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ANNUAL STATEMENT

For the Year Ending DECEMBER 31, 2016

OF THE CONDITION AND AFFAIRS OF THE

Paramount Advantage

NAIC Group Code 1212 (Current Period), 1212 (Prior Period) NAIC Company Code 12353 Employer's ID Number 20-3376102

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

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health[ ] Property/Casualty[ ] Hospital, Medical & Dental Service or Indemnity[ ]
Dental Service Corporation[ ] Vision Service Corporation[ ] Health Maintenance Organization[X]
Other[ ] Is HMO Federally Qualified? Yes[ ] No[X] N/A[ ]

Incorporated/Organized 08/10/2005 Commenced Business 12/01/2005

Statutory Home Office 1901 Indian Wood Circle (Street and Number), Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)

Main Administrative Office 1901 Indian Wood Circle (Street and Number)

Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Mail Address P.O. Box 928 (Street and Number or P.O. Box), Toledo, OH, US 43697-0928 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1901 Indian Wood Circle (Street and Number)

Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Internet Website Address www.paramounthealthcare.com

Statutory Statement Contact Jonathan Burns, Mr. (Name) (419)887-2909 (Area Code)(Telephone Number)(Extension)

jonathan.burns@promedica.org (E-Mail Address) (419)887-2020 (Fax Number)

OFFICERS

Name	Title
John Charles Randolph Mr.	President
Jeffrey Craig Kuhn Mr.	Secretary
Michael Paul Browning Mr.	Treasurer #
Robert William LaClair Mr.	Chairman

OTHERS

Jeffrey William Martin Mr., Vice President, Operations
John David Meier M.D., Vice President, Health Services
Stacey Lee Bock Mrs., Vice President, Finance

DIRECTORS OR TRUSTEES

Julie Anne Bartnik Ms.
John Charles Randolph Mr.
Mark Leslie Ferris Mr.
Cynthia Ann Geronimo Ms.
Vincent Mature Davis Mr.
Dee Ann Bialecki-Haase M.D.
Timothy Bublick Mr.
Cathy Lynn Cantor M.D.
Jeffrey William Boersma Mr.
Amy Lynn Hall Ms.

State of Ohio
County of Lucas ss

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

(Signature)	(Signature)	(Signature)
John Charles Randolph	Stacey Lee Bock	Jeffrey Craig Kuhn
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President	Vice President, Finance	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me this
_________ day of _________, 2017

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

____
(Notary Public Signature)

DIRECTORS OR TRUSTEES (continued)

Lynn Eric Olman Mr.
Richard Arthur Wasserman Mr.
Judi Anne Gribble Ms. #
Andrea Marie Gibbons Ms. #
Traci Nicole Watkins M.D. #

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	31,981,581	12.124	31,981,581		31,981,581	12.124
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies	5,514,941	2.091	5,514,941		5,514,941	2.091
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	750,651	0.285	750,651		750,651	0.285
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						
1.43 Revenue and assessment obligations	4,275,674	1.621	4,275,674		4,275,674	1.621
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	2,144,440	0.813	2,144,440		2,144,440	0.813
1.512 Issued or Guaranteed by FNMA and FHLMC	7,448,687	2.824	7,448,687		7,448,687	2.824
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	507,070	0.192	507,070		507,070	0.192
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	16,877,877	6.398	16,877,877		16,877,877	6.398
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	76,644,310	29.055	76,644,310		76,644,310	29.055
2.2 Unaffiliated Non-U.S. securities (including Canada)	6,373,129	2.416	6,373,129		6,373,129	2.416
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds	7,514,026	2.849	7,514,026		7,514,026	2.849
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	29,447,980	11.164	29,447,980		29,447,980	11.164
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	252,936	0.096	252,936		252,936	0.096
9. Securities Lending (Line 10, Asset Page reinvested collateral)				XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	74,053,147	28.073	74,053,147		74,053,147	28.073
11. Other invested assets						
12. TOTAL Invested assets	263,786,449	100.000	263,786,449		263,786,449	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 6)		
2.2 Additional investment made after acquisition (Part 2, Column 9)		
3. Current year change in encumbrances:		
3.1 TOTALS, Part 1, Column 13		
3.2 TOTALS, Part 3, Column 11		
4. TOTAL gain (loss) on disposals, Part 3, Column 18		
5. Deduct amounts received on disposals, Part 3, Column 15		
6. TOTAL foreign exchange change in book/adjusted		
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

NONE

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, Col		
8. Deduct amortization of premium and mortgage inte		
9. TOTAL foreign exchange change in book value/rec d 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		
7.	Deduct amounts received on disposals, Part 3, Col		
8.	Deduct amortization of premium and depreciation		
9.	TOTAL foreign exchange change in book/adjusted carrying value:		
	9.1 TOTALS, Part 1, Column 17		
	9.2 TOTALS, Part 3, Column 14		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 TOTALS, Part 1, Column 15		
	10.2 TOTALS, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		71,450,186
2.	Cost of bonds and stocks acquired, Part 3, Column 7		267,457,845
3.	Accrual of Discount		31,666
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	95,990	
	4.4 Part 4, Column 11		95,990
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		(346,422)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		148,739,243
7.	Deduct amortization of premium		469,656
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)		189,480,366
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		189,480,366

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	34,126,021	33,340,389	34,145,010	32,914,313
	2.	Canada	750,651	750,323	756,300	750,000
	3.	Other Countries				
	4.	TOTALS	34,876,672	34,090,712	34,901,310	33,664,313
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				
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	17,746,372	17,533,564	17,857,425	17,014,409
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8.	United States	93,522,187	92,206,279	93,739,129	90,112,306
	9.	Canada	3,803,697	3,769,561	3,808,883	3,645,064
	10.	Other Countries	2,569,432	2,515,837	2,569,079	2,510,000
	11.	TOTALS	99,895,316	98,491,676	100,117,090	96,267,370
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	152,518,360	150,115,953	152,875,825	146,946,093
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	35,347,574	35,347,574	35,263,528	
	21.	Canada	129,602	129,602	127,815	
	22.	Other Countries	1,484,830	1,484,830	1,474,674	
	23.	TOTALS	36,962,006	36,962,006	36,866,017	
Parent, Subsidiaries and Affiliates	24.	TOTALS				
	25.	TOTAL Common Stocks	36,962,006	36,962,006	36,866,017	
	26.	TOTAL Stocks	36,962,006	36,962,006	36,866,017	
	27.	TOTAL Bonds and Stocks	189,480,366	187,077,959	189,741,842	

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 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	34,787,462	19,518,935	2,826,538	4,313,494	3,749,827	XXX	65,196,257	35.41	27,323,834	37.90	65,196,257	
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	34,787,462	19,518,935	2,826,538	4,313,494	3,749,827	XXX	65,196,257	35.41	27,323,834	37.90	65,196,257	
2. All Other Governments												
2.1 NAIC 1	750,651					XXX	750,651	0.41	1,656,798	2.30	750,651	
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	750,651					XXX	750,651	0.41	1,656,798	2.30	750,651	
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						XXX			395,008	0.55		
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			395,008	0.55		
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1						XXX			244,160	0.34		
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						XXX			244,160	0.34		
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	2,262,337	11,493,464	2,646,550	1,145,764	198,256	XXX	17,746,372	9.64	8,307,861	11.52	17,746,372	
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	2,262,337	11,493,464	2,646,550	1,145,764	198,256	XXX	17,746,372	9.64	8,307,861	11.52	17,746,372	

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 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	2,101,350	35,666,365	7,302,229	4,436,220	19,466,171	XXX	68,972,335	37.46	26,575,679	36.87	68,972,335	
6.2 NAIC 2	1,379,516	13,528,790	12,751,906	1,515,884	2,265,039	XXX	31,441,134	17.08	7,582,548	10.52	31,441,134	
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 TOTALS	3,480,867	49,195,155	20,054,134	5,952,104	21,731,209	XXX	100,413,469	54.54	34,158,227	47.39	100,413,469	
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 TOTALS						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 TOTALS						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.7 TOTALS	XXX	XXX	XXX	XXX	XXX				XXX	XXX		

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 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 39,901,801	66,678,764	12,775,317	9,895,478	23,414,254		152,665,615	82.92	XXX	XXX	152,665,615	
10.2 NAIC 2	(d) 1,379,516	13,528,790	12,751,906	1,515,884	2,265,039		31,441,134	17.08	XXX	XXX	31,441,134	
10.3 NAIC 3	(d)								XXX	XXX		
10.4 NAIC 4	(d)								XXX	XXX		
10.5 NAIC 5	(d)						(c)		XXX	XXX		
10.6 NAIC 6	(d)						(c)		XXX	XXX		
10.7 TOTALS	41,281,318	80,207,554	25,527,223	11,411,362	25,679,293		(b) 184,106,749	100.00	XXX	XXX	184,106,749	
10.8 Line 10.7 as a % of Column 7	22.42	43.57	13.87	6.20	13.95		100.00	XXX	XXX	XXX	100.00	
11. Total Bonds Prior Year												
11.1 NAIC 1	6,687,539	56,989,065	150,958	126,920	548,858	XXX	XXX	XXX	64,503,340	89.48	64,503,340	
11.2 NAIC 2		7,582,548				XXX	XXX	XXX	7,582,548	10.52	7,582,548	
11.3 NAIC 3						XXX	XXX	XXX				
11.4 NAIC 4						XXX	XXX	XXX				
11.5 NAIC 5						XXX	XXX	XXX	(c)			
11.6 NAIC 6						XXX	XXX	XXX	(c)			
11.7 TOTALS	6,687,539	64,571,613	150,958	126,920	548,858	XXX	XXX	XXX	(b) 72,085,888	100.00	72,085,888	
11.8 Line 11.7 as a % of Col. 9	9.28	89.58	0.21	0.18	0.76	XXX	XXX	XXX	100.00	XXX	100.00	
12. Total Publicly Traded Bonds												
12.1 NAIC 1	39,901,801	66,678,764	12,775,317	9,895,478	23,414,254		152,665,615	82.92	64,503,340	89.48	152,665,615	XXX
12.2 NAIC 2	1,379,516	13,528,790	12,751,906	1,515,884	2,265,039		31,441,134	17.08	7,582,548	10.52	31,441,134	XXX
12.3 NAIC 3												XXX
12.4 NAIC 4												XXX
12.5 NAIC 5												XXX
12.6 NAIC 6												XXX
12.7 TOTALS	41,281,318	80,207,554	25,527,223	11,411,362	25,679,293		184,106,749	100.00	72,085,888	100.00	184,106,749	XXX
12.8 Line 12.7 as a % of Col. 7	22.42	43.57	13.87	6.20	13.95		100.00	XXX	XXX	XXX	100.00	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	22.42	43.57	13.87	6.20	13.95		100.00	XXX	XXX	XXX	100.00	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1											XXX	
13.2 NAIC 2											XXX	
13.3 NAIC 3											XXX	
13.4 NAIC 4											XXX	
13.5 NAIC 5											XXX	
13.6 NAIC 6											XXX	
13.7 TOTALS											XXX	
13.8 Line 13.7 as a % of Col. 7								XXX	XXX	XXX	XXX	
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10								XXX	XXX	XXX	XXX	

(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 $......31,070,237; NAIC 2 $.........518,152; 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 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	34,471,774	18,645,984	2,280,886	3,963,759	3,689,416	XXX	63,051,818	34.25	27,054,286	37.53	63,051,818	
1.2 Residential Mortgage-Backed Securities	315,688	872,952	545,653	349,735	60,411	XXX	2,144,440	1.16	269,548	0.37	2,144,440	
1.3 Commercial Mortgage-Backed Securities						XXX						
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 TOTALS	34,787,462	19,518,935	2,826,538	4,313,494	3,749,827	XXX	65,196,257	35.41	27,323,834	37.90	65,196,257	
2. All Other Governments												
2.1 Issuer Obligations	750,651					XXX	750,651	0.41	1,656,798	2.30	750,651	
2.2 Residential Mortgage-Backed Securities						XXX						
2.3 Commercial Mortgage-Backed Securities						XXX						
2.4 Other Loan-Backed and Structured Securities						XXX						
2.5 TOTALS	750,651					XXX	750,651	0.41	1,656,798	2.30	750,651	
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations						XXX			395,008	0.55		
3.2 Residential Mortgage-Backed Securities						XXX						
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities						XXX						
3.5 TOTALS						XXX			395,008	0.55		
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations						XXX			244,160	0.34		
4.2 Residential Mortgage-Backed Securities						XXX						
4.3 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.5 TOTALS						XXX			244,160	0.34		
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	1,135,017	7,893,067	762,531			XXX	9,790,615	5.32	7,739,873	10.74	9,790,615	
5.2 Residential Mortgage-Backed Securities	1,127,321	3,600,397	1,884,019	1,145,764	198,256	XXX	7,955,757	4.32	567,988	0.79	7,955,757	
5.3 Commercial Mortgage-Backed Securities						XXX						
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 TOTALS	2,262,337	11,493,464	2,646,550	1,145,764	198,256	XXX	17,746,372	9.64	8,307,861	11.52	17,746,372	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	3,480,867	34,376,174	19,042,639	3,518,034	4,592,551	XXX	65,010,265	35.31	22,329,056	30.98	65,010,265	
6.2 Residential Mortgage-Backed Securities						XXX						
6.3 Commercial Mortgage-Backed Securities		513,901			16,363,977	XXX	16,877,878	9.17	528,933	0.73	16,877,878	
6.4 Other Loan-Backed and Structured Securities		14,305,080	1,011,495	2,434,069	774,681	XXX	18,525,326	10.06	11,300,238	15.68	18,525,326	
6.5 TOTALS	3,480,867	49,195,155	20,054,134	5,952,104	21,731,209	XXX	100,413,468	54.54	34,158,227	47.39	100,413,468	
7. Hybrid Securities												
7.1 Issuer Obligations						XXX						
7.2 Residential Mortgage-Backed Securities						XXX						
7.3 Commercial Mortgage-Backed Securities						XXX						
7.4 Other Loan-Backed and Structured Securities						XXX						
7.5 TOTALS						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX						
8.2 Residential Mortgage-Backed Securities						XXX						
8.3 Commercial Mortgage-Backed Securities						XXX						
8.4 Other Loan-Backed and Structured Securities						XXX						
8.5 TOTALS						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.2 Bond Mutual Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.3 TOTALS	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10. Total Bonds Current Year												
10.1 Issuer Obligations	39,838,309	60,915,225	22,086,055	7,481,793	8,281,967	XXX	138,603,349	75.28	XXX	XXX	138,603,349	
10.2 Residential Mortgage-Backed Securities	1,443,009	4,473,349	2,429,672	1,495,500	258,667	XXX	10,100,196	5.49	XXX	XXX	10,100,196	
10.3 Commercial Mortgage-Backed Securities		513,901			16,363,977	XXX	16,877,878	9.17	XXX	XXX	16,877,878	
10.4 Other Loan-Backed and Structured Securities		14,305,080	1,011,495	2,434,069	774,681	XXX	18,525,326	10.06	XXX	XXX	18,525,326	
10.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10.6 TOTALS	41,281,318	80,207,554	25,527,223	11,411,362	25,679,293		184,106,749	100.00	XXX	XXX	184,106,749	
10.7 Line 10.6 as a % of Col. 7	22.42	43.57	13.87	6.20	13.95		100.00	XXX	XXX	XXX	100.00	
11. Total Bonds Prior Year												
11.1 Issuer Obligations	6,544,548	52,874,633				XXX	XXX	XXX	59,419,181	82.43	59,419,181	
11.2 Residential Mortgage-Backed Securities	142,991	396,742	150,958	126,920	19,925	XXX	XXX	XXX	837,536	1.16	837,536	
11.3 Commercial Mortgage-Backed Securities					528,933	XXX	XXX	XXX	528,933	0.73	528,933	
11.4 Other Loan-Backed and Structured Securities		11,300,238				XXX	XXX	XXX	11,300,238	15.68	11,300,238	
11.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 TOTALS	6,687,539	64,571,613	150,958	126,920	548,858	XXX	XXX	XXX	72,085,888	100.00	72,085,888	
11.7 Line 11.6 as a % of Col. 9	9.28	89.58	0.21	0.18	0.76	XXX	XXX	XXX	100.00	XXX	100.00	
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	39,838,309	60,915,225	22,086,055	7,481,793	8,281,967	XXX	138,603,349	75.28	59,419,181	82.43	138,603,349	XXX
12.2 Residential Mortgage-Backed Securities	1,443,009	4,473,349	2,429,672	1,495,500	258,667	XXX	10,100,196	5.49	837,536	1.16	10,100,196	XXX
12.3 Commercial Mortgage-Backed Securities		513,901			16,363,977	XXX	16,877,878	9.17	528,933	0.73	16,877,878	XXX
12.4 Other Loan-Backed and Structured Securities		14,305,080	1,011,495	2,434,069	774,681	XXX	18,525,326	10.06	11,300,238	15.68	18,525,326	XXX
12.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX				XXX	XXX		XXX
12.6 TOTALS	41,281,318	80,207,554	25,527,223	11,411,362	25,679,293		184,106,749	100.00	72,085,888	100.00	184,106,749	XXX
12.7 Line 12.6 as a % of Col. 7	22.42	43.57	13.87	6.20	13.95		100.00	XXX	XXX	XXX	100.00	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	22.42	43.57	13.87	6.20	13.95		100.00	XXX	XXX	XXX	100.00	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations						XXX					XXX	
13.2 Residential Mortgage-Backed Securities						XXX					XXX	
13.3 Commercial Mortgage-Backed Securities						XXX					XXX	
13.4 Other Loan-Backed and Structured Securities						XXX					XXX	
13.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX				XXX	XXX	XXX	
13.6 TOTALS											XXX	
13.7 Line 13.6 as a % of Col. 7								XXX	XXX	XXX	XXX	
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10								XXX	XXX	XXX	XXX	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year	635,702	635,702			
2.	Cost of short-term investments acquired	25,039,200	25,039,200			
3.	Accrual of discount					
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals	(652)	(652)			
6.	Deduct consideration received on disposals	367,500	367,500			
7.	Deduct amortization of premium	953	953			
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)	25,305,797	25,305,797			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	25,305,797	25,305,797			

(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 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1 Total	2 Bonds	3 Other (a)
1.	Book/adjusted carrying value, December 31 of prior year			
2.	Cost of cash equivalents acquired	7,858,222	7,858,222	
3.	Accrual of discount	2,314	2,314	
4.	Unrealized valuation increase (decrease)			
5.	TOTAL gain (loss) on disposals	(576)	(576)	
6.	Deduct consideration received on disposals	1,577,368	1,577,368	
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)	6,282,592	6,282,592	
11.	Deduct total nonadmitted amounts			
12.	Statement value at end of current period (Lines 10 minus 11)	6,282,592	6,282,592	

(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	
CUSIP Identification	Description	3 Code	4 FOREIGN	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying 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
U.S. Governments - Issuer Obligations																					
912810RS9	U S TREASURY BOND 2.500% 05/15/2046				1	517,589	88.8670	502,987	566,000	517,715		126			2.500	2.953	MN	1,798	1,725	11/16/2016	05/15/2046
912810RM2	U S TREASURY BOND 3.0% 05/15/2045				1	3,176,522	98.6480	2,816,400	2,855,000	3,171,701		(4,822)			3.000	2.455	MN	11,120	42,825	10/07/2016	05/15/2045
912810FT0	U S TREASURY BOND 4.500% 02/15/2036				1	3,971,326	126.5310	3,793,399	2,998,000	3,963,759		(7,568)			4.500	2.662	FA	51,539		12/27/2016	02/15/2036
912828S43	U S TREASURY NOTE 0.750% 07/15/2019				1	2,916,472	98.5470	2,906,151	2,949,000	2,917,584		1,112			0.750	1.188	JJ	10,219		11/23/2016	07/15/2019
9128282B5	U S TREASURY NOTE 0.750% 08/15/2019				1	1,253,574	98.4610	1,239,624	1,259,000	1,254,216		642			0.750	0.911	FA	3,541		09/02/2016	08/15/2019
9128282G4	U S TREASURY NOTE 0.875% 09/15/2019				1	8,267,453	98.6910	8,239,712	8,349,000	8,270,430		2,977			0.875	0.997	MS	21,796		11/22/2016	09/15/2019
912828T34	U S TREASURY NOTE 1.125% 09/30/2021				1	1,013,015	96.4570	1,019,550	1,057,000	1,014,044		1,029			1.125	2.044	MS	3,013		12/20/2016	09/30/2021
912828WD8	U S TREASURY NOTE 1.250% 10/31/2018				1	5,200,111	100.1600	5,169,258	5,161,000	5,189,710		(10,401)			1.250	0.943	AO	11,050	34,094	10/07/2016	10/31/2018
912828P46	U S TREASURY NOTE 1.625% 02/15/2026				1	2,280,232	93.4380	2,149,074	2,300,000	2,280,886		653			1.625	1.762	FA	14,016		11/04/2016	02/15/2026
912828TB6	US TREASURY NOTE 0.75% 06/30/2017	SD			1	3,403,852	100.0510	3,401,734	3,400,000	3,401,537		(2,314)			0.750	0.659	JD	12,750	12,750	03/30/2016	06/30/2017
0199999 Subtotal - U.S. Governments - Issuer Obligations						32,000,146	XXX	31,237,890	30,894,000	31,981,581		(18,565)			XXX	XXX	XXX	140,842	91,394	XXX	XXX
U.S. Governments - Residential Mortgage-Backed Securities																					
36179SEH6	GNMA II #0MA3736 3.5% 6/20/2046			4	1	1,288,464	104.0640	1,262,280	1,212,984	1,288,149		(2,594)			3.500	2.323	MON	3,538	7,076	10/14/2016	06/20/2046
36179SJT5	GNMA II #0MA3874 3.5% 04/20/2046			4	1	856,400	104.0740	840,220	807,329	856,290		(781)			3.500	2.345	MON	2,355	2,355	10/31/2016	04/20/2046
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						2,144,864	XXX	2,102,500	2,020,313	2,144,440		(3,376)			XXX	XXX	XXX	5,893	9,430	XXX	XXX
0599999 Subtotal - U.S. Governments						34,145,010	XXX	33,340,389	32,914,313	34,126,021		(21,941)			XXX	XXX	XXX	146,735	100,824	XXX	XXX
All Other Governments - Issuer Obligations																					
11070TAA6	PROV OF BRITISH COL 1.2% 04/25/2017		A		1FE	756,300	100.0430	750,323	750,000	750,651		(2,046)			1.200	0.925	AO	1,650	9,000	03/14/2014	04/25/2017
0699999 Subtotal - All Other Governments - Issuer Obligations						756,300	XXX	750,323	750,000	750,651		(2,046)			XXX	XXX	XXX	1,650	9,000	XXX	XXX
1099999 Subtotal - All Other Governments						756,300	XXX	750,323	750,000	750,651		(2,046)			XXX	XXX	XXX	1,650	9,000	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
13066YTZ2	CA ST DEPT WTR RESO 2% 5/01/2022				1FE	762,614	97.0790	737,800	760,000	762,531		(83)			2.000	1.939	MN	3,927		10/13/2016	05/01/2022
3130A8Y72	FHLB CONS BD 0.875% 08/05/2019				1	848,368	98.5850	837,973	850,000	848,556		188			0.875	0.931	FA	3,037		08/03/2016	08/05/2019
3137EACA5	FHLMC 3.750% 03/27/2019				1	2,250,584	105.3440	2,196,422	2,085,000	2,202,440		(48,144)			3.750	1.345	MS	20,416	78,188	02/02/2016	03/27/2019
341271AA2	FL ST BRD OF ADMIN 2.163% 7/01/2019				1FE	275,000	100.6890	276,895	275,000	275,000					2.163	2.163	JJ	2,974	1,867	02/23/2016	07/01/2019
3135G0ZL0	FNMA 1.000% 09/27/2017				1	582,912	100.0940	585,550	585,000	584,494		678			1.000	1.118	MS	1,528	5,850	08/21/2014	09/27/2017
3135G0E58	FNMA 1.125% 10/19/2018				1	983,404	99.8770	983,788	985,000	984,076		505			1.125	1.178	AO	2,216	11,081	08/27/2015	10/19/2018
3135G0H63	FNMA 1.375% 01/28/2019				1	344,786	100.1390	345,480	345,000	344,854		68			1.375	1.396	JJ	2,016	2,635	01/06/2016	01/28/2019
31398ADM1	FNMA 5.375% 06/12/2017				1	612,646	102.0500	551,070	540,000	550,523		(23,366)			5.375	0.996	JD	1,532	29,025	04/24/2014	06/12/2017
65819WAC7	NC ST ESTRN MUNI 2.003% 7/01/2018				1FE	125,000	100.2110	125,264	125,000	125,000					2.003	2.003	JJ	1,252	2,302	07/16/2015	07/01/2018
6459186Q1	NJ ST ECON DEV 2.421% 06/15/2018				1FE	362,160	100.2620	360,943	360,000	361,967		(193)			2.421	2.038	JD	387	4,358	11/03/2016	06/15/2018
64577BKY9	NJ ST ECON DEV 3.802% 06/15/2018				1FE	205,000	100.6830	206,400	205,000	205,000					3.802	3.802	JD	346	7,794	08/26/2015	06/15/2018
64577BTU8	NJ ST ECON DEV AUTH 3.882% 6/15/2019				1FE	170,000	100.5130	170,872	170,000	170,000					3.882	3.882	JD	422		11/30/2016	06/15/2019
646136K83	NJ ST TRANSPRTN 1.758% 12/15/2018				1FE	712,642	97.7600	703,872	720,000	713,244		602			1.758	2.251	JD	563	6,329	10/21/2016	12/15/2018
64971WP20	NY CITY NY TRANSITION 1.65% 8/01/2021				1FE	750,848	96.4440	728,152	755,000	751,015		168			1.650	1.770	FA	3,401		10/13/2016	08/01/2021
64971QH55	NY CITY TRANSITION 1.28% 11/01/2018				1FE	350,742	99.3860	347,851	350,000	350,499		(243)			1.280	1.201	MN	747	4,480	01/29/2016	11/01/2018
64990CEM9	NY ST DORM AUTH 1.456% 7/01/2019				1FE	210,000	98.8470	207,579	210,000	210,000					1.456	1.456	JJ	1,673		06/02/2016	07/01/2019
650035S82	NY ST URBAN DEV 1.38% 3/15/2018				1FE	352,475	100.0110	350,039	350,000	351,417		(1,057)			1.380	1.041	MS	1,422	3,596	01/29/2016	03/15/2018
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						9,899,180	XXX	9,715,950	9,670,000	9,790,615		(70,878)			XXX	XXX	XXX	47,858	157,505	XXX	XXX
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
312944Y54	FHLMC POOL #A9-6132 4.500% 01/01/2041			4	1	809,809	107.9530	794,739	736,190	809,572		(2,473)			4.500	2.464	MON	2,761	2,761	10/18/2016	01/01/2041
3132J4GA1	FHLMC POOL #G3-0892 5.500% 04/01/2030			4	1	1,091,630	110.7970	1,073,763	969,126	1,090,759		(2,711)			5.500	1.992	MON	4,442	4,442	10/13/2016	04/01/2030
31335AX52	FHLMC POOL #G6-0700 4.500% 09/01/2045			4	1	2,049,309	108.2220	2,013,324	1,860,365	2,048,854		(3,749)			4.500	2.444	MON	6,976	6,976	10/11/2016	09/01/2045
3136AK2A0	FNMA GTD REMIC 14-M10 ASQ2 VAR 9/25/2019			4	1	507,321	100.4070	503,039	501,000	507,070		(252)			2.000	1.560	MON	907	907	11/15/2016	09/25/2019
31416BS58	FNMA POOL #0995240 4.500% 08/01/2037			4	1	630,251	107.9960	618,769	572,956	629,862		(3,448)			4.500	2.343	MON	2,149	4,297	10/11/2016	08/01/2037
3138ERMP2	FNMA POOL #0AL9365 4.5% 11/01/2045			4	1	736,183	108.3440	737,248	680,469	736,183					4.500	2.845	MON	1,446		12/29/2016	11/01/2045
3138WHF49	FNMA POOL #0AS7386 3.500% 06/01/2046			4	1	2,133,741	102.5900	2,076,732	2,024,303	2,133,458		(1,005)			3.500	2.630	MON	5,904	5,904	10/11/2016	06/01/2046
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						7,958,245	XXX	7,817,615	7,344,409	7,955,757		(13,637)			XXX	XXX	XXX	24,585	25,287	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						17,857,425	XXX	17,533,564	17,014,409	17,746,372		(84,516)			XXX	XXX	XXX	72,443	182,792	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
90131HAN5	21ST CENTURY FOX AMERICA 6.9% 3/01/2019				2FE	172,383	109.8340	164,751	150,000	164,570		(6,484)			6.900	2.278	MS	3,450	10,350	10/13/2015	03/01/2019
00287YAN9	ABBVIE INC 1.800% 05/14/2018				2FE	486,760	100.0750	487,365	487,000	486,886		78			1.800	1.801	MN	1,142	4,140	11/17/2016	05/14/2018
00287YAP4	ABBVIE INC 3.200% 11/06/2022			1	2FE	866,588	100.0660	835,551	835,000	865,657		(931)			3.200	2.463	MN	4,082	13,360	10/24/2016	11/06/2022
00817YAT5	AETNA INC 1.900% 06/07/2019				2FE	199,850	99.7710	199,542	200,000	199,877		27			1.900	1.926	JD	253	1,879	06/02/2016	06/07/2019
02361DAG5	AMEREN ILLINOIS CO 9.750% 11/15/2018				1FE	319,158	114.3040	313,193	274,000	315,342		(3,816)			9.750	1.542	MN	3,414	13,358	10/24/2016	11/15/2018

