,243	156,243	156,243	0	0	0	0	0	0	0	0	1,760	0
17120C-AC-6	Chrysler Capital CCART 2016-AA A3 ABS Prv Plc 1.770% 10/15/20		06/09/2017	JP Morgan Chase	12/15/2017	Wachovia Bank	1,108,124	1,109,813	1,107,302	1,109,017	0	(796)	0	(796)	0	0	(1,715)	(1,715)	10,025	1,580
17120C-AC-6	Chrysler Capital CCART 2016-AA A3 ABS Prv Plc 1.770% 10/15/20		06/09/2017	JP Morgan Chase	12/15/2017	Paydown	316,876	317,358	316,876	316,876	0	(483)	0	(483)	0	0	0	0	4,507	452
17326F-AA-5	CITIGROUP COMMER CGCMT 2017-C4 A1 CMBS 2.121% 10/12/50		10/19/2017	CitiGroup	12/01/2017	Paydown	18,439	18,439	18,439	18,439	0	0	0	0	0	0	0	0	50	33
26208C-AC-2	Drive Auto Recei DRIVE 2017-AA A2 ABS Prv Plc 1.480% 03/15/19		01/24/2017	CitiGroup	11/15/2017	Paydown	234,000	233,995	234,000	234,000	0	5	0	5	0	0	0	0	1,825	0
26208D-AB-2	Drive Auto Recei DRIVE 2017-BA A2 ABS Prv Plc 1.590% 12/17/18		03/21/2017	RBC Capital Markets	12/15/2017	Paydown	146,375	146,372	146,375	146,375	0	3	0	3	0	0	0	0	1,307	0
26208E-AB-0	Drive Auto Recei DRIVE 2017-1 A2A ABS 1.670% 05/15/19		06/21/2017	CitiGroup	12/15/2017	Paydown	77,792	77,790	77,792	77,792	0	2	0	2	0	0	0	0	538	0
26208F-AE-1	Drive Auto Recei DRIVE 2017-2 A2A ABS 1.630% 08/15/19		07/25/2017	CitiGroup	12/15/2017	Paydown	24,350	24,350	24,350	24,350	0	0	0	0	0	0	0	0	144	0
34530K-AC-7	Ford Credit Auto FORDO 2014-B A4 ABS 1.420% 08/15/19		05/05/2017	CitiGroup	12/15/2017	Paydown	296,981	297,080	296,981	296,981	0	(99)	0	(99)	0	0	0	0	2,199	293
34531D-AD-0	Ford Credit Auto FORDL 2017-B A3 ABS 2.030% 12/15/20		10/24/2017	CitiGroup	12/19/2017	CitiGroup	815,000	814,965	812,198	814,966	0	1	0	1	0	0	(2,767)	(2,767)	2,344	0
36251L-AE-3	GM Financial Aut GMALT 2016-2 A4 ABS 1.760% 03/20/20		06/08/2017	Merrill Lynch	12/21/2017	Wachovia Bank	885,000	884,585	880,955	884,719	0	134	0	134	0	0	(3,764)	(3,764)	9,129	995
36254A-AB-0	GM Financial Sec GMCAR 2017-1A A2A ABS Prv Plc 1.510% 03/16/20		04/03/2017	Deutsche Bank	12/16/2017	Paydown	11,363	11,362	11,363	11,363	0	1	0	1	0	0	0	0	112	0
36254A-AC-8	GM Financial Sec GMCAR 2017-1A A2B ABS Prv Plc 1.611% 03/16/20		04/03/2017	JP Morgan Chase	12/18/2017	Paydown	76,700	76,700	76,700	76,700	0	0	0	0	0	0	0	0	657	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
44891B-AD-7	Hyundai Auto Lea HALST 2016-B A3 ABS Prv Plc 1.520% 10/15/19		06/09/2017	JP Morgan Chase	12/19/2017	Deutsche Bank	1,565,000	1,564,572	1,562,127	1,564,741	0	169	0	169	0	0	(2,614)	(2,614)	14,273	1,916
44891F-AB-2	Hyundai Auto Lea HALST 2017-A A2A ABS Prv Plc 1.560% 07/15/19		01/10/2017	Merrill Lynch	12/15/2017	Paydown	28,800	28,797	28,800	28,800	0	3	0	3	0	0	0	0	364	0
44931P-AB-2	Hyundai Auto Rec HART 2017-A A2A ABS 1.480% 02/18/20		03/22/2017	SG Cowen and Company	12/15/2017	Paydown	39,138	39,138	39,138	39,138	0	0	0	0	0	0	0	0	392	0
58769D-AC-4	Mercedes-Benz Au MBALT 2017-A A2B ABS 1.677% 08/15/19		04/19/2017	JP Morgan Chase	12/15/2017	Paydown	93,352	93,352	93,352	93,352	0	0	0	0	0	0	0	0	829	0
65479A-AD-4	Nissan Auto Lease Tr 2017 A A3 ABS 1.910% 04/15/20		06/22/2017	CitiGroup	12/19/2017	JP Morgan Chase	1,565,000	1,564,719	1,558,214	1,564,776	0	56	0	56	0	0	(6,561)	(6,561)	14,365	0
