



**SUMMARY INVESTMENT SCHEDULE**

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities .....	53,766,316	15.541	53,766,316		53,766,316	15.541
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies .....	7,909,264	2.286	7,909,264		7,909,264	2.286
1.22 Issued by U.S. government sponsored agencies .....	699,028	0.202	699,028		699,028	0.202
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities) .....						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations .....						
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations .....	38,654	0.011	38,654		38,654	0.011
1.43 Revenue and assessment obligations .....	3,405,932	0.984	3,405,932		3,405,932	0.984
1.44 Industrial development and similar obligations .....						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA .....						
1.512 Issued or Guaranteed by FNMA and FHLMC .....	1,272,804	0.368	1,272,804		1,272,804	0.368
1.513 All other .....						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA .....	314,752	0.091	314,752		314,752	0.091
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 .....						
1.523 All other .....	4,074,471	1.178	4,074,471		4,074,471	1.178
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) .....	29,699,680	8.584	29,699,680		29,699,680	8.584
2.2 Unaffiliated Non-U.S. securities (including Canada) .....	1,168,217	0.338	1,168,217		1,168,217	0.338
2.3 Affiliated securities .....						
3. Equity interests:						
3.1 Investments in mutual funds .....						
3.2 Preferred stocks:						
3.21 Affiliated .....						
3.22 Unaffiliated .....						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated .....						
3.32 Unaffiliated .....						
3.4 Other equity securities:						
3.41 Affiliated .....						
3.42 Unaffiliated .....						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated .....						
3.52 Unaffiliated .....						
4. Mortgage loans:						
4.1 Construction and land development .....						
4.2 Agricultural .....						
4.3 Single family residential properties .....						
4.4 Multifamily residential properties .....						
4.5 Commercial loans .....						
4.6 Mezzanine real estate loans .....						
5. Real estate investments:						
5.1 Property occupied by company .....						
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt) .....						
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt) .....						
6. Contract loans .....						
7. Derivatives .....						
8. Receivables for securities .....	10,836	0.003	10,836		10,836	0.003
9. Securities Lending (Line 10, Asset Page reinvested collateral) .....				X X X	X X X	X X X
10. Cash, cash equivalents and short-term investments .....	243,611,242	70.414	243,611,242		243,611,242	70.414
11. Other invested assets .....						
12. TOTAL Invested assets .....	345,971,194	100.000	345,971,195		345,971,195	100.000

## SCHEDULE A - VERIFICATION BETWEEN YEARS

### Real Estate

1. Book/adjusted carrying value, December 31 of prior year .....		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 6) .....		
2.2 Additional investment made after acquisition (Part 2, Column 9) .....		
3. Current year change in encumbrances:		
3.1 TOTALS, Part 1, Column 13 .....		
3.2 TOTALS, Part 3, Column 11 .....		
4. TOTAL gain (loss) on disposals, Part 3, Column 18 .....		
5. Deduct amounts received on disposals, Part 3, Column 15 .....		
6. TOTAL foreign exchange change in book/adjusted	<b>NONE</b>	
6.1 TOTALS, Part 1, Column 15 .....		
6.2 TOTALS, Part 3, Column 13 .....		
7. Deduct current year's other-than-temporary impairment recognized:		
7.1 TOTALS, Part 1, Column 12 .....		
7.2 TOTALS, Part 3, Column 10 .....		
8. Deduct current year's depreciation:		
8.1 TOTALS, Part 1, Column 11 .....		
8.2 TOTALS, Part 3, Column 9 .....		
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8) .....		
10. Deduct total nonadmitted amounts .....		
11. Statement value at end of current period (Lines 9 minus 10) .....		

## SCHEDULE B - VERIFICATION BETWEEN YEARS

### Mortgage Loans

1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 7) .....		
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 .....	<b>NONE</b>	
8. Deduct amortization of premium and mortgage interest .....		
9. TOTAL foreign exchange change in book value/recorded 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 (Lines 11 plus 12) .....		
14. Deduct total nonadmitted amounts .....		
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14) .....		

## SCHEDULE BA - VERIFICATION BETWEEN YEARS

### Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year .....		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8) .....		
2.2 Additional investment made after acquisition (Part 2, Column 9) .....		
3. Capitalized deferred interest and other:		
3.1 TOTALS, Part 1, Column 16 .....		
3.2 TOTALS, Part 3, Column 12 .....		
4. Accrual of discount .....		
5. Unrealized valuation increase (decrease):		
5.1 TOTALS, Part 1, Column 13 .....		
5.2 TOTALS, Part 3, Column 9 .....		
6. TOTAL gain (loss) on disposals, Part 3, Column 19 .....	<b>NONE</b>	
7. Deduct amounts received on disposals, Part 3, Column 18 .....		
8. Deduct amortization of premium and depreciation .....		
9. TOTAL foreign exchange change in book/adjusted carrying value:		
9.1 TOTALS, Part 1, Column 17 .....		
9.2 TOTALS, Part 3, Column 14 .....		
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 TOTALS, Part 1, Column 15 .....		
10.2 TOTALS, Part 3, Column 11 .....		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) .....		
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12) .....		

## SCHEDULE D - VERIFICATION BETWEEN YEARS

### Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year .....		99,564,790
2. Cost of bonds and stocks acquired, Part 3, Column 7 .....		38,192,828
3. Accrual of Discount .....		98,544
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12 .....	454,179	
4.2 Part 2, Section 1, Column 15 .....		
4.3 Part 2, Section 2, Column 13 .....		
4.4 Part 4, Column 11 .....	(111,755)	342,423
5. TOTAL gain (loss) on disposals, Part 4, Column 19 .....		(85,957)
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....		35,154,634
7. Deduct amortization of premium .....		608,877
8. TOTAL foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15 .....		
8.2 Part 2, Section 1, Column 19 .....		
8.3 Part 2, Section 2, Column 16 .....		
8.4 Part 4, Column 15 .....		
9. Deduct current year's other-than-temporary impairment recognized:		
9.1 Part 1, Column 14 .....		
9.2 Part 2, Section 1, Column 17 .....		
9.3 Part 2, Section 2, Column 14 .....		
9.4 Part 4, Column 13 .....		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) .....		102,349,117
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11) .....		102,349,117

## 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					
Governments (Including all obligations guaranteed by governments)	1. United States .....	61,675,580	61,178,178	61,077,822	61,359,750
	2. Canada .....				
	3. Other Countries .....				
	4. TOTALS .....	61,675,580	61,178,178	61,077,822	61,359,750
U.S. States, Territories and Possessions (Direct and guaranteed)	5. TOTALS .....				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. TOTALS .....	38,654	38,647	36,061	40,000
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 .....	5,692,515	5,642,463	5,691,106	5,551,370
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States .....	33,774,151	33,708,277	34,275,465	33,242,051
	9. Canada .....				
	10. Other Countries .....	1,168,217	1,166,461	1,195,299	1,165,000
	11. TOTALS .....	34,942,368	34,874,738	35,470,764	34,407,051
Parent, Subsidiaries and Affiliates	12. TOTALS .....				
	13. TOTAL Bonds .....	102,349,117	101,734,026	102,275,753	101,358,171
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States .....				
	15. Canada .....				
	16. Other Countries .....				
	17. TOTALS .....				
Parent, Subsidiaries and Affiliates	18. TOTALS .....				
	19. TOTAL Preferred Stocks .....				
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States .....				
	21. Canada .....				
	22. Other Countries .....				
	23. TOTALS .....				
Parent, Subsidiaries and Affiliates	24. TOTALS .....				
	25. TOTAL Common Stocks .....				
	26. TOTAL Stocks .....				
	27. TOTAL Bonds and Stocks .....	102,349,117	101,734,026	102,275,753	

# SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1.	U.S. Governments												
1.1	NAIC 1	54,146,781	34,964,273	23,705,437	696,726		XXX	113,513,218	73.62	194,771,618	80.08	113,513,218	
1.2	NAIC 2						XXX						
1.3	NAIC 3						XXX						
1.4	NAIC 4						XXX						
1.5	NAIC 5						XXX						
1.6	NAIC 6						XXX						
1.7	TOTALS	54,146,781	34,964,273	23,705,437	696,726		XXX	113,513,218	73.62	194,771,618	80.08	113,513,218	
2.	All Other Governments												
2.1	NAIC 1						XXX						
2.2	NAIC 2						XXX						
2.3	NAIC 3						XXX						
2.4	NAIC 4						XXX						
2.5	NAIC 5						XXX						
2.6	NAIC 6						XXX						
2.7	TOTALS						XXX						
3.	U.S. States, Territories and Possessions, etc., Guaranteed												
3.1	NAIC 1						XXX						
3.2	NAIC 2						XXX						
3.3	NAIC 3						XXX						
3.4	NAIC 4						XXX						
3.5	NAIC 5						XXX						
3.6	NAIC 6						XXX						
3.7	TOTALS						XXX						
4.	U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1	NAIC 1		38,654				XXX	38,654	0.03	37,780	0.02	38,654	
4.2	NAIC 2						XXX						
4.3	NAIC 3						XXX						
4.4	NAIC 4						XXX						
4.5	NAIC 5						XXX						
4.6	NAIC 6						XXX						
4.7	TOTALS		38,654				XXX	38,654	0.03	37,780	0.02	38,654	
5.	U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1	NAIC 1	994,664	3,774,606	835,358	75,426	12,461	XXX	5,692,515	3.69	9,195,152	3.78	5,692,515	
5.2	NAIC 2						XXX						
5.3	NAIC 3						XXX						
5.4	NAIC 4						XXX						
5.5	NAIC 5						XXX						
5.6	NAIC 6						XXX						
5.7	TOTALS	994,664	3,774,606	835,358	75,426	12,461	XXX	5,692,515	3.69	9,195,152	3.78	5,692,515	

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## 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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total From Column 7 Prior Year	% From Column 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	4,638,880	24,318,767	5,984,721			X X X	34,942,368	22.66	39,225,852	16.13	34,942,368	
6.2 NAIC 2						X X X						
6.3 NAIC 3						X X X						
6.4 NAIC 4						X X X						
6.5 NAIC 5						X X X						
6.6 NAIC 6						X X X						
6.7 TOTALS	4,638,880	24,318,767	5,984,721			X X X	34,942,368	22.66	39,225,852	16.13	34,942,368	
7. Hybrid Securities												
7.1 NAIC 1						X X X						
7.2 NAIC 2						X X X						
7.3 NAIC 3						X X X						
7.4 NAIC 4						X X X						
7.5 NAIC 5						X X X						
7.6 NAIC 6						X X X						
7.7 TOTALS						X X X						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						X X X						
8.2 NAIC 2						X X X						
8.3 NAIC 3						X X X						
8.4 NAIC 4						X X X						
8.5 NAIC 5						X X X						
8.6 NAIC 6						X X X						
8.7 TOTALS						X X X						
9. SVO Identified Funds												
9.1 NAIC 1	X X X	X X X	X X X	X X X	X X X							
9.2 NAIC 2	X X X	X X X	X X X	X X X	X X X							
9.3 NAIC 3	X X X	X X X	X X X	X X X	X X X							
9.4 NAIC 4	X X X	X X X	X X X	X X X	X X X							
9.5 NAIC 5	X X X	X X X	X X X	X X X	X X X							
9.6 NAIC 6	X X X	X X X	X X X	X X X	X X X							
9.7 TOTALS	X X X	X X X	X X X	X X X	X X X							

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 59,780,325	63,096,300	30,525,516	772,153	12,461		154,186,755	100.00	X X X	X X X	154,186,755	
10.2 NAIC 2	(d)								X X X	X X X		
10.3 NAIC 3	(d)								X X X	X X X		
10.4 NAIC 4	(d)								X X X	X X X		
10.5 NAIC 5	(d)						(c)		X X X	X X X		
10.6 NAIC 6	(d)						(c)		X X X	X X X		
10.7 TOTALS	59,780,325	63,096,300	30,525,516	772,153	12,461		(b) 154,186,755	100.00	X X X	X X X	154,186,755	
10.8 Line 10.7 as a % of Column 7	38.77	40.92	19.80	0.50	0.01		100.00	X X X	X X X	X X X	100.00	
11. Total Bonds Prior Year												
11.1 NAIC 1	158,123,849	52,457,806	31,154,639	1,477,231	16,877		X X X	X X X	243,230,402	100.00	243,230,402	
11.2 NAIC 2							X X X	X X X				
11.3 NAIC 3							X X X	X X X				
11.4 NAIC 4							X X X	X X X				
11.5 NAIC 5							X X X	X X X	(c)			
11.6 NAIC 6							X X X	X X X	(c)			
11.7 TOTALS	158,123,849	52,457,806	31,154,639	1,477,231	16,877		X X X	X X X	(b) 243,230,402	100.00	243,230,402	
11.8 Line 11.7 as a % of Col. 9	65.01	21.57	12.81	0.61	0.01		X X X	X X X	100.00	X X X	100.00	
12. Total Publicly Traded Bonds												
12.1 NAIC 1	59,780,325	63,096,300	30,525,516	772,153	12,461		154,186,755	100.00	243,230,402	100.00	154,186,755	X X X
12.2 NAIC 2												X X X
12.3 NAIC 3												X X X
12.4 NAIC 4												X X X
12.5 NAIC 5												X X X
12.6 NAIC 6												X X X
12.7 TOTALS	59,780,325	63,096,300	30,525,516	772,153	12,461		154,186,755	100.00	243,230,402	100.00	154,186,755	X X X
12.8 Line 12.7 as a % of Col. 7	38.77	40.92	19.80	0.50	0.01		100.00	X X X	X X X	X X X	100.00	X X X
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	38.77	40.92	19.80	0.50	0.01		100.00	X X X	X X X	X X X	100.00	X X X
13. Total Privately Placed Bonds												
13.1 NAIC 1											X X X	
13.2 NAIC 2											X X X	
13.3 NAIC 3											X X X	
13.4 NAIC 4											X X X	
13.5 NAIC 5											X X X	
13.6 NAIC 6											X X X	
13.7 TOTALS											X X X	
13.8 Line 13.7 as a % of Col. 7								X X X	X X X	X X X	X X X	
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10								X X X	X X X	X X X	X X X	

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(a) Includes \$.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.  
 (b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z\* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.  
 (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5\* designations and \$.....0 current year, \$.....0 prior year of bonds with 6\* designations. "5\*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.  
 (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....51,837,639; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.



# SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.1	Issuer Obligations	52,426,240	31,153,265	22,024,450			X X X	105,603,954	68.49	187,171,255	76.95	105,603,954	
1.2	Residential Mortgage-Backed Securities						X X X						
1.3	Commercial Mortgage-Backed Securities						X X X						
1.4	Other Loan-Backed and Structured Securities	1,720,542	3,811,008	1,680,988	696,726		X X X	7,909,264	5.13	7,600,364	3.12	7,909,264	
1.5	TOTALS	54,146,781	34,964,273	23,705,437	696,726		X X X	113,513,218	73.62	194,771,618	80.08	113,513,218	
2.	All Other Governments												
2.1	Issuer Obligations						X X X						
2.2	Residential Mortgage-Backed Securities						X X X						
2.3	Commercial Mortgage-Backed Securities						X X X						
2.4	Other Loan-Backed and Structured Securities						X X X						
2.5	TOTALS						X X X						
3.	U.S. States, Territories and Possessions, Guaranteed												
3.1	Issuer Obligations						X X X						
3.2	Residential Mortgage-Backed Securities						X X X						
3.3	Commercial Mortgage-Backed Securities						X X X						
3.4	Other Loan-Backed and Structured Securities						X X X						
3.5	TOTALS						X X X						
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations		38,654				X X X	38,654	0.03	37,780	0.02	38,654	
4.2	Residential Mortgage-Backed Securities						X X X						
4.3	Commercial Mortgage-Backed Securities						X X X						
4.4	Other Loan-Backed and Structured Securities						X X X						
4.5	TOTALS		38,654				X X X	38,654	0.03	37,780	0.02	38,654	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations	542,774	2,903,617	658,568			X X X	4,104,959	2.66	5,862,259	2.41	4,104,959	
5.2	Residential Mortgage-Backed Securities	403,944	870,988	176,790	75,426	12,461	X X X	1,539,610	1.00	2,665,574	1.10	1,539,610	
5.3	Commercial Mortgage-Backed Securities	47,946					X X X	47,946	0.03	60,319	0.02	47,946	
5.4	Other Loan-Backed and Structured Securities						X X X			607,000	0.25		
5.5	TOTALS	994,664	3,774,606	835,358	75,426	12,461	X X X	5,692,515	3.69	9,195,152	3.78	5,692,515	
6.	Industrial and Miscellaneous												
6.1	Issuer Obligations	1,002,517	18,019,607	4,914,441			X X X	23,936,565	15.52	26,787,788	11.01	23,936,565	
6.2	Residential Mortgage-Backed Securities						X X X						
6.3	Commercial Mortgage-Backed Securities	603,473	2,400,718	1,070,279			X X X	4,074,471	2.64	5,529,936	2.27	4,074,471	
6.4	Other Loan-Backed and Structured Securities	3,032,890	3,898,441				X X X	6,931,332	4.50	6,908,128	2.84	6,931,332	
6.5	TOTALS	4,638,880	24,318,767	5,984,721			X X X	34,942,368	22.66	39,225,852	16.13	34,942,368	
7.	Hybrid Securities												
7.1	Issuer Obligations						X X X						
7.2	Residential Mortgage-Backed Securities						X X X						
7.3	Commercial Mortgage-Backed Securities						X X X						
7.4	Other Loan-Backed and Structured Securities						X X X						
7.5	TOTALS						X X X						
8.	Parent, Subsidiaries and Affiliates												
8.1	Issuer Obligations						X X X						
8.2	Residential Mortgage-Backed Securities						X X X						
8.3	Commercial Mortgage-Backed Securities						X X X						
8.4	Other Loan-Backed and Structured Securities						X X X						
8.5	TOTALS						X X X						

## 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

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
9. SVO Identified Funds												
9.1 Exchange Traded Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
9.2 Bond Mutual Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
9.3 TOTALS	X X X	X X X	X X X	X X X	X X X							
10. Total Bonds Current Year												
10.1 Issuer Obligations	53,971,530	52,115,143	27,597,459			X X X	133,684,133	86.70	X X X	X X X	133,684,133	
10.2 Residential Mortgage-Backed Securities	403,944	870,988	176,790	75,426	12,461	X X X	1,539,610	1.00	X X X	X X X	1,539,610	
10.3 Commercial Mortgage-Backed Securities	651,419	2,400,718	1,070,279			X X X	4,122,417	2.67	X X X	X X X	4,122,417	
10.4 Other Loan-Backed and Structured Securities	4,753,432	7,709,450	1,680,988	696,726		X X X	14,840,596	9.63	X X X	X X X	14,840,596	
10.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
10.6 TOTALS	59,780,325	63,096,300	30,525,516	772,153	12,461		154,186,755	100.00	X X X	X X X	154,186,755	
10.7 Line 10.6 as a % of Col. 7	38.77	40.92	19.80	0.50	0.01		100.00	X X X	X X X	X X X	100.00	
11. Total Bonds Prior Year												
11.1 Issuer Obligations	149,466,492	42,299,448	27,899,520	193,621		X X X	X X X	X X X	219,859,081	90.39	219,859,081	
11.2 Residential Mortgage-Backed Securities	817,624	1,639,869	128,088	66,225	13,769	X X X	X X X	X X X	2,665,574	1.10	2,665,574	
11.3 Commercial Mortgage-Backed Securities	2,964,235	1,580,579	1,045,440			X X X	X X X	X X X	5,590,254	2.30	5,590,254	
11.4 Other Loan-Backed and Structured Securities	4,875,498	6,937,911	2,081,591	1,217,385	3,108	X X X	X X X	X X X	15,115,492	6.21	15,115,492	
11.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
11.6 TOTALS	158,123,849	52,457,806	31,154,639	1,477,231	16,877		X X X	X X X	243,230,402	100.00	243,230,402	
11.7 Line 11.6 as a % of Col. 9	65.01	21.57	12.81	0.61	0.01		X X X	X X X	100.00	X X X	100.00	
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	53,971,530	52,115,143	27,597,459			X X X	133,684,133	86.70	219,859,081	90.39	133,684,133	X X X
12.2 Residential Mortgage-Backed Securities	403,944	870,988	176,790	75,426	12,461	X X X	1,539,610	1.00	2,665,574	1.10	1,539,610	X X X
12.3 Commercial Mortgage-Backed Securities	651,419	2,400,718	1,070,279			X X X	4,122,417	2.67	5,590,254	2.30	4,122,417	X X X
12.4 Other Loan-Backed and Structured Securities	4,753,432	7,709,450	1,680,988	696,726		X X X	14,840,596	9.63	15,115,492	6.21	14,840,596	X X X
12.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X		X X X
12.6 TOTALS	59,780,325	63,096,300	30,525,516	772,153	12,461		154,186,755	100.00	243,230,402	100.00	154,186,755	X X X
12.7 Line 12.6 as a % of Col. 7	38.77	40.92	19.80	0.50	0.01		100.00	X X X	X X X	X X X	100.00	X X X
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	38.77	40.92	19.80	0.50	0.01		100.00	X X X	X X X	X X X	100.00	X X X
13. Total Privately Placed Bonds												
13.1 Issuer Obligations						X X X					X X X	
13.2 Residential Mortgage-Backed Securities						X X X					X X X	
13.3 Commercial Mortgage-Backed Securities						X X X					X X X	
13.4 Other Loan-Backed and Structured Securities						X X X					X X X	
13.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X						X X X	
13.6 TOTALS											X X X	
13.7 Line 13.6 as a % of Col. 7									X X X	X X X	X X X	
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10									X X X	X X X	X X X	

6015

## SCHEDULE DA - VERIFICATION BETWEEN YEARS

### Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year .....	143,517,635	143,517,635			
2. Cost of short-term investments acquired .....	88,731,289	88,731,289			
3. Accrual of discount .....	67,651	67,651			
4. Unrealized valuation increase (decrease) .....					
5. TOTAL gain (loss) on disposals .....	(1,113)	(1,113)			
6. Deduct consideration received on disposals .....	180,335,929	180,335,929			
7. Deduct amortization of premium .....	141,895	141,895			
8. TOTAL foreign exchange change in book/adjusted carrying value .....					
9. Deduct current year's other-than-temporary impairment recognized .....					
10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) .....	51,837,639	51,837,639			
11. Deduct total nonadmitted amounts .....					
12. Statement value at end of current period (Line 10 minus Line 11) .....	51,837,639	51,837,639			

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

SI11 Schedule DB Part A Verification ..... NONE

SI11 Schedule DB Part B Verification ..... NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions ..... NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions ..... NONE

SI14 Schedule DB Verification ..... NONE

## SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS (Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year .....	147,976	147,976		
2. Cost of cash equivalents acquired .....	202,958,283	3,060,879	199,897,404	
3. Accrual of discount .....	1,789	1,789		
4. Unrealized valuation increase (decrease) .....				
5. TOTAL gain (loss) on disposals .....	(39)	(39)		
6. Deduct consideration received on disposals .....	107,494,578	3,210,605	104,283,973	
7. Deduct amortization of premium .....				
8. TOTAL foreign exchange change in book/adjusted carrying value .....				
9. Deduct current year's other-than-temporary impairment recognized .....				
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) .....	95,613,431		95,613,431	
11. Deduct total nonadmitted amounts .....				
12. Statement value at end of current period (Lines 10 minus 11) .....	95,613,431		95,613,431	

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

**E01 Schedule A - Part 1 Real Estate Owned ..... NONE**

**E02 Schedule A - Part 2 Real Estate Acquired ..... NONE**

**E03 Schedule A - Part 3 Real Estate Disposed ..... NONE**

**E04 Schedule B Part 1 - Mortgage Loans Owned ..... NONE**

**E05 Schedule B Part 2 - Mortgage Loans Acquired ..... NONE**

**E06 Schedule B Part 3 - Mortgage Loans Disposed ..... NONE**

**E07 Schedule BA Part 1 - Long-Term Invested Assets Owned ..... NONE**

**E08 Schedule BA Part 2 - Long-Term Invested Assets Acquired ..... NONE**

**E09 Schedule BA Part 3 - Long-Term Invested Assets Disposed ..... NONE**

# SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
<b>U.S. Governments - Issuer Obligations</b>																					
912810FR4	UNITED STATES TREASURY				1	105,581	114.0403	104,464	91,603	105,128	1,838	(1,910)			2.375	0.157	JJ	1,005	2,144	05/11/2016	01/15/2025
912810FR4	UNITED STATES TREASURY	SD			1	553,572	114.0403	547,690	480,260	551,195	9,637	(10,018)			2.375	0.156	JJ	5,269	11,241	05/11/2016	01/15/2025
912810FS2	UNITED STATES TREASURY				1	69,035	112.5960	69,667	62,140	69,316	1,247	(874)			2.000	0.473	JJ	574	1,225	07/31/2015	01/15/2026
912810FS2	UNITED STATES TREASURY	SD			1	367,244	112.5960	372,225	330,585	368,743	6,631	(4,647)			2.000	0.474	JJ	3,054	6,516	07/31/2015	01/15/2026
912810PS1	UNITED STATES TREASURY				1	63,627	117.1181	63,032	53,819	63,565	2,375	865			2.375	0.304	JJ	590	933	04/28/2017	01/15/2027
912810PS1	UNITED STATES TREASURY	SD			1	338,393	117.1181	335,215	286,219	338,066	4,603	(4,723)			2.375	0.304	JJ	3,140	4,964	04/28/2017	01/15/2027
9128282L3	UNITED STATES TREASURY				1	89,472	99.5518	90,347	90,754	89,601	118	12			0.375	0.512	JJ	157		11/30/2017	07/15/2027
9128282L3	UNITED STATES TREASURY	SD			1	475,173	99.5518	479,845	482,006	475,799	564	62			0.375	0.514	JJ	835		11/30/2017	07/15/2027
9128282V1	UNITED STATES TREASURY				1	99,512	98.5740	98,574	100,000	99,558		46			1.375	1.543	MS	410		09/18/2017	09/15/2020
912828B25	UNITED STATES TREASURY				1	221,879	101.8350	228,231	224,119	228,458	4,497	(713)			0.625	0.287	JJ	647	1,380	05/29/2015	01/15/2024
912828B25	UNITED STATES TREASURY	SD			1	1,101,577	101.8350	1,150,842	1,130,104	1,144,350	22,673	(2,334)			0.625	0.403	JJ	3,263	6,961	05/29/2015	01/15/2024
912828B58	UNITED STATES TREASURY	SD			1	3,669,519	100.3520	3,538,412	3,526,000	3,618,478		(29,255)			2.125	1.255	JJ	31,356	74,928	03/30/2016	01/31/2021
912828C99	UNITED STATES TREASURY				1	276,296	99.8347	282,708	283,179	284,109	5,681	(724)			0.125	(0.139)	AO	76	350	07/31/2015	04/15/2019
912828C99	UNITED STATES TREASURY	SD			1	1,454,074	99.8347	1,491,312	1,493,781	1,498,747	29,969	(3,872)			0.125	(0.143)	AO	400	1,848	07/31/2015	04/15/2019
912828H45	UNITED STATES TREASURY				1	216,999	99.1858	221,051	222,866	224,642	4,470	(349)			0.250	0.085	JJ	257	549	05/31/2016	01/15/2025
912828H45	UNITED STATES TREASURY	SD			1	1,135,888	99.1858	1,156,904	1,175,845	1,175,845	23,397	(1,836)			0.250	0.085	JJ	1,347	2,874	05/31/2016	01/15/2025
912828JE1	UNITED STATES TREASURY				1	19,829	101.1600	19,672	19,446	19,667	390	(413)			1.375	(0.822)	JJ	124	264	04/30/2015	07/15/2018
912828JE1	UNITED STATES TREASURY	SD			1	108,474	101.1600	107,616	106,382	107,588	2,134	(2,258)			1.375	(0.822)	JJ	676	1,442	04/30/2015	07/15/2018
912828JX9	UNITED STATES TREASURY				1	40,308	102.1202	39,891	39,063	39,889	784	(796)			2.125	0.017	JJ	383	818	10/26/2015	01/15/2019
912828JX9	UNITED STATES TREASURY	SD			1	216,954	102.1202	214,706	210,249	214,695	4,218	(4,282)			2.125	0.017	JJ	2,064	4,403	10/26/2015	01/15/2019
912828K33	UNITED STATES TREASURY				1	199,457	99.8415	204,020	204,344	206,200	4,099	(811)			0.125	(0.287)	AO	55	253	09/13/2016	04/15/2020
912828K33	UNITED STATES TREASURY	SD			1	1,049,776	99.8415	1,073,735	1,075,440	1,085,202	21,574	(4,267)			0.125	(0.287)	AO	288	1,331	09/13/2016	04/15/2020
912828L99	UNITED STATES TREASURY				1	198,609	98.3870	196,774	200,000	198,832		223			1.375	1.587	AO	471	1,375	06/12/2017	10/31/2020
912828LA6	UNITED STATES TREASURY				1	83,415	103.1594	79,848	77,403	80,160	1,553	(1,797)			1.875	(0.509)	JJ	670	1,430	09/18/2014	07/15/2019
912828LA6	UNITED STATES TREASURY	SD			1	424,078	103.1594	427,581	395,099	408,895	7,928	(9,060)			1.875	(0.500)	JJ	3,422	7,301	07/07/2014	07/15/2019
912828M98	UNITED STATES TREASURY	SD			1	2,575,689	98.9960	2,506,579	2,532,000	2,559,331		(9,164)			1.625	1.246	MN	3,617	41,145	05/06/2016	11/30/2020
912828MF4	UNITED STATES TREASURY				1	18,756	102.6974	18,743	18,251	18,914	366	(325)			1.375	(0.461)	JJ	247		05/04/2016	01/15/2020
912828MF4	UNITED STATES TREASURY	SD			1	112,684	102.6974	112,459	109,505	113,420	2,196	(1,924)			1.375	(0.437)	JJ	696	1,484	05/04/2016	01/15/2020
912828N63	UNITED STATES TREASURY				1	99,820	99.2730	99,273	100,000	99,907		87			1.125	1.216	JJ	520	1,125	01/09/2017	01/15/2019
912828N71	UNITED STATES TREASURY				1	223,353	101.6799	229,056	225,272	229,946	4,520	(600)			0.625	0.341	JJ	650	1,388	11/30/2016	01/15/2026
912828N71	UNITED STATES TREASURY	SD			1	1,180,568	101.6799	1,210,727	1,190,724	1,215,431	23,892	(3,169)			0.625	0.341	JJ	3,438	7,334	11/30/2016	01/15/2026
912828N89	UNITED STATES TREASURY				1	245,195	98.0940	245,235	250,000	245,245		49			1.375	2.015	JJ	1,439		12/19/2017	01/31/2021
912828NM8	UNITED STATES TREASURY				1	113,732	103.3144	114,518	110,845	114,199	2,224	(1,319)			1.250	0.012	JJ	640	1,365	01/04/2016	07/15/2020
912828NM8	UNITED STATES TREASURY	SD			1	613,045	103.3144	620,499	600,593	617,948	12,048	(6,855)			1.250	0.057	JJ	3,468	7,398	01/04/2016	07/15/2020
912828P46	UNITED STATES TREASURY				1	404,672	94.4380	386,251	409,000	405,153		430			1.625	1.748	FA	2,510	6,646	11/21/2016	02/15/2026
912828P46	UNITED STATES TREASURY	SD			1	2,186,572	94.4380	2,115,411	2,240,000	2,191,621	4,975				1.625	1.908	FA	13,749	36,400	01/27/2017	02/15/2026
912828PP9	UNITED STATES TREASURY				1	157,980	103.0364	156,850	152,230	157,811	3,054	(1,835)			1.125	(0.129)	JJ	791	1,688	09/18/2014	01/15/2021
912828PP9	UNITED STATES TREASURY	SD			1	830,573	103.0364	840,016	815,262	840,171	16,354	(8,190)			1.125	0.066	JJ	4,237	9,039	05/28/2014	01/15/2021
912828Q37	UNITED STATES TREASURY				1	134,604	97.5310	130,692	134,000	134,435		(131)			1.250	1.148	MS	428	1,675	09/26/2016	03/31/2021
912828Q37	UNITED STATES TREASURY	SD			1	624,227	97.5310	606,643	622,000	623,590		(478)			1.250	1.169	MS	1,986	7,775	08/30/2016	03/31/2021
912828Q60	UNITED STATES TREASURY				1	161,848	99.6339	161,764	162,359	163,327	1,706	(226)			0.125	(0.059)	AO	43	85	12/28/2017	04/15/2021
912828Q60	UNITED STATES TREASURY	SD			1	850,746	99.6339	850,299	853,423	858,547	8,993	(1,192)			0.125	(0.060)	AO	229	450	12/28/2017	04/15/2021
912828QV5	UNITED STATES TREASURY				1	148,803	101.9754	150,668	147,751	151,402	2,965	(1,032)			0.625	(0.099)	JJ	427	910	12/29/2016	07/15/2021
912828QV5	UNITED STATES TREASURY	SD			1	779,118	101.9754	801,331	785,808	801,550	15,767	(4,457)			0.625	0.030	JJ	2,269	4,840	12/29/2016	07/15/2021
912828R77	UNITED STATES TREASURY				1	246,084	97.7500	244,375	250,000	246,560		476			1.375	1.793	MN	302	1,719	07/06/2017	05/31/2021
912828S50	UNITED STATES TREASURY				1	135,458	97.7932	134,851	137,894	138,164	2,349	(76)			0.125	0.100	JJ	80	140	05/31/2017	07/15/2026
912828S50	UNITED STATES TREASURY	SD			1	721,749	97.7932	718,535	734,749	736,156	1,407	(403)			0.125	0.101	JJ	424	743	05/31/2017	07/15/2026
912828SA9	UNITED STATES TREASURY				1	217,642	99.6715	224,856	225,602	226,410	4,527	(201)			0.125	0.032	JJ	130	278	09/18/2014	01/15/2022
912828SA9	UNITED STATES TREASURY	SD			1	1,133,957	99.6715	1,197,059	1,201,004	1,198,493	24,101	613			0.125	0.179	JJ	694	1,479	05/28/2014	01/15/2022
912828SH4	UNITED STATES TREASURY				1	100,012	99.4570	99,457	100,000	100,007		(5)			1.375	1.369	FA	467	688	03/10/2017	02/28/2019
912828T34																					

# SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest					Dates		
		3 Code	4 F O R E I G N	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date	
912828V98	UNITED STATES TREASURY				1	870,088	98,6880	868,454	880,000	870,649		561			2,250	2,379	FA	7,479	4,095	10/30/2017	02/15/2027	
912828V98	UNITED STATES TREASURY	SD			1	3,927,785	98,6880	3,921,861	3,974,000	3,930,546		2,761			2,250	2,383	FA	33,774	20,205	10/30/2017	02/15/2027	
912828VF4	UNITED STATES TREASURY				1	99,742	98,7190	98,719	100,000	99,780		38			1,375	1,468	MN	121	688	07/31/2017	05/31/2020	
912828VM9	UNITED STATES TREASURY				1	183,416	100,8406	189,186	187,612	189,820	3,763	(398)			0,375	0,152	JJ	325	693	09/18/2014	07/15/2023	
912828VM9	UNITED STATES TREASURY	SD			1	938,234	100,8406	1,000,443	992,104	990,547	19,899	272			0,375	0,405	JJ	1,719	3,666	05/28/2014	07/15/2023	
912828WD8	UNITED STATES TREASURY				1	99,977	99,6020	99,602	100,000	99,985		8			1,250	1,269	AO	214	625	07/31/2017	10/31/2018	
912828WR7	UNITED STATES TREASURY				1	101,617	100,1950	100,195	100,000	101,501		(116)			2,125	1,681	JD	1,068		09/18/2017	06/30/2021	
912828WU0	UNITED STATES TREASURY				1	168,292	98,8950	177,733	179,720	176,021	3,605	551			0,125	0,454	JJ	104	221	01/29/2016	07/15/2024	
912828WU0	UNITED STATES TREASURY	SD			1	887,500	98,8950	935,925	946,383	927,853	18,985	2,762			0,125	0,438	JJ	546	1,166	01/29/2016	07/15/2024	
912828X39	UNITED STATES TREASURY				1	78,619	99,3473	78,598	79,114	79,536		(66)			0,125	(0,001)	AO	21	49	04/28/2017	04/15/2022	
912828X39	UNITED STATES TREASURY	SD			1	412,248	99,3473	412,133	414,841	417,055	5,153	(347)			0,125	(0,001)	AO	111	258	04/28/2017	04/15/2022	
912828XB1	UNITED STATES TREASURY				1	235,166	98,4730	230,427	234,000	234,991		(129)			2,125	2,061	MN	646	4,973	03/30/2016	05/15/2025	
912828XB1	UNITED STATES TREASURY	SD			1	1,215,442	98,4730	1,173,798	1,192,000	1,211,293		(2,435)			2,125	1,888	MN	3,289	25,330	03/30/2016	05/15/2025	
912828XL9	UNITED STATES TREASURY				1	193,261	100,2298	201,212	200,751	200,693	4,028	1			0,375	0,376	JJ	348	742	04/29/2016	07/15/2025	
912828XL9	UNITED STATES TREASURY	SD			1	1,032,495	100,2298	1,074,869	1,072,405	1,072,183	21,517	(8)			0,375	0,375	JJ	1,858	3,963	04/29/2016	07/15/2025	
912828XR6	UNITED STATES TREASURY				1	1,263,311	98,2580	1,252,790	1,275,000	1,263,643		332			1,750	1,961	MN	332	6,816	12/28/2017	05/31/2022	
912828XR6	UNITED STATES TREASURY	SD			1	5,682,781	98,2580	5,639,027	5,739,000	5,684,126		1,344			1,750	1,977	MN	8,829	26,241	12/28/2017	05/31/2022	
0199999 Subtotal - U.S. Governments - Issuer Obligations						53,176,535		53,236,457	53,457,769	53,766,316	454,179	(117,706)			X X X	X X X	X X X	202,924	425,394	X X X	X X X	
<b>U.S. Governments - Other Loan-Backed and Structured Securities</b>																						
83162CPD9	SBAP 0420K A - ABS	SD		4	1	152,899	104,4830	144,257	138,067	150,515		(3,089)		4,880	1,034	MN	1,123	6,738	05/24/2012	11/01/2024		
83162CRA3	SBAP 0720E A - ABS	SD		4	1	72,590	105,7500	66,778	63,147	71,897		(678)		5,310	4,407	MN	559	3,388	10/22/2012	05/01/2027		
83162CRN5	SBAP 0820A A - ABS	SD		4	1	168,395	107,1020	160,154	149,534	164,778		(2,219)		5,170	1,723	JJ	3,865	9,349	05/24/2012	01/01/2028		
83162CTB9	SBAP 1020B A - ABS			4	1	121,625	105,3560	119,355	113,287	121,182		(593)		4,140	2,342	FA	1,954	5,399	06/05/2014	02/01/2030		
83162CJUR2	SBAP 1220C A - ABS	SD		4	1	644,175	99,3070	653,656	658,218	645,769		315		2,510	2,906	MS	5,507	19,013	09/08/2014	03/01/2032		
83162CJUV3	SBAP 1220F A - ABS	SD		4	1	119,178	99,0360	118,029	119,178	119,178				2,420	2,507	JD	240	3,012	06/05/2012	06/01/2032		
83162CVA8	SBAP 1220I A - ABS			4	1	178,763	98,0150	181,488	185,163	179,407		188		2,200	2,839	MS	1,358	4,656	09/05/2014	09/01/2032		
83162CVB6	SBAP 1220J A - ABS	SD		4	1	619,145	97,7410	632,823	647,449	627,941		7,008		2,180	3,250	AO	3,529	15,816	06/05/2014	10/01/2032		
83162CVN0	SBAP 1320E A - ABS			4	1	49,012	97,3970	50,944	52,305	50,116		831		2,070	3,539	MN	180	1,041	04/01/2014	05/01/2033		
83162CVN0	SBAP 1320E A - ABS	SD		4	1	203,819	97,3970	210,968	216,606	207,282		3,132		2,070	3,580	MN	747	4,845	04/01/2014	05/01/2033		
83162CVP5	SBAP 1320F A - ABS			4	1	54,020	98,5430	54,207	55,009	54,436		319		2,450	2,892	JD	112	1,499	07/25/2014	06/01/2033		
83162CVP5	SBAP 1320F A - ABS	SD		4	1	632,403	98,5430	626,394	635,656	633,721		983		2,450	2,660	JD	1,298	16,529	07/10/2014	06/01/2033		
83162CVR1	SBAP 1320G A - ABS	SD		4	1	485,889	102,5390	488,045	475,960	484,248		(848)		3,150	2,777	JJ	7,496	16,632	09/05/2014	07/01/2033		
83162CWE9	SBAP 1420D A - ABS	SD		4	1	839,076	102,1530	853,451	835,463	838,619		146		3,110	3,158	AO	6,496	29,263	06/06/2014	04/01/2034		
83162CWG4	SBAP 1420E A - ABS			4	1	45,222	101,6350	45,962	45,222	45,222				3,000	3,176	MN	226	1,570	05/08/2014	05/01/2034		
83162CWH2	SBAP 1420F A - ABS			4	1	128,574	101,5930	129,095	127,070	128,528		93		2,990	2,819	JD	317	4,163	09/04/2014	06/01/2034		
83162CWH2	SBAP 1420F A - ABS	SD		4	1	591,136	101,5930	598,856	589,465	591,085		104		2,990	3,084	JD	1,469	18,606	09/04/2014	06/01/2034		
83162CWK5	SBAP 1420G A - ABS			4	1	204,116	100,1870	204,498	204,116	204,116				2,870	3,044	JJ	2,929	6,646	07/10/2014	07/01/2034		
83162CWN9	SBAP 1420I A - ABS			4	1	69,962	101,0340	70,498	69,776	69,937		(2)		2,920	2,875	MS	679	2,269	11/20/2014	09/01/2034		
83162CWN9	SBAP 1420I A - ABS	SD		4	1	253,802	101,0340	256,426	253,802	253,802				2,920	2,920	MS	2,470	8,296	09/11/2014	09/01/2034		
83162CXA6	SBAP 1520E E - ABS	SD		4	1	331,532	100,7590	334,049	331,532	331,532				2,770	2,967	MN	1,531	10,139	05/07/2015	05/01/2035		
83162CXD0	SBAP 1520G G - ABS	SD		4	1	508,402	100,9600	513,283	508,402	508,402				2,880	3,091	JJ	7,321	16,086	07/09/2015	07/01/2035		
83162CYH0	SBAP 1720B CTF - ABS			4	1	152,552	100,3100	153,024	152,552	152,552				2,820	3,040	FA	1,792	2,060	02/09/2017	02/01/2037		
83162CYX5	SBAP 1720J CTF - ABS			4	1	48,000	100,4750	48,228	48,000	48,000				2,850	2,850	AO	304		10/05/2017	10/01/2037		
83162CYZ0	SBAP 1720K CTF - ABS			4	1	74,000	100,0040	74,000	74,000	74,000				2,790	2,790	MN	264		11/09/2017	11/01/2037		
83162CYZ0	SBAP 1720K CTF - ABS	SD		4	1	396,000	100,0040	396,016	396,000	396,000				2,790	2,790	MN	1,412		11/09/2017	11/01/2037		
83162CZA4	SBAP 1720L CTF - ABS			4	1	120,000	100,0312	120,038	120,000	120,000				2,780	2,780	JD	167		12/07/2017	12/01/2037		
83162CZA4	SBAP 1720L CTF - ABS	SD		4	1	637,000	100,0312	637,199	637,000	637,000				2,780	2,780	JD	885		12/07/2017	12/01/2037		
0499999 Subtotal - U.S. Governments - Other Loan-Backed and Structured Securities						7,901,287		7,941,721	7,901,981	7,909,264	5,689				X X X	X X X	X X X	56,231	207,015	X X X	X X X	
0599999 Subtotal - U.S. Governments						61,077,822		61,178,178	61,359,750	61,675,580	454,179	(112,016)				X X X	X X X	X X X	259,155	632,409	X X X	X X X
<b>U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations</b>																						
686053CJ6	OREGON SCH BRDS ASSN	@			1FE	36,061	96,6170	38,647	40,000	38,654		874			2,300	N/A				12/15/2014	06/30/2019	
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						36,061		38,647	40,000	38,654	874				X X X	X X X	X X X			X X X	X X X	
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						36,061		38,647	40,000	38,654	874				X X X	X X X	X X X			X X X	X X X	
<b>U.S. Special Revenue, Special Assessment - Issuer Obligations</b>																						
29270CYM1	ENERGY NORTHWEST WASH ELEC REV	SD		1	1FE	251,618	100,0550	250,138	250,000	250												