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC 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
02377UAB0	AMERICAN AIRLINES 2013-2 4.95% 7/15/2024				2FE	858,081	106.6250	838,422	786,328	856,738		(1,343)			4.950	3.584	JJ	17,950		10/26/2016	07/15/2024
025816BG3	AMERICAN EXPRESS CO 1.550% 05/22/2018				1FE	100,263	99.8060	99,806	100,000	100,119		(84)			1.550	1.463	MN	168	1,550	04/09/2015	05/22/2018
0258M0DV8	AMERICAN EXPRESS CREDIT1.8% 7/31/2018				1FE	368,354	100.1290	365,471	365,000	367,328		(1,026)			1.800	1.391	JJ	2,738	3,285	04/12/2016	07/31/2018
02665WBE0	AMERICAN HONDA FINANCE 1.2% 7/12/2019				1FE	199,800	98.2230	196,446	200,000	199,831		31			1.200	1.234	JJ	1,127		07/07/2016	07/12/2019
026874DF1	AMERICAN INTL GROUP 4.800% 07/10/2045			1	2FE	446,236	103.7920	432,813	417,000	446,138		(98)			4.800	4.365	JJ	9,508		10/20/2016	07/10/2045
031162BU3	AMGEN INC 2.200% 05/22/2019				2FE	214,358	100.7720	211,621	210,000	213,907		(451)			2.200	1.406	MN	501	2,310	09/14/2016	05/22/2019
035229DD2	ANHEUSER-BUSCH COS LLC 5.500% 01/15/2018				2FE	345,328	103.9100	322,121	310,000	323,487		(12,817)			5.500	1.271	JJ	7,862	17,050	04/09/2015	01/15/2018
035242AG1	ANHEUSER-BUSCH INBEV FIN 1.9% 2/01/2019				1FE	289,214	100.1440	290,418	290,000	289,417		203			1.900	1.980	FA	2,296	2,847	01/13/2016	02/01/2019
035242AP1	ANHEUSER-BUSCH INBEV FIN 3.65% 2/01/2026			1	2FE	1,044,971	101.5190	992,856	978,000	1,043,630		(1,341)			3.650	2.789	FA	14,874		10/19/2016	02/01/2026
037833AJ9	APPLE INC 1.000% 05/03/2018				1FE	123,110	99.6250	129,513	130,000	127,944		1,498			1.000	2.206	MN	209	1,300	09/05/2013	05/03/2018
037833AQ3	APPLE INC 2.100% 05/06/2019				1FE	334,518	100.9490	333,132	330,000	333,214		(1,304)			2.100	1.675	MN	1,059	6,930	01/05/2016	05/06/2019
037833BF6	APPLE INC 2.700% 05/13/2022				1FE	504,195	100.6350	503,175	500,000	504,137		(58)			2.700	2.534	MN	1,793		11/29/2016	05/13/2022
00206RCW0	AT&T INC 1.750% 01/15/2018				2FE	206,324	100.0610	205,125	205,000	205,742		(582)			1.750	1.398	JJ	1,654	1,794	03/04/2016	01/15/2018
00206RCC4	AT&T INC 2.300% 03/11/2019				2FE	628,881	100.3830	625,386	623,000	627,960		(921)			2.300	2.075	MS	4,370	2,415	11/22/2016	03/11/2019
00206RCN0	AT&T INC 3.400% 05/15/2025			1	2FE	435,124	96.3820	409,624	425,000	434,894		(229)			3.400	3.065	MN	1,846	7,225	10/11/2016	05/15/2025
05523UAK6	BAE SYSTEMS HLDGS 144A 3.800% 10/07/2024				2FE	527,365	102.4710	512,355	500,000	526,880		(485)			3.800	3.018	AO	4,414		11/01/2016	10/07/2024
05523UAJ9	BAE SYSTEMS HLDGS 144A 6.375% 06/01/2019				2FE	423,506	109.0930	418,917	384,000	421,603		(1,903)			6.375	2.385	JD	2,040	12,240	11/15/2016	06/01/2019
06051GGB9	BANK OF AMERICA CORP 2.151% 11/09/2020				2FE	244,000	98.7000	240,828	244,000	244,000					2.151	2.151	MN	758		11/04/2016	11/09/2020
06051GFX2	BANK OF AMERICA CORP 3.500% 04/19/2026				2FE	777,375	98.6670	740,003	750,000	776,847		(528)			3.500	3.055	AO	5,250	13,125	10/11/2016	04/19/2026
06051GDZ9	BANK OF AMERICA CORP 7.625% 06/01/2019				2FE	591,494	112.3720	578,716	515,000	584,347		(7,147)			7.625	1.860	JD	3,272	19,634	10/20/2016	06/01/2019
06050TLY6	BANK OF AMERICA NA 1.650% 03/26/2018				1FE	249,293	100.0930	250,233	250,000	249,658		271			1.650	1.762	MS	1,089	4,125	08/19/2015	03/26/2018
59562VAR8	BERKSHIRE HATH ENERGY 6.500% 09/15/2037				1FE	697,049	130.1680	663,857	510,000	696,084		(965)			6.500	3.913	MS	9,720		10/28/2016	09/15/2037
084664CK5	BERKSHIRE HATHAWAY FINAN 1.3% 8/15/2019				1FE	279,728	98.7860	276,601	280,000	279,762		34			1.300	1.333	FA	1,375		08/08/2016	08/15/2019
09256BAD9	BLACKSTONE HLDGS 144A 4.750% 02/15/2023				1FE	233,096	106.9120	226,653	212,000	232,659		(438)			4.750	3.202	FA	3,789		11/10/2016	02/15/2023
09256BAA5	BLACKSTONE HLDGS 144A 6.625% 08/15/2019				1FE	335,886	111.0640	333,192	300,000	334,342		(1,544)			6.625	2.112	FA	7,510		11/14/2016	08/15/2019
10112RAR5	BOSTON PROPERTIES LP 5.625% 11/15/2020			1	2FE	685,886	110.2910	667,261	605,000	681,981		(3,906)			5.625	1.735	MN	4,348	17,016	10/19/2016	11/15/2020
11575TAA6	BROWN UNIV PROVIDENCE 4.57% 9/01/2019				1FE	292,950	107.0420	285,802	267,000	288,325		(4,625)			4.570	1.503	MS	4,067	6,101	05/24/2016	09/01/2019
12189TBC7	BURLINGTON NORTH SANTAFE 4.7% 10/01/2019				1FE	211,485	107.5430	204,332	190,000	207,502		(3,984)			4.700	1.280	AO	2,233	4,465	05/05/2016	10/01/2019
14042E3Z1	CAPITAL ONE NA/MCLEAN VA 1.5% 9/05/2017			1	2FE	249,730	99.8760	249,690	250,000	249,938		90			1.500	1.537	MS	1,208	3,750	09/02/2014	09/05/2017
14042E4L1	CAPITAL ONE/MCLEAN VA 1.650% 02/05/2018				2FE	249,710	99.8060	249,515	250,000	249,736		26			1.650	1.748	FA	1,667		11/17/2016	02/05/2018
14149YAX6	CARDINAL HEALTH INC 1.700% 03/15/2018				2FE	206,015	99.9000	204,795	205,000	205,436		(356)			1.700	1.521	MS	1,026	3,485	05/08/2015	03/15/2018
14912L5J6	CATERPILLAR FINANCE SVCS 1.25% 11/06/201				1FE	205,402	99.7620	204,512	205,000	205,143		(167)			1.250	1.167	MN	391	2,570	06/04/2015	11/06/2017
14912L4E8	CATERPILLAR FINANCE SVCS 7.15% 2/15/2019				1FE	203,269	110.7140	201,499	182,000	202,263		(1,006)			7.150	1.778	FA	4,899		11/17/2016	02/15/2019
151020AT1	CELGENE CORP 2.125% 08/15/2018				2FE	204,988	100.4020	205,824	205,000	204,992		3			2.125	2.127	FA	1,646	4,393	08/03/2015	08/15/2018
166764AA8	CHEVRON CORP 1.104% 12/05/2017			1	1FE	343,461	99.7740	344,220	345,000	344,388		652			1.104	1.297	JD	275	3,809	07/23/2015	12/05/2017
17275RAU6	CISCO SYSTEMS INC 1.650% 06/15/2018				1FE	209,964	100.3020	210,634	210,000	209,982		12			1.650	1.656	JD	154	3,465	06/10/2015	06/15/2018
172967KS9	CITIGROUP INC 2.050% 06/07/2019				2FE	169,912	99.6230	169,359	170,000	169,928		16			2.050	2.068	JD	232	1,723	06/02/2016	06/07/2019
172967KE0	CITIGROUP INC 2.050% 12/07/2018				2FE	344,752	99.9890	344,962	345,000	344,838		81			2.050	2.075	JD	472	7,073	12/02/2015	12/07/2018
172967KK6	CITIGROUP INC 2.700% 03/30/2021				2FE	262,464	99.7710	256,411	257,000	262,245		(218)			2.700	2.194	MS	1,746		10/19/2016	03/30/2021
172967KN0	CITIGROUP INC 3.400% 05/01/2026				2FE	780,482	97.1660	738,462	760,000	780,088		(394)			3.400	3.072	MN	4,307	12,848	10/11/2016	05/01/2026
191216BV1	COCA-COLA CO/THE 1.375% 05/30/2019				1FE	179,874	99.3360	178,805	180,000	179,898		24			1.375	1.399	MN	206	1,238	05/25/2016	05/30/2019
20030NAW1	COMCAST CORP 5.700% 05/15/2018				1FE	237,366	105.5620	221,680	210,000	221,915		(8,532)			5.700	1.278	MN	1,530	11,970	04/09/2015	05/15/2018
20030NAX9	COMCAST CORP 6.400% 05/15/2038				1FE	259,726	128.0500	242,015	189,000	259,345		(381)			6.400	3.833	MN	1,546	6,048	10/21/2016	05/15/2038
20825CAR5	CONOCOPHILLIPS 5.750% 02/01/2019				2FE	200,959	107.4370	193,387	180,000	193,790		(6,418)			5.750	1.978	FA	4,313	10,350	11/13/2015	02/01/2019
20826FAA4	CONOCOPHILLIPS CO 2.400% 12/15/2022			1	1FE	433,041	96.6920	417,709	432,000	433,013		(29)			2.400	2.354	JD	461	5,184	10/24/2016	12/15/2022
126650CH1	CVS HEALTH CORP 1.900% 07/20/2018				2FE	345,911	100.3840	346,325	345,000	345,478		(301)			1.900	1.809	JJ	2,932	6,555	07/14/2015	07/20/2018
126650BP4	CVS PASS-THROUGH TRUST 6.036% 12/10/2028				2FE	276,724	112.1100	266,899	238,069	276,251		(838)			6.036	4.315	MON	838	2,395	10/18/2016	12/10/2028
126650BS8	CVS PASS-THRU 144A 7.507% 01/10/2032				2FE	851,905	121.7670	814,506	668,905	850,239		(2,766)			7.507	4.946	MON	2,929	8,369	10/12/2016	01/10/2032
233851CM4	DAIMLER FIN N AMER 144A 1.75% 10/30/2019				1FE	493,299	98.7210	487,682	494,000	493,336		38			1.750	1.799	AO	1,433		10/26/2016	10/30/2019
25746UCD9	DOMINION RESOURCES INC/VA 1.9% 6/15/2018				2FE	204,928	100.0520	205,107	205,000	204,965		24			1.900	1.912	JD	173	3,895	06/09/2015	06/15/2018
26441CAK1	DUKE ENERGY CORP 2.100% 06/15/2018				2FE	276,708	100.4250	276,169	275,000	276,613		(95)			2.100	1.690	JD	257	2,888	11/23/2016	06/15/2018
26441CAN5	DUKE ENERGY CORP 3.750% 04/15/2024			1	2FE	714,438	103.1230	688,862	668,000	713,258		(1,180)			3.750	2.609	AO	5,288	7,538	10/28/2016	04/15/2024
26441CAD7	DUKE ENERGY CORP 5.050% 09/15/2019				2FE	230,985	107.8040	226,388	210,000	229,114		(1,872)			5.050	1.597	MS	3,106		09/20/2016	09/15/2019
29157TAA4	EMORY UNIVERSITY 5.625% 09/01/2019				1FE	843,336	109.6280	829,884	757,000	838,460		(4,876)			5.625	1.492	MS	14,135		10/28/2016	09/01/2019
29379VBG7	ENTERPRISE PRODUCTS OPER 1.65% 5/07/2018				2FE	169,798	99.7190	169,522	170,000	169,908		67			1.650	1.691	MN	421	2,805	05/04/2015	05/07/2018
29379VAV5	ENTERPRISE PRODUCTS OPER 5.7% 02/15/2042				2FE	444,233	109.6040	414,303	378,000	443,978		(255)			5.700	4.529	FA	8,104		10/21/2016	02/15/2042
26875PAD3	EOG RESOURCES INC 5.625% 06/01/2019				2FE	136,891	108.0620	135,078	125,000	135,712		(1,179)			5.625	1.976	JD	586	3,516	09/19/2016	06/01/2019
664397AL0	EVERSOURCE ENERGY 1.600% 01/15/2018				2FE	364,985	99.7730	364,171	365,000	364,987		1			1.600	1.604	JJ	2,682		11/22/2016	01/15/2018
664397AM8	EVERSOURCE ENERGY 3.150% 01/15/2025			1	2FE	353,341	98.7310	337,660	342,000	353,071		(269)			3.150	2.673	JJ	4,968		10/13/2016	01/15/2025
30161MAE3	EXELON GENERATION CO LLC 6.2% 10/01/2017				2FE	195,466	103.3580	180,877	175,000	180,799		(7,622)			6.200	1.731	AO	2,713	10,850	01/16/2015	10/01/2017
30219GAJ7	EXPRESS SCRIPTS HOLDING 1.25% 6/02/2017				2FE	154,696	99.6280	154,423	155,000	154,942		137			1.250	1.340	JD	156	1,938	03/05/2015	06/02/2017
30219GAN8	EXPRESS SCRIPTS HOLDING 3.4% 3/01/2027			1	2FE	389,420	93.6910	363,521	388,000	389,394		(26)			3.400	3.356	MS	4,397		10/11/2016	03/01/2027
30231GAP7	EXXON MOBIL CORP 1.708% 03/01/2019				1FE	554,998	100.2160	555,197	554,000	554,952		(46)			1.708	1.579	MS	3,148	1,731	11/17/2016	03/01/2019
345397XY4	FORD MOTOR CREDIT CO 2.021% 05/03/2019				2FE	250,000	99.0820	247,705	250,000	250,000					2.021	2.021	MN	814	2,512	04/29/2016	05/03/2019
36962G3H5	GE CAPITAL CORP 5.625% 9/15/2017				1FE	159,575	103.0750	144,305	140,000	144,120		(5,774)			5.625	1.415	MS	2,319	7,875	04/10/2014	09/15/2017

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC 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
36962G6W9	GENERAL ELECTRIC CO 1.625% 04/02/2018				1FE	171,414	100.3270	170,556	170,000	170,818		(597)			1.625	1.237	AO	683	2,763	01/22/2016	04/02/2018
372546AQ4	GEORGE WASHINGTON UNIV 3.485% 09/15/2022				1FE	432,973	103.1830	422,018	409,000	432,477		(496)			3.485	2.216	MS	4,182		11/28/2016	09/15/2022
38141GGS7	GOLDMAN SACHS GROUP 5.750% 01/24/2022				1FE	1,050,483	112.4220	1,017,419	905,000	1,045,700		(4,783)			5.750	2.473	JJ	22,700		10/20/2016	01/24/2022
38141GVT8	GOLDMAN SACHS GROUP INC 2% 04/25/2019				1FE	239,333	99.6030	239,047	240,000	239,481		148			2.000	2.096	AO	880	2,400	04/20/2016	04/25/2019
38147MAA3	GOLDMAN SACHS GROUP INC 2.9% 7/19/2018				1FE	174,663	101.3810	172,348	170,000	172,715		(1,711)			2.900	1.850	JJ	2,219	4,930	11/05/2015	07/19/2018
38141GFM1	GOLDMAN SACHS GROUP INC 6.15% 04/01/2018				1FE	491,691	105.1920	489,143	465,000	489,741		(1,950)			6.150	1.819	AO	7,127		11/21/2016	04/01/2018
38141EA25	GOLDMAN SACHS GROUP INC 7.5% 02/15/2019				1FE	250,947	110.8580	249,431	225,000	250,027		(920)			7.500	2.110	FA	6,356		11/29/2016	02/15/2019
437076BB7	HOME DEPOT INC/THE 2.250% 09/10/2018			1	1FE	204,870	101.3520	202,704	200,000	202,164		(1,791)			2.250	1.331	MS	1,388	4,500	06/04/2015	09/10/2018
438516BJ4	HONEYWELL INTERNATIONAL 1.4% 10/30/2019				1FE	434,656	99.0750	430,976	435,000	434,675		19			1.400	1.427	AO	1,009		10/24/2016	10/30/2019
452308AX7	ILLINOIS TOOL WORKS INC 2.65% 11/15/2026			1	1FE	384,784	95.5920	368,985	386,000	384,800		16			2.650	2.686	MN	1,534		10/31/2016	11/15/2026
459200JE2	INTL BUSINESS MACHINE 1.8% 05/17/2019				1FE	178,063	100.0430	175,075	175,000	177,535		(528)			1.800	1.180	MN	385	2,345	06/24/2016	05/17/2019
24422ESR1	JOHN DEERE CAPITAL CORP 1.55% 12/15/2017				1FE	309,926	100.2540	310,787	310,000	309,977		24			1.550	1.558	JD	214	4,805	09/10/2014	12/15/2017
478160BR4	JOHNSON & JOHNSON 1.125% 03/01/2019				1FE	284,966	99.1970	282,711	285,000	284,975		9			1.125	1.129	MS	1,069	1,603	02/25/2016	03/01/2019
46625HJL5	JPMORGAN CHASE & CO 1.625% 05/15/2018				1FE	168,922	99.8720	169,782	170,000	169,488		365			1.625	1.875	MN	353	2,763	06/08/2015	05/15/2018
46625HJR2	JPMORGAN CHASE & CO 2.350% 01/28/2019				1FE	349,005	100.8280	347,857	345,000	347,888		(1,118)			2.350	1.936	JJ	3,446	4,054	03/01/2016	01/28/2019
46625HJD3	JPMORGAN CHASE & CO 4.500% 01/24/2022				1FE	927,057	107.8430	928,528	861,000	926,229		(829)			4.500	2.842	JJ	16,841		12/01/2016	01/24/2022
46625HGY0	JPMORGAN CHASE & CO 6.000% 01/15/2018				1FE	373,971	104.3130	370,311	355,000	371,393		(2,579)			6.000	1.502	JJ	9,825		10/27/2016	01/15/2018
48203RAL8	JUNIPER NETWORKS INC 3.125% 02/26/2019				2FE	782,791	101.5970	778,233	766,000	781,990		(801)			3.125	2.127	FA	8,284		11/16/2016	02/26/2019
49326EEE9	KEYCORP 2.300% 12/13/2018				2FE	205,702	100.5960	206,222	205,000	205,472		(230)			2.300	2.181	JD	236	4,715	01/05/2016	12/13/2018
494550AU0	KINDER MORGAN ENERGY PART 6% 02/01/2017				2FE	124,236	100.3030	115,348	115,000	115,409		(4,876)			6.000	1.700	FA	2,875	6,900	02/27/2015	02/01/2017
494550BS4	KINDER MORGAN ENERGY PRT 4.15% 2/01/2024			1	2FE	438,658	101.3650	429,788	424,000	438,335		(323)			4.150	3.569	FA	7,332		10/26/2016	02/01/2024
49456BAD3	KINDER MORGAN INC/DE 2% 12/01/2017				2FE	160,821	100.1520	160,243	160,000	160,279		(299)			2.000	1.807	JD	267	3,200	02/27/2015	12/01/2017
48250AAA1	KKR GROUP FINANCE 144A 5.125% 6/01/2044			1	1FE	479,966	94.4160	453,197	480,000	479,967		0			5.125	5.125	JD	2,050	12,300	10/11/2016	06/01/2044
53079EBE3	LIBERTY MUTUAL GRP 144A 4.25% 6/15/2023				2FE	524,450	104.6980	507,785	485,000	523,468		(982)			4.250	2.894	JD	916	10,306	10/20/2016	06/15/2023
539830BJ7	LOCKHEED MARTIN CORP 1.850% 11/23/2018				2FE	84,855	100.3980	85,338	85,000	84,907		48			1.850	1.909	MN	166	1,573	11/16/2015	11/23/2018
58013MEW0	MCDONALD'S CORP 2.100% 12/07/2018				2FE	64,968	100.5940	65,386	65,000	64,979		10			2.100	2.117	JD	91	1,357	12/02/2015	12/07/2018
58155QAF0	MCKESSON CORP 1.400% 03/15/2018				2FE	149,226	99.5930	149,390	150,000	149,687		255			1.400	1.575	MS	618	2,100	03/02/2015	03/15/2018
585055BA3	MEDTRONIC INC 1.375% 04/01/2018				1FE	169,703	99.8290	169,709	170,000	169,827		125			1.375	1.457	AO	584	2,338	01/27/2016	04/01/2018
585055BQ8	MEDTRONIC INC 3.150% 01/15/2026				1FE	176,788	100.0020	176,004	176,000	176,697		(92)			1.500	1.168	MS	774		10/31/2016	03/15/2018
59156RBK3	METLIFE INC VAR RT 12/15/2017				1FE	276,112	100.2580	275,710	275,000	275,896		(140)			2.000	1.578	JD	216	2,236	11/22/2016	12/15/2017
59156RBE7	METLIFE INC VAR RT 12/15/2017				1FE	206,878	100.1670	205,342	205,000	205,739		(763)			1.765	1.385	MJSD	161	3,600	06/29/2015	12/15/2017
594918BN3	MICROSOFT CORP 1.100% 08/08/2019				1FE	244,748	98.6550	241,705	245,000	244,781		33			1.100	1.135	FA	1,071		08/01/2016	08/08/2019
6174467U7	MORGAN STANLEY 2.125% 04/25/2018				1FE	215,935	100.3980	215,856	215,000	215,393		(292)			2.125	1.983	AO	838	4,569	02/11/2015	04/25/2018
61746BDX1	MORGAN STANLEY 2.450% 02/01/2019				1FE	339,772	100.6870	342,336	340,000	339,831		58			2.450	2.470	FA	3,471	4,258	01/22/2016	02/01/2019
61746BDJ2	MORGAN STANLEY 3.750% 02/25/2023				1FE	249,790	102.7140	250,622	244,000	249,790					3.750	3.320	FA	3,279		12/29/2016	02/25/2023
61746BDQ6	MORGAN STANLEY 3.875% 04/29/2024				1FE	776,267	102.5570	748,666	730,000	775,099		(1,168)			3.875	2.932	AO	4,872	14,144	10/11/2016	04/29/2024
6174466Q7	MORGAN STANLEY 6.625% 04/01/2018				1FE	254,844	105.7530	253,807	240,000	253,958		(886)			6.625	1.888	AO	3,964		11/29/2016	04/01/2018
61747YCG8	MORGAN STANLEY 7.300% 05/13/2019				1FE	262,476	111.4280	258,513	232,000	260,540		(1,936)			7.300	1.955	MN	2,121	8,468	10/27/2016	05/13/2019
655844BD9	NORFOLK SOUTHERN CORP 6% 05/23/2111				2FE	587,251	116.9820	577,891	494,000	587,243		(8)			6.000	5.067	MN	3,129	14,820	11/01/2016	05/23/2111
649322AE4	NY & PRESBYTERIAN HOSP 4.763% 08/01/2046				1FE	435,999	94.5470	400,879	424,000	435,968		(31)			4.763	4.588	FA	10,229		10/28/2016	08/01/2046
68389XAC9	ORACLE CORP 5.750% 04/15/2018				1FE	358,101	105.6460	343,350	325,000	343,742		(8,973)			5.750	1.189	AO	3,937	10,350	10/27/2016	04/15/2018
69371RM86	PACCAR FINANCIAL CORP 1.650% 02/25/2019				1FE	84,881	99.6550	84,707	85,000	84,914		33			1.650	1.698	FA	491	701	02/22/2016	02/25/2019
694308GE1	PACIFIC GAS & ELECTRIC 6.050% 03/01/2034				1FE	394,394	125.1470	376,692	301,000	393,757		(637)			6.050	3.623	MS	6,045		10/28/2016	03/01/2034
713448DJ4	PEPSICO INC 1.350% 10/04/2019				1FE	254,962	99.2400	253,062	255,000	254,965		3			1.350	1.355	AO	808		10/03/2016	10/04/2019
718549AB4	PHILLIPS 66 PARTNERS LP3.605% 02/15/2025			1	2FE	443,133	97.9370	427,005	436,000	442,961		(172)			3.605	3.366	FA	5,938		10/11/2016	02/15/2025
69353REM6	PNC BANK NA 1.600% 06/01/2018			1	1FE	501,073	99.8820	499,410	500,000	500,724		(381)			1.600	1.623	JD	667	8,000	04/08/2016	06/01/2018
69353REZ7	PNC BANK NA 1.700% 12/07/2018			1	1FE	503,587	99.8190	503,088	504,000	503,599		12			1.700	1.742	JD	521		12/06/2016	12/07/2018
74432QBC8	PRUDENTIAL FINANCIAL INC 6% 12/01/2017				1FE	38,667	103.8950	36,363	35,000	36,401		(1,505)			6.000	1.584	JD	175	2,100	06/23/2015	12/01/2017
74432QBZ7	PRUDENTIAL FINANCIAL3.500% 05/15/2024				1FE	440,306	102.1720	426,057	417,000	439,822		(484)			3.500	2.677	MN	1,865	7,298	10/25/2016	05/15/2024
756109AN4	REALTY INCOME CORP 3.250% 10/15/2022			1	2FE	552,642	100.8080	534,282	530,000	551,917		(725)			3.250	2.412	AO	3,636		10/19/2016	10/15/2022
816851AW9	SEMPRA ENERGY 2.400% 03/15/2020			1	2FE	436,175	99.8520	427,367	428,000	435,769		(406)			2.400	1.711	MS	3,025		11/04/2016	03/15/2020
828807CZ8	SIMON PROPERTY GROUP 4.250% 11/30/2046				1FE	456,145	98.2930	451,165	459,000	456,150		5			4.250	4.287	MN	2,059		11/15/2016	11/30/2046
828807CQ8	SIMON PROPERTY GROUP LP 2.200% 2/01/2019				1FE	357,847	100.8130	357,886	355,000	356,955		(892)			2.200	1.929	FA	3,254	7,810	01/05/2016	02/01/2019
828807CD7	SIMON PROPERTY GROUP LP 5.650% 2/01/2020			1	1FE	613,518	109.3920	600,562	549,000	609,307		(4,212)			5.650	1.311	FA	12,924		10/20/2016	02/01/2020
842400GB3	SOUTHERN CA EDISON 1.125% 5/01/2017				1FE	149,952	100.0130	150,020	150,000	149,995		16			1.125	1.136	MN	281	1,688	05/06/2014	05/01/2017
842587CQ8	SOUTHERN CO/THE 1.850% 07/01/2019				2FE	833,105	99.6900	827,427	830,000	832,922		(184)			1.850	1.855	JJ	9,224		10/27/2016	07/01/2019
842587CV7	SOUTHERN CO/THE 3.250% 07/01/2026			1	2FE	599,617	97.3230	566,420	582,000	599,372		(245)			3.250	2.871	JJ	11,401		10/11/2016	07/01/2026
790849AL7	ST JUDE MEDICAL INC 2.000% 09/15/2018				2FE	351,062	100.1410	348,491	348,000	350,794		(268)			2.000	1.521	MS	2,041		10/27/2016	09/15/2018
863667AK7	STRYKER CORP 2.000% 03/08/2019				1FE	174,797	100.0490	175,086	175,000	174,851		54			2.000	2.040	MS	1,099	1,731	03/03/2016	03/08/2019
86765BAL3	SUNOCO LOGISTICS PARTN 3.45% 01/15/2023			1	2FE	268,320	97.6880	258,873	265,000	268,231		(89)			3.450	3.208	JJ	4,216		10/26/2016	01/15/2023
883556BB7	THERMO FISHER SCIENTIFIC 1.85% 1/15/2018				2FE	429,800	100.1430	429,613	429,000	429,760		(40)			1.850	1.670	JJ	3,647		12/13/2016	01/15/2018
887315BH1	TIME WARNER COS INC 7.570% 02/01/2024				2FE	775,891	123.6600	759,272	614,000	773,170		(2,721)			7.570	3.221	FA	19,368		11/22/2016	02/01/2024
89236TDH5	TOYOTA MOTOR CREDIT 1.55% 10/18/2019				1FE	214,893	98.7900	212,399	215,000	214,900		7			1.550	1.567	AO	676		10/13/2016	10/18/2019
89236TCU7	TOYOTA MOTOR CREDIT CORP 1.7% 2/19/2019				1FE	149,982	99.6840	149,526	150,000	149,987		5			1.700	1.704	FA	935	1,275	02/16/2016	02/19/2019
89837RAA0	TRUSTEES DARTMOUTH COLL 4.75% 6/01/2019				1FE	921,892	106.9650	903,854	845,000	912,794		(9,098)			4.750	1.363	JD	3,345	20,069	10/26/2016	06/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC 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
90932PAA6	UNITED AIRLINES 2014-1 CLASS A 4% 10/11/				1FE	590,454	102.0000	565,713	554,620	589,895		(559)			4.000	3.294	AO	4,904		10/12/2016	10/11/2027
911312AP1	UNITED PARCEL SERVICE 1.125% 10/01/2017				1FE	244,067	99.9570	244,895	245,000	244,834		219			1.125	1.216	AO	689	2,756	06/05/2013	10/01/2017
913017CG2	UNITED TECHNOLOGIES CORP 1.950% 11/01/20			1	1FE	430,039	98.0260	422,492	431,000	430,069		31			1.950	1.997	MN	1,401		10/27/2016	11/01/2021
91159HHE3	US BANCORP 1.950% 11/15/2018			1	1FE	283,164	100.5090	281,425	280,000	281,794		(1,285)			1.950	1.477	MN	698	5,460	12/02/2015	11/15/2018
92277GAG2	VENTAS REALTY LP 4.125% 01/15/2026			1	2FE	526,598	102.2310	501,954	491,000	525,836		(762)			4.125	3.170	JJ	9,339		10/11/2016	01/15/2026
92343VDF8	VERIZON COMMUNICATIONS 1.375% 8/15/2019				2FE	204,982	98.4440	201,810	205,000	204,984		2			1.375	1.378	FA	1,174		07/27/2016	08/15/2019
92343VBP8	VERIZON COMMUNICATIONS 3.650% 09/14/2018				2FE	474,568	103.3020	475,189	460,000	473,860		(708)			3.650	1.843	MS	4,976		11/23/2016	09/14/2018
92343VBQ6	VERIZON COMMUNICATIONS 4.500% 09/15/2020				2FE	439,799	107.0110	438,745	410,000	439,196		(603)			4.500	2.476	MS	5,418		11/29/2016	09/15/2020
92343VCK8	VERIZON COMMUNICATIONS 4.862% 08/21/2046				2FE	522,087	101.3290	481,313	475,000	521,918		(169)			4.862	4.271	FA	8,301		10/11/2016	08/21/2046
927804FU3	VIRGINIA ELECTRIC POWER 3.15% 1/15/2026			1	1FE	867,806	99.2810	824,032	830,000	867,008		(798)			3.150	2.542	JJ	12,725		10/28/2016	01/15/2026
931142CP6	WAL-MART STORES INC 4.125% 02/01/2019				1FE	346,858	105.0400	336,128	320,000	340,615		(6,242)			4.125	0.993	FA	5,500	6,600	05/05/2016	02/01/2019
94974BFU9	WELLS FARGO & CO 2.125% 04/22/2019				1FE	701,323	100.3240	692,236	690,000	700,082		(1,241)			2.125	1.479	AO	2,810	7,331	09/13/2016	04/22/2019
94988J5F0	WELLS FARGO BANK NA 1.800% 11/28/2018				1FE	980,186	99.9570	980,578	981,000	980,212		26			1.800	1.843	MN	1,122		12/01/2016	11/28/2018
42217KBC9	WELLTOWER INC 4.500% 01/15/2024			1	2FE	781,121	105.6580	760,738	720,000	779,366		(1,755)			4.500	3.097	JJ	14,940		10/11/2016	01/15/2024
98389BAT7	XCEL ENERGY INC 2.600% 03/15/2022			1	2FE	803,783	99.5920	800,720	804,000	803,786		3			2.600	2.605	MS	1,725		11/28/2016	03/15/2022
98956PAE2	ZIMMER BIOMET HOLDINGS INC 2% 4/01/2018				2FE	345,075	100.1220	345,421	345,000	345,118		20			2.000	1.927	AO	1,723	3,100	11/30/2016	04/01/2018
009090AA9	AIR CANADA 2015-1 CL A144A 3.6% 3/25/15		A		1FE	407,530	99.6250	407,530	409,064	407,532		3			3.600	3.640	MS	4,332		12/19/2016	09/15/2028
06367TJW1	BANK OF MONTREAL 1.350% 08/28/2018		A		1FE	349,986	99.5260	348,341	350,000	349,988		2			1.350	1.352	FA	1,592		08/24/2016	08/28/2018
06367TPX2	BANK OF MONTREAL 2.100% 12/12/2019		A		1FE	444,809	100.0000	445,000	445,000	444,812		3			2.100	2.115	JD	493		12/07/2016	12/12/2019
064159CU8	BANK OF NOVA SCOTIA/THE 2.05% 10/30/2018		A		1FE	243,230	100.4020	240,965	240,000	242,770		(460)			2.050	1.410	AO	820	2,460	09/02/2016	10/30/2018
13645RAX2	CANADIAN PACIFIC RAIL 6.125% 09/15/2115		A	1	2FE	265,766	119.7290	261,009	218,000	265,762		(4)			6.125	5.017	MS	3,932		10/11/2016	09/15/2115
13645RAJ3	CANADIAN PACIFIC RAIL 7.250% 05/15/2019		A		2FE	495,052	111.9090	492,400	440,000	493,235		(1,817)			7.250	2.029	MN	4,060		11/30/2016	05/15/2019
775109AW1	ROGERS COMMUNICATIONS INC 3% 03/15/2023		A	1	2FE	694,948	99.3510	669,626	674,000	694,400		(548)			3.000	2.429	MS	5,954		10/28/2016	03/15/2023
775109AK7	ROGERS COMMUNICATIONS INC 6.8% 8/15/2018		A		2FE	476,020	107.8250	473,352	439,000	474,011		(2,009)			6.800	1.820	FA	11,242		11/30/2016	08/15/2018
78010USN8	ROYAL BANK OF CANADA 2.150% 03/15/2019		A		1FE	282,016	100.3940	281,103	280,000	281,352		(594)			2.150	1.925	MS	1,773	6,020	11/13/2015	03/15/2019
89352HAN9	TRANSCANADA PIPELINES 1.875% 1/12/2018		A		1FE	149,526	100.1570	150,236	150,000	149,834		158			1.875	1.984	JJ	1,320	2,813	01/07/2015	01/12/2018
05565QDC9	BP CAPITAL MARKETS PLC 1.676% 5/03/2019		C		1FE	175,000	99.2920	173,761	175,000	175,000					1.676	1.676	MN	473	1,458	04/28/2016	05/03/2019
21688AAG7	COOPERATIEVE RABOBANK 1.375% 8/09/2019		C		1FE	254,263	98.4210	250,974	255,000	254,358		95			1.375	1.474	FA	1,383		08/02/2016	08/09/2019
36164QNA2	GE CAPITAL INTL FUND 4.418% 11/15/2035		C		1FE	611,364	104.7910	576,351	550,000	610,966		(398)			4.418	3.603	MN	3,105	12,150	10/24/2016	11/15/2035
822582BW1	SHELL INTERNATIONAL FIN 1.75% 9/12/2021		C		1FE	620,900	97.1770	607,356	625,000	621,049		149			1.750	1.891	MS	3,297		10/19/2016	09/12/2021
822582BM3	SHELL INTL FIN BV 1.625% 11/10/2018		C		1FE	239,210	100.1130	240,271	240,000	239,506		259			1.625	1.738	MN	553	3,900	11/05/2015	11/10/2018
85771PAT9	STATOIL ASA 1.250% 11/09/2017		C		1FE	184,512	99.8900	184,797	185,000	184,859		163			1.250	1.340	MN	334	2,313	11/03/2014	11/09/2017
90261XHE5	UBS AG/STAMFORD CT 2.375% 08/14/2019		C		1FE	483,830	100.4850	482,328	480,000	483,694		(136)			2.375	2.071	FA	4,324		11/21/2016	08/14/2019
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						64,709,930	XXX	63,353,553	61,509,987	64,492,115		(177,163)			XXX	XXX	XXX	583,390	551,693	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
07388QAE9	BEAR STEARNS COMM PW17A4 VAR 6/11/2050			4	1FM	1,078,479	101.7280	1,072,046	1,053,836	1,078,419		(212)			2.000	1.904	MON	5,000	2,616	10/11/2016	06/11/2050
161571HC1	CHASE ISSUANCE TR A2A 1.37% 6/15/2021			4	1FM	513,866	99.0360	514,987	520,000	513,901		35			1.370	1.643	MON	308		12/16/2016	06/15/2021
17291EAX9	CITIGROUP CMBS P6 AAB 3.512% 12/10/2049			4	1FM	564,428	102.6150	562,330	548,000	564,417		(12)			3.512	3.361	MON	1,594		12/06/2016	12/10/2049
12625KAD7	CMBS 2013-CCRE8 CR8 A4 3.334% 06/10/2046			4	1FM	853,746	103.0500	850,163	825,000	853,689		(57)			3.334	3.153	MON	2,292	2,292	11/21/2016	06/10/2046
12630DAV6	CMBS PA CR14 A2 3.147% 02/10/2047			4	1FM	552,543	101.5780	546,490	538,000	552,514		(29)			3.147	3.011	MON	1,411	1,411	11/21/2016	02/10/2047
20048EAV3	COMM 2013-LC6 MORTG 6A2 1.906% 1/10/2046			4	1FM	903,495	100.3370	902,030	899,000	903,472		(23)			1.906	1.884	MON	1,428	2,856	10/12/2016	01/10/2046
20173VAE0	COMM MORTG TR GG11 A4 5.736% 12/10/2049			4	1FM	867,492	101.4310	859,755	847,626	867,406		(138)			5.736	5.581	MON	4,052	8,103	10/19/2016	12/10/2049
12637UAX7	CSAIL 2016-C7 CMBS ASB 3.314% 11/15/2049			4	1FM	859,018	100.9270	841,731	834,000	858,972		(46)			3.314	3.167	MON	2,303	2,303	11/10/2016	11/15/2049
36249KAC4	GS MORTG SEC C1 A2 144A 4.592% 8/10/2043			4	1FM	1,315,041	106.6180	1,283,681	1,204,000	1,314,578		(463)			4.592	4.029	MON	4,608	9,215	10/13/2016	08/10/2043
36192KAT4	GS MORTG SEC GCJ7 A4 3.377% 5/10/2045			4	1FM	1,285,488	104.1520	1,273,779	1,223,000	1,285,343		(145)			3.377	3.106	MON	3,442	3,442	11/17/2016	05/10/2045
36192CAB1	GS MRTG SEC GC10A2 1.84% 2/10/2046			4	1FM	648,869	100.2800	648,785	646,974	648,867		(2)			1.840	1.827	MON	995		12/06/2016	02/10/2046
46629YAC3	JPMORG CHASE COMM CB18A4 5.44% 6/12/2047			4	1FM	200,883	99.9310	200,463	200,601	200,869		(278)			5.440	5.431	MON	910	1,819	10/19/2016	06/12/2047
46632HAD3	JPMORG CHASE COMM LD12 A4VAR 02/15/2051			4	1FM	828,775	101.3420	825,072	814,146	828,794		(681)			2.000	1.928	MON	3,991	8,251	10/20/2016	02/15/2051
61756UAE1	MORGAN STAN CAP IQ16A4 5.809% 12/12/2049			4	1FM	870,607	101.4710	870,022	857,409	870,604		(3)			5.809	5.708	MON	4,138		12/22/2016	12/12/2049
61762DAT8	MORGAN STANLEY BANK C9A2 1.97% 5/15/2046			4	1FM	1,795,397	100.4600	1,791,619	1,783,415	1,795,386		(230)			1.970	1.940	MON	2,927	5,856	10/25/2016	05/15/2046
61761AAX6	MORGAN STANLEY C5 A2 1.972% 08/15/2045			4	1FM	681,701	100.1970	681,341	680,001	681,696		(22)			1.972	1.961	MON	1,118	1,117	11/15/2016	08/15/2045
90349DAB8	UBS-BARCLAYS CMBS A2 1.852% 08/10/2049			4	1FM	451,160	100.2770	451,247	450,000	451,160		0			1.852	1.841	MON	687		12/21/2016	08/10/2049
90349DAC6	UBS-BARCLAYS CMBS C3 A3 2.728% 8/10/2049			4	1FM	1,063,400	101.8740	1,059,490	1,040,000	1,063,352		(48)			2.728	2.625	MON	2,365	2,364	11/17/2016	08/10/2049
92890NAU3	WFRBS CMBS C10 A3 2.875% 12/15/2045			4	1FM	670,397	101.1440	664,516	657,000	670,372		(25)			2.875	2.773	MON	1,574		11/28/2016	12/15/2045
92935JBC8	WF-RBS COMM C2 A4 144A VAR RT 02/15/2044			4	1FM	874,588	109.0100	858,999	788,000	874,068		(520)			2.000	1.509	MON	3,198	6,395	10/12/2016	02/15/2044
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						16,879,372	XXX	16,758,544	16,410,008	16,877,878		(2,900)			XXX	XXX	XXX	48,342	58,039	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02006VAD3	ALLY AUTO REC 3 A4 1.720% 03/16/2020			4	1FE	680,913	100.2750	679,865	678,000	680,846		(67)			1.720	1.586	MON	486	972	11/29/2016	03/16/2020
02005AFL7	ALLY MASTER OWNER TR 3A 1.63% 5/15/2020			4	1FE	334,967	99.8790	334,595	335,000	334,977		7			1.630	1.632	MON	243	5,460	05/28/2015	05/15/2020
02005AER5	ALLY MASTER OWNER TR 5A2 1.6% 10/15/2019			4	1FE	149,997	100.1540	150,231	150,000	149,998		1			1.600	1.600	MON	107	2,400	11/04/2014	10/15/2019
04364UAB1	ASCENTIUM EQUIP 2AA2144A 1.46% 4/10/2019			4	1FE	444,985	99.7880	444,057	445,000	444,986		1			1.460	1.461	MON	379	812	10/18/2016	04/10/2019
05581RAE6	BMW VEHICLE LS TR 21A4 1.51% 6/20/2019			4	1FE	762,329	99.8940	763,190	764,000	762,349		20			1.510	1.599	MON	353		12/15/2016	06/20/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC 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
12505XAC6	CCG REC TRUS 1 A3 144A 1.920% 01/17/2023			4	1FE	737,957	100.1220	734,895	734,000	737,837		(120)			1.920	1.829	MON	665	2,349	10/13/2016	01/17/2023
17305EFS9	CITIBANK CR CARD ISS A6 2.15% 7/15/2021			4	1FE	701,755	100.7840	692,386	687,000	701,197		(558)			2.150	1.667	JJ	6,811		10/20/2016	07/15/2021
12592YAD6	CNH EQUIP TR 2015-BA3 1.37% 7/15/2020			4	1FE	661,162	99.9800	660,868	661,000	661,166		1			1.370	1.353	MON	402	5,025	11/29/2016	07/15/2020
12594DAD0	CNH EQUIP TR 2016-BA3 1.63% 8/15/2021			4	1FE	884,309	99.5930	876,418	880,000	884,142		(167)			1.630	1.532	MON	638	3,491	10/14/2016	08/15/2021
34530VAE9	FORD CREDIT AUTO TR B A4 1.58% 8/15/2020			4	1FE	1,026,077	100.0080	1,023,082	1,023,000	1,026,014		(63)			1.580	1.496	MON	718	1,347	11/29/2016	08/15/2020
34528QFD1	FORD CREDIT FLOOR 5A 1.95% 11/15/2021			4	1FE	845,832	99.6440	842,988	846,000	845,833		2			1.950	1.954	MON	825		12/06/2016	11/15/2021
34528QEN0	FORD CREDIT FLOOR MAS 1A1 1.7% 2/15/2021			4	1FE	472,136	99.7400	468,778	470,000	472,059		(77)			1.760	1.557	MON	531	3,822	10/24/2016	02/15/2021
36251MAE1	GM FINANCIAL AUTO L3A4 1.780% 05/20/2020			4	1FE	255,950	99.1550	253,837	256,000	255,951		1			1.780	1.786	MON	519		11/29/2016	05/20/2020
43814JAD6	HONDA AUTO REC 20 4 A4 1.460% 10/15/2020			4	1FE	1,893,649	100.1240	1,891,342	1,889,000	1,893,558		(91)			1.460	1.395	MON	1,226	2,298	11/29/2016	10/15/2020
44890WAD2	HYUNDAI AUTO REC A A4 1.370% 07/15/2020			4	1FE	1,043,928	99.8990	1,039,949	1,041,000	1,043,795		(133)			1.370	1.292	MON	634	2,377	10/25/2016	07/15/2020
58769AAE6	MERCEDES BENZ AUTO B A4 1.53% 05/17/2021			4	1FE	466,199	100.1500	465,698	465,000	466,179		(20)			1.530	1.470	MON	316	593	11/29/2016	05/17/2021
58768MAC5	MERCEDES-BENZ AUTO B A3 1.35% 08/15/2019			4	1FE	750,508	99.7280	748,957	751,000	750,522		14			1.350	1.409	MON	451	1,156	11/29/2016	08/15/2019
65341KAG1	NEXTGEAR FLOOR M2AA 44A 2.38% 10/15/2020			4	1FE	329,884	100.4440	331,465	330,000	329,889		5			2.380	2.389	MON	349	1,309	10/27/2016	10/15/2020
65478QAE8	NISSAN AUTO LEASE 2AA4 1.65% 10/15/2021			4	1FE	831,731	99.9790	832,825	833,000	831,738		7			1.650	1.683	MON	595		12/16/2016	10/15/2021
65477WAD8	NISSAN AUTO REC 2 B A4 1.660% 03/15/2021			4	1FE	612,430	100.1580	610,964	610,000	612,388		(43)			1.660	1.564	MON	450	844	11/29/2016	03/15/2021
83162CVU4	SBA GTD PART 2013-20I 1 3.62% 9/01/2033			4	1FE	639,568	105.0540	630,745	600,401	639,344		(224)			3.620	3.118	MS	7,245		11/10/2016	09/01/2033
83162CVX8	SBA GTD PART 2013-20K 1 3.38% 11/01/2033			4	1FE	687,384	103.1820	667,437	646,854	687,007		(3,370)			3.380	2.911	MN	3,644	11,849	10/12/2016	11/01/2033
83162CWN9	SBA GTD PART 2014-20I 1 2.92% 9/01/2034			4	1FE	256,375	100.8480	249,298	247,202	256,292		(83)			2.920	2.658	MS	2,406		10/12/2016	09/01/2034
83162CWG4	SBA GTD PARTN 2014-20E 1 3% 5/01/2034			4	1FE	851,749	101.0180	824,663	816,352	851,426		(2,326)			3.000	2.688	MN	4,082	12,830	10/12/2016	05/01/2034
86213CAB1	STORE MASTER FUND 1A A2 4.17% 4/20/2045			4	1FE	774,730	97.3550	736,628	756,642	774,681		(64)			4.170	4.029	MON	964	5,259	11/03/2016	04/20/2045
92347XAA4	VERIZON OWNER TR 1AA144A 1.42% 1/20/2021			4	1FE	496,387	99.3040	496,520	500,000	496,387					1.420	1.605	MON	276		12/29/2016	01/20/2021
98161FAD7	WORLD OMNI AUTO LEA AA3 1.375% 8/15/2019			4	1FE	264,967	99.7190	264,255	265,000	264,972		5			1.375	1.379	MON	162	1,548	07/12/2016	08/15/2019
98161JAE7	WORLD OMNI AUTO REC A A4 1.75% 4/15/2021			4	1FE	396,285	100.1070	393,344	392,924	396,133		(588)			1.750	1.553	MON	306	1,146	10/13/2016	04/15/2021
98161PAD5	WORLD OMNI AUTO REC B A3 1.3% 02/15/2022			4	1FE	273,647	98.6490	270,298	274,000	273,659		12			1.300	1.325	MON	158	594	10/19/2016	02/15/2022
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						18,527,789	XXX	18,379,579	18,347,375	18,525,323		(7,921)			XXX	XXX	XXX	35,939	67,480	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						100,117,090	XXX	98,491,676	96,267,370	99,895,316		(187,984)			XXX	XXX	XXX	667,671	677,212	XXX	XXX
7799999 Subtotals - Issuer Obligations						107,365,556	XXX	105,057,715	102,823,987	107,014,963		(268,652)			XXX	XXX	XXX	773,740	809,592	XXX	XXX
7899999 Subtotals - Residential Mortgage-Backed Securities						10,103,108	XXX	9,920,115	9,364,723	10,100,196		(17,013)			XXX	XXX	XXX	30,478	34,717	XXX	XXX
7999999 Subtotals - Commercial Mortgage-Backed Securities						16,879,372	XXX	16,758,544	16,410,008	16,877,878		(2,900)			XXX	XXX	XXX	48,342	58,039	XXX	XXX
8099999 Subtotals - Other Loan-Backed and Structured Securities						18,527,789	XXX	18,379,579	18,347,375	18,525,323		(7,921)			XXX	XXX	XXX	35,939	67,480	XXX	XXX
8399999 Grand Total - Bonds						152,875,825	XXX	150,115,953	146,946,093	152,518,360		(296,487)			XXX	XXX	XXX	888,499	969,828	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
NONE																				
8999999 Total Preferred Stocks								XXX											XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																	
90214J101	2U INC	O		1,564.000	47,155	30.150	47,155	48,727				(1,572)		(1,572)		L	12/02/2016
88579Y101	3M CO	O		700.000	124,999	178.570	124,999	125,140				(141)		(141)		L	12/29/2016
002824100	ABBOTT LABORATORIES	O		1,680.000	64,529	38.410	64,529	64,292				236		236		L	12/29/2016
00287Y109	ABBVIE INC	O		1,880.000	117,726	62.620	117,726	118,319				(593)		(593)		L	12/29/2016
00404A109	ACADIA HEALTHCARE CO INC	O		1,485.000	49,154	33.100	49,154	55,326				(6,172)		(6,172)		L	12/22/2016
00507V109	ACTIVISION BLIZZARD INC	O		780.000	28,166	36.110	28,166	28,532				(366)		(366)		L	12/29/2016
00508Y102	ACUITY BRANDS INC	O		53.000	12,236	230.860	12,236	12,263				(27)		(27)		L	12/29/2016
00724F101	ADOBE SYSTEMS INC	O		580.000	59,711	102.950	59,711	60,194				(483)		(483)		L	12/29/2016
00751Y106	ADVANCE AUTO PARTS INC	O		90.000	15,221	169.120	15,221	15,304				(83)		(83)		L	12/29/2016
00130H105	AES CORP/VA	O		530.000	6,159	11.620	6,159	6,241				(82)		(82)		L	12/29/2016
00817Y108	AETNA INC	O		410.000	50,844	124.010	50,844	51,110				(266)		(266)		L	12/29/2016
008252108	AFFILIATED MANAGERS GROUP INC	O		70.000	10,171	145.300	10,171	10,052				119		119		L	12/29/2016
001055102	AFLAC INC	O		470.000	32,712	69.600	32,712	32,857				(145)		(145)		L	12/29/2016
00846U101	AGILENT TECHNOLOGIES INC	O		370.000	16,857	45.560	16,857	16,938				(81)		(81)		L	12/29/2016
009158106	AIR PRODUCTS & CHEMICALS INC	O		260.000	37,393	143.820	37,393	37,548				(154)		(154)		L	12/29/2016
00971T101	AKAMAI TECHNOLOGIES INC	O		682.000	45,476	66.680	45,476	44,262				1,214		1,214		L	12/02/2016
011659109	ALASKA AIR GROUP INC	O		150.000	13,310	88.730	13,310	13,257				52		52		L	12/29/2016
012653101	ALBEMARLE CORP	O		744.000	64,044	86.080	64,044	63,272	187			772		772		L	12/02/2016
015351109	ALEXION PHARMACEUTICALS INC	O		260.000	31,811	122.350	31,811	31,842				(31)		(31)		L	12/29/2016
01741R102	ALLEGHENY TECHNOLOGIES INC	O		7,415.000	118,121	15.930	118,121	124,113				(5,992)		(5,992)		L	12/02/2016
018581108	ALLIANCE DATA SYSTEMS CORP	O		70.000	15,995	228.500	15,995	16,053				(58)		(58)		L	12/29/2016
018802108	ALLIANT ENERGY CORP	O		220.000	8,336	37.890	8,336	8,374				(38)		(38)		L	12/29/2016
020002101	ALLSTATE CORP/THE	O		430.000	31,872	74.120	31,872	32,028				(156)		(156)		L	12/29/2016
02079K305	ALPHABET INC-CL A	O		344.000	272,603	792.450	272,603	275,185				(2,582)		(2,582)		L	12/29/2016
02079K107	ALPHABET INC-CL C	O		344.000	265,506	771.820	265,506	268,505				(2,999)		(2,999)		L	12/29/2016
02209S103	ALTRIA GROUP INC	O		2,250.000	152,145	67.620	152,145	152,862				(717)		(717)		L	12/29/2016
023135106	AMAZON.COM INC	O		457.000	342,691	749.870	342,691	348,714				(6,023)		(6,023)		L	12/29/2016
023608102	AMEREN CORP	O		280.000	14,689	52.460	14,689	14,690				(1)		(1)		L	12/29/2016
02376R102	AMERICAN AIRLINES GROUP INC	O		1,721.000	80,353	46.690	80,353	80,192				161		161		L	12/02/2016
025537101	AMERICAN ELECTRIC POWER CO INC	O		580.000	36,517	62.960	36,517	36,646				(129)		(129)		L	12/29/2016
025816109	AMERICAN EXPRESS CO	O		890.000	65,931	74.080	65,931	65,555				376		376		L	12/29/2016
026874784	AMERICAN INTERNATIONAL GROUP I	O		1,140.000	74,453	65.310	74,453	74,865				(412)		(412)		L	12/29/2016
03027X100	AMERICAN TOWER CORP	O		500.000	52,840	105.680	52,840	53,341				(501)		(501)		L	12/29/2016
030420103	AMERICAN WATER WORKS CO INC	O		210.000	15,196	72.360	15,196	15,217				(21)		(21)		L	12/29/2016
03076C106	AMERIPRISE FINANCIAL INC	O		190.000	21,079	110.940	21,079	20,830				248		248		L	12/29/2016
03073E105	AMERISOURCEBERGEN CORP	O		200.000	15,638	78.190	15,638	15,949				(311)		(311)		L	12/29/2016
031100100	AMETEK INC	O		270.000	13,122	48.600	13,122	13,104				18		18		L	12/29/2016
031162100	AMGEN INC	O		860.000	125,741	146.210	125,741	127,677				(1,936)		(1,936)		L	12/29/2016
032095101	AMPHENOL CORP	O		350.000	23,520	67.200	23,520	23,566				(46)		(46)		L	12/29/2016
032511107	ANADARKO PETROLEUM CORP	O		650.000	45,325	69.730	45,325	45,298				27		27		L	12/29/2016
032654105	ANALOG DEVICES INC	O		360.000	26,143	72.620	26,143	26,466				(322)		(322)		L	12/29/2016
036752103	ANTHEM INC	O		310.000	44,569	143.770	44,569	44,867				(298)		(298)		L	12/29/2016
037411105	APACHE CORP	O		440.000	27,927	63.470	27,927	28,078				(152)		(152)		L	12/29/2016
03748R101	APARTMENT INVESTMENT & MANAGEM	O		170.000	7,727	45.450	7,727	7,615				112		112		L	12/29/2016
037833100	APPLE INC	O		6,180.000	715,768	115.820	715,768	721,192				(5,424)		(5,424)		L	12/29/2016
038222105	APPLIED MATERIALS INC	O		1,230.000	39,692	32.270	39,692	40,091				(399)		(399)		L	12/29/2016
039483102	ARCHER-DANIELS-MIDLAND CO	O		670.000	30,586	45.650	30,586	30,462				124		124		L	12/29/2016
03965L100	ARCONIC INC	O		490.000	9,085	18.540	9,085	9,214				(130)		(130)		L	12/29/2016
04247X102	ARMSTRONG WORLD INDUSTRIES INC	O		703.000	29,385	41.800	29,385	29,048				337		337		L	12/02/2016
363576109	ARTHUR J GALLAGHER & CO	O		200.000	10,392	51.960	10,392	10,373				19		19		L	12/29/2016
04316A108	ARTISAN PARTNERS ASSET MANAGEM	O		1,359.000	40,430	29.750	40,430	40,990				(560)		(560)		L	12/28/2016
04621X108	ASSURANT INC	O		70.000	6,500	92.860	6,500	6,516				(16)		(16)		L	12/29/2016
046433108	ASTRONICS CORP	O		331.000	11,201	33.840	11,201	12,198				(997)		(997)		L	12/02/2016
00206R102	AT&T INC	O		7,090.000	301,538	42.530	301,538	303,411				(1,873)		(1,873)		L	12/29/2016
052769106	AUTODESK INC	O		230.000	17,022	74.010	17,022	17,189				(167)		(167)		L	12/29/2016
053015103	AUTOMATIC DATA PROCESSING INC	O		530.000	54,473	102.780	54,473	54,855				(382)		(382)		L	12/29/2016
05329W102	AUTONATION INC	O		80.000	3,892	48.650	3,892	3,875				17		17		L	12/29/2016