694308-GN-1	PACIFIC GAS&ELEC Corp Note MW 8.250% 10/15/18		08/09/2017	Wells Fargo	12/29/2017	Call 104.7138	84,000	90,258	87,960	87,960	0	(2,298)	0	(2,298)	0	0	0	0	4,890	2,291
747525-AP-8	QUALCOMM INC Corp Note MW 2.100% 05/20/20		05/19/2017	Goldman Sachs	11/14/2017	JP Morgan Chase	325,000	324,981	322,400	324,983	0	3	0	3	0	0	(2,583)	(2,583)	3,223	0
80284T-AD-7	Santander Drive SDART 2017-1 A2 ABS 1.490% 02/18/20		02/23/2017	CitiGroup	12/15/2017	Paydown	42,228	42,227	42,228	42,228	0	1	0	1	0	0	0	0	403	0
80285C-AG-6	Santander Drive SDART 2016-2 B ABS 2.080% 02/16/21		06/08/2017	Wachovia Bank	12/15/2017	Wachovia Bank	1,415,000	1,419,643	1,415,000	1,417,678	0	(1,965)	0	(1,965)	0	0	(2,678)	(2,678)	17,496	2,289
89238M-AB-4	Toyota Auto Rece TAOT 2017-A A2A ABS 1.420% 09/16/19		03/07/2017	Merrill Lynch	12/15/2017	Paydown	20,193	20,191	20,193	20,193	0	2	0	2	0	0	0	0	203	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							11,888,513	11,914,360	11,860,102	11,908,639	0	(5,722)	0	(5,722)	0	0	(48,535)	(48,535)	102,796	14,648
8399998. Total - Bonds							14,253,467	14,139,037	14,119,978	14,119,188	0	(19,848)	0	(19,848)	0	0	792	792	151,325	32,416
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								14,139,037	14,119,978	14,119,188	0	(19,848)	0	(19,848)	0	0	792	792	151,325	32,416

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
US Treasury Note			10/13/2017	Bank of New York	04/30/2018	349,427	0	370	0	0	350,000	349,057	450	0	0.750	1.252	AO	1,313	1,206
US Treasury Note			09/25/2017	Harris Nesbitt Corp	07/31/2018	797,524	0	1,118	0	0	800,000	796,406	2,511	0	0.750	1.286	JJ	0	929
US Treasury Note			10/13/2017	Various	05/31/2018	1,398,477	0	1,581	0	0	1,400,000	1,396,896	1,231	0	1.000	1.266	MN	7,000	2,180
US Treasury Note			10/13/2017	Various	06/30/2018	1,200,709	0	(585)	0	0	1,200,000	1,201,293	46	0	1.375	1.256	JD	8,250	1,952
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,746,137	0	2,484	0	0	3,750,000	3,743,652	4,238	0	XXX	XXX	XXX	16,563	6,267
0599999. Total - U.S. Government Bonds						3,746,137	0	2,484	0	0	3,750,000	3,743,652	4,238	0	XXX	XXX	XXX	16,563	6,267
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
BANK OF AMERICA Corp Note Non Call			10/18/2017	Merrill Lynch	06/05/2018	250,236	0	(109)	0	0	250,000	250,345	316	0	1.750	1.526	JD	2,188	1,641
BANK OF NY MELLO Corp Note Call			04/26/2017	Market Axess	03/06/2018	124,968	0	123	0	0	125,000	124,844	539	0	1.350	1.498	MS	844	258
CAPITAL ONE NA Corp Note Call			03/13/2017	Toronto Dominion Sec	02/05/2018	549,973	0	223	0	0	550,000	549,750	3,680	0	1.650	1.701	FA	4,538	1,034
COLUMBIA PIPELIN Corp Note MW			07/12/2017	Morgan Stanley	06/01/2018	155,377	0	(412)	0	0	155,000	155,789	316	0	2.450	1.858	JD	1,899	485
OHIO POWER CO Corp Note Non Call			08/22/2017	Market Axess	05/01/2018	456,437	0	(6,905)	0	0	450,000	463,343	4,538	0	6.050	1.698	MN	13,613	8,470
Danske Corp Disc Comm Paper			02/16/2017	Merrill Lynch	02/16/2018	598,761	0	8,467	0	0	600,000	590,293	0	0	1.600	1.642	MAT	0	0