# 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	F O R E I G N	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136G16Y0	FEDERAL NATIONAL MORTGAGE ASSOCIATION			9	1	250,375	99.2370	248,093	250,000	250,000					1.070	1.070	JD	37	2,675	10/13/2016	12/26/2018
341271AA2	FLORIDA ST BRD ADMIN FIN CORP REV			1	1FE	40,558	99.7840	39,914	40,000	40,317		(207)			2.163	1.625	JJ	433	865	05/03/2016	07/01/2019
341271AA2	FLORIDA ST BRD ADMIN FIN CORP REV	SD		1	1FE	218,539	99.7840	214,536	215,000	216,706		(1,115)			2.163	1.625	JJ	2,325	4,650	05/03/2016	07/01/2019
341271AB0	FLORIDA ST BRD ADMIN FIN CORP REV			1	1FE	30,002	100.1030	30,031	30,000	30,001		0			2.638	2.637	JJ	396	791	03/16/2016	07/01/2021
341271AB0	FLORIDA ST BRD ADMIN FIN CORP REV	SD		1	1FE	144,989	100.1030	145,149	145,000	144,991		2			2.638	2.640	JJ	1,913	3,825	02/23/2016	07/01/2021
485429Y24	KANSAS ST DEV FIN AUTH REV			1	1FE	45,000	100.0430	45,019	45,000	45,000					2.258	2.258	AO	215	1,016	08/13/2015	04/15/2019
485429Y24	KANSAS ST DEV FIN AUTH REV	SD		1	1FE	240,000	100.0430	240,103	240,000	240,000					2.258	2.258	AO	1,144	5,419	08/13/2015	04/15/2019
491189FC5	KENTUCKY ASSET / LIABILITY COMMN GEN FD			1	1FE	43,436	100.3560	41,626	41,478	41,572		(373)			3.165	2.246	AO	328	2,101	10/02/2012	04/01/2018
491189FC5	KENTUCKY ASSET / LIABILITY COMMN GEN FD	SD		1	1FE	100,041	100.3560	96,260	95,919	96,193		(1,096)			3.165	2.000	AO	759	4,859	05/22/2014	04/01/2018
645913AX2	NEW JERSEY ECONOMIC DEV AUTH ST PENSION			1	1FE	317,549	97.2200	349,992	360,000	349,442		9,147				2.670	N/A			05/19/2014	02/15/2019
645913AY0	NEW JERSEY ECONOMIC DEV AUTH ST PENSION	SD		1	1FE	199,735	94.0110	224,686	239,000	223,473		6,963				3.190	N/A			06/20/2014	02/15/2020
64990CEQ0	NEW YORK ST DORM AUTH REVS NON ST SUPPOR			1	1FE	95,000	98.3160	93,400	95,000	95,000					2.115	2.115	JJ	1,005	2,104	06/02/2016	07/01/2022
64990CEQ0	NEW YORK ST DORM AUTH REVS NON ST SUPPOR	SD		1	1FE	500,000	98.3160	491,580	500,000	500,000					2.115	2.115	JJ	5,288	11,074	06/02/2016	07/01/2022
650035L30	NEW YORK ST URBAN DEV CORP REV			1	1FE	119,721	100.7470	115,859	115,000	118,470		(783)			2.830	2.076	MS	958	3,255	05/18/2016	03/15/2022
650035YP7	NEW YORK ST URBAN DEV CORP REV			1	1FE	55,120	99.9860	54,992	55,000	55,009		(47)			1.350	1.264	MS	219	743	08/03/2015	03/15/2018
797398DJ0	SAN DIEGO CNTY CALIF PENSION OBLIG			1	1FE	57,625	108.9230	54,462	50,000	50,000		(1,339)			5.795	2.849	FA	1,095	2,898	12/19/2014	08/15/2020
797398DJ0	SAN DIEGO CNTY CALIF PENSION OBLIG	SD		1	1FE	265,073	108.9230	250,523	230,000	247,000		(6,159)			5.795	2.849	FA	5,035	13,329	12/19/2014	08/15/2020
977100AC0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1FE	65,576	114.6870	63,078	55,000	64,114		(932)			5.700	3.399	MN	523	3,135	05/25/2016	05/01/2026
977100AC0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION	SD		1	1FE	616,424	114.6870	590,638	515,000	594,454		(8,067)			5.700	3.545	MN	4,893	29,355	03/04/2015	05/01/2026
2599999	Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations					4,105,800	X X X	4,086,001	4,016,397	4,104,959		(4,665)			X X X	X X X	X X X	30,165	103,685	X X X	X X X
<b>U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities</b>																					
31300M7L1	FH 849899 - RMBS			4	1	44,247	101.6270	43,264	42,571	44,523		148			2.643	1.952	MON	189	1,171	06/13/2016	06/01/2044
31300M7L1	FH 849899 - RMBS	SD		4	1	233,784	101.6270	228,587	224,928	235,238		783			2.643	1.952	MON	1,000	6,189	06/13/2016	06/01/2044
31347AJ47	FH 840283 - RMBS			4	1	45,716	101.2950	45,289	44,710	45,825		109			2.544	2.228	MON	192	499	06/12/2017	04/01/2046
31347AJ47	FH 840283 - RMBS	SD		4	1	244,025	101.2950	241,746	238,656	244,608		582			2.544	2.228	MON	1,023	2,661	06/12/2017	04/01/2046
3137AJX6	FHR 3977C AD - CMO/RMBS			4	1	34,847	101.4350	34,103	33,621	34,176		(34)			3.000	1.641	MON	84	1,046	05/22/2013	09/15/2029
3137G1BW6	FH 17SC02 2A1 - CMO			4	1	31,696	101.1678	31,393	31,031	31,715		19			3.500	2.581	MON	91	469	07/19/2017	05/25/2047
3137G1BW6	FH 17SC02 2A1 - CMO	SD		4	1	168,760	101.1678	167,146	165,217	168,863		104			3.500	2.581	MON	482	2,496	07/19/2017	05/25/2047
3138ETM45	FN AL8478 - RMBS			4	1	38,961	101.3780	38,004	37,488	39,237		189			2.629	1.760	MON	82	1,010	06/15/2016	09/01/2044
3138ETM45	FN AL8478 - RMBS	SD		4	1	207,792	101.3780	202,690	199,935	209,265		1,008			2.629	1.760	MON	438	5,384	06/15/2016	09/01/2044
3138ETND4	FN AL8487 - RMBS			4	1	38,133	101.6590	37,691	37,076	38,133		192			2.456	1.978	MON	76	939	05/20/2016	04/01/2046
3138ETND4	FN AL8487 - RMBS	SD		4	1	202,300	101.6590	199,955	196,692	203,797		1,019			2.456	1.978	MON	403	4,983	05/20/2016	04/01/2046
3138Y7F98	FN AX5591 - RMBS			4	1	33,402	101.6180	32,674	32,154	33,457		27			2.982	1.519	MON	80	1,006	07/18/2016	01/01/2045
3138Y7F98	FN AX5591 - RMBS	SD		4	1	178,145	101.6180	174,261	171,487	178,438		143			2.982	1.519	MON	426	5,365	07/18/2016	01/01/2045
31397MTY3	FNR 0881A LK - CMO/RMBS			4	1	34,499	100.6022	31,864	31,673	32,051		(410)			5.000	0.959	MON	132	1,806	03/18/2014	09/25/2023
2699999	Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities					1,536,309	X X X	1,508,667	1,487,236	1,539,610		3,880			X X X	X X X	X X X	4,696	35,024	X X X	X X X
<b>U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities</b>																					
3136AHUV0	FN 14M01 AQ2 - CMBS			4	1	48,997	100.1221	47,795	47,736	47,946		(280)			2.323	1.543	MON	92	1,216	06/06/2014	11/25/2018
2799999	Subtotal - U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities					48,997	X X X	47,795	47,736	47,946		(280)			X X X	X X X	X X X	92	1,216	X X X	X X X
3199999	Subtotal - U.S. Special Revenue, Special Assessment					5,691,106	X X X	5,642,463	5,551,370	5,692,515		(964)			X X X	X X X	X X X	34,953	139,925	X X X	X X X
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>																					
02361DAG5	ILLINOIS POWER CO			1	1FE	92,590	106.4900	74,543	70,000	74,605		(5,194)			9.750	2.078	MN	872	6,825	06/09/2014	11/15/2018
02361DAG5	ILLINOIS POWER CO	SD		1	1FE	264,542	106.4900	212,980	200,000	213,158		(14,840)			9.750	2.077	MN	2,492	19,500	06/09/2014	11/15/2018
02377BAB2	AMERICAN AIRLINES INC			1	1FE	116,171	101.7000	118,096	116,122	116,164		(3)			3.600	3.594	MS	1,150	4,286	09/10/2015	03/22/2029
02377BAB2	AMERICAN AIRLINES INC	SD		1	1FE	617,100	101.7000	627,328	616,842	617,060		(15)			3.600	3.594	MS	6,107	22,765	09/10/2015	03/22/2029
0258MOEK1	AMERICAN EXPRESS CREDIT CORP			2	1FE	250,435	99.5980	248,995	250,000	250,370		(65)			1.875	1.755	MN	755	2,344	10/05/2017	05/03/2019
0258MOEL9	AMERICAN EXPRESS CREDIT CORP			2	1FE	40,632	101.4770	40,591	40,000	40,629		(3)			3.300	3.103	MN	213		12/07/2017	05/03/2027
0258MOEL9	AMERICAN EXPRESS CREDIT CORP	SD		2	1FE	213,320	101.4770	213,102	210,000	213,303		(17)			3.300	3.103	MN	1,117		12/07/2017	05/03/2027
037833CU2	APPLE INC			1,2	1FE	229,782	100.4480	231,030	230,000	229,800		18			2.850	2.865	MN	910	3,278	05/04/2017	05/11/2024
05531FAV5	BB&T CORP			2	1FE	138,064	98.5720	137,015	139,000	138,293		200			2.050	2.208	MN	404	2,850	11/21/2016	05/10/2021
05531FAV5	BB&T CORP	SD		2	1FE	735,962	98.5720	730,419	741,000	737,194		1,078			2.050	2.209	MN	2,152	15,191	11/21/2016	05/10/2021
06406HBP3	BANK OF NEW YORK COMPANY, INC. (THE)			1	1FE	189,205	104.5910	177,805	170,000	177,227		(3,418)			4.600	2.449	JJ	3,606	7,820	06/04/2014	01/15/2020
06406HBP3	BANK OF NEW YORK COMPANY, INC. (THE)	SD		1	1FE	505,453	104.5910	470,660	450,000	466,812		(7,920)			4.600	2.703	JJ	9,545	20,700	03/21/2014	01/15/2020
06406HCZ0	BANK OF NEW YORK MELLON CORP			2	1FE	70,889	99.8570	70,898	7												