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
053332102	AUTOZONE INC	O		35.000	27,643	789.790	27,643	28,043				(400)		(400)		L	12/29/2016
053484101	AVALONBAY COMMUNITIES INC	O		170.000	30,116	177.150	30,116	29,834				281		281		L	12/29/2016
053611109	AVERY DENNISON CORP	O		110.000	7,724	70.220	7,724	7,778				(54)		(54)		L	12/29/2016
057224107	BAKER HUGHES INC	O		490.000	31,835	64.970	31,835	31,434				402		402		L	12/29/2016
058498106	BALL CORP	O		210.000	15,765	75.070	15,765	15,884				(119)		(119)		L	12/29/2016
060505104	BANK OF AMERICA CORP	O		11,610.000	256,581	22.100	256,581	254,274				2,307		2,307		L	12/29/2016
064058100	BANK OF NEW YORK MELLON CORP/T	O		1,220.000	57,804	47.380	57,804	57,590				214		214		L	12/29/2016
071813109	BAXTER INTERNATIONAL INC	O		550.000	24,387	44.340	24,387	24,416				(29)		(29)		L	12/29/2016
054937107	BB&T CORP	O		930.000	43,729	47.020	43,729	43,401				328		328		L	12/29/2016
073685109	BEACON ROOFING SUPPLY INC	O		1,228.000	56,574	46.070	56,574	56,002				572		572		L	12/02/2016
075887109	BECTON DICKINSON AND CO	O		250.000	41,388	165.550	41,388	41,517				(129)		(129)		L	12/29/2016
075896100	BED BATH & BEYOND INC	O		180.000	7,315	40.640	7,315	7,314				2		2		L	12/29/2016
077454106	BELDEN INC	O		1,529.000	114,323	74.770	114,323	113,477	76			846		846		L	12/02/2016
08180D106	BENEFITFOCUS INC	O		152.000	4,514	29.700	4,514	4,496				18		18		L	12/22/2016
084670702	BERKSHIRE HATHAWAY INC	O		2,210.000	360,186	162.980	360,186	360,845				(659)		(659)		L	12/29/2016
08579W103	BERRY PLASTICS GROUP INC	O		2,894.000	141,025	48.730	141,025	140,911				113		113		L	12/02/2016
086516101	BEST BUY CO INC	O		310.000	13,228	42.670	13,228	13,259				(32)		(32)		L	12/29/2016
09062X103	BIOGEN INC	O		253.000	71,746	283.580	71,746	72,625				(879)		(879)		L	12/29/2016
09247X101	BLACKROCK INC	O		145.000	55,178	380.540	55,178	55,289				(111)		(111)		L	12/29/2016
05591B109	BMC STOCK HOLDINGS INC	O		2,885.000	56,258	19.500	56,258	53,731				2,527		2,527		L	12/02/2016
097023105	BOEING CO/THE	O		670.000	104,306	155.680	104,306	104,106				199		199		L	12/29/2016
09739D100	BOISE CASCADE CO	O		1,506.000	33,885	22.500	33,885	33,721				164		164		L	12/02/2016
099724106	BORGWARNER INC	O		240.000	9,466	39.440	9,466	9,487				(21)		(21)		L	12/29/2016
101121101	BOSTON PROPERTIES INC	O		190.000	23,898	125.780	23,898	23,525				373		373		L	12/29/2016
101137107	BOSTON SCIENTIFIC CORP	O		1,470.000	31,796	21.630	31,796	31,985				(189)		(189)		L	12/29/2016
10921T101	BRIGHTCOVE INC	O		6,436.000	51,810	8.050	51,810	51,200				609		609		L	12/02/2016
110122108	BRISTOL-MYERS SQUIBB CO	O		1,930.000	112,789	58.440	112,789	114,130				(1,341)		(1,341)		L	12/29/2016
115637209	BROWN-FORMAN CORP	O		200.000	8,984	44.920	8,984	9,031				(47)		(47)		L	12/29/2016
12673P105	CA INC	O		330.000	10,484	31.770	10,484	10,618				(134)		(134)		L	12/29/2016
127097103	CABOT OIL & GAS CORP	O		530.000	12,381	23.360	12,381	12,038				342		342		L	12/29/2016
134429109	CAMPBELL SOUP CO	O		220.000	13,303	60.470	13,303	13,404				(101)		(101)		L	12/29/2016
14040H105	CAPITAL ONE FINANCIAL CORP	O		570.000	49,727	87.240	49,727	49,663				64		64		L	12/29/2016
14149Y108	CARDINAL HEALTH INC	O		370.000	26,629	71.970	26,629	26,816				(188)		(188)		L	12/29/2016
141619106	CARDIOVASCULAR SYSTEMS INC	O		2,263.000	54,787	24.210	54,787	53,002				1,785		1,785		L	12/02/2016
141665109	CAREER EDUCATION CORP	O		5,797.000	58,492	10.090	58,492	58,424				68		68		L	12/02/2016
143130102	CARMAX INC	O		230.000	14,810	64.390	14,810	14,661				148		148		L	12/29/2016
144285103	CARPENTER TECHNOLOGY CORP	O		225.000	8,138	36.170	8,138	7,752				387		387		L	12/02/2016
144577103	CARRIZO OIL & GAS INC	O		2,280.000	85,158	37.350	85,158	94,791				(9,633)		(9,633)		L	12/02/2016
149123101	CATERPILLAR INC	O		690.000	63,991	92.740	63,991	64,270				(279)		(279)		L	12/29/2016
14964U108	CAVIUM INC	O		340.000	21,230	62.440	21,230	18,810				2,420		2,420		L	12/02/2016
12504L109	CBRE GROUP INC	O		330.000	10,392	31.490	10,392	10,305				87		87		L	12/29/2016
124857202	CBS CORP	O		460.000	29,265	63.620	29,265	29,750				(485)		(485)		L	12/29/2016
12508E101	CDK GLOBAL INC	O		72.000	4,298	59.690	4,298	4,093		7		204		204		L	12/02/2016
151020104	CELGENE CORP	O		900.000	104,175	115.750	104,175	104,984				(809)		(809)		L	12/29/2016
15117B103	CELLDEX THERAPEUTICS INC	O		2,906.000	10,287	3.540	10,287	10,362				(75)		(75)		L	12/02/2016
15135B101	CENTENE CORP	O		200.000	11,302	56.510	11,302	11,424				(122)		(122)		L	12/29/2016
15189T107	CENTERPOINT ENERGY INC	O		390.000	9,610	24.640	9,610	9,640				(30)		(30)		L	12/29/2016
156700106	CENTURYLINK INC	O		620.000	14,744	23.780	14,744	14,911				(168)		(168)		L	12/29/2016
156782104	CERNER CORP	O		350.000	16,580	47.370	16,580	16,787				(207)		(207)		L	12/29/2016
125269100	CF INDUSTRIES HOLDINGS INC	O		270.000	8,500	31.480	8,500	8,516				(17)		(17)		L	12/29/2016
12541W209	CH ROBINSON WORLDWIDE INC	O		160.000	11,722	73.260	11,722	11,791				(70)		(70)		L	12/29/2016
808513105	CHARLES SCHWAB CORP/THE	O		1,380.000	54,469	39.470	54,469	54,496				(27)		(27)		L	12/29/2016
16119P108	CHARTER COMMUNICATIONS INC	O		253.000	72,844	287.920	72,844	73,696				(852)		(852)		L	12/29/2016
165167107	CHESAPEAKE ENERGY CORP	O		790.000	5,546	7.020	5,546	5,622				(76)		(76)		L	12/29/2016
166764100	CHEVRON CORP	O		2,190.000	257,763	117.700	257,763	257,402				361		361		L	12/29/2016
169656105	CHIPOTLE MEXICAN GRILL INC	O		34.000	12,829	377.320	12,829	12,871				(42)		(42)		L	12/29/2016
171340102	CHURCH & DWIGHT CO INC	O		290.000	12,815	44.190	12,815	12,996				(181)		(181)		L	12/29/2016
125509109	CIGNA CORP	O		300.000	40,017	133.390	40,017	40,742				(725)		(725)		L	12/29/2016
171798101	CIMAREX ENERGY CO	O		110.000	14,949	135.900	14,949	14,953				(4)		(4)		L	12/29/2016

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
172062101	CINCINNATI FINANCIAL CORP	O		170.000	12,878	75.750	12,878	12,930				(53)		(53)		L	12/29/2016
172908105	CINTAS CORP	O		100.000	11,556	115.560	11,556	11,576				(20)		(20)		L	12/29/2016
17275R102	CISCO SYSTEMS INC	O		5,740.000	173,463	30.220	173,463	174,606				(1,143)		(1,143)		L	12/29/2016
172967424	CITIGROUP INC	O		3,320.000	197,308	59.430	197,308	195,777				1,530		1,530		L	12/29/2016
174610105	CITIZENS FINANCIAL GROUP INC	O		590.000	21,022	35.630	21,022	20,847				175		175		L	12/29/2016
177376100	CITRIX SYSTEMS INC	O		190.000	16,969	89.310	16,969	17,116				(147)		(147)		L	12/29/2016
18538R103	CLEARWATER PAPER CORP	O		578.000	37,888	65.550	37,888	36,234				1,654		1,654		L	12/02/2016
189054109	CLOROX CO/THE	O		160.000	19,203	120.020	19,203	19,540				(337)		(337)		L	12/29/2016
12572Q105	CME GROUP INC	O		400.000	46,140	115.350	46,140	46,175				(35)		(35)		L	12/29/2016
125896100	CMS ENERGY CORP	O		290.000	12,070	41.620	12,070	12,119				(49)		(49)		L	12/29/2016
189754104	COACH INC	O		320.000	11,206	35.020	11,206	11,179				28		28		L	12/29/2016
191216100	COCA-COLA CO/THE	O		4,430.000	183,668	41.460	183,668	184,468				(801)		(801)		L	12/29/2016
192108504	COEUR MINING INC	O		7,366.000	66,957	9.090	66,957	75,406				(8,450)		(8,450)		L	12/02/2016
19239V302	COGENT COMMUNICATIONS HOLDINGS	O		3,047.000	125,993	41.350	125,993	110,297				15,697		15,697		L	12/02/2016
192446102	COGNIZANT TECHNOLOGY SOLUTIONS	O		700.000	39,221	56.030	39,221	39,343				(122)		(122)		L	12/29/2016
194162103	COLGATE-PALMOLIVE CO	O		1,020.000	66,749	65.440	66,749	67,121				(372)		(372)		L	12/29/2016
20030N101	COMCAST CORP	O		2,760.000	190,578	69.050	190,578	193,840	759			(3,262)		(3,262)		L	12/29/2016
200340107	COMERICA INC	O		210.000	14,303	68.110	14,303	14,182				121		121		L	12/29/2016
205887102	CONAGRA BRANDS INC	O		460.000	18,193	39.550	18,193	18,331				(138)		(138)		L	12/29/2016
20605P101	CONCHO RESOURCES INC	O		170.000	22,542	132.600	22,542	22,938				(396)		(396)		L	12/29/2016
20717E101	CONFORMIS INC	O		989.000	8,011	8.100	8,011	8,681				(670)		(670)		L	12/02/2016
20825C104	CONOCOPHILLIPS	O		1,440.000	72,202	50.140	72,202	72,431				(230)		(230)		L	12/29/2016
209115104	CONSOLIDATED EDISON INC	O		370.000	27,262	73.680	27,262	27,336				(74)		(74)		L	12/29/2016
21036P108	CONSTELLATION BRANDS INC	O		210.000	32,195	153.310	32,195	32,254				(59)		(59)		L	12/29/2016
21240D107	CONTROL4 CORP	O		3,683.000	37,567	10.200	37,567	41,069				(3,502)		(3,502)		L	12/02/2016
216648402	COOPER COS INC/THE	O		759.000	132,772	174.930	132,772	123,674				9,098		9,098		L	12/02/2016
219350105	CORNING INC	O		1,040.000	25,241	24.270	25,241	25,454				(213)		(213)		L	12/29/2016
22160K105	COSTCO WHOLESALE CORP	O		510.000	81,656	160.110	81,656	82,210				(554)		(554)		L	12/29/2016
222070203	COTY INC	O		520.000	9,521	18.310	9,521	9,596				(75)		(75)		L	12/29/2016
067383109	CR BARD INC	O		88.000	19,770	224.660	19,770	19,712				58		58		L	12/29/2016
225447101	CREE INC	O		1,795.000	47,370	26.390	47,370	45,064				2,306		2,306		L	12/02/2016
22822V101	CROWN CASTLE INTERNATIONAL COR	O		420.000	36,443	86.770	36,443	36,639				(196)		(196)		L	12/29/2016
12650T104	CSRA INC	O		160.000	5,094	31.840	5,094	5,102				(8)		(8)		L	12/29/2016
126408103	CSX CORP	O		1,060.000	38,086	35.930	38,086	38,421				(335)		(335)		L	12/29/2016
229669106	CUBIC CORP	O		362.000	17,358	47.950	17,358	16,591				767		767		L	12/02/2016
231021106	CUMMINS INC	O		180.000	24,601	136.670	24,601	24,574				27		27		L	12/29/2016
126650100	CVS HEALTH CORP	O		1,240.000	97,848	78.910	97,848	98,249				(400)		(400)		L	12/29/2016
232806109	CYPRESS SEMICONDUCTOR CORP	O		5,696.000	65,162	11.440	65,162	61,347	627			3,815		3,815		L	12/02/2016
235825205	DANA INC	O		1,296.000	24,598	18.980	24,598	22,406				2,193		2,193		L	12/02/2016
235851102	DANAHER CORP	O		700.000	54,488	77.840	54,488	54,841				(353)		(353)		L	12/29/2016
237194105	DARDEN RESTAURANTS INC	O		140.000	10,181	72.720	10,181	10,333				(152)		(152)		L	12/29/2016
237266101	DARLING INGREDIENTS INC	O		1,137.000	14,679	12.910	14,679	15,026				(348)		(348)		L	12/02/2016
23918K108	DAVITA INC	O		190.000	12,198	64.200	12,198	12,243				(45)		(45)		L	12/29/2016
244199105	DEERE & CO	O		340.000	35,034	103.040	35,034	35,201				(167)		(167)		L	12/29/2016
247361702	DELTA AIR LINES INC	O		850.000	41,812	49.190	41,812	42,112				(300)		(300)		L	12/29/2016
24906P109	DENTSPLY SIRONA INC	O		270.000	15,587	57.730	15,587	15,782				(194)		(194)		L	12/29/2016
25179M103	DEVON ENERGY CORP	O		610.000	27,859	45.670	27,859	27,878				(19)		(19)		L	12/29/2016
252131107	DEXCOM INC	O		1,009.000	60,237	59.700	60,237	64,674				(4,437)		(4,437)		L	12/02/2016
253868103	DIGITAL REALTY TRUST INC	O		190.000	18,669	98.260	18,669	18,735				(66)		(66)		L	12/29/2016
254709108	DISCOVER FINANCIAL SERVICES	O		460.000	33,161	72.090	33,161	32,968				193		193		L	12/29/2016
25470F104	DISCOVERY COMMUNICATIONS INC	O		200.000	5,482	27.410	5,482	5,551				(69)		(69)		L	12/29/2016
25470F302	DISCOVERY COMMUNICATIONS INC	O		220.000	5,892	26.780	5,892	5,963				(72)		(72)		L	12/29/2016
256677105	DOLLAR GENERAL CORP	O		300.000	22,221	74.070	22,221	22,268				(47)		(47)		L	12/29/2016
256746108	DOLLAR TREE INC	O		280.000	21,610	77.180	21,610	21,536				74		74		L	12/29/2016
25746U109	DOMINION RESOURCES INC/VA	O		730.000	55,911	76.590	55,911	56,373				(463)		(463)		L	12/29/2016
260003108	DOVER CORP	O		190.000	14,237	74.930	14,237	14,247				(10)		(10)		L	12/29/2016
260543103	DOW CHEMICAL CO/THE	O		1,290.000	73,814	57.220	73,814	74,450				(636)		(636)		L	12/29/2016
23331A109	DR HORTON INC	O		360.000	9,839	27.330	9,839	9,924				(85)		(85)		L	12/29/2016
26138E109	DR PEPPER SNAPPLE GROUP INC	O		220.000	19,947	90.670	19,947	20,037				(90)		(90)		L	12/29/2016