DUKE ENERGY CAR Corp Note Cont Call			04/26/2017	Market Axess	01/15/2018	500,702	0	(12,483)	0	0	500,000	513,185	12,104	0	5.250	1.533	JJ	13,125	7,438
ENTERPRISE OP LL Corp Note MW			05/05/2017	Wells Fargo	04/15/2018	241,306	0	(7,418)	0	0	238,000	248,724	3,341	0	6.650	1.745	AO	7,914	1,099
FIFTH THIRD BANK Corp Note Call			12/20/2017	Stifel Nicolaus & Co.	07/20/2018	300,347	0	(16)	0	0	300,000	300,363	2,347	0	2.150	1.938	FA	0	2,186
GOLDMAN SACHS GP Corp Note Non Call			05/08/2017	Various	04/01/2018	404,306	0	(11,111)	0	0	400,000	415,417	6,150	0	6.150	1.758	AO	12,300	2,733
HUNTINGTON NATL Corp Note Call			11/28/2017	Market Axess	10/06/2018	350,542	0	(66)	0	0	350,000	350,608	1,176	0	2.200	1.974	MN	0	513
JOHNSON&JOHNSON Corp Note MW			08/31/2017	Various	07/15/2018	679,479	0	(8,019)	0	0	666,000	687,498	15,816	0	5.150	1.363	JJ	0	4,778
MEDCO HEALTH SOL Corp Note MW			11/20/2017	Goldman Sachs	03/15/2018	131,384	0	(758)	0	0	130,000	132,142	2,727	0	7.125	1.821	MS	0	1,724
MORGAN STANLEY Corp Note MW 50BP			06/08/2017	Wells Fargo	04/01/2018	230,710	0	(6,027)	0	0	228,000	236,737	3,776	0	6.625	1.775	AO	7,553	3,021
REL STAN LIFE II Corp Note Non Call Prv Plc			11/29/2017	Wells Fargo	10/15/2018	648,268	0	(136)	0	0	647,000	648,404	2,937	0	2.150	1.897	AO	0	1,777
SCHLUMBERGER HOLDINGS Disc Comm Paper			12/19/2017	CitiGroup	06/01/2018	346,971	0	220	0	0	350,000	346,751	0	0	2.050	2.098	MAT	0	0
SOUTHERN CAL ED Corp Note MW			08/29/2017	Various	08/15/2018	430,132	0	(5,392)	0	0	420,000	435,524	8,727	0	5.500	1.586	FA	0	1,027
Vodaphone Airtouch Disc Comm Paper			09/14/2017	CitiGroup	09/05/2018	494,046	0	2,576	0	0	500,000	491,470	0	0	1.730	1.777	MAT	0	0
UHC Liquidity Pool Pro Rata Share Portion			12/29/2017	Various	12/31/2018	16,138,494	0	0	0	0	16,138,494	16,138,494	0	0	0.000	0.000	MON	122,742	0
BP CAPITAL PLC Corp Note MW		D	11/20/2017	Goldman Sachs	09/26/2018	200,630	0	(94)	0	0	200,000	200,724	1,183	0	2.241	1.806	MS	0	697
CREDIT AGRICOLE Corp Note Non Call Prv Plc		D	10/18/2017	CitiGroup	10/03/2018	855,740	0	(1,519)	0	0	850,000	857,259	5,454	0	2.625	1.717	AO	0	1,054
Electricite de France Disc Comm Paper		D	01/06/2017	CitiGroup	01/05/2018	349,926	0	6,489	0	0	350,000	343,437	0	0	1.870	1.923	MAT	0	0
LLOYDS BANK PLC Corp Note Non Call		D	10/18/2017	Market Axess	05/14/2018	500,319	0	(171)	0	0	500,000	500,490	1,142	0	1.750	1.575	MN	4,375	3,792
LLOYDS BANK PLC Corp Note Non Call		D	09/21/2017	Pershing	08/17/2018	200,290	0	(122)	0	0	200,000	200,412	1,489	0	2.000	1.766	FA	0	422
RABOBANK NED NY Corp Note Non Call		D	10/18/2017	Various	03/19/2018	700,340	0	(322)	0	0	700,000	700,662	3,372	0	1.700	1.468	MS	0	1,025
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						25,839,684	0	(42,982)	0	0	25,797,494	25,882,665	81,130	0	XXX	XXX	XXX	191,091	45,174
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						25,839,684	0	(42,982)	0	0	25,797,494	25,882,665	81,130	0	XXX	XXX	XXX	191,091	45,174
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						29,585,821	0	(40,498)	0	0	29,547,494	29,626,317	85,368	0	XXX	XXX	XXX	207,654	51,441
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						29,585,821	0	(40,498)	0	0	29,547,494	29,626,317	85,368	0	XXX	XXX	XXX	207,654	51,441