# 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	F O R E I G N	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
084670BR8	BERKSHIRE HATHAWAY FINANCE CORP			1.2	1FE	80,553		100,654	80,523	80,000					2.750	2.618	MS	648	1,100	05/22/2017	03/15/2023
084670BR8	BERKSHIRE HATHAWAY FINANCE CORP	SD		1.2	1FE	521,841		100,654	521,388	518,000					2.750	2.601	MS	4,194	3,685	12/07/2017	03/15/2023
14912L4E8	CATERPILLAR FINANCIAL SERVICES CORPORATI				1FE	183,792		105,5970	158,396	150,000					7.150	2.254	FA	4,052	10,725	03/21/2014	02/15/2019
166764AH3	CHEVRON CORP			1.2	1FE	100,835		102,7630	102,763	100,000					3.191	3.082	JD	62	3,191	06/04/2014	06/24/2023
166764AH3	CHEVRON CORP	SD		1.2	1FE	642,654		102,7630	655,628	638,000					3.191	3.096	JD	396	20,359	06/04/2014	06/24/2023
17275RAE2	CISCO SYSTEMS INC			1	1FE	129,976		103,2440	118,731	115,000					4.950	2.021	FA	2,151	5,693	06/04/2014	02/15/2019
17275RAE2	CISCO SYSTEMS INC	SD		1	1FE	588,740		103,2440	557,518	540,000					4.950	3.076	FA	10,098	26,730	06/04/2014	02/15/2019
17275RBJ0	CISCO SYSTEMS INC			1.2	1FE	44,778		98,1410	44,163	45,000					1.850	1.957	MS	234	833	11/09/2016	09/20/2021
17275RBJ0	CISCO SYSTEMS INC	SD		1.2	1FE	267,671		98,1410	263,999	269,000					1.850	1.957	MS	1,396	4,977	11/09/2016	09/20/2021
17325FAA6	CITIBANK NA			2	1FE	748,386		99,8070	747,554	749,000					2.000	2.042	MS	4,203	7,490	03/13/2017	03/20/2019
17325FAE8	CITIBANK NA	SD		2	1FE	249,893		99,3460	248,365	250,000					2.100	2.115	JD	277	2,625	06/06/2017	06/12/2020
210518CL8	CONSUMERS ENERGY CO			1	1FE	63,394		107,6600	60,290	56,000					5.650	2.241	AO	668	3,164	03/15/2016	04/15/2020
210518CL8	CONSUMERS ENERGY CO	SD		1	1FE	338,477		107,6600	321,903	299,000					5.650	2.241	AO	3,566	16,894	03/15/2016	04/15/2020
210795PZ7	UNITED AIRLINES INC			1	1FE	55,255		104,5000	55,321	52,939					4.150	3.253	AO	488	2,265	03/06/2017	10/11/2025
210795PZ7	UNITED AIRLINES INC	SD		1	1FE	291,715		104,5000	292,064	279,487					4.150	3.253	AO	2,577	11,960	03/06/2017	10/11/2025
210795QB9	UNITED AIRLINES INC			1	1FE	55,070		104,2350	55,691	54,979					4.000	3.401	AO	368	2,203	03/14/2017	04/29/2026
210795QB9	UNITED AIRLINES INC	SD		1	1FE	293,433		104,2350	296,741	284,684					4.000	3.401	AO	1,961	11,737	03/14/2017	04/29/2026
24422ERY7	JOHN DEERE CAPITAL CORP				1FE	140,878		99,0250	143,586	145,000					1.700	2.243	JJ	1,137	2,465	06/04/2014	01/15/2020
24422ERY7	JOHN DEERE CAPITAL CORP	SD			1FE	745,998		99,0250	762,493	770,000					1.700	2.244	JJ	6,036	13,090	05/04/2016	01/15/2020
24736XAA6	DELTA AIR LINES INC			1	1FE	37,492		103,7020	38,880	37,492					3.625	3.625	JD	570	1,391	08/10/2015	01/30/2029
24736XAA6	DELTA AIR LINES INC	SD		1	1FE	201,178		103,7020	208,626	201,178					3.625	3.625	JD	3,059	7,465	08/10/2015	01/30/2029
26442CAK0	DUKE ENERGY CAROLINAS LLC			1.2	1FE	121,598		104,4840	117,022	112,000					3.900	2.230	JD	194	4,368	02/18/2016	06/15/2021
26442CAK0	DUKE ENERGY CAROLINAS LLC	SD		1.2	1FE	378,372		104,4840	364,649	349,000					3.900	2.336	JD	605	13,611	05/29/2015	06/15/2021
341099CM9	DUKE ENERGY FLORIDA LLC			1	1FE	454,641		104,9210	445,914	425,000					4.550	3.388	AO	4,834	19,338	05/19/2014	04/01/2020
36962G2T0	GENERAL ELECTRIC CO				1FE	214,372		107,0270	198,000	185,000					5.550	2.659	MN	1,626	10,268	06/04/2014	05/04/2020
36962G2T0	GENERAL ELECTRIC CO	SD			1FE	1,005,713		107,0270	924,713	864,000					5.550	2.091	MN	7,592	47,952	04/07/2016	05/04/2020
36962G4D3	GENERAL ELECTRIC CO				1FE	166,444		105,9590	144,104	136,000					6.000	2.190	FA	3,264	8,160	04/05/2013	08/07/2019
372546AQ4	GEORGE WASHINGTON UNIVERSITY			1	1FE	294,902		102,3290	279,358	273,000					3.485	2.069	MS	2,801	9,514	08/19/2016	09/15/2022
38141GFG4	GOLDMAN SACHS GROUP INC				1FE	124,814		100,1580	119,188	119,000					5.950	5.075	JJ	3,206	7,081	05/18/2012	01/18/2018
458140AR1	INTEL CORP			1	1FE	138,124		102,8650	136,810	133,000					3.100	2.423	JJ	9,241	4,123	05/17/2016	07/29/2022
458140AR1	INTEL CORP	SD		1	1FE	733,151		102,8650	726,227	706,000					3.100	2.424	JJ	1,741	21,886	05/17/2016	07/29/2022
45866FAE4	INTERCONTINENTAL EXCHANGE INC			1.2	1FE	59,863		99,0060	59,404	60,000					2.350	2.398	MS	525		08/10/2017	09/15/2022
45866FAE4	INTERCONTINENTAL EXCHANGE INC	SD		1.2	1FE	319,267		99,0060	316,819	320,000					2.350	2.398	MS	2,799		08/10/2017	09/15/2022
47811AA5	JOHNS HOPKINS HEALTH SYSTEM CORP			1	1FE	126,864		99,7610	126,696	127,000					1.424	1.500	MN	231	1,808	12/08/2016	05/15/2018
48125LRG9	JPMORGAN CHASE BANK NA			2	1FE	635,558		99,1560	634,598	640,000					1.650	2.049	MS	2,875		12/11/2017	09/23/2019
595620AH8	MIDAMERICAN ENERGY CO			1	1FE	72,002		100,7240	65,471	65,506					5.300	1.411	MS	1,014	3,445	05/11/2015	03/15/2018
66989HAD0	NOVARTIS CAPITAL CORP			1	1FE	95,212		104,9590	89,215	85,000					4.400	2.226	AO	696	3,740	05/14/2014	04/24/2020
66989HAD0	NOVARTIS CAPITAL CORP	SD	C	1	1FE	236,246		104,9590	209,918	200,000					4.400	1.795	AO	1,638	8,800	11/06/2012	04/24/2020
68389XBK0	ORACLE CORP			1.2	1FE	32,855		98,4220	32,479	33,000					1.900	1.995	MS	185	745	11/09/2016	09/15/2021
68389XBK0	ORACLE CORP	SD		1.2	1FE	230,984		98,4220	228,339	232,000					1.900	1.995	MS	1,298	5,241	11/09/2016	09/15/2021
69353REW4	PNC BANK NA			2	1FE	883,089		99,1110	884,070	892,000					2.150	2.389	AO	3,303	19,178	11/21/2016	04/29/2021
70213HAB4	PARTNERS HEALTHCARE SYSTEM INC			1	1FE	85,338		101,9590	82,587	81,000					3.443	2.506	JJ	1,394	2,789	04/10/2015	07/01/2021
70213HAB4	PARTNERS HEALTHCARE SYSTEM INC	SD		1	1FE	457,245		101,9590	442,502	434,000					3.443	2.506	JJ	7,471	14,943	04/10/2015	07/01/2021
742718EU9	PROCTER & GAMBLE CO			1	1FE	305,553		98,8890	302,600	306,000					2.150	2.181	FA	2,559		08/09/2017	08/11/2022
744448CC3	PUBLIC SERVICE CO OF COLORADO			1	1FE	171,186		103,9330	155,900	150,000					5.125	2.105	JD	641	7,688	06/16/2014	06/01/2019
744448CC3	PUBLIC SERVICE CO OF COLORADO	SD		1	1FE	310,957		103,9330	291,012	280,000					5.125	1.493	JD	1,196	14,350	04/12/2016	06/01/2019
744448CD1	PUBLIC SERVICE CO OF COLORADO			1.2	1FE	83,124		102,1200	81,696	80,000					3.200	2.493	MN	327	2,560	05/19/2014	11/15/2020
744448CD1	PUBLIC SERVICE CO OF COLORADO	SD		1.2	1FE	256,179		102,1200	275,724	270,000					3.200	3.829	MN	1,104	8,640	12/13/2010	11/15/2020
74456QBD7	PUBLIC SERVICE ELECTRIC AND GAS CO			1.2	1FE	146,261		105,1660	141,974	135,000					3.750	2.584	MS	1,491	5,063	04/22/2016	03/15/2024
74456QBD7	PUBLIC SERVICE ELECTRIC AND GAS CO	SD		1.2	1FE	784,782		105,1660	761,402	724,000					3.750	2.577	MS	7,994	27,150	04/22/2016	03/15/2024
797440BN3	SAN DIEGO GAS & ELECTRIC CO			1	1FE	154,808		102,2050	153,308	150,000					3.000	2.510	FA	1,700	4,500	05/30/2014	08/15/2021
797440BN3	SAN DIEGO GAS & ELECTRIC CO	SD		1	1FE	275,928		102,2050	265,733	260,000					3.000	1.792	FA	2,947	7,800	04/07/2016	08/15/2021
797440BR4	SAN DIEGO GAS & ELECTRIC CO			1.2	1FE	52,502		103,8060	51,903	50,000					3.600	2.964	MS	600	1,800	05/19/2014	09/01/2023
797440BR4	SAN DIEGO GAS & ELECTRIC CO	SD		1.2	1FE	392,447		103,8060													

# SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F O R E I G N	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
927804FQ2	VIRGINIA ELECTRIC AND POWER CO	RF		1,2	1FE	837,391	103,2560	846,699	820,000	831,442		(1,743)		3,450	3,188	FA	10,687	28,290	06/04/2014	02/15/2024	
949746RW3	WELLS FARGO & CO				1FE	59,828	98,1100	60,828	62,000	60,048		201		3,000	3,439	AO	357	1,860	11/22/2016	04/22/2026	
949746RW3	WELLS FARGO & CO	SD			1FE	338,704	98,1100	344,366	351,000	339,950		1,139		3,000	3,439	AO	2,018	10,530	11/22/2016	04/22/2026	
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						24,419,528	X X X	23,963,921	23,545,064	23,936,565		(154,575)		X X X	X X X	X X X	205,024	699,279	X X X	X X X	
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities</b>																					
12623SAB6	COMM 12CRE5 A2 - CMBS	SD		4	1FE	49,217	99,9510	47,993	48,017	48,378		144		1,678	1,129	MON	67	1,133	12/06/2012	12/12/2045	
12625KAD7	COMM 13CRE8 A4 - CMBS			4	1FE	86,353	102,5399	82,032	80,000	85,039		(920)		3,334	2,048	MON	222	2,667	07/21/2016	06/12/2046	
12625KAD7	COMM 13CRE8 A4 - CMBS	SD		4	1FE	649,530	102,5399	626,519	611,000	642,361		(5,236)		3,334	2,279	MON	1,698	17,651	08/22/2017	06/12/2046	
36192KAT4	GSMS 12GCJ7 A4 - CMBS			4	1FE	156,499	102,2913	150,407	147,038	154,038		(1,677)		3,377	1,911	MON	414	5,165	11/17/2016	05/12/2045	
36192KAT4	GSMS 12GCJ7 A4 - CMBS	SD		4	1FE	797,127	102,2913	764,649	747,521	786,537		(8,467)		3,377	1,774	MON	2,104	23,267	06/08/2017	05/12/2045	
46634SAC9	JPMCC 12C6 A3 - CMBS			4	1FE	51,501	103,1844	50,358	48,804	51,257		(202)		3,507	2,238	MON	143	1,868	11/28/2016	05/17/2045	
61762DAV3	MSBAM 13C9 A3 - CMBS	SD		4	1FE	626,796	100,3194	624,990	623,000	626,118		(678)		2,834	2,692	MON	1,471	13,242	03/21/2017	05/17/2046	
90269GAC5	UBSCM 12C1 A3 - CMBS			4	1FE	176,252	102,5857	171,617	167,292	174,465		(1,620)		3,400	2,245	MON	474	5,554	02/22/2017	05/12/2045	
90269GAC5	UBSCM 12C1 A3 - CMBS	SD		4	1FE	933,836	102,5857	900,990	878,281	921,494		(10,065)		3,400	2,080	MON	2,488	30,259	12/12/2016	05/12/2045	
90349DAD4	UBSBB 12C3 A4 - CMBS			4	1FE	54,339	101,6052	53,851	53,000	54,164		(175)		3,091	2,574	MON	137	1,092	04/11/2017	08/12/2049	
92890NAU3	WFCM 12C10 A3 - CMBS			4	1FE	83,562	100,3778	82,310	82,000	83,283		(262)		2,875	2,520	MON	196	2,307	01/24/2017	12/15/2045	
92938JBB9	WFRBS 11C5 A4 - CMBS			4	1FE	51,837	103,5063	50,718	49,000	51,242		(595)		3,667	2,305	MON	150	1,647	01/09/2017	11/18/2044	
92938CAB3	WFRBS 13C15 A2 - CMBS			4	1FE	30,114	100,2327	30,280	30,209	30,371		(257)		2,900	1,491	MON	73	1,022	08/04/2015	08/17/2046	
92938GAB4	WFCM 13C17 A2 - CMBS			4	1FE	58,694	100,5195	57,296	57,000	57,586		(890)		2,921	1,345	MON	139	1,665	09/27/2016	12/17/2046	
92938GAB4	WFCM 13C17 A2 - CMBS	SD		4	1FE	314,067	100,5195	306,585	305,000	308,137		(4,762)		2,921	1,345	MON	742	8,909	09/27/2016	12/17/2046	
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						4,120,726	X X X	4,000,594	3,927,161	4,074,471		(35,662)		X X X	X X X	X X X	10,518	117,449	X X X	X X X	
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>																					
12592WAD0	CNHI 15A A4 - ABS			4	1FE	125,356	99,8283	124,785	125,000	125,125		(89)		1,850	1,783	MON	103	2,313	05/14/2015	04/15/2021	
161571GT5	CHAIT 152 A - ABS	SD		4	1FE	310,985	99,9812	310,942	311,000	310,999		5		1,590	1,597	MON	220	4,945	03/06/2015	02/18/2020	
34528QEH3	FORDF 154 A1 - ABS	SD		4	1FE	516,993	99,9429	516,705	517,000	516,998		2		1,770	1,777	MON	407	9,151	08/12/2015	08/15/2020	
34528QEU4	FORDF 163 A1 - ABS			4	1FE	85,214	99,1020	85,228	86,000	85,222		8		1,550	2,158	MON	59		12/21/2017	07/15/2021	
34528QFD1	FORDF 165 A1 - ABS			4	1FE	77,984	99,5343	77,637	78,000	77,990		5		1,950	1,965	MON	68	1,529	12/06/2016	11/15/2021	
34528QFD1	FORDF 165 A1 - ABS	SD		4	1FE	667,867	99,5343	664,889	668,000	667,914		45		1,950	1,965	MON	579	13,098	12/06/2016	11/15/2021	
34530YAD5	FORDO 15C A3 - ABS			4	1FE	30,976	99,8178	30,922	30,982	30,981		2		1,410	1,423	MON	19	459	09/15/2015	02/15/2020	
34530YAD5	FORDO 15C A3 - ABS	SD		4	1FE	304,785	99,8178	304,289	304,844	304,832		16		1,410	1,423	MON	191	4,520	09/15/2015	02/15/2020	
34531EAE6	FORDO 17A A4 - ABS			4	1FE	139,977	99,2973	139,016	140,000	139,982		6		1,920	1,932	MON	119	2,389	01/18/2017	04/15/2022	
43814JAD6	HAROT 144 A4 - ABS			4	1FE	293,531	99,9646	292,896	293,000	293,149		(358)		1,460	1,333	MON	190	4,278	11/29/2016	10/15/2020	
43814JAD6	HAROT 144 A4 - ABS	SD		4	1FE	1,012,430	99,9646	1,010,642	1,011,000	1,011,403		(969)		1,460	1,361	MON	656	14,761	11/29/2016	10/15/2020	
43814TAD4	HAROT 171 A4 - ABS	SD		4	1FE	398,973	99,6617	397,650	399,000	398,977		5		2,050	2,060	MON	227	5,976	03/21/2017	06/21/2023	
47787XAC1	JDOT 2017 A3 - ABS	SD		4	1FE	499,929	99,5200	497,600	500,000	499,954		25		1,780	1,793	MON	396	6,996	02/22/2017	04/15/2021	
58768MAC5	MBALT 16B A3 - ABS			4	1FE	60,000	99,6600	59,796	60,000	60,000		0		1,350	1,354	MON	36	810	10/18/2016	08/15/2019	
65477WAD8	NAROT 14B A4 - ABS			4	1FE	55,165	99,7917	54,885	55,000	55,046		(54)		1,660	1,567	MON	41	913	09/16/2015	03/15/2021	
65477WAD8	NAROT 14B A4 - ABS	SD		4	1FE	291,875	99,7917	290,394	291,000	291,244		(287)		1,660	1,567	MON	215	4,831	09/16/2015	03/15/2021	
65478AAE3	NAROT 15C A4 - ABS			4	1FE	100,977	99,3245	100,318	101,000	100,989		5		1,670	1,681	MON	75	1,687	10/06/2015	02/15/2022	
65478AAE3	NAROT 15C A4 - ABS	SD		4	1FE	559,874	99,3245	556,217	560,000	559,940		30		1,670	1,681	MON	416	9,352	10/06/2015	02/15/2022	
89190BAE8	TAOT 17B A4 - ABS	SD		4	1FE	344,907	99,4940	343,254	345,000	344,922		15		2,050	2,066	MON	314	4,086	05/09/2017	09/15/2022	
98161FAE5	WOLS 16A A4 - ABS			4	1FE	116,305	99,3536	116,244	117,000	116,631		326		1,610	1,924	MON	84	1,727	01/20/2017	01/17/2022	
98161FAE5	WOLS 16A A4 - ABS	SD		4	1FE	936,407	99,3536	935,911	942,000	939,031		2,624		1,610	1,924	MON	674	13,902	01/20/2017	01/17/2022	
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						6,930,511	X X X	6,910,223	6,934,827	6,931,332		1,362		X X X	X X X	X X X	5,088	107,723	X X X	X X X	
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						35,470,764	X X X	34,874,738	34,407,051	34,942,368		(188,874)		X X X	X X X	X X X	220,629	924,451	X X X	X X X	
7799999 Subtotals - Issuer Obligations						81,737,925	X X X	81,325,026	81,059,230	81,846,494		454,179		X X X	X X X	X X X	438,112	1,228,357	X X X	X X X	
7899999 Subtotals - Residential Mortgage-Backed Securities						1,536,309	X X X	1,508,667	1,487,236	1,539,610		3,880		X X X	X X X	X X X	4,696	35,024	X X X	X X X	
7999999 Subtotals - Commercial Mortgage-Backed Securities						4,169,723	X X X	4,048,389	3,974,897	4,122,417		(35,941)		X X X	X X X	X X X	10,610	118,666	X X X	X X X	
8099999 Subtotals - Other Loan-Backed and Structured Securities						14,831,797	X X X	14,851,944	14,836,807	14,840,596		7,052		X X X	X X X	X X X	61,319	314,738	X X X	X X X	
8399999 Grand Total - Bonds						102,275,753	X X X	101,734,026	101,358,171	102,349,117		454,179		X X X	X X X	X X X	514,738	1,696,785	X X X	X X X	