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
262037104	DRIL-QUIP INC	O		373.000	22,399	60.050	22,399	21,511				888		888		L	12/02/2016
233331107	DTE ENERGY CO	O		220.000	21,672	98.510	21,672	21,682				(10)		(10)		L	12/29/2016
26441C204	DUKE ENERGY CORP	O		810.000	62,872	77.620	62,872	63,124				(252)		(252)		L	12/29/2016
26483E100	DUN & BRADSTREET CORP/THE	O		50.000	6,066	121.320	6,066	6,101				(35)		(35)		L	12/29/2016
233377407	DXP ENTERPRISES INC/TX	O		1,004.000	34,879	34.740	34,879	35,027				(148)		(148)		L	12/02/2016
269246401	E*TRADE FINANCIAL CORP	O		1,489.000	51,594	34.650	51,594	51,837				(243)		(243)		L	12/02/2016
26969P108	EAGLE MATERIALS INC	O		803.000	79,120	98.530	79,120	79,822	80			(703)		(703)		L	12/02/2016
277432100	EASTMAN CHEMICAL CO	O		180.000	13,538	75.210	13,538	13,584				(46)		(46)		L	12/29/2016
278642103	EBAY INC	O		1,180.000	35,034	29.690	35,034	35,301				(267)		(267)		L	12/29/2016
278865100	ECOLAB INC	O		310.000	36,338	117.220	36,338	36,484				(146)		(146)		L	12/29/2016
281020107	EDISON INTERNATIONAL	O		380.000	27,356	71.990	27,356	27,420				(64)		(64)		L	12/29/2016
28176E108	EDWARDS LIFESCIENCES CORP	O		1,058.000	99,135	93.700	99,135	90,841				8,294		8,294		L	12/02/2016
263534109	EI DU PONT DE NEMOURS & CO	O		1,010.000	74,134	73.400	74,134	75,024				(890)		(890)		L	12/29/2016
285512109	ELECTRONIC ARTS INC	O		1,604.000	126,331	78.760	126,331	123,004				3,327		3,327		L	12/02/2016
532457108	ELI LILLY & CO	O		1,120.000	82,376	73.550	82,376	82,494				(118)		(118)		L	12/29/2016
28849P100	ELLIE MAE INC	O		713.000	59,664	83.680	59,664	57,833				1,831		1,831		L	12/02/2016
291011104	EMERSON ELECTRIC CO	O		750.000	41,813	55.750	41,813	42,073				(261)		(261)		L	12/29/2016
292562105	ENCORE WIRE CORP	O		740.000	32,079	43.350	32,079	31,130				949		949		L	12/02/2016
29364G103	ENTERGY CORP	O		230.000	16,898	73.470	16,898	16,804				94		94		L	12/29/2016
29414D100	ENVISION HEALTHCARE CORP	O		140.000	8,861	63.290	8,861	8,997				(136)		(136)		L	12/29/2016
26875P101	EOG RESOURCES INC	O		670.000	67,737	101.100	67,737	67,420				317		317		L	12/29/2016
26884L109	EQT CORP	O		200.000	13,080	65.400	13,080	13,120				(40)		(40)		L	12/29/2016
294429105	EQUIFAX INC	O		140.000	16,552	118.230	16,552	16,665				(113)		(113)		L	12/29/2016
29444U700	EQUINIX INC	O		85.000	30,380	357.410	30,380	30,475				(95)		(95)		L	12/29/2016
29476L107	EQUITY RESIDENTIAL	O		420.000	27,031	64.360	27,031	26,788				243		243		L	12/29/2016
297178105	ESSEX PROPERTY TRUST INC	O		78.000	18,135	232.500	18,135	17,933				202		202		L	12/29/2016
518439104	ESTEE LAUDER COS INC/THE	O		260.000	19,887	76.490	19,887	20,069				(181)		(181)		L	12/29/2016
298736109	EURONET WORLDWIDE INC	O		430.000	31,145	72.430	31,145	31,455				(310)		(310)		L	12/23/2016
30040W108	EVERSOURCE ENERGY	O		370.000	20,435	55.230	20,435	20,453				(18)		(18)		L	12/29/2016
30161N101	EXELON CORP	O		1,050.000	37,265	35.490	37,265	37,479				(214)		(214)		L	12/29/2016
30212P303	EXPEDIA INC	O		140.000	15,859	113.280	15,859	15,854				5		5		L	12/29/2016
302130109	EXPEDITORS INTERNATIONAL OF WA	O		200.000	10,592	52.960	10,592	10,593				(1)		(1)		L	12/29/2016
30219G108	EXPRESS SCRIPTS HOLDING CO	O		720.000	49,529	68.790	49,529	50,008				(479)		(479)		L	12/29/2016
30225T102	EXTRA SPACE STORAGE INC	O		150.000	11,586	77.240	11,586	11,375				211		211		L	12/29/2016
30231G102	EXXON MOBIL CORP	O		4,800.000	433,248	90.260	433,248	433,757				(509)		(509)		L	12/29/2016
315616102	F5 NETWORKS INC	O		80.000	11,578	144.720	11,578	11,578				0		0		L	12/29/2016
30303M102	FACEBOOK INC	O		2,710.000	311,786	115.050	311,786	315,968				(4,182)		(4,182)		L	12/29/2016
311900104	FASTENAL CO	O		330.000	15,503	46.980	15,503	15,600				(96)		(96)		L	12/29/2016
313747206	FEDERAL REALTY INVESTMENT TRUS	O		90.000	12,790	142.110	12,790	12,616				174		174		L	12/29/2016
31428X106	FEDEX CORP	O		290.000	53,998	186.200	53,998	54,239				(241)		(241)		L	12/29/2016
31620M106	FIDELITY NATIONAL INFORMATION	O		380.000	28,743	75.640	28,743	29,254				(511)		(511)		L	12/29/2016
316773100	FIFTH THIRD BANCORP	O		820.000	22,115	26.970	22,115	21,964				152		152		L	12/29/2016
336433107	FIRST SOLAR INC	O		90.000	2,888	32.090	2,888	2,932				(44)		(44)		L	12/29/2016
337932107	FIRSTENERGY CORP	O		470.000	14,556	30.970	14,556	14,615				(59)		(59)		L	12/29/2016
337738108	FISERV INC	O		260.000	27,633	106.280	27,633	27,871				(238)		(238)		L	12/29/2016
302445101	FLIR SYSTEMS INC	O		150.000	5,429	36.190	5,429	5,455				(26)		(26)		L	12/29/2016
34354P105	FLOWSERVE CORP	O		160.000	7,688	48.050	7,688	7,669				19		19		L	12/29/2016
343412102	FLUOR CORP	O		170.000	8,928	52.520	8,928	8,960				(31)		(31)		L	12/29/2016
302491303	FMC CORP	O		1,488.000	84,161	56.560	84,161	84,010	219			151		151		L	12/02/2016
30249U101	FMC TECHNOLOGIES INC	O		250.000	8,883	35.530	8,883	8,851				32		32		L	12/29/2016
344849104	FOOT LOCKER INC	O		160.000	11,342	70.890	11,342	11,354				(11)		(11)		L	12/29/2016
345370860	FORD MOTOR CO	O		4,170.000	50,582	12.130	50,582	51,265				(683)		(683)		L	12/29/2016
34959J108	FORTIVE CORP	O		340.000	18,234	53.630	18,234	18,287				(53)		(53)		L	12/29/2016
34964C106	FORTUNE BRANDS HOME & SECURITY	O		180.000	9,623	53.460	9,623	9,721				(98)		(98)		L	12/29/2016
354613101	FRANKLIN RESOURCES INC	O		400.000	15,832	39.580	15,832	15,748				84		84		L	12/29/2016
35671D857	FREEPORT-MCMORAN INC	O		1,420.000	18,730	13.190	18,730	18,978				(248)		(248)		L	12/29/2016
364760108	GAP INC/THE	O		230.000	5,161	22.440	5,161	5,213	53			(52)		(52)		L	12/29/2016
368736104	GENERAC HOLDINGS INC	O		1,996.000	81,317	40.740	81,317	82,113				(796)		(796)		L	12/02/2016
369550108	GENERAL DYNAMICS CORP	O		330.000	56,978	172.660	56,978	56,997				(19)		(19)		L	12/29/2016

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
369604103	GENERAL ELECTRIC CO	O		10,150.000	320,740	31.600	320,740	322,719				(1,979)		(1,979)		L	12/29/2016
370023103	GENERAL GROWTH PROPERTIES INC	O		620.000	15,488	24.980	15,488	15,276				211		211		L	12/29/2016
370334104	GENERAL MILLS INC	O		680.000	42,004	61.770	42,004	42,402				(399)		(399)		L	12/29/2016
37045V100	GENERAL MOTORS CO	O		1,600.000	55,744	34.840	55,744	56,384				(640)		(640)		L	12/29/2016
372460105	GENUINE PARTS CO	O		180.000	17,197	95.540	17,197	17,302				(105)		(105)		L	12/29/2016
375558103	GILEAD SCIENCES INC	O		1,520.000	108,847	71.610	108,847	109,763				(916)		(916)		L	12/29/2016
37951D102	GLOBAL EAGLE ENTERTAINMENT INC	O		11,869.000	76,674	6.460	76,674	75,944				730		730		L	12/02/2016
37940X102	GLOBAL PAYMENTS INC	O		753.000	52,266	69.410	52,266	51,559				707		707		L	12/02/2016
38046C109	GOGO INC	O		4,339.000	40,006	9.220	40,006	39,917				89		89		L	12/02/2016
38141G104	GOLDMAN SACHS GROUP INC/THE	O		435.000	104,161	239.450	104,161	103,110				1,051		1,051		L	12/29/2016
382550101	GOODYEAR TIRE & RUBBER CO/THE	O		300.000	9,261	30.870	9,261	9,338				(77)		(77)		L	12/29/2016
387328107	GRANITE CONSTRUCTION INC	O		507.000	27,885	55.000	27,885	29,998	66			(2,113)		(2,113)		L	12/02/2016
388689101	GRAPHIC PACKAGING HOLDING CO	O		2,469.000	30,813	12.480	30,813	30,960				(147)		(147)		L	12/29/2016
39304D102	GREEN DOT CORP	O		2,439.000	57,438	23.550	57,438	58,214				(775)		(775)		L	12/02/2016
395259104	GREENHILL & CO INC	O		1,347.000	37,312	27.700	37,312	37,750		424		(438)		(438)		L	12/02/2016
093671105	H&R BLOCK INC	O		220.000	5,058	22.990	5,058	5,123				(65)		(65)		L	12/29/2016
406216101	HALLIBURTON CO	O		1,000.000	54,090	54.090	54,090	53,925				165		165		L	12/29/2016
410345102	HANESBRANDS INC	O		410.000	8,844	21.570	8,844	8,797				47		47		L	12/29/2016
412822108	HARLEY-DAVIDSON INC	O		210.000	12,251	58.340	12,251	12,192				60		60		L	12/29/2016
413086109	HARMAN INTERNATIONAL INDUSTRIE	O		714.000	79,368	111.160	79,368	78,282				1,086		1,086		L	12/02/2016
413875105	HARRIS CORP	O		150.000	15,371	102.470	15,371	15,444				(74)		(74)		L	12/29/2016
416515104	HARTFORD FINANCIAL SERVICES GR	O		430.000	20,490	47.650	20,490	20,467				22		22		L	12/29/2016
418056107	HASBRO INC	O		130.000	10,113	77.790	10,113	10,109				4		4		L	12/29/2016
419879101	HAWAIIAN HOLDINGS INC	O		493.000	28,101	57.000	28,101	25,245				2,856		2,856		L	12/02/2016
40412C101	HCA HOLDINGS INC	O		340.000	25,167	74.020	25,167	25,102				65		65		L	12/29/2016
40414L109	HCP INC	O		530.000	15,752	29.720	15,752	15,599				153		153		L	12/29/2016
423452101	HELMERICH & PAYNE INC	O		130.000	10,062	77.400	10,062	10,108				(46)		(46)		L	12/29/2016
806407102	HENRY SCHEIN INC	O		100.000	15,171	151.710	15,171	15,300				(129)		(129)		L	12/29/2016
427866108	HERSHEY CO/THE	O		160.000	16,549	103.430	16,549	16,614				(65)		(65)		L	12/29/2016
42809H107	HESS CORP	O		320.000	19,933	62.290	19,933	20,023				(91)		(91)		L	12/29/2016
42824C109	HEWLETT PACKARD ENTERPRISE CO	O		1,910.000	44,197	23.140	44,197	44,378				(180)		(180)		L	12/29/2016
436440101	HOLOGIC INC	O		310.000	12,437	40.120	12,437	12,471				(34)		(34)		L	12/29/2016
437076102	HOME DEPOT INC/THE	O		1,420.000	190,394	134.080	190,394	191,352				(958)		(958)		L	12/29/2016
438516106	HONEYWELL INTERNATIONAL INC	O		890.000	103,107	115.850	103,107	103,220				(113)		(113)		L	12/29/2016
440452100	HORMEL FOODS CORP	O		290.000	10,095	34.810	10,095	10,227				(132)		(132)		L	12/29/2016
44107P104	HOST HOTELS & RESORTS INC	O		800.000	15,072	18.840	15,072	14,964				108		108		L	12/29/2016
40434L105	HP INC	O		1,870.000	27,751	14.840	27,751	27,962				(211)		(211)		L	12/29/2016
444859102	HUMANA INC	O		173.000	35,297	204.030	35,297	35,142				155		155		L	12/29/2016
446150104	HUNTINGTON BANCSHARES INC/OH	O		890.000	11,766	13.220	11,766	11,650				116		116		L	12/29/2016
452308109	ILLINOIS TOOL WORKS INC	O		370.000	45,310	122.460	45,310	45,207				103		103		L	12/29/2016
452327109	ILLUMINA INC	O		529.000	67,733	128.040	67,733	67,743				(10)		(10)		L	12/02/2016
45667G103	INFINERA CORP	O		2,223.000	18,873	8.490	18,873	19,513				(639)		(639)		L	12/12/2016
G47791101	INGERSOLL-RAND PLC	O		300.000	22,512	75.040	22,512	22,617				(105)		(105)		L	12/29/2016
45774N108	INNOPHOS HOLDINGS INC	O		452.000	23,622	52.260	23,622	24,114				(492)		(492)		L	12/02/2016
45784P101	INSULET CORP	O		3,082.000	116,130	37.680	116,130	102,694				13,435		13,435		L	12/02/2016
458118106	INTEGRATED DEVICE TECHNOLOGY I	O		2,234.000	52,633	23.560	52,633	50,234				2,399		2,399		L	12/02/2016
458140100	INTEL CORP	O		5,460.000	198,034	36.270	198,034	200,186				(2,152)		(2,152)		L	12/29/2016
45866F104	INTERCONTINENTAL EXCHANGE INC	O		690.000	38,930	56.420	38,930	39,021				(91)		(91)		L	12/29/2016
458665304	INTERFACE INC	O		1,609.000	29,847	18.550	29,847	27,478				2,369		2,369		L	12/02/2016
459200101	INTERNATIONAL BUSINESS MACHINE	O		1,010.000	167,650	165.990	167,650	168,229				(579)		(579)		L	12/29/2016
459506101	INTERNATIONAL FLAVORS & FRAGRA	O		100.000	11,783	117.830	11,783	11,890				(107)		(107)		L	12/29/2016
460146103	INTERNATIONAL PAPER CO	O		470.000	24,938	53.060	24,938	25,091				(153)		(153)		L	12/29/2016
460690100	INTERPUBLIC GROUP OF COS INC/T	O		400.000	9,364	23.410	9,364	9,478				(114)		(114)		L	12/29/2016
461202103	INTUIT INC	O		290.000	33,237	114.610	33,237	33,372				(135)		(135)		L	12/29/2016
46120E602	INTUITIVE SURGICAL INC	O		46.000	29,172	634.170	29,172	29,316				(144)		(144)		L	12/29/2016
46284V101	IRON MOUNTAIN INC	O		280.000	9,094	32.480	9,094	9,099				(5)		(5)		L	12/29/2016
465741106	ITRON INC	O		1,185.000	74,477	62.850	74,477	74,982				(505)		(505)		L	12/02/2016
466313103	JABIL CIRCUIT INC	O		3,188.000	75,460	23.670	75,460	65,384				10,076		10,076		L	12/02/2016
469814107	JACOBS ENGINEERING GROUP INC	O		140.000	7,980	57.000	7,980	8,019				(39)		(39)		L	12/29/2016

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
445658107	JB HUNT TRANSPORT SERVICES INC	O		100.000	9,707	97.070	9,707	9,736				(29)		(29)		L	12/29/2016
477143101	JETBLUE AIRWAYS CORP	O		3,010.000	67,484	22.420	67,484	63,252				4,232		4,232		L	12/02/2016
832696405	JM SMUCKER CO/THE	O		140.000	17,928	128.060	17,928	18,046				(117)		(117)		L	12/29/2016
478160104	JOHNSON & JOHNSON	O		3,150.000	362,912	115.210	362,912	364,894				(1,983)		(1,983)		L	12/29/2016
46625H100	JPMORGAN CHASE & CO	O		4,160.000	358,966	86.290	358,966	355,180				3,786		3,786		L	12/29/2016
48203R104	JUNIPER NETWORKS INC	O		420.000	11,869	28.260	11,869	11,882				(13)		(13)		L	12/29/2016
485170302	KANSAS CITY SOUTHERN	O		130.000	11,031	84.850	11,031	10,961				70		70		L	12/29/2016
48238T109	KAR AUCTION SERVICES INC	O		659.000	28,087	42.620	28,087	27,460	211			627		627		L	12/02/2016
487836108	KELLOGG CO	O		290.000	21,376	73.710	21,376	21,436				(60)		(60)		L	12/29/2016
493267108	KEYCORP	O		1,110.000	20,280	18.270	20,280	20,013				266		266		L	12/29/2016
494368103	KIMBERLY-CLARK CORP	O		420.000	47,930	114.120	47,930	48,248				(317)		(317)		L	12/29/2016
49446R109	KIMCO REALTY CORP	O		410.000	10,316	25.160	10,316	10,195				121		121		L	12/29/2016
49456B101	KINDER MORGAN INC/DE	O		2,200.000	45,562	20.710	45,562	45,837				(275)		(275)		L	12/29/2016
497266106	KIRBY CORP	O		670.000	44,555	66.500	44,555	43,650				905		905		L	12/02/2016
482480100	KLA-TENCOR CORP	O		180.000	14,162	78.680	14,162	14,167				(4)		(4)		L	12/29/2016
500255104	KOHL'S CORP	O		210.000	10,370	49.380	10,370	10,438				(68)		(68)		L	12/29/2016
500754106	KRAFT HEINZ CO/THE	O		700.000	61,124	87.320	61,124	61,652				(528)		(528)		L	12/29/2016
50077C106	KRATON CORP	O		2,990.000	85,155	28.480	85,155	92,843				(7,688)		(7,688)		L	12/02/2016
501044101	KROGER CO/THE	O		1,080.000	37,271	34.510	37,271	37,514				(243)		(243)		L	12/29/2016
501797104	L BRANDS INC	O		280.000	18,435	65.840	18,435	18,527				(92)		(92)		L	12/29/2016
502413107	L3 TECHNOLOGIES INC	O		90.000	13,690	152.110	13,690	13,711				(21)		(21)		L	12/29/2016
50540R409	LABORATORY CORP OF AMERICA HOL	O		120.000	15,406	128.380	15,406	15,348				58		58		L	12/29/2016
512807108	LAM RESEARCH CORP	O		200.000	21,146	105.730	21,146	21,342				(196)		(196)		L	12/29/2016
524660107	LEGGETT & PLATT INC	O		150.000	7,332	48.880	7,332	7,452				(120)		(120)		L	12/29/2016
526057104	LENNAR CORP	O		240.000	10,303	42.930	10,303	10,343				(40)		(40)		L	12/29/2016
527288104	LEUCADIA NATIONAL CORP	O		2,796.000	65,007	23.250	65,007	63,318		107		1,689		1,689		L	12/29/2016
52729N308	LEVEL 3 COMMUNICATIONS INC	O		340.000	19,162	56.360	19,162	19,335				(173)		(173)		L	12/29/2016
534187109	LINCOLN NATIONAL CORP	O		280.000	18,556	66.270	18,556	18,433				123		123		L	12/29/2016
535678106	LINEAR TECHNOLOGY CORP	O		270.000	16,835	62.350	16,835	16,876				(41)		(41)		L	12/29/2016
535919401	LIONS GATE ENTERTAINMENT CORP			1,107.500	29,792	26.900	29,792	25,546				4,245		4,245		L	12/09/2016
535919500	LIONS GATE ENTERTAINMENT CORP			1,107.500	27,178	24.540	27,178	24,695				2,483		2,483		L	12/09/2016
501889208	LKQ CORP	O		340.000	10,421	30.650	10,421	10,494				(73)		(73)		L	12/29/2016
539830109	LOCKHEED MARTIN CORP	O		294.000	73,482	249.940	73,482	73,483				(1)		(1)		L	12/29/2016
540424108	LOEWS CORP	O		310.000	14,517	46.830	14,517	14,594				(77)		(77)		L	12/29/2016
546347105	LOUISIANA-PACIFIC CORP	O		4,698.000	88,933	18.930	88,933	92,186				(3,253)		(3,253)		L	12/02/2016
548661107	LOWE'S COS INC	O		1,010.000	71,831	71.120	71,831	72,223				(391)		(391)		L	12/29/2016
50212V100	LPL FINANCIAL HOLDINGS INC	O		624.000	21,971	35.210	21,971	25,609				(3,638)		(3,638)		L	12/02/2016
50216C108	LSI INDUSTRIES INC	O		2,684.000	26,142	9.740	26,142	25,507				635		635		L	12/02/2016
55261F104	M&T BANK CORP	O		190.000	29,722	156.430	29,722	29,477				244		244		L	12/29/2016
554382101	MACERICH CO/THE	O		150.000	10,626	70.840	10,626	10,450				176		176		L	12/29/2016
55616P104	MACY'S INC	O		350.000	12,534	35.810	12,534	12,589				(56)		(56)		L	12/29/2016
565849106	MARATHON OIL CORP	O		960.000	16,618	17.310	16,618	16,814				(197)		(197)		L	12/29/2016
56585A102	MARATHON PETROLEUM CORP	O		610.000	30,714	50.350	30,714	30,624				89		89		L	12/29/2016
567908108	MARINEMAX INC	O		1,946.000	37,655	19.350	37,655	36,906				749		749		L	12/02/2016
571903202	MARRIOTT INTERNATIONAL INC/MD	O		370.000	30,592	82.680	30,592	30,829				(238)		(238)		L	12/29/2016
571748102	MARSH & MCLENNAN COS INC	O		590.000	39,878	67.590	39,878	40,002				(124)		(124)		L	12/29/2016
573284106	MARTIN MARIETTA MATERIALS INC	O		312.000	69,117	221.530	69,117	69,693				(576)		(576)		L	12/29/2016
574599106	MASCO CORP	O		360.000	11,383	31.620	11,383	11,485				(102)		(102)		L	12/29/2016
576323109	MASTEC INC	O		4,037.000	154,415	38.250	154,415	150,726				3,689		3,689		L	12/02/2016
57636Q104	MASTERCARD INC	O		1,110.000	114,608	103.250	114,608	115,075				(467)		(467)		L	12/29/2016
577081102	MATTEL INC	O		380.000	10,469	27.550	10,469	10,465				4		4		L	12/29/2016
57772K101	MAXIM INTEGRATED PRODUCTS INC	O		1,329.000	51,260	38.570	51,260	50,300				959		959		L	12/02/2016
579780206	MCCORMICK & CO INC/MD	O		140.000	13,066	93.330	13,066	13,117				(50)		(50)		L	12/29/2016
580135101	MCDONALD'S CORP	O		960.000	116,851	121.720	116,851	118,294				(1,443)		(1,443)		L	12/29/2016
58155Q103	MCKESSON CORP	O		270.000	37,922	140.450	37,922	38,465				(544)		(544)		L	12/29/2016
582839106	MEAD JOHNSON NUTRITION CO	O		220.000	15,567	70.760	15,567	15,611				(44)		(44)		L	12/29/2016
58933Y105	MERCK & CO INC	O		3,180.000	187,207	58.870	187,207	188,199				(992)		(992)		L	12/29/2016
59001K100	MERITOR INC	O		3,691.000	45,842	12.420	45,842	46,495				(653)		(653)		L	12/02/2016
59156R108	METLIFE INC	O		1,280.000	68,979	53.890	68,979	68,537				442		442		L	12/29/2016

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
592688105	METTLER-TOLEDO INTERNATIONAL I	O		32.000	13,394	418.560	13,394	13,454				(60)		(60)		L	12/29/2016
595017104	MICROCHIP TECHNOLOGY INC	O		250.000	16,038	64.150	16,038	16,173				(136)		(136)		L	12/29/2016
595112103	MICRON TECHNOLOGY INC	O		1,190.000	26,085	21.920	26,085	26,520				(435)		(435)		L	12/29/2016
594918104	MICROSOFT CORP	O		9,000.000	559,260	62.140	559,260	566,701				(7,441)		(7,441)		L	12/29/2016
59522J103	MID-AMERICA APARTMENT COMMUNIT	O		140.000	13,709	97.920	13,709	13,588				121		121		L	12/29/2016
607828100	MODINE MANUFACTURING CO	O		1,769.000	26,358	14.900	26,358	24,268				2,090		2,090		L	12/02/2016
608190104	MOHAWK INDUSTRIES INC	O		78.000	15,575	199.680	15,575	15,722				(147)		(147)		L	12/29/2016
60871R209	MOLSON COORS BREWING CO	O		220.000	21,408	97.310	21,408	21,529				(120)		(120)		L	12/29/2016
609207105	MONDELEZ INTERNATIONAL	O		1,780.000	78,907	44.330	78,907	79,757				(850)		(850)		L	12/29/2016
609839105	MONOLITHIC POWER SYSTEMS	O		1,305.000	106,919	81.930	106,919	99,728	261			7,191		7,191		L	12/02/2016
61166W101	MONSANTO CO	O		510.000	53,657	105.210	53,657	53,811				(153)		(153)		L	12/29/2016
61174X109	MONSTER BEVERAGE CORP	O		470.000	20,840	44.340	20,840	21,170				(331)		(331)		L	12/29/2016
615369105	MOODY'S CORP	O		200.000	18,854	94.270	18,854	18,941				(87)		(87)		L	12/29/2016
617446448	MORGAN STANLEY	O		1,670.000	70,558	42.250	70,558	70,100				457		457		L	12/29/2016
61945C103	MOSAIC CO/THE	O		400.000	11,732	29.330	11,732	11,638				94		94		L	12/29/2016
620076307	MOTOROLA SOLUTIONS INC	O		190.000	15,749	82.890	15,749	15,729				20		20		L	12/29/2016
55345K103	MRC GLOBAL INC	O		1,995.000	40,419	20.260	40,419	41,360				(941)		(941)		L	12/02/2016
626717102	MURPHY OIL CORP	O		190.000	5,915	31.130	5,915	5,947				(32)		(32)		L	12/29/2016
62855J104	MYRIAD GENETICS INC	O		2,225.000	37,091	16.670	37,091	37,294				(203)		(203)		L	12/21/2016
631103108	NASDAQ INC	O		130.000	8,726	67.120	8,726	8,740				(14)		(14)		L	12/29/2016
637071101	NATIONAL OILWELL VARCO INC	O		440.000	16,474	37.440	16,474	16,643				(169)		(169)		L	12/29/2016
63938C108	NAVIENT CORP	O		320.000	5,258	16.430	5,258	5,231				26		26		L	12/29/2016
64110D104	NETAPP INC	O		310.000	10,934	35.270	10,934	11,037				(104)		(104)		L	12/29/2016
64110L106	NETFLIX INC	O		500.000	61,900	123.800	61,900	62,345				(445)		(445)		L	12/29/2016
651229106	NEWELL BRANDS INC	O		560.000	25,004	44.650	25,004	25,291				(287)		(287)		L	12/29/2016
651290108	NEWFIELD EXPLORATION CO	O		230.000	9,315	40.500	9,315	9,470				(155)		(155)		L	12/29/2016
651639106	NEWMONT MINING CORP	O		610.000	20,783	34.070	20,783	21,115				(332)		(332)		L	12/29/2016
65249B109	NEWS CORP	O		350.000	4,011	11.460	4,011	4,066				(55)		(55)		L	12/29/2016
65249B208	NEWS CORP	O		60.000	708	11.800	708	716				(8)		(8)		L	12/29/2016
65339F101	NEXTERA ENERGY INC	O		550.000	65,703	119.460	65,703	65,861				(158)		(158)		L	12/29/2016
654106103	NIKE INC	O		1,540.000	78,278	50.830	78,278	78,726				(448)		(448)		L	12/29/2016
65473P105	NISOURCE INC	O		250.000	5,535	22.140	5,535	5,546				(11)		(11)		L	12/29/2016
655044105	NOBLE ENERGY INC	O		500.000	19,030	38.060	19,030	19,147				(117)		(117)		L	12/29/2016
655664100	NORDSTROM INC	O		140.000	6,710	47.930	6,710	6,735				(25)		(25)		L	12/29/2016
655844108	NORFOLK SOUTHERN CORP	O		340.000	36,744	108.070	36,744	36,711				33		33		L	12/29/2016
665859104	NORTHERN TRUST CORP	O		250.000	22,263	89.050	22,263	22,100				163		163		L	12/29/2016
666807102	NORTHROP GRUMMAN CORP	O		206.000	47,911	232.580	47,911	47,880				31		31		L	12/29/2016
629377508	NRG ENERGY INC	O		320.000	3,923	12.260	3,923	3,997				(74)		(74)		L	12/29/2016
67020Y100	NUANCE COMMUNICATIONS INC	O		3,598.000	53,610	14.900	53,610	56,910				(3,300)		(3,300)		L	12/23/2016
670346105	NUCOR CORP	O		380.000	22,618	59.520	22,618	22,998				(381)		(381)		L	12/29/2016
67066G104	NVIDIA CORP	O		630.000	67,246	106.740	67,246	66,862				384		384		L	12/29/2016
674599105	OCCIDENTAL PETROLEUM CORP	O		890.000	63,395	71.230	63,395	63,554				(159)		(159)		L	12/29/2016
681919106	OMNICOM GROUP INC	O		280.000	23,831	85.110	23,831	24,029				(198)		(198)		L	12/29/2016
682189105	ON SEMICONDUCTOR CORP	O		3,201.000	40,845	12.760	40,845	35,566				5,278		5,278		L	12/02/2016
682680103	ONEOK INC	O		250.000	14,353	57.410	14,353	14,439				(87)		(87)		L	12/29/2016
68389X105	ORACLE CORP	O		3,440.000	132,268	38.450	132,268	133,593				(1,325)		(1,325)		L	12/29/2016
67103H107	O'REILLY AUTOMOTIVE INC	O		112.000	31,182	278.410	31,182	31,550				(368)		(368)		L	12/29/2016
693718108	PACCAR INC	O		410.000	26,199	63.900	26,199	26,446				(247)		(247)		L	12/29/2016
695263103	PACWEST BANCORP	O		1,900.000	103,436	54.440	103,436	98,524				4,912		4,912		L	12/02/2016
701094104	PARKER-HANNIFIN CORP	O		160.000	22,400	140.000	22,400	22,391				10		10		L	12/29/2016
703395103	PATTERSON COS INC	O		90.000	3,693	41.030	3,693	3,686				7		7		L	12/29/2016
704326107	PAYCHEX INC	O		370.000	22,526	60.880	22,526	22,714				(189)		(189)		L	12/29/2016
70450Y103	PAYPAL HOLDINGS INC	O		1,290.000	50,916	39.470	50,916	51,517				(601)		(601)		L	12/29/2016
712704105	PEOPLE'S UNITED FINANCIAL INC	O		150.000	2,904	19.360	2,904	2,911				(7)		(7)		L	12/29/2016
713448108	PEPSICO INC	O		1,670.000	174,732	104.630	174,732	175,190				(458)		(458)		L	12/29/2016
714046109	PERKINELMER INC	O		120.000	6,258	52.150	6,258	6,270				(12)		(12)		L	12/29/2016
717081103	PFIZER INC	O		6,980.000	226,710	32.480	226,710	227,064				(354)		(354)		L	12/29/2016
69331C108	PG&E CORP	O		580.000	35,247	60.770	35,247	35,353				(106)		(106)		L	12/29/2016
718172109	PHILIP MORRIS INTERNATIONAL IN	O		1,800.000	164,682	91.490	164,682	165,252				(570)		(570)		L	12/29/2016