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						29,585,821	0	(40,498)	0	0	XXX	29,626,317	85,368	0	XXX	XXX	XXX	207,654	51,441

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 *
Citizens National Bank of Albion	Albion, Illinois					(2,047,511)	XXX
JP Morgan Chase	Baton Rouge, Louisiana					9,401,749	XXX
Fifth Third	Cincinnati, Ohio					1,771,543	XXX
PNC Bank	Indianapolis, Indiana					(6,280,287)	XXX
OptumHealth Bank	Salt Lake City, Utah		1.010	177	0	23,507	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	177	0	2,869,001	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	177	0	2,869,001	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	177	0	2,869,001	XXX

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

1. January	(2,885,853)	4. April	4,895,393	7. July	551,904	10. October	(1,658,321)
2. February	(969,525)	5. May	356,568	8. August	11,680,288	11. November	(1,233,133)
3. March	1,587,256	6. June	30,514,707	9. September	(2,453,269)	12. December	2,869,001

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
	US Treasury Bill		12/27/2017	1.015	01/11/2018	2,499,295	0	282
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						2,499,295	0	282
0599999. Total - U.S. Government Bonds						2,499,295	0	282
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
7799999. Total - Issuer Obligations						2,499,295	0	282
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						2,499,295	0	282
31846V-41-9	First American Treas Obligations - Inst Inv		12/31/2017	0.000	XXX	63,127	0	52
31846V-56-7	First American Government Obligations Fund Z		12/31/2017	0.000	XXX	14	0	0
38141W-27-3	Goldman Sachs Government Fund		12/31/2017	0.000	XXX	186,649	0	175
665278-70-1	Northern Inst Govt Select Port		12/31/2017	0.000	XXX	2,373,778	0	4,365
94975H-29-6	Wells Fargo Treasury Plus MMKT Fund - Inst		12/31/2017	0.000	XXX	1	0	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						2,623,569	0	4,592
8899999 - Total Cash Equivalents						5,122,864	0	4,874

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	Ga rsd ins code, sec 33-3-9	0	0	51,280	54,966
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL	B	Il ins code 215 ilcs 5-26	1,563,057	1,629,582	0	0
15.	Indiana IN	B	In ins code ic 27 1 6 14	1,358,292	1,347,567	0	0
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	Ma rsd ins code, sec.175:151	0	0	100,154	132,849
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO	B	Mo ins code 354.707.2	0	0	260,550	313,028
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	B	Nc rsd ins code, sec. 58-5-50	0	0	721,667	945,649
35.	North Dakota ND						
36.	Ohio OH						
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC	B	Sc rsd ins code, sec. 38-9-80	0	0	169,225	181,388
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	Va rsd ins code, sec 38.2-1045	106,070	104,881	0	0
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	3,027,419	3,082,030	1,302,876	1,627,880
	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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