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**E11 Schedule D - Part 2 Sn 1 Prfrd Stocks Owned ..... NONE**

**E12 Schedule D - Part 2 Sn 2 Common Stocks Owned ..... NONE**

### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
<b>Bonds - U.S. Governments</b>								
83162CYH0	SBAP 1720B CTF - ABS		02/09/2017	VARIOUS	X X X	157,000	157,000	
83162CYX5	SBAP 1720J CTF - ABS		10/05/2017	MLPFS INC FIXED INCOME	X X X	48,000	48,000	
83162CYZ0	SBAP 1720K CTF - ABS		11/09/2017	VARIOUS	X X X	470,000	470,000	
83162CZA4	SBAP 1720L CTF - ABS		12/07/2017	VARIOUS	X X X	757,000	757,000	
912810PS1	UNITED STATES TREASURY		04/28/2017	NOMURA SECURITIES/FIXED INCOME	X X X	208,153	175,154	1,218
912828L3	UNITED STATES TREASURY		11/30/2017	VARIOUS	X X X	564,645	572,078	730
912828V1	UNITED STATES TREASURY		09/18/2017	Not Provided	X X X	99,512	100,000	15
912828L99	UNITED STATES TREASURY		06/12/2017	Not Provided	X X X	198,609	200,000	329
912828N63	UNITED STATES TREASURY		01/09/2017	Not Provided	X X X	99,820	100,000	547
912828N89	UNITED STATES TREASURY		12/19/2017	Not Provided	X X X	245,195	250,000	1,326
912828P46	UNITED STATES TREASURY		01/27/2017	NOMURA SECURITIES/FIXED INCOME	X X X	577,821	621,000	4,662
912828Q60	UNITED STATES TREASURY		12/28/2017	VARIOUS	X X X	1,012,594	1,005,083	86
912828R77	UNITED STATES TREASURY		07/06/2017	Unknown	X X X	246,084	250,000	348
912828S50	UNITED STATES TREASURY		05/31/2017	VARIOUS	X X X	304,168	310,216	147
912828SH4	UNITED STATES TREASURY		03/10/2017	Not Provided	X X X	100,012	100,000	49
912828T34	UNITED STATES TREASURY		01/13/2017	Goldman Sachs	X X X	573,349	594,000	2,001
912828TV2	UNITED STATES TREASURY		07/31/2017	Unknown	X X X	99,734	100,000	316
912828UL2	UNITED STATES TREASURY		01/09/2017	Not Provided	X X X	99,648	100,000	609
912828V49	UNITED STATES TREASURY		07/31/2017	VARIOUS	X X X	1,282,566	1,289,325	367
912828V72	UNITED STATES TREASURY		06/01/2017	VARIOUS	X X X	3,844,199	3,845,000	15,236
912828V98	UNITED STATES TREASURY		10/30/2017	VARIOUS	X X X	4,797,874	4,854,000	16,194
912828VF4	UNITED STATES TREASURY		07/31/2017	Unknown	X X X	99,742	100,000	233
912828WD8	UNITED STATES TREASURY		07/31/2017	Unknown	X X X	99,977	100,000	316
912828WR7	UNITED STATES TREASURY		09/18/2017	Not Provided	X X X	101,617	100,000	468
912828X39	UNITED STATES TREASURY		04/28/2017	VARIOUS	X X X	490,868	487,818	27
912828XR6	UNITED STATES TREASURY		12/28/2017	VARIOUS	X X X	7,562,137	7,632,000	17,714
0599999 Subtotal - Bonds - U.S. Governments						24,140,326	24,317,674	62,936
<b>Bonds - U.S. Special Revenue, Special Assessment</b>								
313381P25	FEDERAL HOME LOAN BANKS		01/09/2017	Not Provided	X X X	99,052	100,000	69
31347AJ47	FH 840283 - RMBS		06/12/2017	CHASE SECURITIES	X X X	334,666	327,302	488
3137G1BW6	FH 17SC02 2A1 - CMO		07/19/2017	MLPFS INC FIXED INCOME	X X X	239,018	234,000	546
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						672,737	661,302	1,103
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>								
0258M0EK1	AMERICAN EXPRESS CREDIT CORP		10/05/2017	WELLS FARGO SECURITIES	X X X	250,435	250,000	2,044
0258M0EL9	AMERICAN EXPRESS CREDIT CORP		12/07/2017	BNY/SUNTRUST CAPITAL MARKETS	X X X	253,953	250,000	871
037833CU2	APPLE INC		05/04/2017	Goldman Sachs	X X X	229,782	230,000	
07330NAQ8	BRANCH BANKING AND TRUST CO		01/23/2017	MORGAN STANLEY DEAN WITTER	X X X	249,828	250,000	
084670BR8	BERKSHIRE HATHAWAY FINANCE CORP		12/07/2017	VARIOUS	X X X	602,394	598,000	2,635
12625KAD7	COMM 13CRE8 A4 - CMBS		08/22/2017	VARIOUS	X X X	225,321	218,000	570
17325FAA6	CITIBANK NA		03/13/2017	CITIGROUP GLOBAL MARKETS INC.	X X X	748,386	749,000	
17325FAE8	CITIBANK NA		06/06/2017	CITIGROUP GLOBAL MARKETS INC.	X X X	249,893	250,000	
210795PZ7	UNITED AIRLINES INC		03/06/2017	CITIGROUP GLOBAL MARKETS INC.	X X X	368,906	353,443	6,030
210795QB9	UNITED AIRLINES INC		03/14/2017	BAIRD (ROBERT W.) & CO. INC.	X X X	370,251	359,213	5,508
34528QEU4	FORDF 163 A1 - ABS		12/21/2017	DEUTSCHE BANK ALEX BROWN	X X X	85,214	86,000	41
34531EAE6	FORDO 17A A4 - ABS		01/18/2017	CITIGROUP GLOBAL MARKETS INC.	X X X	139,977	140,000	
36192KAT4	GSMS 12GCJ7 A4 - CMBS		06/08/2017	Credit Suisse First Boston	X X X	190,731	182,634	206
43814TAD4	HAROT 171 A4 - ABS		03/21/2017	MLPFS INC FIXED INCOME	X X X	398,973	399,000	
45866FAE4	INTERCONTINENTAL EXCHANGE INC		08/10/2017	MLPFS INC FIXED INCOME	X X X	379,130	380,000	
47787XAC1	JDOT 2017 A3 - ABS		02/22/2017	MLPFS INC FIXED INCOME	X X X	499,929	500,000	
48125LRG9	JPMORGAN CHASE BANK NA		12/11/2017	GOLDMAN	X X X	635,558	640,000	2,347

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## SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
61762DAV3	MSBAM 13C9 A3 - CMBS		03/21/2017	CITIGROUP GLOBAL MARKETS INC.	X X X	626,796	623,000	1,128
742718EU9	PROCTER & GAMBLE CO		08/09/2017	CHASE SECURITIES	X X X	305,553	306,000	
828807DB0	SIMON PROPERTY GROUP LP		10/12/2017	UBS WARBURG LLC	X X X	301,794	300,000	2,953
857477AZ6	STATE STREET CORP		05/10/2017	MORGAN STANLEY DEAN WITTER	X X X	434,000	434,000	
89190BAE8	TAOT 17B A4 - ABS		05/09/2017	SG COWEN SECURITIES CORP	X X X	344,907	345,000	
89236TCZ6	TOYOTA MOTOR CREDIT CORP	C	01/19/2017	SG COWEN SECURITIES CORP	X X X	775,006	791,000	4,425
90269GAC5	UBSCM 12C1 A3 - CMBS		02/22/2017	BARCLAYS CAPITAL INC FIXED INC	X X X	39,018	37,380	92
90349DAD4	UBSBB 12C3 A4 - CMBS		04/11/2017	UBS WARBURG LLC	X X X	54,339	53,000	73
92890NAU3	WFCM 12C10 A3 - CMBS		01/24/2017	Credit Suisse First Boston	X X X	21,318	21,000	44
92936JBB9	WFRBS 11C5 A4 - CMBS		01/09/2017	Wells Fargo	X X X	51,837	49,000	55
98161FAE5	WOLS 16A A4 - ABS		02/01/2017	CHASE SECURITIES	X X X	1,052,712	1,059,000	474
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					9,885,940	9,853,669	29,493
8399997	Subtotal - Bonds - Part 3					34,699,003	34,832,645	93,532
8399998	Summary item from Part 5 for Bonds					3,493,825	3,505,000	9,930
8399999	Subtotal - Bonds					38,192,828	38,337,645	103,462
8999998	Summary Item from Part 5 for Preferred Stocks						X X X	
8999999	Subtotal - Preferred Stocks						X X X	
9799998	Summary Item from Part 5 for Common Stocks						X X X	
9799999	Subtotal - Common Stocks						X X X	
9899999	Subtotal - Preferred and Common Stocks						X X X	
9999999	Totals					38,192,828	X X X	103,462

# SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n Date	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization/ Accretion)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
<b>Bonds - U.S. Governments</b>																				
83162CPD9	SBAP 0420K A - ABS		12/01/2017	Paydown	X X X	38,289	38,289	42,402	42,598						38,289		0	0	1,405	11/01/2024
83162CRA3	SBAP 0720E A - ABS		12/01/2017	Paydown	X X X	28,961	28,961	33,292	33,285		(4,310)		(4,310)		28,961				1,190	05/01/2027
83162CRN5	SBAP 0820A A - ABS		12/01/2017	Paydown	X X X	55,534	55,534	62,539	62,020		(6,486)		(6,486)		55,534				854	01/01/2028
83162CTB9	SBAP 1020B A - ABS		12/01/2017	Paydown	X X X	24,411	24,411	26,207	26,239		(1,829)		(1,829)		24,411		0	0	305	02/01/2030
83162CUB7	SBAP 1120F A - ABS		10/01/2017	VARIOUS	X X X	130,825	125,350	129,780	129,729		(876)		(876)		128,853		1,972	1,972	3,818	06/01/2031
83162CUR2	SBAP 1220C A - ABS		12/01/2017	Paydown	X X X	121,256	121,256	118,669	118,904		2,351		2,351		121,256		0	0	922	03/01/2032
83162CUV3	SBAP 1220F A - ABS		12/01/2017	Paydown	X X X	18,348	18,348	18,348	18,348						18,348		0	0	340	06/01/2032
83162CVA8	SBAP 1220I A - ABS		12/01/2017	Paydown	X X X	32,694	32,694	31,564	31,644		1,050		1,050		32,694				195	09/01/2032
83162CVB6	SBAP 1220J A - ABS		12/01/2017	Paydown	X X X	98,135	98,135	93,845	94,116		4,019		4,019		98,135				530	10/01/2032
83162CVN0	SBAP 1320E A - ABS		12/01/2017	Paydown	X X X	42,165	42,165	39,644	39,738		2,427		2,427		42,165		0	0	691	05/01/2033
83162CVP5	SBAP 1320F A - ABS		12/01/2017	Paydown	X X X	98,816	98,816	98,209	98,271		545		545		98,816		0	0	1,563	06/01/2033
83162CVR1	SBAP 1320G A - ABS		12/01/2017	Paydown	X X X	59,758	59,758	61,005	60,905		(1,147)		(1,147)		59,758		0	0	365	07/01/2033
83162CWE9	SBAP 1420D A - ABS		12/01/2017	Paydown	X X X	118,286	118,286	118,798	118,712		(426)		(426)		118,286				1,028	04/01/2034
83162CWG4	SBAP 1420E A - ABS		12/01/2017	Paydown	X X X	7,841	7,841	7,841	7,841						7,841		0	0	66	05/01/2034
83162CWH2	SBAP 1420F A - ABS		12/01/2017	Paydown	X X X	80,360	80,360	80,716	80,683		(323)		(323)		80,360				1,419	06/01/2034
83162CWK5	SBAP 1420G A - ABS		12/01/2017	Paydown	X X X	28,440	28,440	28,440	28,440						28,440				263	07/01/2034
83162CWN9	SBAP 1420I A - ABS		12/01/2017	Paydown	X X X	42,454	42,454	42,479	42,476		(21)		(21)		42,454				339	09/01/2034
83162CXA6	SBAP 1520E E - ABS		12/01/2017	Paydown	X X X	36,420	36,420	36,420	36,420						36,420				353	05/01/2035
83162CXD0	SBAP 1520G G - ABS		10/01/2017	Paydown	X X X	53,968	53,968	53,968	53,968						53,968		0	0	484	07/01/2035
83162CYH0	SBAP 1720B CTF - ABS		08/01/2017	Paydown	X X X	4,448	4,448	4,448	4,448						4,448					02/01/2037
9128282G4	UNITED STATES TREASURY		12/28/2017	VARIOUS	X X X	944,388	956,000	940,801	940,938		2,294		2,294		943,231		1,157	1,157	5,986	09/15/2019
912828B58	UNITED STATES TREASURY		06/01/2017	CITIGROUP GLOBAL MARKETS INC.	X X X	301,652	297,000	309,089	307,254		(153)		(153)		307,101		(5,449)	(5,449)	3,036	01/31/2021
912828C99	UNITED STATES TREASURY		12/01/2017	MLPFS INC FIXED INCOME	X X X	124,928	124,322	122,032	124,001		(3,414)		(404)		120,184		4,744	4,744	148	04/15/2019
912828H45	UNITED STATES TREASURY		12/28/2017	TORONTO DOMINION SECS USA INC	X X X	152,387	154,139	150,666	153,105		(3,040)		(312)		149,752		2,634	2,634	555	01/15/2025
912828HN3	UNITED STATES TREASURY		06/01/2017	VARIOUS	X X X	372,889	363,378	385,225	372,493		(10,937)		(1,007)		360,549		12,340	12,340	3,414	01/15/2018
912828JE1	UNITED STATES TREASURY		08/01/2017	MORGAN STANLEY DEAN WITTER	X X X	366,540	360,901	370,912	368,305		(10,319)		(4,485)		353,502		13,039	13,039	5,158	07/15/2018
912828M98	UNITED STATES TREASURY		12/28/2017	VARIOUS	X X X	1,595,263	1,605,000	1,636,400	1,631,046		(5,391)		(5,391)		1,625,655		(30,393)	(30,393)	23,833	11/30/2020
912828MF4	UNITED STATES TREASURY		12/01/2017	MLPFS INC FIXED INCOME	X X X	220,398	208,940	218,661	216,885		(6,532)		(753)		209,600		10,798	10,798	2,055	01/15/2020
912828P46	UNITED STATES TREASURY		11/01/2017	BARCLAYS CAPITAL INC FIXED INC	X X X	42,754	45,000	45,266	45,257		(20)		(20)		45,237		(2,483)	(2,483)	835	02/15/2026
912828Q37	UNITED STATES TREASURY		09/01/2017	VARIOUS	X X X	3,034,716	3,099,000	3,111,020	3,109,954		(1,362)		(1,362)		3,108,592		(73,877)	(73,877)	20,580	03/31/2021
912828QV5	UNITED STATES TREASURY		12/01/2017	VARIOUS	X X X	309,060	298,553	299,330	305,967		(16,976)		(947)		288,045		21,015	21,015	1,631	07/15/2021
912828SQ4	UNITED STATES TREASURY		10/01/2017	VARIOUS	X X X	270,895	270,895	270,206	270,046		(7,405)		(810)		261,831		9,063	9,063	169	04/15/2017
912828T34	UNITED STATES TREASURY		11/01/2017	VARIOUS	X X X	1,497,110	1,549,000	1,515,702	1,516,222		3,005		3,005		1,519,227		(22,116)	(22,116)	10,293	09/30/2021
912828UX6	UNITED STATES TREASURY		12/01/2017	VARIOUS	X X X	1,480,779	1,474,180	1,458,960	1,477,670		(46,198)		(2,927)		1,428,548		52,232	52,232	927	04/15/2018
912828V72	UNITED STATES TREASURY		12/07/2017	Royal Bank of Scotland Securities	X X X	220,344	222,000	220,775			190		190		220,965		(622)	(622)	3,552	01/31/2022
912828WU0	UNITED STATES TREASURY		12/01/2017	VARIOUS	X X X	440,871	448,014	425,314	433,812		(6,935)		595		427,473		13,399	13,399	763	07/15/2024
912828XB1	UNITED STATES TREASURY		12/07/2017	VARIOUS	X X X	529,701	536,000	527,702	528,516				560		529,077		624	624	9,215	05/15/2025
912828XH8	UNITED STATES TREASURY		07/01/2017	VARIOUS	X X X	146,378	146,000	145,784	145,832				14		145,846		532	532	1,808	06/30/2020
912828XR6	UNITED STATES TREASURY		11/09/2017	DEUTSCHE BANK ALEX BROWN	X X X	612,158	618,000	616,045			141		141		616,186		(4,028)	(4,028)	4,817	05/31/2022
0599999	Subtotal - Bonds - U.S. Governments					13,784,620	13,892,258	13,898,503	13,071,641		(111,755)		(21,121)		13,780,039		4,581	4,581	114,904	X X X
<b>Bonds - U.S. Special Revenue, Special Assessment</b>																				
04057PJL3	ARIZONA SCH FACS BRD CTF5 PARTN		09/01/2017	Maturity @ 100.0	X X X	607,000	607,000	607,000	607,000						607,000				8,947	09/01/2017
31300M7L1	FH 849899 - RMBS		12/01/2017	Paydown	X X X	66,658	66,658	69,283	69,482		(2,824)		(2,824)		66,658		0	0	942	06/01/2044
313378MN8	FEDERAL HOME LOAN BANKS		03/10/2017	Maturity @ 100.0	X X X	250,000	250,000	250,493	250,038		(38)		(38)		250,000				1,250	03/10/2017
313379FW4	FEDERAL HOME LOAN BANKS		06/09/2017	Maturity @ 100.0	X X X	250,000	250,000	251,282	250,279		(279)		(279)		250,000				1,250	06/09/2017