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
718546104	PHILLIPS 66	O		520.000	44,933	86.410	44,933	45,020				(87)		(87)		L	12/29/2016
723484101	PINNACLE WEST CAPITAL CORP	O		140.000	10,924	78.030	10,924	10,924				1		1		L	12/29/2016
723787107	PIONEER NATURAL RESOURCES CO	O		200.000	36,014	180.070	36,014	36,313				(299)		(299)		L	12/29/2016
724479100	PITNEY BOWES INC	O		110.000	1,671	15.190	1,671	1,682				(12)		(12)		L	12/29/2016
72703H101	PLANET FITNESS INC	O		165.000	3,317	20.100	3,317	3,314				3		3		L	12/30/2016
693475105	PNC FINANCIAL SERVICES GROUP I	O		580.000	67,837	116.960	67,837	67,107				730		730		L	12/29/2016
693506107	PPG INDUSTRIES INC	O		320.000	30,323	94.760	30,323	30,346				(23)		(23)		L	12/29/2016
69351T106	PPL CORP	O		750.000	25,538	34.050	25,538	25,681				(143)		(143)		L	12/29/2016
74005P104	PRAXAIR INC	O		340.000	39,845	117.190	39,845	39,962				(117)		(117)		L	12/29/2016
741503403	PRICELINE GROUP INC/THE	O		58.000	85,031	1,466.060	85,031	85,620				(588)		(588)		L	12/29/2016
74251V102	PRINCIPAL FINANCIAL GROUP INC	O		310.000	17,937	57.860	17,937	17,898				38		38		L	12/29/2016
742718109	PROCTER & GAMBLE CO/THE	O		3,100.000	260,648	84.080	260,648	261,536				(888)		(888)		L	12/29/2016
743315103	PROGRESSIVE CORP/THE	O		620.000	22,010	35.500	22,010	22,017				(7)		(7)		L	12/29/2016
74340W103	PROLOGIS INC	O		610.000	32,202	52.790	32,202	31,902				300		300		L	12/29/2016
744320102	PRUDENTIAL FINANCIAL INC	O		520.000	54,111	104.060	54,111	53,951				161		161		L	12/29/2016
744573106	PUBLIC SERVICE ENTERPRISE GROU	O		580.000	25,450	43.880	25,450	25,519				(69)		(69)		L	12/29/2016
74460D109	PUBLIC STORAGE	O		176.000	39,336	223.500	39,336	38,917				419		419		L	12/29/2016
745867101	PULTEGROUP INC	O		240.000	4,411	18.380	4,411	4,455				(43)		(43)		L	12/29/2016
693656100	PVH CORP	O		100.000	9,024	90.240	9,024	9,071				(47)		(47)		L	12/29/2016
74736K101	QORVO INC	O		2,306.000	121,595	52.730	121,595	117,287				4,309		4,309		L	12/02/2016
747525103	QUALCOMM INC	O		1,710.000	111,492	65.200	111,492	112,594				(1,102)		(1,102)		L	12/29/2016
74762E102	QUANTA SERVICES INC	O		160.000	5,576	34.850	5,576	5,522				54		54		L	12/29/2016
74834L100	QUEST DIAGNOSTICS INC	O		160.000	14,704	91.900	14,704	14,684				20		20		L	12/29/2016
751212101	RALPH LAUREN CORP	O		70.000	6,322	90.320	6,322	6,353				(30)		(30)		L	12/29/2016
75281A109	RANGE RESOURCES CORP	O		220.000	7,559	34.360	7,559	7,483				76		76		L	12/29/2016
754730109	RAYMOND JAMES FINANCIAL INC	O		869.000	60,196	69.270	60,196	63,402	191			(3,206)		(3,206)		L	12/02/2016
755111507	RAYTHEON CO	O		340.000	48,280	142.000	48,280	48,614	249			(334)		(334)		L	12/29/2016
756109104	REALTY INCOME CORP	O		300.000	17,244	57.480	17,244	17,045				200		200		L	12/29/2016
756577102	RED HAT INC	O		210.000	14,637	69.700	14,637	14,734				(97)		(97)		L	12/29/2016
75886F107	REGENERON PHARMACEUTICALS INC	O		89.000	32,671	367.090	32,671	33,408				(737)		(737)		L	12/29/2016
7591EP100	REGIONS FINANCIAL CORP	O		1,100.000	15,796	14.360	15,796	15,631				165		165		L	12/29/2016
760759100	REPUBLIC SERVICES INC	O		260.000	14,833	57.050	14,833	14,858				(25)		(25)		L	12/29/2016
761713106	REYNOLDS AMERICAN INC	O		950.000	53,238	56.040	53,238	53,395				(157)		(157)		L	12/29/2016
770323103	ROBERT HALF INTERNATIONAL INC	O		150.000	7,317	48.780	7,317	7,317				0		0		L	12/29/2016
773903109	ROCKWELL AUTOMATION INC	O		150.000	20,160	134.400	20,160	20,185				(25)		(25)		L	12/29/2016
774341101	ROCKWELL COLLINS INC	O		150.000	13,914	92.760	13,914	14,045				(131)		(131)		L	12/29/2016
775133101	ROGERS CORP	O		1,095.000	84,107	76.810	84,107	79,691				4,416		4,416		L	12/02/2016
776696106	ROPER TECHNOLOGIES INC	O		120.000	21,970	183.080	21,970	22,008				(38)		(38)		L	12/29/2016
778296103	ROSS STORES INC	O		450.000	29,520	65.600	29,520	29,881				(361)		(361)		L	12/29/2016
783549108	RYDER SYSTEM INC	O		70.000	5,211	74.440	5,211	5,271				(61)		(61)		L	12/29/2016
78409V104	S&P GLOBAL INC	O		300.000	32,262	107.540	32,262	32,753				(491)		(491)		L	12/29/2016
79466L302	SALESFORCE.COM INC	O		740.000	50,660	68.460	50,660	51,369				(709)		(709)		L	12/29/2016
800677106	SANGAMO THERAPEUTICS INC	O		1,362.000	4,154	3.050	4,154	4,307				(153)		(153)		L	12/02/2016
80589M102	SCANA CORP	O		180.000	13,190	73.280	13,190	13,208				(17)		(17)		L	12/29/2016
806857108	SCHLUMBERGER LTD	O		1,610.000	135,160	83.950	135,160	135,321				(162)		(162)		L	12/29/2016
811065101	SCRIPPS NETWORKS INTERACTIVE I	O		120.000	8,564	71.370	8,564	8,631				(66)		(66)		L	12/29/2016
81211K100	SEALED AIR CORP	O		220.000	9,975	45.340	9,975	9,996				(21)		(21)		L	12/29/2016
816851109	SEMPRA ENERGY	O		300.000	30,192	100.640	30,192	30,331				(139)		(139)		L	12/29/2016
816850101	SEMTECH CORP	O		796.000	25,114	31.550	25,114	23,981				1,132		1,132		L	12/02/2016
824348106	SHERWIN-WILLIAMS CO/THE	O		96.000	25,799	268.740	25,799	25,956				(157)		(157)		L	12/29/2016
82669G104	SIGNATURE BANK/NEW YORK NY	O		284.000	42,657	150.200	42,657	42,744				(87)		(87)		L	12/02/2016
826919102	SILICON LABORATORIES INC	O		389.000	25,285	65.000	25,285	24,675				610		610		L	12/02/2016
828806109	SIMON PROPERTY GROUP INC	O		370.000	65,738	177.670	65,738	65,160				578		578		L	12/29/2016
83088M102	SKYWORKS SOLUTIONS INC	O		1,516.000	113,185	74.660	113,185	111,642				1,542		1,542		L	12/29/2016
78440X101	SL GREEN REALTY CORP	O		130.000	13,982	107.550	13,982	13,732				249		249		L	12/29/2016
833034101	SNAP-ON INC	O		70.000	11,989	171.270	11,989	12,022				(33)		(33)		L	12/29/2016
842587107	SOUTHERN CO/THE	O		1,110.000	54,601	49.190	54,601	54,688				(87)		(87)		L	12/29/2016
844741108	SOUTHWEST AIRLINES CO	O		710.000	35,386	49.840	35,386	35,702				(316)		(316)		L	12/29/2016
845467109	SOUTHWESTERN ENERGY CO	O		530.000	5,735	10.820	5,735	5,670				65		65		L	12/29/2016

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
847560109	SPECTRA ENERGY CORP	O		810.000	33,283	41.090	33,283	33,408				(125)		(125)		L	12/29/2016
790849103	ST JUDE MEDICAL INC	O		330.000	26,463	80.190	26,463	26,344				119		119		L	12/29/2016
854502101	STANLEY BLACK & DECKER INC	O		180.000	20,644	114.690	20,644	20,718				(74)		(74)		L	12/29/2016
855030102	STAPLES INC	O		550.000	4,978	9.050	4,978	5,001				(24)		(24)		L	12/29/2016
855244109	STARBUCKS CORP	O		1,670.000	92,718	55.520	92,718	94,195				(1,476)		(1,476)		L	12/29/2016
857477103	STATE STREET CORP	O		430.000	33,420	77.720	33,420	33,255				165		165		L	12/29/2016
858119100	STEEL DYNAMICS INC	O		620.000	22,060	35.580	22,060	22,672	87			(612)		(612)		L	12/02/2016
858912108	STERICYCLE INC	O		110.000	8,474	77.040	8,474	8,463				11		11		L	12/29/2016
863667101	STRYKER CORP	O		360.000	43,132	119.810	43,132	43,424				(292)		(292)		L	12/29/2016
867914103	SUNTRUST BANKS INC	O		580.000	31,813	54.850	31,813	31,610				203		203		L	12/29/2016
87074U101	SWIFT TRANSPORTATION CO	O		1,790.000	43,604	24.360	43,604	46,019				(2,415)		(2,415)		L	12/02/2016
871503108	SYMANTEC CORP	O		690.000	16,484	23.890	16,484	16,653				(169)		(169)		L	12/29/2016
87165B103	SYNCHRONY FINANCIAL	O		900.000	32,643	36.270	32,643	32,422				221		221		L	12/29/2016
871829107	SYSCO CORP	O		580.000	32,115	55.370	32,115	32,492				(377)		(377)		L	12/29/2016
74144T108	T ROWE PRICE GROUP INC	O		290.000	21,825	75.260	21,825	21,915				(89)		(89)		L	12/29/2016
87403A107	TAILORED BRANDS INC	O		1,743.000	44,534	25.550	44,534	33,674		220		10,860		10,860		L	12/02/2016
87612E106	TARGET CORP	O		650.000	46,950	72.230	46,950	47,272				(323)		(323)		L	12/29/2016
87901J105	TEGNA INC	O		230.000	4,920	21.390	4,920	4,983				(63)		(63)		L	12/29/2016
880349105	TENNECO INC	O		235.000	14,680	62.470	14,680	13,863				818		818		L	12/02/2016
88076W103	TERADATA CORP	O		140.000	3,804	27.170	3,804	3,806				(3)		(3)		L	12/29/2016
881609101	TESORO CORP	O		140.000	12,243	87.450	12,243	12,294				(51)		(51)		L	12/29/2016
88166T101	TESSERA HOLDING CORP	O		2,316.000	102,367	44.200	102,367	91,197				11,170		11,170		L	12/02/2016
882508104	TEXAS INSTRUMENTS INC	O		1,160.000	84,645	72.970	84,645	86,066				(1,421)		(1,421)		L	12/29/2016
883203101	TEXTRON INC	O		310.000	15,054	48.560	15,054	15,009				45		45		L	12/29/2016
883556102	THERMO FISHER SCIENTIFIC INC	O		460.000	64,906	141.100	64,906	65,107				(201)		(201)		L	12/29/2016
886547108	TIFFANY & CO	O		130.000	10,066	77.430	10,066	10,008				58		58		L	12/29/2016
887317303	TIME WARNER INC	O		900.000	86,877	96.530	86,877	86,810				67		67		L	12/29/2016
88870P106	TIVO CORP	O		10,414.000	217,653	20.900	217,653	204,969				12,683		12,683		L	12/02/2016
872540109	TJX COS INC/THE	O		750.000	56,348	75.130	56,348	56,822				(475)		(475)		L	12/29/2016
891027104	TORCHMARK CORP	O		130.000	9,589	73.760	9,589	9,567				22		22		L	12/29/2016
891906109	TOTAL SYSTEM SERVICES INC	O		190.000	9,316	49.030	9,316	9,382				(67)		(67)		L	12/29/2016
892356106	TRACTOR SUPPLY CO	O		150.000	11,372	75.810	11,372	11,364				8		8		L	12/29/2016
893641100	TRANSDIGM GROUP INC	O		60.000	14,938	248.960	14,938	15,018				(80)		(80)		L	12/29/2016
89417E109	TRAVELERS COS INC/THE	O		340.000	41,623	122.420	41,623	41,639				(17)		(17)		L	12/29/2016
89531P105	TREX CO INC	O		804.000	51,778	64.400	51,778	54,673				(2,895)		(2,895)		L	12/02/2016
896945201	TRIPADVISOR INC	O		130.000	6,028	46.370	6,028	6,077				(49)		(49)		L	12/29/2016
901109108	TUTOR PERINI CORP	O		2,864.000	80,192	28.000	80,192	74,213				5,979		5,979		L	12/02/2016
90130A200	TWENTY-FIRST CENTURY FOX INC	O		500.000	13,625	27.250	13,625	13,767				(142)		(142)		L	12/29/2016
90130A101	TWENTY-FIRST CENTURY FOX INC	O		1,250.000	35,050	28.040	35,050	35,390				(340)		(340)		L	12/29/2016
902494103	TYSON FOODS INC	O		340.000	20,971	61.680	20,971	21,159				(188)		(188)		L	12/29/2016
902653104	UDR INC	O		280.000	10,214	36.480	10,214	10,049				166		166		L	12/29/2016
90384S303	ULTA SALON COSMETICS & FRAGRAN	O		69.000	17,591	254.940	17,591	17,679				(89)		(89)		L	12/29/2016
904034105	ULTRATECH INC	O		3,530.000	84,649	23.980	84,649	76,917				7,733		7,733		L	12/02/2016
904311107	UNDER ARMOUR INC	O		220.000	6,391	29.050	6,391	6,453				(62)		(62)		L	12/29/2016
904311206	UNDER ARMOUR INC	O		210.000	5,286	25.170	5,286	5,325				(39)		(39)		L	12/29/2016
907818108	UNION PACIFIC CORP	O		960.000	99,533	103.680	99,533	99,995				(462)		(462)		L	12/29/2016
910047109	UNITED CONTINENTAL HOLDINGS IN	O		5,584.000	406,962	72.880	406,962	388,269				18,693		18,693		L	12/29/2016
911312106	UNITED PARCEL SERVICE INC	O		800.000	91,712	114.640	91,712	91,966				(254)		(254)		L	12/29/2016
911363109	UNITED RENTALS INC	O		100.000	10,558	105.580	10,558	10,607				(49)		(49)		L	12/29/2016
913017109	UNITED TECHNOLOGIES CORP	O		890.000	97,562	109.620	97,562	98,093				(531)		(531)		L	12/29/2016
91324P102	UNITEDHEALTH GROUP INC	O		1,100.000	176,044	160.040	176,044	176,600				(556)		(556)		L	12/29/2016
91347P105	UNIVERSAL DISPLAY CORP	O		1,216.000	68,461	56.300	68,461	65,591				2,870		2,870		L	12/02/2016
913483103	UNIVERSAL ELECTRONICS INC	O		475.000	30,661	64.550	30,661	30,254				407		407		L	12/02/2016
913903100	UNIVERSAL HEALTH SERVICES INC	O		110.000	11,702	106.380	11,702	11,740				(39)		(39)		L	12/29/2016
91529Y106	UNUM GROUP	O		260.000	11,422	43.930	11,422	11,385				37		37		L	12/29/2016
917047102	URBAN OUTFITTERS INC	O		100.000	2,848	28.480	2,848	2,858				(10)		(10)		L	12/29/2016
902973304	US BANCORP	O		1,840.000	94,521	51.370	94,521	94,310				210		210		L	12/29/2016
91913Y100	VALERO ENERGY CORP	O		530.000	36,210	68.320	36,210	36,257				(47)		(47)		L	12/29/2016
92220P105	VARIAN MEDICAL SYSTEMS INC	O		110.000	9,876	89.780	9,876	9,968				(92)		(92)		L	12/29/2016

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
922417100	VEECO INSTRUMENTS INC	O		3,362.000	98,002	29.150	98,002	88,280				9,722		9,722		L	12/02/2016
92276F100	VENTAS INC	O		420.000	26,258	62.520	26,258	25,920				338		338		L	12/29/2016
92343E102	VERISIGN INC	O		110.000	8,368	76.070	8,368	8,383				(16)		(16)		L	12/29/2016
92345Y106	VERISK ANALYTICS INC	O		180.000	14,611	81.170	14,611	14,724				(114)		(114)		L	12/29/2016
92343V104	VERIZON COMMUNICATIONS INC	O		4,710.000	251,420	53.380	251,420	253,588				(2,168)		(2,168)		L	12/29/2016
92532F100	VERTEX PHARMACEUTICALS INC	O		290.000	21,364	73.670	21,364	21,550				(186)		(186)		L	12/29/2016
918204108	VF CORP	O		390.000	20,807	53.350	20,807	20,939				(133)		(133)		L	12/29/2016
92553P201	VIACOM INC	O		400.000	14,040	35.100	14,040	14,149				(109)		(109)		L	12/29/2016
92826C839	VISA INC	O		2,160.000	168,523	78.020	168,523	169,772				(1,249)		(1,249)		L	12/29/2016
929042109	VORNADO REALTY TRUST	O		210.000	21,918	104.370	21,918	21,614				304		304		L	12/29/2016
929160109	VULCAN MATERIALS CO	O		160.000	20,024	125.150	20,024	20,313				(289)		(289)		L	12/29/2016
92927K102	WABCO HOLDINGS INC	O		235.000	24,945	106.150	24,945	24,023				922		922		L	12/02/2016
931427108	WALGREENS BOOTS ALLIANCE INC	O		990.000	81,932	82.760	81,932	82,712				(780)		(780)		L	12/29/2016
931142103	WAL-MART STORES INC	O		1,740.000	120,269	69.120	120,269	120,758				(489)		(489)		L	12/29/2016
254687106	WALT DISNEY CO/THE	O		1,700.000	177,174	104.220	177,174	177,572				(398)		(398)		L	12/29/2016
94106L109	WASTE MANAGEMENT INC	O		470.000	33,328	70.910	33,328	33,440				(112)		(112)		L	12/29/2016
941848103	WATERS CORP	O		90.000	12,095	134.390	12,095	12,113				(18)		(18)		L	12/29/2016
942622200	WATSCO INC	O		433.000	64,136	148.120	64,136	65,045				(909)		(909)		L	12/02/2016
94733A104	WEB.COM GROUP INC	O		825.000	17,449	21.150	17,449	12,904				4,545		4,545		L	12/02/2016
947890109	WEBSTER FINANCIAL CORP	O		801.000	43,478	54.280	43,478	40,970				2,509		2,509		L	12/02/2016
92939U106	WEC ENERGY GROUP INC	O		370.000	21,701	58.650	21,701	21,703				(3)		(3)		L	12/29/2016
949746101	WELLS FARGO & CO	O		5,250.000	289,328	55.110	289,328	286,569				2,759		2,759		L	12/29/2016
95040Q104	WELLTOWER INC	O		430.000	28,780	66.930	28,780	28,434				345		345		L	12/29/2016
958102105	WESTERN DIGITAL CORP	O		330.000	22,424	67.950	22,424	22,469				(46)		(46)		L	12/29/2016
959802109	WESTERN UNION CO/THE	O		480.000	10,426	21.720	10,426	10,480				(54)		(54)		L	12/29/2016
96145D105	WESTROCK CO	O		290.000	14,723	50.770	14,723	14,876				(153)		(153)		L	12/29/2016
962166104	WEYERHAEUSER CO	O		850.000	25,577	30.090	25,577	25,810				(233)		(233)		L	12/29/2016
963320106	WHIRLPOOL CORP	O		90.000	16,359	181.770	16,359	16,511				(152)		(152)		L	12/29/2016
966837106	WHOLE FOODS MARKET INC	O		350.000	10,766	30.760	10,766	10,925				(159)		(159)		L	12/29/2016
969457100	WILLIAMS COS INC/THE	O		790.000	24,601	31.140	24,601	24,478				123		123		L	12/29/2016
084423102	WR BERKLEY CORP	O		744.000	49,483	66.510	49,483	46,399				3,085		3,085		L	12/02/2016
384802104	WW GRAINGER INC	O		68.000	15,793	232.250	15,793	15,817				(24)		(24)		L	12/29/2016
98310W108	WYNDHAM WORLDWIDE CORP	O		130.000	9,928	76.370	9,928	9,968				(40)		(40)		L	12/29/2016
983134107	WYNN RESORTS LTD	O		90.000	7,786	86.510	7,786	7,829				(43)		(43)		L	12/29/2016
98389B100	XCEL ENERGY INC	O		550.000	22,385	40.700	22,385	22,487				(102)		(102)		L	12/29/2016
984121103	XEROX CORP	O		600.000	5,238	8.730	5,238	5,250				(12)		(12)		L	12/29/2016
983919101	XILINX INC	O		290.000	17,507	60.370	17,507	17,556				(49)		(49)		L	12/29/2016
98419M100	XYLEM INC/NY	O		200.000	9,904	49.520	9,904	9,957				(53)		(53)		L	12/29/2016
984332106	YAHOO! INC	O		1,010.000	39,057	38.670	39,057	39,036				21		21		L	12/29/2016
988498101	YUM! BRANDS INC	O		400.000	25,332	63.330	25,332	25,511				(179)		(179)		L	12/29/2016
98956P102	ZIMMER BIOMET HOLDINGS INC	O		240.000	24,768	103.200	24,768	24,812				(44)		(44)		L	12/29/2016
989701107	ZIONS BANCORPORATION	O		240.000	10,330	43.040	10,330	10,258				72		72		L	12/29/2016
98978V103	ZOETIS INC	O		570.000	30,512	53.530	30,512	30,538				(26)		(26)		L	12/29/2016
008474108	AGNICO EAGLE MINES LTD	O	A	1,361.000	57,162	42.000	57,162	55,985				1,177		1,177		L	12/02/2016
257287102	DOMINION DIAMOND CORP	O	A	1,982.000	19,186	9.680	19,186	19,153				33		33		L	12/22/2016
45245E109	IMAX CORP	O	A	1,696.000	53,254	31.400	53,254	52,677				577		577		L	12/02/2016
G1151C101	ACCENTURE PLC	O	C	720.000	84,334	117.130	84,334	84,262				71		71		L	12/29/2016
G01767105	ALKERMES PLC	O	C	64.000	3,557	55.580	3,557	3,589				(32)		(32)		L	12/02/2016
G0176J109	ALLEGION PLC	O	C	120.000	7,680	64.000	7,680	7,740				(60)		(60)		L	12/29/2016
G0177J108	ALLERGAN PLC	O	C	438.000	91,984	210.010	91,984	90,280				1,704		1,704		L	12/29/2016
G0408V102	AON PLC	O	C	310.000	34,574	111.530	34,574	34,635				(60)		(60)		L	12/29/2016
Y09827109	BROADCOM LTD	O	C	460.000	81,314	176.770	81,314	82,471				(1,157)		(1,157)		L	12/29/2016
M20598104	CAESARSTONE LTD	O	C	1,598.000	45,783	28.650	45,783	44,259				1,523		1,523		L	12/02/2016
143658300	CARNIVAL CORP	O	C	490.000	25,509	52.060	25,509	25,592				(83)		(83)		L	12/29/2016
H1467J104	CHUBB LTD	O	C	550.000	72,666	132.120	72,666	72,648				18		18		L	12/29/2016
21240E105	CONTROLADORA VUELA CIA DE AVIA	O	C	7,173.000	107,882	15.040	107,882	99,356				8,526		8,526		L	12/02/2016
G27823106	DELPHI AUTOMOTIVE PLC	O	C	320.000	21,552	67.350	21,552	21,544				8		8		L	12/29/2016
G29183103	EATON CORP PLC	O	C	530.000	35,558	67.090	35,558	35,701				(143)		(143)		L	12/29/2016
G30401106	ENDO INTERNATIONAL PLC	O	C	220.000	3,623	16.470	3,623	3,427				197		197		L	12/29/2016

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
G3223R108	EVEREST RE GROUP LTD	O	C	338.000	73,143	216.400	73,143	71,025				2,118		2,118		L	12/02/2016
G33856108	FERROGLOBE PLC	O	C	10,344.000	112,026	10.830	112,026	118,462		828		(6,436)		(6,436)		L	12/02/2016
Y2573F102	FLEX LTD	O	C	5,225.000	75,083	14.370	75,083	75,111				(28)		(28)		L	12/02/2016
H2906T109	GARMIN LTD	O	C	130.000	6,304	48.490	6,304	6,358				(54)		(54)		L	12/29/2016
G491BT108	INVESCO LTD	O	C	460.000	13,956	30.340	13,956	13,860				96		96		L	12/29/2016
G51502105	JOHNSON CONTROLS INTERNATIONAL	O	C	1,070.000	44,073	41.190	44,073	44,422				(349)		(349)		L	12/29/2016
N53745100	LYONDELLBASELL INDUSTRIES NV	O	C	390.000	33,454	85.780	33,454	33,477				(23)		(23)		L	12/29/2016
G5785G107	MALLINCKRODT PLC	O	C	130.000	6,477	49.820	6,477	6,418				59		59		L	12/29/2016
G5960L103	MEDTRONIC PLC	O	C	1,590.000	113,256	71.230	113,256	113,993				(737)		(737)		L	12/29/2016
G60754101	MICHAEL KORS HOLDINGS LTD	O	C	190.000	8,166	42.980	8,166	8,135				31		31		L	12/29/2016
N51488117	MOBILEYE NV	O	C	213.000	8,120	38.120	8,120	7,706				413		413		L	12/02/2016
N59465109	MYLAN NV	O	C	530.000	20,220	38.150	20,220	19,929				291		291		L	12/29/2016
G6518L108	NIELSEN HOLDINGS PLC	O	C	380.000	15,941	41.950	15,941	15,991				(50)		(50)		L	12/29/2016
G7S00T104	PENTAIR PLC	O	C	200.000	11,214	56.070	11,214	11,287				(73)		(73)		L	12/29/2016
G97822103	PERRIGO CO PLC	O	C	170.000	14,149	83.230	14,149	14,093				57		57		L	12/29/2016
733174700	POPULAR INC	O	C	1,761.000	77,167	43.820	77,167	72,802	264			4,365		4,365		L	12/02/2016
N72482107	QIAGEN NV	O	C	1,647.000	46,149	28.020	46,149	44,937				1,212		1,212		L	12/02/2016
V7780T103	ROYAL CARIBBEAN CRUISES LTD	O	C	200.000	16,408	82.040	16,408	16,569				(161)		(161)		L	12/29/2016
G7945M107	SEAGATE TECHNOLOGY PLC	O	C	340.000	12,978	38.170	12,978	12,939				39		39		L	12/29/2016
G81276100	SIGNET JEWELERS LTD	O	C	80.000	7,541	94.260	7,541	7,498				43		43		L	12/29/2016
G84720104	STERIS PLC	O	C	642.000	43,264	67.390	43,264	41,801				1,464		1,464		L	12/02/2016
H84989104	TE CONNECTIVITY LTD	O	C	420.000	29,098	69.280	29,098	29,359				(261)		(261)		L	12/29/2016
H8817H100	TRANSOCEAN LTD	O	C	420.000	6,191	14.740	6,191	6,171				20		20		L	12/29/2016
Q9235V101	TRONOX LTD	O	C	4,238.000	43,694	10.310	43,694	46,063				(2,369)		(2,369)		L	12/02/2016
G96629103	WILLIS TOWERS WATSON PLC	O	C	160.000	19,565	122.280	19,565	19,523				42		42		L	12/29/2016
G98294104	XL GROUP LTD	O	C	300.000	11,178	37.260	11,178	11,242				(64)		(64)		L	12/29/2016
9099999 Subtotal - Industrial and Miscellaneous (Unaffiliated)					29,447,980	XXX	29,447,980	29,366,017	3,330	1,586		81,963		81,963		XXX	XXX
Mutual Funds																	
411511306	HARBOR INTERNATIONAL-INST	O		64,388.736	3,760,950	58.410	3,760,950	3,750,000				10,950		10,950		L	12/29/2016
411511801	HARBOR INTL GROWTH-INST	O		307,629.204	3,753,076	12.200	3,753,076	3,750,000				3,076		3,076		L	12/29/2016
9299999 Subtotal - Mutual Funds					7,514,026	XXX	7,514,026	7,500,000				14,026		14,026		XXX	XXX
9799999 Total Common Stocks					36,962,006	XXX	36,962,006	36,866,017	3,330	1,586		95,990		95,990		XXX	XXX
9899999 Total Preferred and Common Stocks					36,962,006	XXX	36,962,006	36,866,017	3,330	1,586		95,990		95,990		XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues ....0, the total $ value (included in Column 8) of all such issues $..............0.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
912810RS9	U S TREASURY BOND 2.500% 05/15/2046		11/16/2016	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	517,589	566,000	1,804
912810RM2	U S TREASURY BOND 3.0% 05/15/2045		10/07/2016	SG AMERICAS SECURITIES LLC, NEW YORK	XXX	6,419,801	5,770,000	70,087
912810FT0	U S TREASURY BOND 4.500% 02/15/2036		12/27/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	5,998,887	4,466,000	42,223
912828S43	U S TREASURY NOTE 0.750% 07/15/2019		11/23/2016	HARRIS NA DEALER, CHICAGO	XXX	3,531,389	3,565,000	7,531
9128282B5	U S TREASURY NOTE 0.750% 08/15/2019		09/02/2016	GOLDMAN SACHS & CO, NY	XXX	2,110,975	2,120,000	806
9128282G4	U S TREASURY NOTE 0.875% 09/15/2019		11/22/2016	UBS SECURITIES LLC, STAMFORD	XXX	8,404,957	8,487,000	13,117
912828T34	U S TREASURY NOTE 1.125% 09/30/2021		12/20/2016	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	1,542,008	1,609,000	4,053
912828WD8	U S TREASURY NOTE 1.250% 10/31/2018		10/07/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	33,612,806	33,360,000	185,837
912828P46	U S TREASURY NOTE 1.625% 02/15/2026		11/04/2016	GOLDMAN SACHS & CO, NY	XXX	14,168,901	14,287,000	36,296
912828TB6	US TREASURY NOTE 0.75% 06/30/2017		03/30/2016	FIFTH THIRD	XXX	3,403,852	3,400,000	6,375
36179SEH6	GNMA II #0MA3736 3.5% 6/20/2046		10/14/2016	MORGAN STANLEY & CO INC, NY	XXX	1,328,391	1,250,572	1,945
36179SJT5	GNMA II #0MA3874 3.5% 04/20/2046		10/31/2016	GOLDMAN SACHS & CO, NY	XXX	868,307	818,554	1,592
0599999 Subtotal - Bonds - U.S. Governments						81,907,863	79,699,126	371,667
Bonds - U.S. Special Revenue, Special Assessment								
13066YTZ2	CA ST DEPT WTR RESO 2% 5/01/2022		10/13/2016	FIRST TENNESSEE BANK BOND DIVISION, MEMP	XXX	762,614	760,000	844
3130A8Y72	FHLB CONS BD 0.875% 08/05/2019		08/03/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	848,368	850,000	
3137EACA5	FHLMC 3.750% 03/27/2019		02/02/2016	GOLDMAN SACHS & CO, NY	XXX	2,250,584	2,085,000	25,288
341271AA2	FL ST BRD OF ADMIN 2.163% 7/01/2019		02/23/2016	JPMORGAN SECURITIES INC, NEW YORK	XXX	275,000	275,000	
3135G0H63	FNMA 1.375% 01/28/2019		01/06/2016	PERSHING LLC, JERSEY CITY	XXX	344,786	345,000	
6459186Q1	NJ ST ECON DEV 2.421% 06/15/2018		11/03/2016	RAYMOND JAMES/FI,SAINT PETERSBURG	XXX	362,160	360,000	3,462
64577BTU8	NJ ST ECON DEV AUTH 3.882% 6/15/2019		11/30/2016	BARCLAYS CAPITAL INC, NEW YORK	XXX	170,000	170,000	
646136K83	NJ ST TRANSPRTN 1.758% 12/15/2018		10/21/2016	RAYMOND JAMES/FI,SAINT PETERSBURG	XXX	712,642	720,000	4,606
64971WP20	NY CITY NY TRANSITION 1.65% 8/01/2021		10/13/2016	JPMORGAN SECURITIES INC, NEW YORK	XXX	750,848	755,000	900
64971QH55	NY CITY TRANSITION 1.28% 11/01/2018		01/29/2016	JPMORGAN SECURITIES INC, NEW YORK	XXX	350,742	350,000	1,145
64990CEM9	NY ST DORM AUTH 1.456% 7/01/2019		06/02/2016	WELLS FARGO BANK, N.A., CHARLOTTE	XXX	210,000	210,000	
650035S82	NY ST URBAN DEV 1.38% 3/15/2018		01/29/2016	JPMORGAN SECURITIES INC, NEW YORK	XXX	352,475	350,000	617
312944Y54	FHLMC POOL #A9-6132 4.500% 01/01/2041		10/18/2016	JPM/INTL FCSTONE FINANCIAL, JERSEY CITY	XXX	835,203	759,276	1,234
3132J4GA1	FHLMC POOL #G3-0892 5.500% 04/01/2030		10/13/2016	PITTSBURGH NATIONAL BANK-SECURITIES CORP	XXX	1,108,313	983,937	1,954
31335AX52	FHLMC POOL #G6-0700 4.500% 09/01/2045		10/11/2016	JPMORGAN SECURITIES INC, NEW YORK	XXX	2,085,704	1,893,405	3,077
3136AK2A0	FNMA GTD REMIC 14-M10 ASQ2 VAR 9/25/2019		11/15/2016	BANK OF NEW YORK/VINNING SPARKS IBG, NY	XXX	507,321	501,000	514
31416BS58	FNMA POOL #0995240 4.500% 08/01/2037		10/11/2016	NOMURA SECS, NEW YORK	XXX	665,402	604,911	907
3138ERMP2	FNMA POOL #0AL9365 4.5% 11/01/2045		12/29/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	736,183	680,469	1,446
3138WHF49	FNMA POOL #0AS7386 3.500% 06/01/2046		10/11/2016	JPMORGAN SECURITIES INC, NEW YORK	XXX	2,147,920	2,037,754	2,575
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						15,476,265	14,690,753	48,569
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00287YAN9	ABBVIE INC 1.800% 05/14/2018		11/17/2016	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	256,995	257,000	103
00287YAP4	ABBVIE INC 3.200% 11/06/2022		10/24/2016	JPMORGAN SECURITIES INC, NEW YORK	XXX	866,588	835,000	12,692
00817YAT5	AETNA INC 1.900% 06/07/2019		06/02/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	199,850	200,000	
02361DAG5	AMEREN ILLINOIS CO 9.750% 11/15/2018		10/24/2016	BBVA/SECURITIES, NEW YORK	XXX	319,158	274,000	12,022
02377UAB0	AMERICAN AIRLINES 2013-2 4.95% 7/15/2024		10/26/2016	GOLDMAN SACHS & CO, NY	XXX	858,081	786,328	11,461
0258M0DV8	AMERICAN EXPRESS CREDIT1.8% 7/31/2018		04/12/2016	BARCLAYS CAPITAL INC, NEW YORK	XXX	368,354	365,000	1,369
02665WBE0	AMERICAN HONDA FINANCE 1.2% 7/12/2019		07/07/2016	BARCLAYS CAPITAL INC, NEW YORK	XXX	199,800	200,000	
026874DF1	AMERICAN INTL GROUP 4.800% 07/10/2045		10/20/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	446,236	417,000	5,838
031162BU3	AMGEN INC 2.200% 05/22/2019		09/14/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	214,358	210,000	1,502
035242AG1	ANHEUSER-BUSCH INBEV FIN 1.9% 2/01/2019		01/13/2016	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	289,214	290,000	
035242AP1	ANHEUSER-BUSCH INBEV FIN 3.65% 2/01/2026		10/19/2016	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	1,044,971	978,000	7,814
037833AQ3	APPLE INC 2.100% 05/06/2019		01/05/2016	CREDIT SUISSE, NEW YORK (CSUS)	XXX	334,518	330,000	1,194
037833BF6	APPLE INC 2.700% 05/13/2022		11/29/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	504,195	500,000	713
00206RCW0	AT&T INC 1.750% 01/15/2018		03/04/2016	FOR DIRECTV	XXX	206,324	205,000	
00206RCC4	AT&T INC 2.300% 03/11/2019		11/22/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	628,881	623,000	2,850

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00206RCN0	AT&T INC 3.400% 05/15/2025		10/11/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	435,124	425,000	5,981
05523UAK6	BAE SYSTEMS HLDGS 144A 3.800% 10/07/2024		11/01/2016	GOLDMAN SACHS & CO, NY	XXX	527,365	500,000	1,425
05523UAJ9	BAE SYSTEMS HLDGS 144A 6.375% 06/01/2019		11/15/2016	BARCLAYS CAPITAL INC, NEW YORK	XXX	423,506	384,000	11,151
06051GGB9	BANK OF AMERICA CORP 2.151% 11/09/2020		11/04/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	244,000	244,000	
06051GFX2	BANK OF AMERICA CORP 3.500% 04/19/2026		10/11/2016	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	777,375	750,000	12,760
06051GDZ9	BANK OF AMERICA CORP 7.625% 06/01/2019		10/20/2016	GOLDMAN SACHS & CO, NY	XXX	591,494	515,000	12,821
59562VAR8	BERKSHIRE HATH ENERGY 6.500% 09/15/2037		10/28/2016	PIERPONT SECURITIES LLC, STAMFORD	XXX	697,049	510,000	4,278
084664CK5	BERKSHIRE HATHAWAY FINAN 1.3% 8/15/2019		08/08/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	279,728	280,000	
09256BAD9	BLACKSTONE HLDGS 144A 4.750% 02/15/2023		11/10/2016	PERSHING LLC, JERSEY CITY	XXX	233,096	212,000	2,372
09256BAA5	BLACKSTONE HLDGS 144A 6.625% 08/15/2019		11/14/2016	PERSHING LLC, JERSEY CITY	XXX	335,886	300,000	5,079
10112RAR5	BOSTON PROPERTIES LP 5.625% 11/15/2020		10/19/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	685,886	605,000	15,030
11575TAA6	BROWN UNIV PROVIDENCE 4.57% 9/01/2019		05/24/2016	JEFFERIES & CO INC, NEW YORK	XXX	292,950	267,000	2,915
12189TBC7	BURLINGTON NORTH SANTAFE 4.7% 10/01/2019		05/05/2016	PERSHING LLC, JERSEY CITY	XXX	211,485	190,000	967
14042E4L1	CAPITAL ONE/MCLEAN VA 1.650% 02/05/2018		11/17/2016	PERSHING LLC, JERSEY CITY	XXX	249,710	250,000	1,226
14912L4E8	CATERPILLAR FINANCE SVCS 7.15% 2/15/2019		11/17/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	203,269	182,000	3,506
172967KS9	CITIGROUP INC 2.050% 06/07/2019		06/02/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	169,912	170,000	
172967KK6	CITIGROUP INC 2.700% 03/30/2021		10/19/2016	MORGAN STANLEY & CO INC, NY	XXX	262,464	257,000	463
172967KN0	CITIGROUP INC 3.400% 05/01/2026		10/11/2016	PERSHING LLC, JERSEY CITY	XXX	780,482	760,000	11,628
191216BV1	COCA-COLA CO/THE 1.375% 05/30/2019		05/25/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	179,874	180,000	
20030NAX9	COMCAST CORP 6.400% 05/15/2038		10/21/2016	US BANCORP INVESTMENTS INC, ST PAUL	XXX	259,726	189,000	5,410
20826FAA4	CONOCOPHILLIPS CO 2.400% 12/15/2022		10/24/2016	US BANCORP INVESTMENTS INC, ST PAUL	XXX	433,041	432,000	3,802
126650BP4	CVS PASS-THROUGH TRUST 6.036% 12/10/2028		10/18/2016	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	279,370	240,345	443
126650BS8	CVS PASS-THRU 144A 7.507% 01/10/2032		10/12/2016	BARCLAYS CAPITAL INC, NEW YORK	XXX	857,076	672,966	982
233851CM4	DAIMLER FIN N AMER 144A 1.75% 10/30/2019		10/26/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	493,299	494,000	
26441CAK1	DUKE ENERGY CORP 2.100% 06/15/2018		11/23/2016	JPMORGAN SECURITIES INC, NEW YORK	XXX	276,708	275,000	2,631
26441CAN5	DUKE ENERGY CORP 3.750% 04/15/2024		10/28/2016	BAIRD, ROBERT W & CO INC, MILWAUKEE	XXX	714,438	668,000	7,967
26441CAD7	DUKE ENERGY CORP 5.050% 09/15/2019		09/20/2016	US BANCORP INVESTMENTS INC, ST PAUL	XXX	230,985	210,000	236
29157TAA4	EMORY UNIVERSITY 5.625% 09/01/2019		10/28/2016	RAYMOND JAMES/FI,SAINT PETERSBURG	XXX	843,336	757,000	7,215
29379VAV5	ENTERPRISE PRODUCTS OPER 5.7% 02/15/2042		10/21/2016	PERSHING LLC, JERSEY CITY	XXX	444,233	378,000	4,249
26875PAD3	EOG RESOURCES INC 5.625% 06/01/2019		09/19/2016	KEYBANC CAPITAL MARKETS INC, NEW YORK	XXX	136,891	125,000	2,168
664397AL0	EVERSOURCE ENERGY 1.600% 01/15/2018		11/22/2016	US BANCORP INVESTMENTS INC, ST PAUL	XXX	364,985	365,000	2,158
664397AM8	EVERSOURCE ENERGY 3.150% 01/15/2025		10/13/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	353,341	342,000	2,783
30219GAN8	EXPRESS SCRIPTS HOLDING 3.4% 3/01/2027		10/11/2016	JEFFERIES & CO INC, NEW YORK	XXX	389,420	388,000	1,576
30231GAP7	EXXON MOBIL CORP 1.708% 03/01/2019		11/17/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	554,998	554,000	1,341
345397XY4	FORD MOTOR CREDIT CO 2.021% 05/03/2019		04/29/2016	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	250,000	250,000	
36962G6W9	GENERAL ELECTRIC CO 1.625% 04/02/2018		01/22/2016	BARCLAYS CAPITAL INC, NEW YORK	XXX	171,414	170,000	882
372546AQ4	GEORGE WASHINGTON UNIV 3.485% 09/15/2022		11/28/2016	RAYMOND JAMES/FI,SAINT PETERSBURG	XXX	432,973	409,000	2,452
38141GGS7	GOLDMAN SACHS GROUP 5.750% 01/24/2022		10/20/2016	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	1,050,483	905,000	13,066
38141GVT8	GOLDMAN SACHS GROUP INC 2% 04/25/2019		04/20/2016	GOLDMAN SACHS & CO, NY	XXX	239,333	240,000	
38141GFM1	GOLDMAN SACHS GROUP INC 6.15% 04/01/2018		11/21/2016	GOLDMAN SACHS & CO, NY	XXX	491,691	465,000	4,290
38141EA25	GOLDMAN SACHS GROUP INC 7.5% 02/15/2019		11/29/2016	STIFEL NICOLAUS	XXX	250,947	225,000	5,016
438516BJ4	HONEYWELL INTERNATIONAL 1.4% 10/30/2019		10/24/2016	MORGAN STANLEY & CO INC, NY	XXX	434,656	435,000	
452308AX7	ILLINOIS TOOL WORKS INC 2.65% 11/15/2026		10/31/2016	JPMORGAN SECURITIES INC, NEW YORK	XXX	384,784	386,000	
459200JE2	INTL BUSINESS MACHINE 1.8% 05/17/2019		06/24/2016	US BANCORP INVESTMENTS INC, ST PAUL	XXX	178,063	175,000	1,138
478160BR4	JOHNSON & JOHNSON 1.125% 03/01/2019		02/25/2016	JPMORGAN SECURITIES INC, NEW YORK	XXX	284,966	285,000	
46625HJR2	JPMORGAN CHASE & CO 2.350% 01/28/2019		03/01/2016	BARCLAYS CAPITAL INC, NEW YORK	XXX	349,005	345,000	811
46625HJD3	JPMORGAN CHASE & CO 4.500% 01/24/2022		12/01/2016	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	927,057	861,000	14,174
46625HGY0	JPMORGAN CHASE & CO 6.000% 01/15/2018		10/27/2016	CREDIT SUISSE, NEW YORK (CSUS)	XXX	373,971	355,000	6,272
48203RAL8	JUNIPER NETWORKS INC 3.125% 02/26/2019		11/16/2016	BAIRD, ROBERT W & CO INC, MILWAUKEE	XXX	782,791	766,000	5,652
49326EEE9	KEYCORP 2.300% 12/13/2018		01/05/2016	BNY MELLON	XXX	205,702	205,000	317
494550BS4	KINDER MORGAN ENERGY PRT 4.15% 2/01/2024		10/26/2016	PIERPONT SECURITIES LLC, STAMFORD	XXX	438,658	424,000	4,399
48250AAA1	KKR GROUP FINANCE 144A 5.125% 6/01/2044		10/11/2016	RAYMOND JAMES/FI,SAINT PETERSBURG	XXX	479,966	480,000	9,088
53079EBE3	LIBERTY MUTUAL GRP 144A 4.25% 6/15/2023		10/20/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	524,450	485,000	7,443
585055BA3	MEDTRONIC INC 1.375% 04/01/2018		01/27/2016	MITSUBISHI UFJ SECURITIES, NEW YORK	XXX	169,703	170,000	779

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
585055BQ8	MEDTRONIC INC 3.150% 01/15/2026		10/31/2016	BARCLAYS CAPITAL INC, NEW YORK	XXX	176,788	176,000	352
59156RBK3	METLIFE INC VAR RT 12/15/2017		11/22/2016	US BANCORP INVESTMENTS INC, ST PAUL	XXX	210,914	210,000	810
594918BN3	MICROSOFT CORP 1.100% 08/08/2019		08/01/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	244,748	245,000	
61746BDX1	MORGAN STANLEY 2.450% 02/01/2019		01/22/2016	MORGAN STANLEY & CO INC, NY	XXX	339,772	340,000	
61746BDJ2	MORGAN STANLEY 3.750% 02/25/2023		12/29/2016	MORGAN STANLEY & CO INC, NY	XXX	249,790	244,000	3,279
61746BDQ6	MORGAN STANLEY 3.875% 04/29/2024		10/11/2016	PERSHING LLC, JERSEY CITY	XXX	776,267	730,000	12,965
6174466Q7	MORGAN STANLEY 6.625% 04/01/2018		11/29/2016	JPMORGAN SECURITIES INC, NEW YORK	XXX	254,844	240,000	2,694
61747YCG8	MORGAN STANLEY 7.300% 05/13/2019		10/27/2016	MORGAN STANLEY & CO INC, NY	XXX	262,476	232,000	7,903
655844BD9	NORFOLK SOUTHERN CORP 6% 05/23/2111		11/01/2016	NY MELLON	XXX	587,251	494,000	12,181
649322AE4	NY & PRESBYTERIAN HOSP 4.763% 08/01/2046		10/28/2016	RAYMOND JAMES/FI,SAINT PETERSBURG	XXX	435,999	424,000	6,956
68389XAC9	ORACLE CORP 5.750% 04/15/2018		10/27/2016	JANNEY MONTGOMERY SCOTT, PHILADELPHIA	XXX	154,498	145,000	371
69371RM86	PACCAR FINANCIAL CORP 1.650% 02/25/2019		02/22/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	84,881	85,000	
694308GE1	PACIFIC GAS & ELECTRIC 6.050% 03/01/2034		10/28/2016	RAYMOND JAMES/FI,SAINT PETERSBURG	XXX	394,394	301,000	3,086
713448DJ4	PEPSICO INC 1.350% 10/04/2019		10/03/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	254,962	255,000	
718549AB4	PHILLIPS 66 PARTNERS LP3.605% 02/15/2025		10/11/2016	PIERPONT SECURITIES LLC, STAMFORD	XXX	443,133	436,000	2,576
69353REM6	PNC BANK NA 1.600% 06/01/2018		04/08/2016	BARCLAYS CAPITAL INC, NEW YORK	XXX	251,240	250,000	1,467
69353REZ7	PNC BANK NA 1.700% 12/07/2018		12/06/2016	MORGAN STANLEY & CO INC, NY	XXX	503,587	504,000	
74432QBZ7	PRUDENTIAL FINANCIAL3.500% 05/15/2024		10/25/2016	PERSHING LLC, JERSEY CITY	XXX	440,306	417,000	6,608
756109AN4	REALTY INCOME CORP 3.250% 10/15/2022		10/19/2016	PIERPONT SECURITIES LLC, STAMFORD	XXX	552,642	530,000	431
816851AW9	SEMPRA ENERGY 2.400% 03/15/2020		11/04/2016	PERSHING LLC, JERSEY CITY	XXX	436,175	428,000	1,541
828807CZ8	SIMON PROPERTY GROUP 4.250% 11/30/2046		11/15/2016	GOLDMAN SACHS & CO, NY	XXX	456,145	459,000	
828807CQ8	SIMON PROPERTY GROUP LP 2.200% 2/01/2019		01/05/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	357,847	355,000	3,406
828807CD7	SIMON PROPERTY GROUP LP 5.650% 2/01/2020		10/20/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	613,518	549,000	7,238
842587CQ8	SOUTHERN CO/THE 1.850% 07/01/2019		10/27/2016	US BANCORP INVESTMENTS INC, ST PAUL	XXX	833,105	830,000	5,002
842587CV7	SOUTHERN CO/THE 3.250% 07/01/2026		10/11/2016	SUNTRUST ROBINSON HUMPHREY INC, ATLANTA	XXX	870,578	845,000	10,680
790849AL7	ST JUDE MEDICAL INC 2.000% 09/15/2018		10/27/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	351,062	348,000	889
863667AK7	STRYKER CORP 2.000% 03/08/2019		03/03/2016	Mellon BankGOLDMAN SACHS & CO, NY	XXX	174,797	175,000	
86765BAL3	SUNOCO LOGISTICS PARTN 3.45% 01/15/2023		10/26/2016	SUNTRUST ROBINSON HUMPHREY INC, ATLANTA	XXX	268,320	265,000	2,692
883556BB7	THERMO FISHER SCIENTIFIC 1.85% 1/15/2018		12/13/2016	PERSHING LLC, JERSEY CITY	XXX	429,800	429,000	3,213
887315BH1	TIME WARNER COS INC 7.570% 02/01/2024		11/22/2016	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	775,891	614,000	13,050
89236TDH5	TOYOTA MOTOR CREDIT 1.55% 10/18/2019		10/13/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	214,893	215,000	
89236TCU7	TOYOTA MOTOR CREDIT CORP 1.7% 2/19/2019		02/16/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	149,982	150,000	
89837RAA0	TRUSTEES DARTMOUTH COLL 4.75% 6/01/2019		10/26/2016	RAYMOND JAMES/FI,SAINT PETERSBURG	XXX	921,892	845,000	10,112
90932PAA6	UNITED AIRLINES 2014-1 CLASS A 4% 10/11/		10/12/2016	BARCLAYS CAPITAL INC, NEW YORK	XXX	590,454	554,620	370
913017CG2	UNITED TECHNOLOGIES CORP 1.950% 11/01/20		10/27/2016	GOLDMAN SACHS & CO, NY	XXX	430,039	431,000	
92277GAG2	VENTAS REALTY LP 4.125% 01/15/2026		10/11/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	526,598	491,000	5,007
92343VDF8	VERIZON COMMUNICATIONS 1.375% 8/15/2019		07/27/2016	MIZUHO SECURITIES USA/FIXED, NEW YORK	XXX	204,982	205,000	
92343VBP8	VERIZON COMMUNICATIONS 3.650% 09/14/2018		11/23/2016	US BANCORP INVESTMENTS INC, ST PAUL	XXX	474,568	460,000	3,498
92343VBQ6	VERIZON COMMUNICATIONS 4.500% 09/15/2020		11/29/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	439,799	410,000	3,946
92343VCK8	VERIZON COMMUNICATIONS 4.862% 08/21/2046		10/11/2016	BARCLAYS CAPITAL INC, NEW YORK	XXX	522,087	475,000	3,400
927804FU3	VIRGINIA ELECTRIC POWER 3.15% 1/15/2026		10/28/2016	GOLDMAN SACHS & CO, NY	XXX	867,806	830,000	6,727
931142CP6	WAL-MART STORES INC 4.125% 02/01/2019		05/05/2016	PERSHING LLC, JERSEY CITY	XXX	346,858	320,000	3,630
94974BFU9	WELLS FARGO & CO 2.125% 04/22/2019		09/13/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	701,323	690,000	5,865
94988J5F0	WELLS FARGO BANK NA 1.800% 11/28/2018		12/01/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	980,186	981,000	
42217KBC9	WELLTOWER INC 4.500% 01/15/2024		10/11/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	781,121	720,000	8,010
98389BAT7	XCEL ENERGY INC 2.600% 03/15/2022		11/28/2016	BARCLAYS CAPITAL INC, NEW YORK	XXX	803,783	804,000	
98956PAE2	ZIMMER BIOMET HOLDINGS INC 2% 4/01/2018		11/30/2016	US BANCORP INVESTMENTS INC, ST PAUL	XXX	190,181	190,000	676
009090AA9	AIR CANADA 2015-1 CL A144A 3.6% 3/25/15	A	12/19/2016	BARCLAYS CAPITAL INC, NEW YORK	XXX	407,530	409,064	3,968
06367TJW1	BANK OF MONTREAL 1.350% 08/28/2018	A	08/24/2016	BMO CAPITAL MARKETS CORP, CHICAGO	XXX	349,986	350,000	
06367TPX2	BANK OF MONTREAL 2.100% 12/12/2019	A	12/07/2016	BMO CAPITAL MARKETS CORP, CHICAGO	XXX	444,809	445,000	
064159CU8	BANK OF NOVA SCOTIA/THE 2.05% 10/30/2018	A	09/02/2016	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	243,230	240,000	1,749
13645RAX2	CANADIAN PACIFIC RAIL 6.125% 09/15/2115	A	10/11/2016	JPMORGAN SECURITIES INC, NEW YORK	XXX	265,766	218,000	1,076
13645RAJ3	CANADIAN PACIFIC RAIL 7.250% 05/15/2019	A	11/30/2016	GOLDMAN SACHS & CO, NY	XXX	495,052	440,000	1,424
775109AW1	ROGERS COMMUNICATIONS INC 3% 03/15/2023	A	10/28/2016	FTN FINANCIAL SECURITIES CORP, MEMPHIS	XXX	694,948	674,000	2,640

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775109AK7	ROGERS COMMUNICATIONS INC 6.8% 8/15/2018	A	11/30/2016	MITSUBISHI UFJ SECURITIES, NEW YORK	XXX	476,020	439,000	8,450
05565QDC9	BP CAPITAL MARKETS PLC 1.676% 5/03/2019	C	04/28/2016	JP MORGAN CHASE BANK/HSBCI, NEW YORK	XXX	175,000	175,000	
21688AAG7	COOPERATIEVE RABOBANK 1.375% 8/09/2019	C	08/02/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	254,263	255,000	
36164QNA2	GE CAPITAL INTL FUND 4.418% 11/15/2035	C	10/24/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	611,364	550,000	10,935
822582BW1	SHELL INTERNATIONAL FIN 1.75% 9/12/2021	C	10/19/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	620,900	625,000	1,276
90261XHE5	UBS AG/STAMFORD CT 2.375% 08/14/2019	C	11/21/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	483,830	480,000	3,198
07388QAE9	BEAR STEARNS CMBS PW17A4 VAR 6/11/2050		10/11/2016	MORGAN STANLEY & CO INC, NY	XXX	1,151,149	1,124,815	2,313
161571HC1	CHASE ISSUANCE TR A2A 1.37% 6/15/2021		12/16/2016	GOLDMAN SACHS & CO, NY	XXX	513,866	520,000	119
17291EAX9	CITIGROUP CMBS P6 AAB 3.512% 12/10/2049		12/06/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	564,428	548,000	738
12625KAD7	CMBS 2013-CCRE8 CR8 A4 3.334% 06/10/2046		11/21/2016	CREDIT SUISSE, NEW YORK (CSUS)	XXX	853,746	825,000	1,834
12630DAV6	CMBS PA CR14 A2 3.147% 02/10/2047		11/21/2016	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	552,543	538,000	1,129
20048EAV3	COMM 2013-LC6 MORTG 6A2 1.906% 1/10/2046		10/12/2016	CREDIT SUISSE, NEW YORK (CSUS)	XXX	903,495	899,000	762
20173VAE0	COMM MORTG TR GG11 A4 5.736% 12/10/2049		10/19/2016	MORGAN STANLEY & CO INC, NY	XXX	869,783	849,864	3,114
12637UAX7	CSAIL 2016-C7 CMBS ASB 3.314% 11/15/2049		11/10/2016	CREDIT SUISSE, NEW YORK (CSUS)	XXX	859,018	834,000	1,612
36249KAC4	GS MORTG SEC C1 A2 144A 4.592% 8/10/2043		10/13/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	1,315,041	1,204,000	2,611
36192KAT4	GS MORTG SEC GCJ7 A4 3.377% 5/10/2045		11/17/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	1,285,488	1,223,000	2,409
36192CAB1	GS MRTG SEC GC10A2 1.84% 2/10/2046		12/06/2016	GOLDMAN SACHS & CO, NY	XXX	648,869	646,974	265
46629YAC3	JPMORG CHASE COMM CB18A4 5.44% 6/12/2047		10/19/2016	FTN FINANCIAL SECURITIES CORP, MEMPHIS	XXX	794,184	793,069	2,756
46632HAD3	JPMORG CHASE COMM LD12 A4VAR 02/15/2051		10/20/2016	MORGAN STANLEY & CO INC, NY	XXX	870,270	854,908	3,352
61756UAE1	MORGAN STAN CAP IQ16A4 5.809% 12/12/2049		12/22/2016	MORGAN STANLEY & CO INC, NY	XXX	870,607	857,409	2,985
61762DAT8	MORGAN STANLEY BANK C9A2 1.97% 5/15/2046		10/25/2016	CREDIT SUISSE, NEW YORK (CSUS)	XXX	1,828,761	1,816,556	2,684
61761AAX6	MORGAN STANLEY C5 A2 1.972% 08/15/2045		11/15/2016	MORGAN STANLEY & CO INC, NY	XXX	688,819	687,101	640
90349DAB8	UBS-BARCLAYS CMBS A2 1.852% 08/10/2049		12/21/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	451,160	450,000	602
90349DAC6	UBS-BARCLAYS CMBS C3 A3 2.728% 8/10/2049		11/17/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	1,063,400	1,040,000	1,655
92890NAU3	WFRBS CMBS C10 A3 2.875% 12/15/2045		11/28/2016	CREDIT SUISSE, NEW YORK (CSUS)	XXX	670,397	657,000	
92935JBC8	WF-RBS COMM C2 A4 144A VAR RT 02/15/2044		10/12/2016	JEFFERIES & CO INC, NEW YORK	XXX	874,588	788,000	1,705
02006VAD3	ALLY AUTO REC 3 A4 1.720% 03/16/2020		11/29/2016	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	680,913	678,000	551
04364UAB1	ASCENTIUM EQUIP 2AA2144A 1.46% 4/10/2019		10/18/2016	CREDIT SUISSE, NEW YORK (CSUS)	XXX	444,985	445,000	
05581RAE6	BMW VEHICLE LS TR 21A4 1.51% 6/20/2019		12/15/2016	JPMORGAN SECURITIES INC, NEW YORK	XXX	762,329	764,000	
12505XAC6	CCG REC TRUS 1 A3 144A 1.920% 01/17/2023		10/13/2016	BMO CAPITAL MARKETS CORP, CHICAGO	XXX	737,957	734,000	157
17305EFS9	CITIBANK CR CARD ISS A6 2.15% 7/15/2021		10/20/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	701,755	687,000	4,077
12592YAD6	CNH EQUIP TR 2015-BA3 1.37% 7/15/2020		11/29/2016	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	321,188	321,000	208
12594DAD0	CNH EQUIP TR 2016-BA3 1.63% 8/15/2021		10/14/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	884,309	880,000	127
34530VAE9	FORD CREDIT AUTO TR B A4 1.58% 8/15/2020		11/29/2016	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	1,026,077	1,023,000	763
34528QFD1	FORD CREDIT FLOOR 5A 1.95% 11/15/2021		12/06/2016	BARCLAYS CAPITAL INC, NEW YORK	XXX	845,832	846,000	
34528QEN0	FORD CREDIT FLOOR MAS 1A1 1.7% 2/15/2021		10/24/2016	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	472,136	470,000	153
36251MAE1	GM FINANCIAL AUTO L3A4 1.780% 05/20/2020		11/29/2016	JPMORGAN SECURITIES INC, NEW YORK	XXX	255,950	256,000	152
43814JAD6	HONDA AUTO REC 20 4 A4 1.460% 10/15/2020		11/29/2016	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	1,893,649	1,889,000	1,302
44890WAD2	HYUNDAI AUTO REC A A4 1.370% 07/15/2020		10/25/2016	JP MORGAN CHASE BANK/HSBCI, NEW YORK	XXX	1,043,928	1,041,000	515
58769AAE6	MERCEDES BENZ AUTO B A4 1.53% 05/17/2021		11/29/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	466,199	465,000	336
58768MAC5	MERCEDES-BENZ AUTO B A3 1.35% 08/15/2019		11/29/2016	CREDIT AGRICOLE USA, NEW YORK	XXX	750,508	751,000	200
65341KAG1	NEXTGEAR FLOOR M2AA 44A 2.38% 10/15/2020		10/27/2016	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	329,884	330,000	349
65478QAE8	NISSAN AUTO LEASE 2AA4 1.65% 10/15/2021		12/16/2016	GOLDMAN SACHS & CO, NY	XXX	831,731	833,000	229
65477WAD8	NISSAN AUTO REC 2 B A4 1.660% 03/15/2021		11/29/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	612,430	610,000	478
83162CVU4	SBA GTD PART 2013-20I 1 3.62% 9/01/2033		11/10/2016	CREDIT SUISSE, NEW YORK (CSUS)	XXX	639,568	600,401	4,528
83162CVX8	SBA GTD PART 2013-20K 1 3.38% 11/01/2033		10/12/2016	PERSHING LLC, JERSEY CITY	XXX	742,310	698,542	10,887
83162CWN9	SBA GTD PART 2014-20I 1 2.92% 9/01/2034		10/12/2016	CREDIT SUISSE, NEW YORK (CSUS)	XXX	256,375	247,202	922
83162CWG4	SBA GTD PARTN 2014-20E 1 3% 5/01/2034		10/12/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	902,926	865,403	11,971
86213CAB1	STORE MASTER FUND 1A A2 4.17% 4/20/2045		11/03/2016	CREDIT SUISSE, NEW YORK (CSUS)	XXX	775,381	757,278	1,579
92347XAA4	VERIZON OWNER TR 1AA144A 1.42% 1/20/2021		12/29/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	496,387	500,000	276
98161FAD7	WORLD OMNI AUTO LEA AA3 1.375% 8/15/2019		07/12/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	264,967	265,000	
98161JAE7	WORLD OMNI AUTO REC A A4 1.75% 4/15/2021		10/13/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	457,884	454,000	66
98161PAD5	WORLD OMNI AUTO REC B A3 1.3% 02/15/2022		10/19/2016	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	273,647	274,000	89
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						91,726,426	88,045,844	536,445