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# 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 Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3133EEFE5	FEDERAL FARM CREDIT BANKS FUNDING																			
31347AJ47	CORP		12/18/2017	Maturity @ 100.0	X X X	250,000	250,000	252,131	250,718		(718)		(718)		250,000				2,813	12/18/2017
3135G0VC4	FH 840283 - RMBS		12/01/2017	Paydown	X X X	43,936	43,936	44,925			(989)		(989)		43,936		0	0	139	04/01/2046
3136AHUV0	FEDERAL NATIONAL MORTGAGE ASSOCIATION		05/01/2017	Adjustment	X X X						599		599							02/28/2018
3136G0YE5	FN 14M01 AQ2 - CMBS		12/01/2017	Paydown	X X X	11,970	11,970	12,286	12,093		(123)		(123)		11,970		0	0	168	11/25/2018
3137AJYX6	FEDERAL NATIONAL MORTGAGE ASSOCIATION		09/01/2017	Maturity @ 100.0	X X X	200,000	200,000	201,577	200,000						200,000				2,000	08/28/2017
3137BMK62	FHR 3977C AD - CMO/RMBS		12/01/2017	Paydown	X X X	18,340	18,340	19,009	18,662		(322)		(322)		18,340		0	0	244	09/15/2029
3137EADH9	FHR 4532A YA - CMO/RMBS		06/01/2017	VARIOUS	X X X	447,288	436,156	445,969	445,675		(1,506)		(1,506)		444,169		3,119	3,119	6,004	10/15/2041
3137EADJ5	FREDDIE MAC		06/29/2017	Maturity @ 100.0	X X X	225,000	225,000	226,184	225,238		(238)		(238)		225,000				1,125	06/29/2017
3137G1BW6	FREDDIE MAC		07/28/2017	Maturity @ 100.0	X X X	200,000	200,000	200,960	200,218		(218)		(218)		200,000				2,000	07/28/2017
3138ETM45	FH 17SC02 2A1 - CMO		12/01/2017	Paydown	X X X	37,753	37,753	38,563			(810)		(810)		37,753				223	05/25/2047
3138ETND4	FN AL8478 - RMBS		12/01/2017	Paydown	X X X	71,343	71,343	74,147	74,313		(2,970)		(2,970)		71,343				1,050	09/01/2044
3138JAB4	FN AL8487 - RMBS		12/01/2017	Paydown	X X X	69,799	69,799	71,789	71,959		(2,160)		(2,160)		69,799				810	04/01/2046
3138Y7F98	FN FN0001 - RMBS		12/01/2017	VARIOUS	X X X	698,157	666,050	729,350	697,398		(1,755)		(1,755)		695,643		2,514	2,514	7,155	12/01/2020
31397MTY3	FN AX5591 - RMBS		12/01/2017	Paydown	X X X	114,817	114,817	119,275	119,375		(4,558)		(4,558)		114,817		0	0	1,883	01/01/2045
341271AB0	FNR 0881A LK - CMO/RMBS		12/01/2017	Paydown	X X X	120,181	120,181	130,903	123,176		(2,997)		(2,997)		120,181		0	0	2,757	09/25/2023
491189FC5	FLORIDA ST BRD ADMIN FIN CORP REV		06/01/2017	VARIOUS	X X X	165,644	165,000	164,988	164,987		0		0		164,987		656	656	2,822	07/01/2021
645913AV6	KENTUCKY ASSET / LIABILITY COMMN GEN FD		10/01/2017	VARIOUS	X X X	165,007	165,007	172,393	167,234		(446)		(446)		166,788		(1,781)	(1,781)		04/01/2018
3199999	NEW JERSEY ECONOMIC DEV AUTH ST PENSION		02/15/2017	Maturity @ 100.0	X X X	144,000	144,000	136,829	143,675		325		325		144,000					02/15/2017
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						4,156,893	4,113,010	4,219,334	4,091,519		(22,025)		(22,025)		4,152,384		4,508	4,508	43,581	X X X
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>																				
02361DAE0	AMEREN ILLINOIS CO		11/15/2017	Maturity @ 100.0	X X X	425,000	425,000	492,387	441,988		(16,988)		(16,988)		425,000				26,031	11/15/2017
02377BAB2	AMERICAN AIRLINES INC		10/01/2017	Paydown	X X X	37,373	37,373	37,389	37,387		(14)		(14)		37,373		0	0	345	03/22/2029
037833BF6	APPLE INC		06/01/2017	Goldman Sachs	X X X	352,084	347,000	346,362	346,500		31		31		346,531		5,553	5,553	4,580	05/13/2022
07388YAE2	BSCMS 07PR16 A4 - CMBS		05/01/2017	Paydown	X X X	254,478	254,478	284,979	257,503		(3,025)		(3,025)		254,478		0	0	3,054	06/11/2040
084664BS9	BERKSHIRE HATHAWAY FINANCE CORP		05/15/2017	Maturity @ 100.0	X X X	100,000	100,000	101,734	100,222		(222)		(222)		100,000				800	05/15/2017
084664CK5	BERKSHIRE HATHAWAY FINANCE CORP		07/28/2017	Wells Fargo	X X X	372,574	375,000	374,636	374,681		70		70		374,751		(2,177)	(2,177)	4,685	08/15/2019
084670BD9	BERKSHIRE HATHAWAY INC		01/31/2017	Maturity @ 100.0	X X X	300,000	300,000	305,727	300,103		(103)		(103)		300,000				2,850	01/31/2017
084670BF4	BERKSHIRE HATHAWAY INC		06/01/2017	VARIOUS	X X X	372,589	355,000	383,066	382,333		(1,565)		(1,565)		380,768		(8,179)	(8,179)	8,768	01/31/2022
12623SAB6	COMM 12CRE5 A2 - CMBS		12/01/2017	Paydown	X X X	477,133	477,133	489,060	479,303		(2,171)		(2,171)		477,133				6,436	12/12/2045
12624HAD5	CNH1 12D A4 - ABS		06/01/2017	Paydown	X X X	23,850	23,850	23,755	23,836		14		14		23,850				17	11/15/2019
14912L4E8	CATERPILLAR FINANCIAL SERVICES CORPORATI		07/28/2017	Wells Fargo	X X X	428,971	396,000	497,539	439,847		(11,832)		(11,832)		428,015		956	956	27,213	02/15/2019
161571GQ1	CHAIT 147 A - ABS		11/15/2017	VARIOUS	X X X	166,000	166,000	165,981	165,994		6		6		166,000				2,100	11/15/2019
17305EDY8	CCCI 07A8 A8 - ABS		09/20/2017	VARIOUS	X X X	801,000	801,000	902,379	825,572		(24,572)		(24,572)		801,000				45,257	09/20/2019
17311QBK5	CGCMT 07C6 A4 - CMBS		06/13/2017	Paydown	X X X	330,000	330,000	347,119	334,396		(4,396)		(4,396)		330,000				5,874	12/10/2049
20047RAE3	COMM 07C9 A4 - CMBS		04/11/2017	Paydown	X X X	632,392	632,392	713,695	643,361		(10,969)		(10,969)		632,392		0	0	9,151	12/10/2049
20173TAE5	CSFB 07C4 A4 - CMBS		08/01/2017	Paydown	X X X	223,803	223,803	240,661	227,133		(3,331)		(3,331)		223,803		0	0	5,253	09/15/2039
202795HS2	COMMONWEALTH EDISON CO		09/15/2017	Maturity @ 100.0	X X X	710,000	710,000	820,436	733,796		(23,796)		(23,796)		710,000				43,665	09/15/2017
210795PZ7	UNITED AIRLINES INC		10/11/2017	Paydown	X X X	21,016	21,016	21,936			(919)		(919)		21,016		0	0	225	10/11/2025
210795QB9	UNITED AIRLINES INC		10/29/2017	Paydown	X X X	21,100	21,101	21,749			(648)		(648)		21,101		0	0	217	04/29/2026
24736XAA6	DELTA AIR LINES INC		07/30/2017	Paydown	X X X	11,440	11,440	11,440	11,440						11,440				106	01/30/2029
30231GAT9	EXXON MOBIL CORP		03/10/2017	BARCLAYS CAPITAL INC FIXED INC	X X X	550,958	561,000	561,000	561,000		2		2		561,000		(10,042)	(10,042)	9,200	03/01/2026
34530TAE4	FORDL 15A A4 - ABS		09/18/2017	Paydown	X X X	70,000	70,000	69,993	69,998		25		25		70,000		0	0	568	08/15/2018
34530YAD5	FORDO 15C A3 - ABS		12/15/2017	Paydown	X X X	271,173	271,173	271,121	271,149						271,173		0	0	2,628	02/15/2020
36192KAT4	GSM 12GCJ7 A4 - CMBS		12/01/2017	Paydown	X X X	45,075	45,075	48,124	41,504		(2,892)		(2,892)		45,075		0	0	975	05/12/2045
438516BJ4	HONEYWELL INTERNATIONAL INC		06/01/2017	JEFFERIES & COMPANY, INC.	X X X	372,158	375,000	374,704	374,720		7		7		374,727		(2,570)	(2,570)	1,269	10/30/2019
44266RAC1	HOWARD HUGHES MEDICAL INSTITUTE		06/01/2017	MORGAN STANLEY DEAN WITTER	X X X	549,616	528,000	574,535	570,773		(1,118)		(1,118)		569,654		(20,038)	(20,038)	9,702	09/01/2023
452308AX7	ILLINOIS TOOL WORKS INC		06/01/2017	RAYMOND JAMES/FI	X X X	319,324	334,000	332,948	332,962		13		13		332,976		(13,652)	(13,652)	2,557	11/15/2026



## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
46629YAC3	JPMCC 07CB18 A4 - CMBS		04/01/2017	Paydown	X X X	130,621	130,621	136,661	130,978		(356)		(356)		130,621		0	0	698	06/12/2047
46634SAC9	JPMCC 12C6 A3 - CMBS		10/01/2017	Paydown	X X X	7,196	7,196	7,594	7,588		(392)		(392)		7,196		0	0	70	05/17/2045
46639EAB7	JPMCC 12LC9 A2 - CMBS		11/20/2017	Paydown	X X X	136,344	136,344	139,752	136,812		(468)		(468)		136,344		0	0	1,275	12/17/2047
477879AD2	JDOT 13B A4 - ABS		04/01/2017	Paydown	X X X	203,930	203,930	206,288	204,272		(341)		(341)		203,930		0	0	236	12/16/2019
55313KAE1	MLCFC 077 A4 - CMBS		06/01/2017	Paydown	X X X	247,976	247,976	267,049	251,484		(3,508)		(3,508)		247,976		0	0	3,998	06/12/2050
58768LAE3	MBALT 15A A4 - ABS		04/01/2017	Paydown	X X X	529,000	529,000	528,937	528,995		5		5		529,000		0	0	533	10/15/2020
594918BB9	MICROSOFT CORP		06/01/2017	CITIGROUP GLOBAL MARKETS INC.	X X X	567,810	578,000	577,139	577,284		13		13		577,297		(9,487)	(9,487)	8,497	02/12/2025
617446H51	MORGAN STANLEY		04/27/2017	Maturity @ 100.0	X X X	130,000	130,000	133,390	130,185		(185)		(185)		130,000		0	0	3,608	04/27/2017
67021CAE7	NSTAR ELECTRIC CO		11/15/2017	Maturity @ 100.0	X X X	393,000	393,000	455,056	406,872		(13,872)		(13,872)		393,000		0	0	22,106	11/15/2017
68389XAC9	ORACLE CORP		07/28/2017	HSBC SECURITIES INC.	X X X	714,091	694,000	772,887	730,309		(16,238)		(16,238)		714,071		20	20	31,702	04/15/2018
74052BAA5	PREMIER HEALTH PARTNERS		09/28/2017	RAYMOND JAMES/FI	X X X	503,866	526,000	526,000	526,000						526,000		(22,134)	(22,134)	13,355	11/15/2026
841215AA4	SOUTHAVEN COMBINED CYCLE GENERATION LLC		09/01/2017	Paydown	X X X	16,261	16,261	16,893	16,861		(601)		(601)		16,261		0	0	163	08/15/2033
84474YAA4	SOUTHWEST AIRLINES CO		09/01/2017	Paydown	X X X	25,569	25,569	29,239	27,532		(1,964)		(1,964)		25,569		0	0	786	02/01/2024
89233P5S1	TOYOTA MOTOR CREDIT CORPORATION	C	01/12/2017	Maturity @ 100.0	X X X	640,000	640,000	658,208	640,212		(212)		(212)		640,000		0	0	6,560	01/12/2017
90269GAC5	UBSCM 12C1 A3 - CMBS		12/01/2017	Paydown	X X X	16,454	16,454	17,472	16,995		(979)		(979)		16,454		0	0	315	05/12/2045
90783WAA1	UNP 061 1 - ABS		06/01/2017	VARIOUS	X X X	402,799	354,968	412,650	410,054		(4,153)		(4,153)		405,901		(3,102)	(3,102)	17,637	07/02/2030
92938CAB3	WFRBS 13C15 A2 - CMBS		12/01/2017	Paydown	X X X	41,816	41,816	43,069	42,394		(579)		(579)		41,816		0	0	727	08/17/2046
92978QCB1	WBCMT 07C30 A5 - CMBS		05/01/2017	Paydown	X X X	52,528	52,528	57,980	52,811		(283)		(283)		52,528		0	0	234	12/15/2043
929903DT6	WACHOVIA CORP		06/15/2017	Maturity @ 100.0	X X X	730,000	730,000	827,120	744,822		(14,822)		(14,822)		730,000		0	0	20,988	06/15/2017
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					13,728,368	13,645,496	14,627,837	13,929,962		(167,330)		(167,330)		13,813,220		(84,851)	(84,851)	357,014	X X X
8399997	Subtotal - Bonds - Part 4					31,669,881	31,650,764	32,745,675	31,093,122	(111,755)	(210,476)		(322,231)		31,745,643		(75,762)	(75,762)	515,498	X X X
8399998	Summary Item from Part 5 for Bonds					3,484,753	3,505,000	3,493,825			1,123		1,123		3,494,948		(10,195)	(10,195)	28,554	X X X
8399999	Subtotal - Bonds					35,154,634	35,155,764	36,239,500	31,093,122	(111,755)	(209,353)		(321,109)		35,240,591		(85,957)	(85,957)	544,052	X X X
8999998	Summary Item from Part 5 for Preferred Stocks						X X X													X X X
8999999	Subtotal - Preferred Stocks						X X X													X X X
9799998	Summary Item from Part 5 for Common Stocks						X X X													X X X
9799999	Subtotal - Common Stocks						X X X													X X X
9899999	Subtotal - Preferred and Common Stocks						X X X													X X X
9999999	Totals					35,154,634	X X X	36,239,500	31,093,122	(111,755)	(209,353)		(321,109)		35,240,591		(85,957)	(85,957)	544,052	X X X

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## SCHEDULE D - PART 5

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

1 CUSIP Identifi- cation	2 Description	3 F O R E I G N Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consider- ation	10 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends		
										12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 12+ 13-14)	16 Total Foreign Exchange Change in B./A.C.V.							
<b>Bonds - U.S. Governments</b>																					
9128282B5	UNITED STATES TREASURY	10/20/2017	VARIOUS	12/07/2017	VARIOUS	711,000	701,256	699,954	701,794												
912828V72	UNITED STATES TREASURY	03/07/2017	VARIOUS	12/07/2017	Royal Bank of Scotland Securities	869,000	864,855	862,516	865,466		538										
912828WD8	UNITED STATES TREASURY	01/24/2017	MORGAN STANLEY DEAN WITTER	06/12/2017	VARIOUS	554,000	554,974	554,766	554,944		611										
0599999 Subtotal - Bonds - U.S. Governments						2,134,000	2,121,085	2,117,237	2,122,204		1,119										
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>																					
037833CU2	APPLE INC	05/04/2017	Goldman Sachs	10/20/2017	MORGAN STANLEY DEAN WITTER	43,000	42,959	43,570	42,962		2										
594918BJ2	MICROSOFT CORP	02/23/2017	CITIGROUP GLOBAL MARKETS INC.	06/01/2017	BNY CAPITAL MARKETS, INC.	560,000	562,268	556,674	562,262		(6)										
742718EU9	PROCTER & GAMBLE CO	08/09/2017	CHASE SECURITIES	10/20/2017	MILLENNIUM ADVISORS, LLC	57,000	56,917	56,865	56,920		3										
747525AP8	QUALCOMM INC	05/19/2017	Goldman Sachs	10/20/2017	MORGAN STANLEY DEAN WITTER	339,000	338,980	340,302	338,982		2										
833034AK7	SNAP-ON INC	02/15/2017	CHASE SECURITIES	06/01/2017	RAYMOND JAMES/FI	372,000	371,617	370,105	371,619		2										
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,371,000	1,372,740	1,367,515	1,372,744		4										
8399998 Subtotal - Bonds						3,505,000	3,493,825	3,484,753	3,494,948		1,123										
9899999 Subtotal - Preferred and Common Stocks																					
9999999 Totals							3,493,825	3,484,753	3,494,948		1,123										

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### SCHEDULE D - PART 6 - SECTION 1

#### Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	7 Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11 Number of Shares	12 % of Outstanding
<b>NONE</b>											
1999999 Total - Preferred and Common Stocks .....										XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....0.  
 2. Total amount of intangible assets nonadmitted \$.....0.

### SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
<b>NONE</b>					
0399999 Total - Preferred and Common Stocks .....				XXX	XXX

# SCHEDULE DA - PART 1

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

1 Description	Codes		4 Date Acquired	5 Name of Vendor	6 Maturity Date	7 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				12 Par Value	13 Actual Cost	Interest						20 Paid For Accrued Interest
	2 Code	3 For- eign					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Total Foreign Exchange Change in B./A.C.V.			14 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	15 Non-Admitted Due and Accrued	16 Rate of	17 Effective Rate of	18 When Paid	19 Amount Received During Year	
<b>Bonds - U.S. Governments - Issuer Obligations</b>																			
UNITED STATES TREASURY .....			07/31/2017	VARIOUS .....	02/15/2018	7,431,926		(76,600)			7,411,000	7,508,526	97,974		3.500	1.177	FA ..	129,693	111,266
UNITED STATES TREASURY .....			08/31/2017	NOMURA SECURITIES/FIXED INCOME .....	04/30/2018	6,196,574		11,611			6,208,000	6,184,963	6,645		0.625	1.188	AO ..	19,400	13,074
UNITED STATES TREASURY .....			09/28/2017	MORGAN STANLEY DEAN WITTER .....	06/30/2018	6,028,981		(1,491)			6,026,000	6,030,472	41,658		1.375	1.275	JD ..		20,489
UNITED STATES TREASURY .....			10/31/2017	NOMURA SECURITIES/FIXED INCOME .....	07/31/2018	5,509,344		205			5,510,000	5,509,139	31,705		1.375	1.395	JJ ..		19,147
UNITED STATES TREASURY .....			11/30/2017	JEFFERIES & COMPANY, INC. ....	10/31/2018	5,996,186		2,041			6,016,000	5,994,145	12,880		1.250	1.652	AO ..		6,440
UNITED STATES TREASURY .....			07/31/2017	VARIOUS .....	01/15/2018	7,731,286		8,231			7,732,000	7,723,055	31,254		0.875	1.119	JJ ..	438	1,990
UNITED STATES TREASURY .....			12/28/2017	DEUTSCHE BANK ALEX BROWN .....	09/15/2018	7,630,296		433			7,667,000	7,629,863	22,874		1.000	1.689	MS ..		22,239
UNITED STATES TREASURY .....			11/15/2017	NOMURA SECURITIES/FIXED INCOME .....	08/31/2018	5,313,047		5,170			5,340,000	5,307,877	13,608		0.750	1.521	FA ..		8,519
0199999 Subtotal - Bonds - U.S. Governments - Issuer Obligations .....						51,837,639		(50,400)			51,910,000	51,888,039	258,597		X X X	X X X	X X X	149,530	203,163
0599999 Subtotal - Bonds - U.S. Governments .....						51,837,639		(50,400)			51,910,000	51,888,039	258,597		X X X	X X X	X X X	149,530	203,163
7799999 Subtotal - Issuer Obligations .....						51,837,639		(50,400)			51,910,000	51,888,039	258,597		X X X	X X X	X X X	149,530	203,163
8399999 Total Bonds .....						51,837,639		(50,400)			51,910,000	51,888,039	258,597		X X X	X X X	X X X	149,530	203,163
8699999 Total - Parent, Subsidiaries and Affiliates .....											X X X				X X X	X X X	X X X		
9199999 Total Short-Term Investments .....						51,837,639		(50,400)			X X X	51,888,039	258,597		X X X	X X X	X X X	149,530	203,163

**E18 Schedule DB - Part A Sn 1 Opt/Cap/Floors/Collars/Swaps/Forwards Open . . . . NONE**

**E19 Schedule DB - Part A Sn 2 Opt/Cap/Floors/Collars/Swaps/Forwards Term. . . . NONE**

**E20 Schedule DB - Part B Sn 1 Futures Contracts Open . . . . . NONE**

**E21 Schedule DB - Part B Sn 2 Futures Contracts Terminated . . . . . NONE**

**E22 Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments . NONE**

**E23 Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity . . . . . NONE**

**E23 Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity . . . . . NONE**

**E24 Schedule DL - Part 1 - Securities Lending Collateral Assets . . . . . NONE**

**E25 Schedule DL - Part 2 - Securities Lending Collateral Assets . . . . . NONE**

## SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
<b>open depositories</b>						
Bank of America - Operating .....		Providence, RI .....			99,482,053	X X X
Bank of America - A/P .....		Providence, RI .....			(3,310,438)	X X X
Bank of America - Claims .....		Providence, RI .....			(685)	X X X
Fidelity .....		Covington, KY .....			1,355	X X X
Citizens .....		Providence, RI .....			147	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories .....						
		X X X				X X X
0199999 Totals - Open Depositories .....						
		X X X			96,172,432	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories .....						
		X X X				X X X
0299999 Totals - Suspended Depositories .....						
		X X X				X X X
0399999 Total Cash On Deposit .....						
		X X X			96,172,432	X X X
0499999 Cash in Company's Office .....						
		X X X	X X X	X X X	(12,260)	X X X
0599999 Total Cash .....						
		X X X			96,160,172	X X X

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

1. January .....	44,998,656	4. April .....	107,210,608	7. July .....	125,465,313	10. October .....	114,866,631
2. February .....	69,986,617	5. May .....	70,188,754	8. August .....	89,893,414	11. November .....	74,239,755
3. March .....	114,039,041	6. June .....	25,009,932	9. September .....	132,684,226	12. December .....	96,172,432

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
6099999 Subtotal - Bonds - SVO Identified Funds .....								
8399999 Subtotals - Bonds .....								
<b>Exempt Money Market Mutual Funds - as Identified by SVO</b>								
	DREYFUS GVT CSH MGT;INST .....		12/26/2017 .....	1.200 .....	X X X .....	53,512 .....		36 .....
	GOLDMAN:FS TRS I;INST .....		12/29/2017 .....	1.180 .....	X X X .....	95,399,050 .....	72,704 .....	461,229 .....
	GOLDMAN:FS TRS I;INST .....	SD .....	12/26/2017 .....	1.180 .....	X X X .....	160,869 .....	536 .....	
8599999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO .....						95,613,431	73,240	461,265
8899999 Total Cash Equivalents .....						95,613,431	73,240	461,265

## SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For		All Other Special Deposits	
				the Benefit of All Policyholders		5 Book/Adjusted Carrying Value	6 Fair Value
				3 Book/Adjusted Carrying Value	4 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)						
12.	Hawaii (HI)						
13.	Idaho (ID)						
14.	Illinois (IL)						
15.	Indiana (IN)						
16.	Iowa (IA)						
17.	Kansas (KS)						
18.	Kentucky (KY)						
19.	Louisiana (LA)						
20.	Maine (ME)						
21.	Maryland (MD)						
22.	Massachusetts (MA)						
23.	Michigan (MI)						
24.	Minnesota (MN)						
25.	Mississippi (MS)						
26.	Missouri (MO)						
27.	Montana (MT)						
28.	Nebraska (NE)						
29.	Nevada (NV)						
30.	New Hampshire (NH)						
31.	New Jersey (NJ)						
32.	New Mexico (NM)						
33.	New York (NY)						
34.	North Carolina (NC)						
35.	North Dakota (ND)						
36.	Ohio (OH)						
37.	Oklahoma (OK)						
38.	Oregon (OR)						
39.	Pennsylvania (PA)						
40.	Rhode Island (RI)	O	HMO Required Deposit	84,464,872	83,955,236		
41.	South Carolina (SC)						
42.	South Dakota (SD)						
43.	Tennessee (TN)						
44.	Texas (TX)						
45.	Utah (UT)						
46.	Vermont (VT)						
47.	Virginia (VA)						
48.	Washington (WA)						
49.	West Virginia (WV)						
50.	Wisconsin (WI)						
51.	Wyoming (WY)						
52.	American Samoa (AS)						
53.	Guam (GU)						
54.	Puerto Rico (PR)						
55.	U.S. Virgin Islands (VI)						
56.	Northern Mariana Islands (MP)						
57.	Canada (CAN)						
58.	Aggregate Alien and Other (OT)	X X X	X X X				
59.	TOTAL	X X X	X X X	84,464,872	83,955,236		
<b>DETAILS OF WRITE-INS</b>							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	X X X				



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