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8399997 Subtotal - Bonds - Part 3						189,110,554	182,435,722	956,681
8399998 Summary item from Part 5 for Bonds						41,366,596	41,340,346	40,501
8399999 Subtotal - Bonds						230,477,150	223,776,069	997,182
8999998 Summary Item from Part 5 for Preferred Stocks							XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
90214J101	2U INC		12/02/2016	STIFEL NICOLAUS	1,564.000	48,727	XXX	
88579Y101	3M CO		12/29/2016	ITG INC, NEW YORK	700.000	125,140	XXX	
002824100	ABBOTT LABORATORIES		12/29/2016	ITG INC, NEW YORK	1,680.000	64,292	XXX	
00287Y109	ABBVIE INC		12/29/2016	ITG INC, NEW YORK	1,880.000	118,319	XXX	
00404A109	ACADIA HEALTHCARE CO INC		12/29/2016	PERSHING LLC, JERSEY CITY	1,485.000	55,326	XXX	
00507V109	ACTIVISION BLIZZARD INC		12/29/2016	ITG INC, NEW YORK	780.000	28,532	XXX	
00508Y102	ACUITY BRANDS INC		12/29/2016	ITG INC, NEW YORK	53.000	12,263	XXX	
00724F101	ADOBE SYSTEMS INC		12/29/2016	ITG INC, NEW YORK	580.000	60,194	XXX	
00751Y106	ADVANCE AUTO PARTS INC		12/29/2016	ITG INC, NEW YORK	90.000	15,304	XXX	
00130H105	AES CORP/VA		12/29/2016	ITG INC, NEW YORK	530.000	6,241	XXX	
00817Y108	AETNA INC		12/29/2016	ITG INC, NEW YORK	410.000	51,110	XXX	
008252108	AFFILIATED MANAGERS GROUP INC		12/29/2016	ITG INC, NEW YORK	70.000	10,052	XXX	
001055102	AFLAC INC		12/29/2016	ITG INC, NEW YORK	470.000	32,857	XXX	
00846U101	AGILENT TECHNOLOGIES INC		12/29/2016	ITG INC, NEW YORK	370.000	16,938	XXX	
009158106	AIR PRODUCTS & CHEMICALS INC		12/29/2016	ITG INC, NEW YORK	260.000	37,548	XXX	
00971T101	AKAMAI TECHNOLOGIES INC		12/29/2016	STIFEL NICOLAUS	682.000	44,262	XXX	
011659109	ALASKA AIR GROUP INC		12/29/2016	ITG INC, NEW YORK	150.000	13,257	XXX	
012653101	ALBEMARLE CORP		12/29/2016	STIFEL NICOLAUS	744.000	63,272	XXX	
015351109	ALEXION PHARMACEUTICALS INC		12/29/2016	ITG INC, NEW YORK	260.000	31,842	XXX	
01741R102	ALLEGHENY TECHNOLOGIES INC		12/02/2016	STIFEL NICOLAUS	7,415.000	124,113	XXX	
018581108	ALLIANCE DATA SYSTEMS CORP		12/29/2016	ITG INC, NEW YORK	70.000	16,053	XXX	
018802108	ALLIANT ENERGY CORP		12/29/2016	ITG INC, NEW YORK	220.000	8,374	XXX	
020002101	ALLSTATE CORP/THE		12/29/2016	ITG INC, NEW YORK	430.000	32,028	XXX	
02079K305	ALPHABET INC-CL A		12/29/2016	ITG INC, NEW YORK	344.000	275,185	XXX	
02079K107	ALPHABET INC-CL C		12/29/2016	ITG INC, NEW YORK	344.000	268,505	XXX	
02209S103	ALTRIA GROUP INC		12/29/2016	ITG INC, NEW YORK	2,250.000	152,862	XXX	
023135106	AMAZON.COM INC		12/29/2016	ITG INC, NEW YORK	457.000	348,714	XXX	
023608102	AMEREN CORP		12/29/2016	ITG INC, NEW YORK	280.000	14,690	XXX	
02376R102	AMERICAN AIRLINES GROUP INC		12/29/2016	STIFEL NICOLAUS	1,721.000	80,192	XXX	
025537101	AMERICAN ELECTRIC POWER CO INC		12/29/2016	ITG INC, NEW YORK	580.000	36,646	XXX	
025816109	AMERICAN EXPRESS CO		12/29/2016	ITG INC, NEW YORK	890.000	65,555	XXX	
026874784	AMERICAN INTERNATIONAL GROUP I		12/29/2016	ITG INC, NEW YORK	1,140.000	74,865	XXX	
03027X100	AMERICAN TOWER CORP		12/29/2016	ITG INC, NEW YORK	500.000	53,341	XXX	
030420103	AMERICAN WATER WORKS CO INC		12/29/2016	ITG INC, NEW YORK	210.000	15,217	XXX	
03076C106	AMERIPRISE FINANCIAL INC		12/29/2016	ITG INC, NEW YORK	190.000	20,830	XXX	
03073E105	AMERISOURCEBERGEN CORP		12/29/2016	ITG INC, NEW YORK	200.000	15,949	XXX	
031100100	AMETEK INC		12/29/2016	ITG INC, NEW YORK	270.000	13,104	XXX	
031162100	AMGEN INC		12/29/2016	ITG INC, NEW YORK	860.000	127,677	XXX	
032095101	AMPHENOL CORP		12/29/2016	ITG INC, NEW YORK	350.000	23,566	XXX	
032511107	ANADARKO PETROLEUM CORP		12/29/2016	ITG INC, NEW YORK	650.000	45,298	XXX	
032654105	ANALOG DEVICES INC		12/29/2016	ITG INC, NEW YORK	360.000	26,466	XXX	
036752103	ANTHEM INC		12/29/2016	ITG INC, NEW YORK	310.000	44,867	XXX	
037411105	APACHE CORP		12/29/2016	ITG INC, NEW YORK	440.000	28,078	XXX	
03748R101	APARTMENT INVESTMENT & MANAGEM		12/29/2016	ITG INC, NEW YORK	170.000	7,615	XXX	
037833100	APPLE INC		12/29/2016	ITG INC, NEW YORK	6,180.000	721,192	XXX	
038222105	APPLIED MATERIALS INC		12/29/2016	ITG INC, NEW YORK	1,230.000	40,091	XXX	
039483102	ARCHER-DANIELS-MIDLAND CO		12/29/2016	ITG INC, NEW YORK	670.000	30,462	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
03965L100	ARCONIC INC		12/29/2016	ITG INC, NEW YORK	490.000	9,214	XXX	
04247X102	ARMSTRONG WORLD INDUSTRIES INC		12/02/2016	STIFEL NICOLAUS	703.000	29,048	XXX	
363576109	ARTHUR J GALLAGHER & CO		12/29/2016	ITG INC, NEW YORK	200.000	10,373	XXX	
04316A108	ARTISAN PARTNERS ASSET MANAGEM		12/30/2016	STATE STREET GLOBAL MARKETS LLC, BOSTON	1,359.000	40,990	XXX	
04621X108	ASSURANT INC		12/29/2016	ITG INC, NEW YORK	70.000	6,516	XXX	
046433108	ASTRONICS CORP		12/02/2016	STIFEL NICOLAUS	331.000	12,198	XXX	
00206R102	AT&T INC		12/29/2016	ITG INC, NEW YORK	7,090.000	303,411	XXX	
052769106	AUTODESK INC		12/29/2016	ITG INC, NEW YORK	230.000	17,189	XXX	
053015103	AUTOMATIC DATA PROCESSING INC		12/29/2016	ITG INC, NEW YORK	530.000	54,855	XXX	
05329W102	AUTONATION INC		12/29/2016	ITG INC, NEW YORK	80.000	3,875	XXX	
053332102	AUTOZONE INC		12/29/2016	ITG INC, NEW YORK	35.000	28,043	XXX	
053484101	AVALONBAY COMMUNITIES INC		12/29/2016	ITG INC, NEW YORK	170.000	29,834	XXX	
053611109	AVERY DENNISON CORP		12/29/2016	ITG INC, NEW YORK	110.000	7,778	XXX	
057224107	BAKER HUGHES INC		12/29/2016	ITG INC, NEW YORK	490.000	31,434	XXX	
058498106	BALL CORP		12/29/2016	ITG INC, NEW YORK	210.000	15,884	XXX	
060505104	BANK OF AMERICA CORP		12/29/2016	ITG INC, NEW YORK	11,610.000	254,274	XXX	
064058100	BANK OF NEW YORK MELLON CORP/T		12/29/2016	ITG INC, NEW YORK	1,220.000	57,590	XXX	
071813109	BAXTER INTERNATIONAL INC		12/29/2016	ITG INC, NEW YORK	550.000	24,416	XXX	
054937107	BB&T CORP		12/29/2016	ITG INC, NEW YORK	930.000	43,401	XXX	
073685109	BEACON ROOFING SUPPLY INC		12/02/2016	STIFEL NICOLAUS	1,228.000	56,002	XXX	
075887109	BECTON DICKINSON AND CO		12/29/2016	ITG INC, NEW YORK	250.000	41,517	XXX	
075896100	BED BATH & BEYOND INC		12/29/2016	ITG INC, NEW YORK	180.000	7,314	XXX	
077454106	BELDEN INC		12/02/2016	STIFEL NICOLAUS	1,529.000	113,477	XXX	
08180D106	BENEFITFOCUS INC		12/30/2016	JEFFERIES & CO INC, NEW YORK	152.000	4,496	XXX	
084670702	BERKSHIRE HATHAWAY INC		12/29/2016	ITG INC, NEW YORK	2,210.000	360,845	XXX	
08579W103	BERRY PLASTICS GROUP INC		12/02/2016	STIFEL NICOLAUS	2,894.000	140,911	XXX	
086516101	BEST BUY CO INC		12/29/2016	ITG INC, NEW YORK	310.000	13,259	XXX	
09062X103	BIOGEN INC		12/29/2016	ITG INC, NEW YORK	253.000	72,625	XXX	
09247X101	BLACKROCK INC		12/29/2016	ITG INC, NEW YORK	145.000	55,289	XXX	
05591B109	BMC STOCK HOLDINGS INC		12/02/2016	STIFEL NICOLAUS	2,885.000	53,731	XXX	
097023105	BOEING CO/THE		12/29/2016	ITG INC, NEW YORK	670.000	104,106	XXX	
09739D100	BOISE CASCADE CO		12/02/2016	STIFEL NICOLAUS	1,506.000	33,721	XXX	
099724106	BORGWARNER INC		12/29/2016	ITG INC, NEW YORK	240.000	9,487	XXX	
101121101	BOSTON PROPERTIES INC		12/29/2016	ITG INC, NEW YORK	190.000	23,525	XXX	
101137107	BOSTON SCIENTIFIC CORP		12/29/2016	ITG INC, NEW YORK	1,470.000	31,985	XXX	
10921T101	BRIGHTCOVE INC		12/02/2016	STIFEL NICOLAUS	6,436.000	51,200	XXX	
110122108	BRISTOL-MYERS SQUIBB CO		12/29/2016	ITG INC, NEW YORK	1,930.000	114,130	XXX	
115637209	BROWN-FORMAN CORP		12/29/2016	ITG INC, NEW YORK	200.000	9,031	XXX	
12673P105	CA INC		12/29/2016	ITG INC, NEW YORK	330.000	10,618	XXX	
127097103	CABOT OIL & GAS CORP		12/29/2016	ITG INC, NEW YORK	530.000	12,038	XXX	
134429109	CAMPBELL SOUP CO		12/29/2016	ITG INC, NEW YORK	220.000	13,404	XXX	
14040H105	CAPITAL ONE FINANCIAL CORP		12/29/2016	ITG INC, NEW YORK	570.000	49,663	XXX	
14149Y108	CARDINAL HEALTH INC		12/29/2016	ITG INC, NEW YORK	370.000	26,816	XXX	
141619106	CARDIOVASCULAR SYSTEMS INC		12/02/2016	STIFEL NICOLAUS	2,263.000	53,002	XXX	
141665109	CAREER EDUCATION CORP		12/02/2016	STIFEL NICOLAUS	5,797.000	58,424	XXX	
143130102	CARMAX INC		12/29/2016	ITG INC, NEW YORK	230.000	14,661	XXX	
144285103	CARPENTER TECHNOLOGY CORP		12/02/2016	STIFEL NICOLAUS	225.000	7,752	XXX	
144577103	CARRIZO OIL & GAS INC		12/02/2016	STIFEL NICOLAUS	2,280.000	94,791	XXX	
149123101	CATERPILLAR INC		12/29/2016	ITG INC, NEW YORK	690.000	64,270	XXX	
14964U108	CAVIUM INC		12/02/2016	STIFEL NICOLAUS	340.000	18,810	XXX	
12504L109	CBRE GROUP INC		12/29/2016	ITG INC, NEW YORK	330.000	10,305	XXX	
124857202	CBS CORP		12/29/2016	ITG INC, NEW YORK	460.000	29,750	XXX	
12508E101	CDK GLOBAL INC		12/02/2016	STIFEL NICOLAUS	72.000	4,093	XXX	
151020104	CELGENE CORP		12/29/2016	ITG INC, NEW YORK	900.000	104,984	XXX	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
15117B103	CELLDEX THERAPEUTICS INC		12/02/2016	STIFEL NICOLAUS	2,906.000	10,362	XXX	
15135B101	CENTENE CORP		12/29/2016	ITG INC, NEW YORK	200.000	11,424	XXX	
15189T107	CENTERPOINT ENERGY INC		12/29/2016	ITG INC, NEW YORK	390.000	9,640	XXX	
156700106	CENTURYLINK INC		12/29/2016	ITG INC, NEW YORK	620.000	14,911	XXX	
156782104	CERNER CORP		12/29/2016	ITG INC, NEW YORK	350.000	16,787	XXX	
125269100	CF INDUSTRIES HOLDINGS INC		12/29/2016	ITG INC, NEW YORK	270.000	8,516	XXX	
12541W209	CH ROBINSON WORLDWIDE INC		12/29/2016	ITG INC, NEW YORK	160.000	11,791	XXX	
808513105	CHARLES SCHWAB CORP/THE		12/29/2016	ITG INC, NEW YORK	1,380.000	54,496	XXX	
16119P108	CHARTER COMMUNICATIONS INC		12/29/2016	ITG INC, NEW YORK	253.000	73,696	XXX	
165167107	CHESAPEAKE ENERGY CORP		12/29/2016	ITG INC, NEW YORK	790.000	5,622	XXX	
166764100	CHEVRON CORP		12/29/2016	ITG INC, NEW YORK	2,190.000	257,402	XXX	
169656105	CHIPOTLE MEXICAN GRILL INC		12/29/2016	ITG INC, NEW YORK	34.000	12,871	XXX	
171340102	CHURCH & DWIGHT CO INC		12/29/2016	ITG INC, NEW YORK	290.000	12,996	XXX	
125509109	CIGNA CORP		12/29/2016	ITG INC, NEW YORK	300.000	40,742	XXX	
171798101	CIMAREX ENERGY CO		12/29/2016	ITG INC, NEW YORK	110.000	14,953	XXX	
172062101	CINCINNATI FINANCIAL CORP		12/29/2016	ITG INC, NEW YORK	170.000	12,930	XXX	
172908105	CINTAS CORP		12/29/2016	ITG INC, NEW YORK	100.000	11,576	XXX	
17275R102	CISCO SYSTEMS INC		12/29/2016	ITG INC, NEW YORK	5,740.000	174,606	XXX	
172967424	CITIGROUP INC		12/29/2016	ITG INC, NEW YORK	3,320.000	195,777	XXX	
174610105	CITIZENS FINANCIAL GROUP INC		12/29/2016	ITG INC, NEW YORK	590.000	20,847	XXX	
177376100	CITRIX SYSTEMS INC		12/29/2016	ITG INC, NEW YORK	190.000	17,116	XXX	
18538R103	CLEARWATER PAPER CORP		12/02/2016	STIFEL NICOLAUS	578.000	36,234	XXX	
189054109	CLOROX CO/THE		12/29/2016	ITG INC, NEW YORK	160.000	19,540	XXX	
12572Q105	CME GROUP INC		12/29/2016	ITG INC, NEW YORK	400.000	46,175	XXX	
125896100	CMS ENERGY CORP		12/29/2016	ITG INC, NEW YORK	290.000	12,119	XXX	
189754104	COACH INC		12/29/2016	ITG INC, NEW YORK	320.000	11,179	XXX	
191216100	COCA-COLA CO/THE		12/29/2016	ITG INC, NEW YORK	4,430.000	184,468	XXX	
192108504	COEUR MINING INC		12/02/2016	STIFEL NICOLAUS	7,366.000	75,406	XXX	
19239V302	COGENT COMMUNICATIONS HOLDINGS		12/02/2016	STIFEL NICOLAUS	3,047.000	110,297	XXX	
192446102	COGNIZANT TECHNOLOGY SOLUTIONS		12/29/2016	ITG INC, NEW YORK	700.000	39,343	XXX	
194162103	COLGATE-PALMOLIVE CO		12/29/2016	ITG INC, NEW YORK	1,020.000	67,121	XXX	
20030N101	COMCAST CORP		12/29/2016	ITG INC, NEW YORK	2,760.000	193,840	XXX	
200340107	COMERICA INC		12/29/2016	ITG INC, NEW YORK	210.000	14,182	XXX	
205887102	CONAGRA BRANDS INC		12/29/2016	ITG INC, NEW YORK	460.000	18,331	XXX	
20605P101	CONCHO RESOURCES INC		12/29/2016	ITG INC, NEW YORK	170.000	22,938	XXX	
20717E101	CONFORMIS INC		12/02/2016	STIFEL NICOLAUS	989.000	8,681	XXX	
20825C104	CONOCOPHILLIPS		12/29/2016	ITG INC, NEW YORK	1,440.000	72,431	XXX	
209115104	CONSOLIDATED EDISON INC		12/29/2016	ITG INC, NEW YORK	370.000	27,336	XXX	
21036P108	CONSTELLATION BRANDS INC		12/29/2016	ITG INC, NEW YORK	210.000	32,254	XXX	
21240D107	CONTROL4 CORP		12/02/2016	STIFEL NICOLAUS	3,683.000	41,069	XXX	
216648402	COOPER COS INC/THE		12/29/2016	STIFEL NICOLAUS	759.000	123,674	XXX	
219350105	CORNING INC		12/29/2016	ITG INC, NEW YORK	1,040.000	25,454	XXX	
22160K105	COSTCO WHOLESALE CORP		12/29/2016	ITG INC, NEW YORK	510.000	82,210	XXX	
222070203	COTY INC		12/29/2016	ITG INC, NEW YORK	520.000	9,596	XXX	
067383109	CR BARD INC		12/29/2016	ITG INC, NEW YORK	88.000	19,712	XXX	
225447101	CREE INC		12/02/2016	STIFEL NICOLAUS	1,795.000	45,064	XXX	
22822V101	CROWN CASTLE INTERNATIONAL COR		12/29/2016	ITG INC, NEW YORK	420.000	36,639	XXX	
12650T104	CSRA INC		12/29/2016	ITG INC, NEW YORK	160.000	5,102	XXX	
126408103	CSX CORP		12/29/2016	ITG INC, NEW YORK	1,060.000	38,421	XXX	
229669106	CUBIC CORP		12/02/2016	STIFEL NICOLAUS	362.000	16,591	XXX	
231021106	CUMMINS INC		12/29/2016	ITG INC, NEW YORK	180.000	24,574	XXX	
126650100	CVS HEALTH CORP		12/29/2016	ITG INC, NEW YORK	1,240.000	98,249	XXX	
232806109	CYPRESS SEMICONDUCTOR CORP		12/02/2016	STIFEL NICOLAUS	5,696.000	61,347	XXX	
235825205	DANA INC		12/02/2016	STIFEL NICOLAUS	1,296.000	22,406	XXX	

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235851102	DANAHER CORP		12/29/2016	ITG INC, NEW YORK	700.000	54,841	XXX	
237194105	DARDEN RESTAURANTS INC		12/29/2016	ITG INC, NEW YORK	140.000	10,333	XXX	
237266101	DARLING INGREDIENTS INC		12/02/2016	STIFEL NICOLAUS	1,137.000	15,026	XXX	
23918K108	DAVITA INC		12/29/2016	ITG INC, NEW YORK	190.000	12,243	XXX	
244199105	DEERE & CO		12/29/2016	ITG INC, NEW YORK	340.000	35,201	XXX	
247361702	DELTA AIR LINES INC		12/29/2016	ITG INC, NEW YORK	850.000	42,112	XXX	
24906P109	DENTSPLY SIRONA INC		12/29/2016	ITG INC, NEW YORK	270.000	15,782	XXX	
25179M103	DEVON ENERGY CORP		12/29/2016	ITG INC, NEW YORK	610.000	27,878	XXX	
252131107	DEXCOM INC		12/02/2016	STIFEL NICOLAUS	1,195.000	76,596	XXX	
253868103	DIGITAL REALTY TRUST INC		12/29/2016	ITG INC, NEW YORK	190.000	18,735	XXX	
254709108	DISCOVER FINANCIAL SERVICES		12/29/2016	ITG INC, NEW YORK	460.000	32,968	XXX	
25470F104	DISCOVERY COMMUNICATIONS INC		12/29/2016	ITG INC, NEW YORK	200.000	5,551	XXX	
25470F302	DISCOVERY COMMUNICATIONS INC		12/29/2016	ITG INC, NEW YORK	220.000	5,963	XXX	
256677105	DOLLAR GENERAL CORP		12/29/2016	ITG INC, NEW YORK	300.000	22,268	XXX	
256746108	DOLLAR TREE INC		12/29/2016	ITG INC, NEW YORK	280.000	21,536	XXX	
25746U109	DOMINION RESOURCES INC/VA		12/29/2016	ITG INC, NEW YORK	730.000	56,373	XXX	
260003108	DOVER CORP		12/29/2016	ITG INC, NEW YORK	190.000	14,247	XXX	
260543103	DOW CHEMICAL CO/THE		12/29/2016	ITG INC, NEW YORK	1,290.000	74,450	XXX	
23331A109	DR HORTON INC		12/29/2016	ITG INC, NEW YORK	360.000	9,924	XXX	
26138E109	DR PEPPER SNAPPLE GROUP INC		12/29/2016	ITG INC, NEW YORK	220.000	20,037	XXX	
262037104	DRIL-QUIP INC		12/02/2016	STIFEL NICOLAUS	373.000	21,511	XXX	
233331107	DTE ENERGY CO		12/29/2016	ITG INC, NEW YORK	220.000	21,682	XXX	
26441C204	DUKE ENERGY CORP		12/29/2016	ITG INC, NEW YORK	810.000	63,124	XXX	
26483E100	DUN & BRADSTREET CORP/THE		12/29/2016	ITG INC, NEW YORK	50.000	6,101	XXX	
233377407	DXP ENTERPRISES INC/TX		12/02/2016	STIFEL NICOLAUS	1,004.000	35,027	XXX	
269246401	E*TRADE FINANCIAL CORP		12/29/2016	STIFEL NICOLAUS	1,489.000	51,837	XXX	
26969P108	EAGLE MATERIALS INC		12/02/2016	STIFEL NICOLAUS	803.000	79,822	XXX	
277432100	EASTMAN CHEMICAL CO		12/29/2016	ITG INC, NEW YORK	180.000	13,584	XXX	
278642103	EBAY INC		12/29/2016	ITG INC, NEW YORK	1,180.000	35,301	XXX	
278865100	ECOLAB INC		12/29/2016	ITG INC, NEW YORK	310.000	36,484	XXX	
281020107	EDISON INTERNATIONAL		12/29/2016	ITG INC, NEW YORK	380.000	27,420	XXX	
28176E108	EDWARDS LIFESCIENCES CORP		12/29/2016	STIFEL NICOLAUS	1,058.000	90,841	XXX	
263534109	EI DU PONT DE NEMOURS & CO		12/29/2016	ITG INC, NEW YORK	1,010.000	75,024	XXX	
285512109	ELECTRONIC ARTS INC		12/29/2016	STIFEL NICOLAUS	1,604.000	123,004	XXX	
532457108	ELI LILLY & CO		12/29/2016	ITG INC, NEW YORK	1,120.000	82,494	XXX	
28849P100	ELLIE MAE INC		12/02/2016	STIFEL NICOLAUS	713.000	57,833	XXX	
291011104	EMERSON ELECTRIC CO		12/29/2016	ITG INC, NEW YORK	750.000	42,073	XXX	
292562105	ENCORE WIRE CORP		12/02/2016	STIFEL NICOLAUS	740.000	31,130	XXX	
29364G103	ENTERGY CORP		12/29/2016	ITG INC, NEW YORK	230.000	16,804	XXX	
29414D100	ENVISION HEALTHCARE CORP		12/29/2016	ITG INC, NEW YORK	140.000	8,997	XXX	
26875P101	EOG RESOURCES INC		12/29/2016	ITG INC, NEW YORK	670.000	67,420	XXX	
26884L109	EQT CORP		12/29/2016	ITG INC, NEW YORK	200.000	13,120	XXX	
294429105	EQUIFAX INC		12/29/2016	ITG INC, NEW YORK	140.000	16,665	XXX	
29444U700	EQUINIX INC		12/29/2016	ITG INC, NEW YORK	85.000	30,475	XXX	
29476L107	EQUITY RESIDENTIAL		12/29/2016	ITG INC, NEW YORK	420.000	26,788	XXX	
297178105	ESSEX PROPERTY TRUST INC		12/29/2016	ITG INC, NEW YORK	78.000	17,933	XXX	
518439104	ESTEE LAUDER COS INC/THE		12/29/2016	ITG INC, NEW YORK	260.000	20,069	XXX	
298736109	EURONET WORLDWIDE INC		12/27/2016	GOLDMAN SACHS & CO, NY	430.000	31,455	XXX	
30040W108	EVERSOURCE ENERGY		12/29/2016	ITG INC, NEW YORK	370.000	20,453	XXX	
30161N101	EXELON CORP		12/29/2016	ITG INC, NEW YORK	1,050.000	37,479	XXX	
30212P303	EXPEDIA INC		12/29/2016	ITG INC, NEW YORK	140.000	15,854	XXX	
302130109	EXPEDITORS INTERNATIONAL OF WA		12/29/2016	ITG INC, NEW YORK	200.000	10,593	XXX	
30219G108	EXPRESS SCRIPTS HOLDING CO		12/29/2016	ITG INC, NEW YORK	720.000	50,008	XXX	
30225T102	EXTRA SPACE STORAGE INC		12/29/2016	ITG INC, NEW YORK	150.000	11,375	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
30231G102	EXXON MOBIL CORP		12/29/2016	ITG INC, NEW YORK	4,800.000	433,757	XXX	
315616102	F5 NETWORKS INC		12/29/2016	ITG INC, NEW YORK	80.000	11,578	XXX	
30303M102	FACEBOOK INC		12/29/2016	ITG INC, NEW YORK	2,710.000	315,968	XXX	
311900104	FASTENAL CO		12/29/2016	ITG INC, NEW YORK	330.000	15,600	XXX	
313747206	FEDERAL REALTY INVESTMENT TRUS		12/29/2016	ITG INC, NEW YORK	90.000	12,616	XXX	
31428X106	FEDEX CORP		12/29/2016	ITG INC, NEW YORK	290.000	54,239	XXX	
31620M106	FIDELITY NATIONAL INFORMATION		12/29/2016	ITG INC, NEW YORK	380.000	29,254	XXX	
316773100	FIFTH THIRD BANCORP		12/29/2016	ITG INC, NEW YORK	820.000	21,964	XXX	
336433107	FIRST SOLAR INC		12/29/2016	ITG INC, NEW YORK	90.000	2,932	XXX	
337932107	FIRSTENERGY CORP		12/29/2016	ITG INC, NEW YORK	470.000	14,615	XXX	
337738108	FISERV INC		12/29/2016	ITG INC, NEW YORK	260.000	27,871	XXX	
302445101	FLIR SYSTEMS INC		12/29/2016	ITG INC, NEW YORK	150.000	5,455	XXX	
34354P105	FLOWSERVE CORP		12/29/2016	ITG INC, NEW YORK	160.000	7,669	XXX	
343412102	FLUOR CORP		12/29/2016	ITG INC, NEW YORK	170.000	8,960	XXX	
302491303	FMC CORP		12/29/2016	STIFEL NICOLAUS	1,488.000	84,010	XXX	
30249U101	FMC TECHNOLOGIES INC		12/29/2016	ITG INC, NEW YORK	250.000	8,851	XXX	
344849104	FOOT LOCKER INC		12/29/2016	ITG INC, NEW YORK	160.000	11,354	XXX	
345370860	FORD MOTOR CO		12/29/2016	ITG INC, NEW YORK	4,170.000	51,265	XXX	
34959J108	FORTIVE CORP		12/29/2016	ITG INC, NEW YORK	340.000	18,287	XXX	
34964C106	FORTUNE BRANDS HOME & SECURITY		12/29/2016	ITG INC, NEW YORK	180.000	9,721	XXX	
354613101	FRANKLIN RESOURCES INC		12/29/2016	ITG INC, NEW YORK	400.000	15,748	XXX	
35671D857	FREEPORT-MCMORAN INC		12/29/2016	ITG INC, NEW YORK	1,420.000	18,978	XXX	
364760108	GAP INC/THE		12/29/2016	ITG INC, NEW YORK	230.000	5,213	XXX	
368736104	GENERAC HOLDINGS INC		12/02/2016	STIFEL NICOLAUS	1,996.000	82,113	XXX	
369550108	GENERAL DYNAMICS CORP		12/29/2016	ITG INC, NEW YORK	330.000	56,997	XXX	
369604103	GENERAL ELECTRIC CO		12/29/2016	ITG INC, NEW YORK	10,150.000	322,719	XXX	
370023103	GENERAL GROWTH PROPERTIES INC		12/29/2016	ITG INC, NEW YORK	620.000	15,276	XXX	
370334104	GENERAL MILLS INC		12/29/2016	ITG INC, NEW YORK	680.000	42,402	XXX	
37045V100	GENERAL MOTORS CO		12/29/2016	ITG INC, NEW YORK	1,600.000	56,384	XXX	
372460105	GENUINE PARTS CO		12/29/2016	ITG INC, NEW YORK	180.000	17,302	XXX	
375558103	GILEAD SCIENCES INC		12/29/2016	ITG INC, NEW YORK	1,520.000	109,763	XXX	
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		12/02/2016	ITG INC, NEW YORK	11,869.000	75,944	XXX	
37940X102	GLOBAL PAYMENTS INC		12/29/2016	STIFEL NICOLAUS	753.000	51,559	XXX	
38046C109	GOGO INC		12/02/2016	STIFEL NICOLAUS	4,339.000	39,917	XXX	
38141G104	GOLDMAN SACHS GROUP INC/THE		12/29/2016	ITG INC, NEW YORK	435.000	103,110	XXX	
382550101	GOODYEAR TIRE & RUBBER CO/THE		12/29/2016	ITG INC, NEW YORK	300.000	9,338	XXX	
387328107	GRANITE CONSTRUCTION INC		12/02/2016	STIFEL NICOLAUS	507.000	29,998	XXX	
388689101	GRAPHIC PACKAGING HOLDING CO		12/30/2016	GOLDMAN SACHS & CO, NY	2,469.000	30,960	XXX	
39304D102	GREEN DOT CORP		12/22/2016	STIFEL NICOLAUS	2,439.000	58,214	XXX	
395259104	GREENHILL & CO INC		12/02/2016	STIFEL NICOLAUS	1,347.000	37,750	XXX	
093671105	H&R BLOCK INC		12/29/2016	ITG INC, NEW YORK	220.000	5,123	XXX	
406216101	HALLIBURTON CO		12/29/2016	ITG INC, NEW YORK	1,000.000	53,925	XXX	
410345102	HANESBRANDS INC		12/29/2016	ITG INC, NEW YORK	410.000	8,797	XXX	
412822108	HARLEY-DAVIDSON INC		12/29/2016	ITG INC, NEW YORK	210.000	12,192	XXX	
413086109	HARMAN INTERNATIONAL INDUSTRIE		12/29/2016	STIFEL NICOLAUS	714.000	78,282	XXX	
413875105	HARRIS CORP		12/29/2016	ITG INC, NEW YORK	150.000	15,444	XXX	
416515104	HARTFORD FINANCIAL SERVICES GR		12/29/2016	ITG INC, NEW YORK	430.000	20,467	XXX	
418056107	HASBRO INC		12/29/2016	ITG INC, NEW YORK	130.000	10,109	XXX	
419879101	HAWAIIAN HOLDINGS INC		12/02/2016	STIFEL NICOLAUS	493.000	25,245	XXX	
40412C101	HCA HOLDINGS INC		12/29/2016	ITG INC, NEW YORK	340.000	25,102	XXX	
40414L109	HCP INC		12/29/2016	ITG INC, NEW YORK	530.000	15,599	XXX	
423452101	HELMERICH & PAYNE INC		12/29/2016	ITG INC, NEW YORK	130.000	10,108	XXX	
806407102	HENRY SCHEIN INC		12/29/2016	ITG INC, NEW YORK	100.000	15,300	XXX	
427866108	HERSHEY CO/THE		12/29/2016	ITG INC, NEW YORK	160.000	16,614	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
42809H107	HESS CORP		12/29/2016	ITG INC, NEW YORK	320.000	20,023	XXX	
42824C109	HEWLETT PACKARD ENTERPRISE CO		12/29/2016	ITG INC, NEW YORK	1,910.000	44,378	XXX	
436440101	HOLOGIC INC		12/29/2016	ITG INC, NEW YORK	310.000	12,471	XXX	
437076102	HOME DEPOT INC/THE		12/29/2016	ITG INC, NEW YORK	1,420.000	191,352	XXX	
438516106	HONEYWELL INTERNATIONAL INC		12/29/2016	ITG INC, NEW YORK	890.000	103,220	XXX	
440452100	HORMEL FOODS CORP		12/29/2016	ITG INC, NEW YORK	290.000	10,227	XXX	
44107P104	HOST HOTELS & RESORTS INC		12/29/2016	ITG INC, NEW YORK	800.000	14,964	XXX	
40434L105	HP INC		12/29/2016	ITG INC, NEW YORK	1,870.000	27,962	XXX	
444859102	HUMANA INC		12/29/2016	ITG INC, NEW YORK	173.000	35,142	XXX	
446150104	HUNTINGTON BANCSHARES INC/OH		12/29/2016	ITG INC, NEW YORK	890.000	11,650	XXX	
452308109	ILLINOIS TOOL WORKS INC		12/29/2016	ITG INC, NEW YORK	370.000	45,207	XXX	
452327109	ILLUMINA INC		12/29/2016	STIFEL NICOLAUS	529.000	67,743	XXX	
45667G103	INFINERA CORP		12/15/2016	ITG INC, NEW YORK	2,223.000	19,513	XXX	
G47791101	INGERSOLL-RAND PLC		12/29/2016	ITG INC, NEW YORK	300.000	22,617	XXX	
45774N108	INNOPHOS HOLDINGS INC		12/02/2016	STIFEL NICOLAUS	452.000	24,114	XXX	
45784P101	INSULET CORP		12/02/2016	STIFEL NICOLAUS	3,082.000	102,694	XXX	
458118106	INTEGRATED DEVICE TECHNOLOGY I		12/02/2016	STIFEL NICOLAUS	2,234.000	50,234	XXX	
458140100	INTEL CORP		12/29/2016	ITG INC, NEW YORK	5,460.000	200,186	XXX	
45866F104	INTERCONTINENTAL EXCHANGE INC		12/29/2016	ITG INC, NEW YORK	690.000	39,021	XXX	
458665304	INTERFACE INC		12/02/2016	STIFEL NICOLAUS	1,609.000	27,478	XXX	
459200101	INTERNATIONAL BUSINESS MACHINE		12/29/2016	ITG INC, NEW YORK	1,010.000	168,229	XXX	
459506101	INTERNATIONAL FLAVORS & FRAGRA		12/29/2016	ITG INC, NEW YORK	100.000	11,890	XXX	
460146103	INTERNATIONAL PAPER CO		12/29/2016	ITG INC, NEW YORK	470.000	25,091	XXX	
460690100	INTERPUBLIC GROUP OF COS INC/T		12/29/2016	ITG INC, NEW YORK	400.000	9,478	XXX	
461202103	INTUIT INC		12/29/2016	ITG INC, NEW YORK	290.000	33,372	XXX	
46120E602	INTUITIVE SURGICAL INC		12/29/2016	ITG INC, NEW YORK	46.000	29,316	XXX	
46284V101	IRON MOUNTAIN INC		12/29/2016	ITG INC, NEW YORK	280.000	9,099	XXX	
465741106	ITRON INC		12/02/2016	STIFEL NICOLAUS	1,185.000	74,982	XXX	
466313103	JABIL CIRCUIT INC		12/02/2016	STIFEL NICOLAUS	3,188.000	65,384	XXX	
469814107	JACOBS ENGINEERING GROUP INC		12/29/2016	ITG INC, NEW YORK	140.000	8,019	XXX	
445658107	JB HUNT TRANSPORT SERVICES INC		12/29/2016	ITG INC, NEW YORK	100.000	9,736	XXX	
477143101	JETBLUE AIRWAYS CORP		12/02/2016	STIFEL NICOLAUS	3,010.000	63,252	XXX	
832696405	JM SMUCKER CO/THE		12/29/2016	ITG INC, NEW YORK	140.000	18,046	XXX	
478160104	JOHNSON & JOHNSON		12/29/2016	ITG INC, NEW YORK	3,150.000	364,894	XXX	
46625H100	JPMORGAN CHASE & CO		12/29/2016	ITG INC, NEW YORK	4,160.000	355,180	XXX	
48203R104	JUNIPER NETWORKS INC		12/29/2016	ITG INC, NEW YORK	420.000	11,882	XXX	
485170302	KANSAS CITY SOUTHERN		12/29/2016	ITG INC, NEW YORK	130.000	10,961	XXX	
48238T109	KAR AUCTION SERVICES INC		12/02/2016	STIFEL NICOLAUS	659.000	27,460	XXX	
487836108	KELLOGG CO		12/29/2016	ITG INC, NEW YORK	290.000	21,436	XXX	
493267108	KEYCORP		12/29/2016	ITG INC, NEW YORK	1,110.000	20,013	XXX	
494368103	KIMBERLY-CLARK CORP		12/29/2016	ITG INC, NEW YORK	420.000	48,248	XXX	
49446R109	KIMCO REALTY CORP		12/29/2016	ITG INC, NEW YORK	410.000	10,195	XXX	
49456B101	KINDER MORGAN INC/DE		12/29/2016	ITG INC, NEW YORK	2,200.000	45,837	XXX	
497266106	KIRBY CORP		12/02/2016	STIFEL NICOLAUS	670.000	43,650	XXX	
482480100	KLA-TENCOR CORP		12/29/2016	ITG INC, NEW YORK	180.000	14,167	XXX	
500255104	KOHL'S CORP		12/29/2016	ITG INC, NEW YORK	210.000	10,438	XXX	
500754106	KRAFT HEINZ CO/THE		12/29/2016	ITG INC, NEW YORK	700.000	61,652	XXX	
50077C106	KRATON CORP		12/02/2016	STIFEL NICOLAUS	2,990.000	92,843	XXX	
501044101	KROGER CO/THE		12/29/2016	ITG INC, NEW YORK	1,080.000	37,514	XXX	
501797104	L BRANDS INC		12/29/2016	ITG INC, NEW YORK	280.000	18,527	XXX	
502413107	L3 TECHNOLOGIES INC		12/29/2016	ITG INC, NEW YORK	90.000	13,711	XXX	
50540R409	LABORATORY CORP OF AMERICA HOL		12/29/2016	ITG INC, NEW YORK	120.000	15,348	XXX	
512807108	LAM RESEARCH CORP		12/29/2016	ITG INC, NEW YORK	200.000	21,342	XXX	
524660107	LEGGETT & PLATT INC		12/29/2016	ITG INC, NEW YORK	150.000	7,452	XXX	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
526057104	LENNAR CORP		12/29/2016	ITG INC, NEW YORK	240.000	10,343	XXX	
527288104	LEUCADIA NATIONAL CORP		12/29/2016	STIFEL NICOLAUS	2,796.000	63,318	XXX	
52729N308	LEVEL 3 COMMUNICATIONS INC		12/29/2016	ITG INC, NEW YORK	340.000	19,335	XXX	
534187109	LINCOLN NATIONAL CORP		12/29/2016	ITG INC, NEW YORK	280.000	18,433	XXX	
535678106	LINEAR TECHNOLOGY CORP		12/29/2016	ITG INC, NEW YORK	270.000	16,876	XXX	
535919401	LIONS GATE ENTERTAINMENT CORP		12/09/2016	MERGER	1,107.500	25,546	XXX	
535919500	LIONS GATE ENTERTAINMENT CORP		12/09/2016	Mellon Bank	1,107.500	24,695	XXX	
501889208	LKQ CORP		12/29/2016	ITG INC, NEW YORK	340.000	10,494	XXX	
539830109	LOCKHEED MARTIN CORP		12/29/2016	ITG INC, NEW YORK	294.000	73,483	XXX	
540424108	LOEWS CORP		12/29/2016	ITG INC, NEW YORK	310.000	14,594	XXX	
546347105	LOUISIANA-PACIFIC CORP		12/02/2016	STIFEL NICOLAUS	4,698.000	92,186	XXX	
548661107	LOWE'S COS INC		12/29/2016	ITG INC, NEW YORK	1,010.000	72,223	XXX	
50212V100	LPL FINANCIAL HOLDINGS INC		12/02/2016	STIFEL NICOLAUS	624.000	25,609	XXX	
50216C108	LSI INDUSTRIES INC		12/02/2016	STIFEL NICOLAUS	2,684.000	25,507	XXX	
55261F104	M&T BANK CORP		12/29/2016	ITG INC, NEW YORK	190.000	29,477	XXX	
554382101	MACERICH CO/THE		12/29/2016	ITG INC, NEW YORK	150.000	10,450	XXX	
55616P104	MACY'S INC		12/29/2016	ITG INC, NEW YORK	350.000	12,589	XXX	
565849106	MARATHON OIL CORP		12/29/2016	ITG INC, NEW YORK	960.000	16,814	XXX	
56585A102	MARATHON PETROLEUM CORP		12/29/2016	ITG INC, NEW YORK	610.000	30,624	XXX	
567908108	MARINEMAX INC		12/02/2016	STIFEL NICOLAUS	1,946.000	36,906	XXX	
571903202	MARRIOTT INTERNATIONAL INC/MD		12/29/2016	ITG INC, NEW YORK	370.000	30,829	XXX	
571748102	MARSH & MCLENNAN COS INC		12/29/2016	ITG INC, NEW YORK	590.000	40,002	XXX	
573284106	MARTIN MARIETTA MATERIALS INC		12/29/2016	STIFEL NICOLAUS	312.000	69,693	XXX	
574599106	MASCO CORP		12/29/2016	ITG INC, NEW YORK	360.000	11,485	XXX	
576323109	MASTEC INC		12/02/2016	STIFEL NICOLAUS	4,037.000	150,726	XXX	
57636Q104	MASTERCARD INC		12/29/2016	ITG INC, NEW YORK	1,110.000	115,075	XXX	
577081102	MATTEL INC		12/29/2016	ITG INC, NEW YORK	380.000	10,465	XXX	
57772K101	MAXIM INTEGRATED PRODUCTS INC		12/02/2016	STIFEL NICOLAUS	1,329.000	50,300	XXX	
579780206	MCCORMICK & CO INC/MD		12/29/2016	ITG INC, NEW YORK	140.000	13,117	XXX	
580135101	MCDONALD'S CORP		12/29/2016	ITG INC, NEW YORK	960.000	118,294	XXX	
58155Q103	MCKESSON CORP		12/29/2016	ITG INC, NEW YORK	270.000	38,465	XXX	
582839106	MEAD JOHNSON NUTRITION CO		12/29/2016	ITG INC, NEW YORK	220.000	15,611	XXX	
58933Y105	MERCK & CO INC		12/29/2016	ITG INC, NEW YORK	3,180.000	188,199	XXX	
59001K100	MERITOR INC		12/02/2016	STIFEL NICOLAUS	3,691.000	46,495	XXX	
59156R108	METLIFE INC		12/29/2016	ITG INC, NEW YORK	1,280.000	68,537	XXX	
592688105	METTLER-TOLEDO INTERNATIONAL I		12/29/2016	ITG INC, NEW YORK	32.000	13,454	XXX	
595017104	MICROCHIP TECHNOLOGY INC		12/29/2016	ITG INC, NEW YORK	250.000	16,173	XXX	
595112103	MICRON TECHNOLOGY INC		12/29/2016	ITG INC, NEW YORK	1,190.000	26,520	XXX	
594918104	MICROSOFT CORP		12/29/2016	ITG INC, NEW YORK	9,000.000	566,701	XXX	
59522J103	MID-AMERICA APARTMENT COMMUNIT		12/29/2016	ITG INC, NEW YORK	140.000	13,588	XXX	
607828100	MODINE MANUFACTURING CO		12/02/2016	STIFEL NICOLAUS	1,769.000	24,268	XXX	
608190104	MOHAWK INDUSTRIES INC		12/29/2016	ITG INC, NEW YORK	78.000	15,722	XXX	
60871R209	MOLSON COORS BREWING CO		12/29/2016	ITG INC, NEW YORK	220.000	21,529	XXX	
609207105	MONDELEZ INTERNATIONAL		12/29/2016	ITG INC, NEW YORK	1,780.000	79,757	XXX	
609839105	MONOLITHIC POWER SYSTEMS		12/02/2016	STIFEL NICOLAUS	1,305.000	99,728	XXX	
61166W101	MONSANTO CO		12/29/2016	ITG INC, NEW YORK	510.000	53,811	XXX	
61174X109	MONSTER BEVERAGE CORP		12/29/2016	ITG INC, NEW YORK	470.000	21,170	XXX	
615369105	MOODY'S CORP		12/29/2016	ITG INC, NEW YORK	200.000	18,941	XXX	
617446448	MORGAN STANLEY		12/29/2016	ITG INC, NEW YORK	1,670.000	70,100	XXX	
61945C103	MOSAIC CO/THE		12/29/2016	ITG INC, NEW YORK	400.000	11,638	XXX	
620076307	MOTOROLA SOLUTIONS INC		12/29/2016	ITG INC, NEW YORK	190.000	15,729	XXX	
55345K103	MRC GLOBAL INC		12/02/2016	STIFEL NICOLAUS	1,995.000	41,360	XXX	
626717102	MURPHY OIL CORP		12/29/2016	ITG INC, NEW YORK	190.000	5,947	XXX	
62855J104	MYRIAD GENETICS INC		12/23/2016	STATE STREET GLOBAL MARKETS LLC, BOSTON	2,225.000	37,294	XXX	

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631103108	NASDAQ INC		12/29/2016	ITG INC, NEW YORK	130.000	8,740	XXX	
637071101	NATIONAL OILWELL VARCO INC		12/29/2016	ITG INC, NEW YORK	440.000	16,643	XXX	
63938C108	NAVIENT CORP		12/29/2016	ITG INC, NEW YORK	320.000	5,231	XXX	
64110D104	NETAPP INC		12/29/2016	ITG INC, NEW YORK	310.000	11,037	XXX	
64110L106	NETFLIX INC		12/29/2016	ITG INC, NEW YORK	500.000	62,345	XXX	
651229106	NEWELL BRANDS INC		12/29/2016	ITG INC, NEW YORK	560.000	25,291	XXX	
651290108	NEWFIELD EXPLORATION CO		12/29/2016	ITG INC, NEW YORK	230.000	9,470	XXX	
651639106	NEWMONT MINING CORP		12/29/2016	ITG INC, NEW YORK	610.000	21,115	XXX	
65249B109	NEWS CORP		12/29/2016	ITG INC, NEW YORK	350.000	4,066	XXX	
65249B208	NEWS CORP		12/29/2016	ITG INC, NEW YORK	60.000	716	XXX	
65339F101	NEXTERA ENERGY INC		12/29/2016	ITG INC, NEW YORK	550.000	65,861	XXX	
654106103	NIKE INC		12/29/2016	ITG INC, NEW YORK	1,540.000	78,726	XXX	
65473P105	NISOURCE INC		12/29/2016	ITG INC, NEW YORK	250.000	5,546	XXX	
655044105	NOBLE ENERGY INC		12/29/2016	ITG INC, NEW YORK	500.000	19,147	XXX	
655664100	NORDSTROM INC		12/29/2016	ITG INC, NEW YORK	140.000	6,735	XXX	
655844108	NORFOLK SOUTHERN CORP		12/29/2016	ITG INC, NEW YORK	340.000	36,711	XXX	
665859104	NORTHERN TRUST CORP		12/29/2016	ITG INC, NEW YORK	250.000	22,100	XXX	
666807102	NORTHROP GRUMMAN CORP		12/29/2016	ITG INC, NEW YORK	206.000	47,880	XXX	
629377508	NRG ENERGY INC		12/29/2016	ITG INC, NEW YORK	320.000	3,997	XXX	
67020Y100	NUANCE COMMUNICATIONS INC		12/28/2016	BMO CAPITAL MARKETS CORP, NEW YORK	3,598.000	56,910	XXX	
670346105	NUCOR CORP		12/29/2016	ITG INC, NEW YORK	380.000	22,998	XXX	
67066G104	NVIDIA CORP		12/29/2016	ITG INC, NEW YORK	630.000	66,862	XXX	
674599105	OCCIDENTAL PETROLEUM CORP		12/29/2016	ITG INC, NEW YORK	890.000	63,554	XXX	
681919106	OMNICOM GROUP INC		12/29/2016	ITG INC, NEW YORK	280.000	24,029	XXX	
682189105	ON SEMICONDUCTOR CORP		12/02/2016	STIFEL NICOLAUS	3,201.000	35,566	XXX	
682680103	ONEOK INC		12/29/2016	ITG INC, NEW YORK	250.000	14,439	XXX	
68389X105	ORACLE CORP		12/29/2016	ITG INC, NEW YORK	3,440.000	133,593	XXX	
67103H107	O'REILLY AUTOMOTIVE INC		12/29/2016	ITG INC, NEW YORK	112.000	31,550	XXX	
693718108	PACCAR INC		12/29/2016	ITG INC, NEW YORK	410.000	26,446	XXX	
695263103	PACWEST BANCORP		12/02/2016	STIFEL NICOLAUS	1,900.000	98,524	XXX	
701094104	PARKER-HANNIFIN CORP		12/29/2016	ITG INC, NEW YORK	160.000	22,391	XXX	
703395103	PATTERSON COS INC		12/29/2016	ITG INC, NEW YORK	90.000	3,686	XXX	
704326107	PAYCHEX INC		12/29/2016	ITG INC, NEW YORK	370.000	22,714	XXX	
70450Y103	PAYPAL HOLDINGS INC		12/29/2016	ITG INC, NEW YORK	1,290.000	51,517	XXX	
712704105	PEOPLE'S UNITED FINANCIAL INC		12/29/2016	ITG INC, NEW YORK	150.000	2,911	XXX	
713448108	PEPSICO INC		12/29/2016	ITG INC, NEW YORK	1,670.000	175,190	XXX	
714046109	PERKINELMER INC		12/29/2016	ITG INC, NEW YORK	120.000	6,270	XXX	
717081103	PFIZER INC		12/29/2016	ITG INC, NEW YORK	6,980.000	227,064	XXX	
69331C108	PG&E CORP		12/29/2016	ITG INC, NEW YORK	580.000	35,353	XXX	
718172109	PHILIP MORRIS INTERNATIONAL IN		12/29/2016	ITG INC, NEW YORK	1,800.000	165,252	XXX	
718546104	PHILLIPS 66		12/29/2016	ITG INC, NEW YORK	520.000	45,020	XXX	
723484101	PINNACLE WEST CAPITAL CORP		12/29/2016	ITG INC, NEW YORK	140.000	10,924	XXX	
723787107	PIONEER NATURAL RESOURCES CO		12/29/2016	ITG INC, NEW YORK	200.000	36,313	XXX	
724479100	PITNEY BOWES INC		12/29/2016	ITG INC, NEW YORK	110.000	1,682	XXX	
72703H101	PLANET FITNESS INC		12/30/2016	CREDIT SUISSE, NEW YORK (CSUS)	165.000	3,314	XXX	
693475105	PNC FINANCIAL SERVICES GROUP I		12/29/2016	ITG INC, NEW YORK	580.000	67,107	XXX	
693506107	PPG INDUSTRIES INC		12/29/2016	ITG INC, NEW YORK	320.000	30,346	XXX	
69351T106	PPL CORP		12/29/2016	ITG INC, NEW YORK	750.000	25,681	XXX	
74005P104	PRAXAIR INC		12/29/2016	ITG INC, NEW YORK	340.000	39,962	XXX	
741503403	PRICELINE GROUP INC/THE		12/29/2016	ITG INC, NEW YORK	58.000	85,620	XXX	
74251V102	PRINCIPAL FINANCIAL GROUP INC		12/29/2016	ITG INC, NEW YORK	310.000	17,898	XXX	
742718109	PROCTER & GAMBLE CO/THE		12/29/2016	ITG INC, NEW YORK	3,100.000	261,536	XXX	
743315103	PROGRESSIVE CORP/THE		12/29/2016	ITG INC, NEW YORK	620.000	22,017	XXX	
74340W103	PROLOGIS INC		12/29/2016	ITG INC, NEW YORK	610.000	31,902	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
744320102	PRUDENTIAL FINANCIAL INC		12/29/2016	ITG INC, NEW YORK	520.000	53,951	X X X	
744573106	PUBLIC SERVICE ENTERPRISE GROU		12/29/2016	ITG INC, NEW YORK	580.000	25,519	X X X	
74460D109	PUBLIC STORAGE		12/29/2016	ITG INC, NEW YORK	176.000	38,917	X X X	
745867101	PULTEGROUP INC		12/29/2016	ITG INC, NEW YORK	240.000	4,455	X X X	
693656100	PVH CORP		12/29/2016	ITG INC, NEW YORK	100.000	9,071	X X X	
74736K101	QORVO INC		12/29/2016	STIFEL NICOLAUS	2,306.000	117,287	X X X	
747525103	QUALCOMM INC		12/29/2016	ITG INC, NEW YORK	1,710.000	112,594	X X X	
74762E102	QUANTA SERVICES INC		12/29/2016	ITG INC, NEW YORK	160.000	5,522	X X X	
74834L100	QUEST DIAGNOSTICS INC		12/29/2016	ITG INC, NEW YORK	160.000	14,684	X X X	
751212101	RALPH LAUREN CORP		12/29/2016	ITG INC, NEW YORK	70.000	6,353	X X X	
75281A109	RANGE RESOURCES CORP		12/29/2016	ITG INC, NEW YORK	220.000	7,483	X X X	
754730109	RAYMOND JAMES FINANCIAL INC		12/02/2016	STIFEL NICOLAUS	869.000	63,402	X X X	
755111507	RAYTHEON CO		12/29/2016	ITG INC, NEW YORK	340.000	48,614	X X X	
756109104	REALTY INCOME CORP		12/29/2016	ITG INC, NEW YORK	300.000	17,045	X X X	
756577102	RED HAT INC		12/29/2016	ITG INC, NEW YORK	210.000	14,734	X X X	
75886F107	REGENERON PHARMACEUTICALS INC		12/29/2016	ITG INC, NEW YORK	89.000	33,408	X X X	
7591EP100	REGIONS FINANCIAL CORP		12/29/2016	ITG INC, NEW YORK	1,100.000	15,631	X X X	
760759100	REPUBLIC SERVICES INC		12/29/2016	ITG INC, NEW YORK	260.000	14,858	X X X	
761713106	REYNOLDS AMERICAN INC		12/29/2016	ITG INC, NEW YORK	950.000	53,395	X X X	
770323103	ROBERT HALF INTERNATIONAL INC		12/29/2016	ITG INC, NEW YORK	150.000	7,317	X X X	
773903109	ROCKWELL AUTOMATION INC		12/29/2016	ITG INC, NEW YORK	150.000	20,185	X X X	
774341101	ROCKWELL COLLINS INC		12/29/2016	ITG INC, NEW YORK	150.000	14,045	X X X	
775133101	ROGERS CORP		12/02/2016	STIFEL NICOLAUS	1,095.000	79,691	X X X	
776696106	ROPER TECHNOLOGIES INC		12/29/2016	ITG INC, NEW YORK	120.000	22,008	X X X	
778296103	ROSS STORES INC		12/29/2016	ITG INC, NEW YORK	450.000	29,881	X X X	
783549108	RYDER SYSTEM INC		12/29/2016	ITG INC, NEW YORK	70.000	5,271	X X X	
78409V104	S&P GLOBAL INC		12/29/2016	ITG INC, NEW YORK	300.000	32,753	X X X	
79466L302	SALESFORCE.COM INC		12/29/2016	ITG INC, NEW YORK	740.000	51,369	X X X	
800677106	SANGAMO THERAPEUTICS INC		12/02/2016	STIFEL NICOLAUS	1,362.000	4,307	X X X	
80589M102	SCANA CORP		12/29/2016	ITG INC, NEW YORK	180.000	13,208	X X X	
806857108	SCHLUMBERGER LTD		12/29/2016	ITG INC, NEW YORK	1,610.000	135,321	X X X	
811065101	SCRIPPS NETWORKS INTERACTIVE I		12/29/2016	ITG INC, NEW YORK	120.000	8,631	X X X	
81211K100	SEALED AIR CORP		12/29/2016	ITG INC, NEW YORK	220.000	9,996	X X X	
816851109	SEMPRA ENERGY		12/29/2016	ITG INC, NEW YORK	300.000	30,331	X X X	
816850101	SEMTECH CORP		12/02/2016	STIFEL NICOLAUS	796.000	23,981	X X X	
824348106	SHERWIN-WILLIAMS CO/THE		12/29/2016	ITG INC, NEW YORK	96.000	25,956	X X X	
82669G104	SIGNATURE BANK/NEW YORK NY		12/02/2016	STIFEL NICOLAUS	284.000	42,744	X X X	
826919102	SILICON LABORATORIES INC		12/02/2016	STIFEL NICOLAUS	389.000	24,675	X X X	
828806109	SIMON PROPERTY GROUP INC		12/29/2016	ITG INC, NEW YORK	370.000	65,160	X X X	
83088M102	SKYWORKS SOLUTIONS INC		12/29/2016	STIFEL NICOLAUS	1,516.000	111,642	X X X	
78440X101	SL GREEN REALTY CORP		12/29/2016	ITG INC, NEW YORK	130.000	13,732	X X X	
833034101	SNAP-ON INC		12/29/2016	ITG INC, NEW YORK	70.000	12,022	X X X	
842587107	SOUTHERN CO/THE		12/29/2016	ITG INC, NEW YORK	1,110.000	54,688	X X X	
844741108	SOUTHWEST AIRLINES CO		12/29/2016	ITG INC, NEW YORK	710.000	35,702	X X X	
845467109	SOUTHWESTERN ENERGY CO		12/29/2016	ITG INC, NEW YORK	530.000	5,670	X X X	
847560109	SPECTRA ENERGY CORP		12/29/2016	ITG INC, NEW YORK	810.000	33,408	X X X	
790849103	ST JUDE MEDICAL INC		12/29/2016	ITG INC, NEW YORK	330.000	26,344	X X X	
854502101	STANLEY BLACK & DECKER INC		12/29/2016	ITG INC, NEW YORK	180.000	20,718	X X X	
855030102	STAPLES INC		12/29/2016	ITG INC, NEW YORK	550.000	5,001	X X X	
855244109	STARBUCKS CORP		12/29/2016	ITG INC, NEW YORK	1,670.000	94,195	X X X	
857477103	STATE STREET CORP		12/29/2016	ITG INC, NEW YORK	430.000	33,255	X X X	
858119100	STEEL DYNAMICS INC		12/02/2016	STIFEL NICOLAUS	620.000	22,672	X X X	
858912108	STERICYCLE INC		12/29/2016	ITG INC, NEW YORK	110.000	8,463	X X X	
863667101	STRYKER CORP		12/29/2016	ITG INC, NEW YORK	360.000	43,424	X X X	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
867914103	SUNTRUST BANKS INC		12/29/2016	ITG INC, NEW YORK	580.000	31,610	XXX	
87074U101	SWIFT TRANSPORTATION CO		12/02/2016	STIFEL NICOLAUS	1,790.000	46,019	XXX	
871503108	SYMANTEC CORP		12/29/2016	ITG INC, NEW YORK	690.000	16,653	XXX	
87165B103	SYNCHRONY FINANCIAL		12/29/2016	ITG INC, NEW YORK	900.000	32,422	XXX	
871829107	SYSCO CORP		12/29/2016	ITG INC, NEW YORK	580.000	32,492	XXX	
74144T108	T ROWE PRICE GROUP INC		12/29/2016	ITG INC, NEW YORK	290.000	21,915	XXX	
87403A107	TAILORED BRANDS INC		12/02/2016	STIFEL NICOLAUS	1,743.000	33,674	XXX	
87612E106	TARGET CORP		12/29/2016	ITG INC, NEW YORK	650.000	47,272	XXX	
87901J105	TEGNA INC		12/29/2016	ITG INC, NEW YORK	230.000	4,983	XXX	
880349105	TENNECO INC		12/02/2016	STIFEL NICOLAUS	235.000	13,863	XXX	
88076W103	TERADATA CORP		12/29/2016	ITG INC, NEW YORK	140.000	3,806	XXX	
881609101	TESORO CORP		12/29/2016	ITG INC, NEW YORK	140.000	12,294	XXX	
88166T101	TESSERA HOLDING CORP		12/02/2016	STIFEL NICOLAUS	2,316.000	91,197	XXX	
882508104	TEXAS INSTRUMENTS INC		12/29/2016	ITG INC, NEW YORK	1,160.000	86,066	XXX	
883203101	TEXTRON INC		12/29/2016	ITG INC, NEW YORK	310.000	15,009	XXX	
883556102	THERMO FISHER SCIENTIFIC INC		12/29/2016	ITG INC, NEW YORK	460.000	65,107	XXX	
886547108	TIFFANY & CO		12/29/2016	ITG INC, NEW YORK	130.000	10,008	XXX	
887317303	TIME WARNER INC		12/29/2016	ITG INC, NEW YORK	900.000	86,810	XXX	
88870P106	TIVO CORP		12/02/2016	STIFEL NICOLAUS	10,414.000	204,969	XXX	
872540109	TJX COS INC/THE		12/29/2016	ITG INC, NEW YORK	750.000	56,822	XXX	
891027104	TORCHMARK CORP		12/29/2016	ITG INC, NEW YORK	130.000	9,567	XXX	
891906109	TOTAL SYSTEM SERVICES INC		12/29/2016	ITG INC, NEW YORK	190.000	9,382	XXX	
892356106	TRACTOR SUPPLY CO		12/29/2016	ITG INC, NEW YORK	150.000	11,364	XXX	
893641100	TRANSDIGM GROUP INC		12/29/2016	ITG INC, NEW YORK	60.000	15,018	XXX	
89417E109	TRAVELERS COS INC/THE		12/29/2016	ITG INC, NEW YORK	340.000	41,639	XXX	
89531P105	TREX CO INC		12/02/2016	STIFEL NICOLAUS	804.000	54,673	XXX	
896945201	TRIPADVISOR INC		12/29/2016	ITG INC, NEW YORK	130.000	6,077	XXX	
901109108	TUTOR PERINI CORP		12/02/2016	STIFEL NICOLAUS	2,864.000	74,213	XXX	
90130A101	TWENTY-FIRST CENTURY FOX INC		12/29/2016	ITG INC, NEW YORK	1,250.000	35,390	XXX	
90130A200	TWENTY-FIRST CENTURY FOX INC		12/29/2016	ITG INC, NEW YORK	500.000	13,767	XXX	
902494103	TYSON FOODS INC		12/29/2016	ITG INC, NEW YORK	340.000	21,159	XXX	
902653104	UDR INC		12/29/2016	ITG INC, NEW YORK	280.000	10,049	XXX	
90384S303	ULTA SALON COSMETICS & FRAGRAN		12/29/2016	ITG INC, NEW YORK	69.000	17,679	XXX	
904034105	ULTRATECH INC		12/02/2016	STIFEL NICOLAUS	3,530.000	76,917	XXX	
904311107	UNDER ARMOUR INC		12/29/2016	ITG INC, NEW YORK	220.000	6,453	XXX	
904311206	UNDER ARMOUR INC		12/29/2016	ITG INC, NEW YORK	210.000	5,325	XXX	
907818108	UNION PACIFIC CORP		12/29/2016	ITG INC, NEW YORK	960.000	99,995	XXX	
910047109	UNITED CONTINENTAL HOLDINGS IN		12/29/2016	STIFEL NICOLAUS	5,681.000	394,988	XXX	
911312106	UNITED PARCEL SERVICE INC		12/29/2016	ITG INC, NEW YORK	800.000	91,966	XXX	
911363109	UNITED RENTALS INC		12/29/2016	ITG INC, NEW YORK	100.000	10,607	XXX	
913017109	UNITED TECHNOLOGIES CORP		12/29/2016	ITG INC, NEW YORK	890.000	98,093	XXX	
91324P102	UNITEDHEALTH GROUP INC		12/29/2016	ITG INC, NEW YORK	1,100.000	176,600	XXX	
91347P105	UNIVERSAL DISPLAY CORP		12/02/2016	STIFEL NICOLAUS	1,216.000	65,591	XXX	
913483103	UNIVERSAL ELECTRONICS INC		12/02/2016	STIFEL NICOLAUS	475.000	30,254	XXX	
913903100	UNIVERSAL HEALTH SERVICES INC		12/29/2016	ITG INC, NEW YORK	110.000	11,740	XXX	
91529Y106	UNUM GROUP		12/29/2016	ITG INC, NEW YORK	260.000	11,385	XXX	
917047102	URBAN OUTFITTERS INC		12/29/2016	ITG INC, NEW YORK	100.000	2,858	XXX	
902973304	US BANCORP		12/29/2016	ITG INC, NEW YORK	1,840.000	94,310	XXX	
91913Y100	VALERO ENERGY CORP		12/29/2016	ITG INC, NEW YORK	530.000	36,257	XXX	
92220P105	VARIAN MEDICAL SYSTEMS INC		12/29/2016	ITG INC, NEW YORK	110.000	9,968	XXX	
922417100	VEECO INSTRUMENTS INC		12/02/2016	STIFEL NICOLAUS	3,362.000	88,280	XXX	
92276F100	VENTAS INC		12/29/2016	ITG INC, NEW YORK	420.000	25,920	XXX	
92343E102	VERISIGN INC		12/29/2016	ITG INC, NEW YORK	110.000	8,383	XXX	
92345Y106	VERISK ANALYTICS INC		12/29/2016	ITG INC, NEW YORK	180.000	14,724	XXX	

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92343V104	VERIZON COMMUNICATIONS INC		12/29/2016	ITG INC, NEW YORK	4,710.000	253,588	XXX	
92532F100	VERTEX PHARMACEUTICALS INC		12/29/2016	ITG INC, NEW YORK	290.000	21,550	XXX	
918204108	VF CORP		12/29/2016	ITG INC, NEW YORK	390.000	20,939	XXX	
92553P201	VIACOM INC		12/29/2016	ITG INC, NEW YORK	400.000	14,149	XXX	
92826C839	VISA INC		12/29/2016	ITG INC, NEW YORK	2,160.000	169,772	XXX	
929042109	VORNADO REALTY TRUST		12/29/2016	ITG INC, NEW YORK	210.000	21,614	XXX	
929160109	VULCAN MATERIALS CO		12/29/2016	ITG INC, NEW YORK	160.000	20,313	XXX	
92927K102	WABCO HOLDINGS INC		12/02/2016	STIFEL NICOLAUS	235.000	24,023	XXX	
931427108	WALGREENS BOOTS ALLIANCE INC		12/29/2016	ITG INC, NEW YORK	990.000	82,712	XXX	
931142103	WAL-MART STORES INC		12/29/2016	ITG INC, NEW YORK	1,740.000	120,758	XXX	
254687106	WALT DISNEY CO/THE		12/29/2016	ITG INC, NEW YORK	1,700.000	177,572	XXX	
94106L109	WASTE MANAGEMENT INC		12/29/2016	ITG INC, NEW YORK	470.000	33,440	XXX	
941848103	WATERS CORP		12/29/2016	ITG INC, NEW YORK	90.000	12,113	XXX	
942622200	WATSCO INC		12/02/2016	STIFEL NICOLAUS	433.000	65,045	XXX	
94733A104	WEB.COM GROUP INC		12/02/2016	STIFEL NICOLAUS	825.000	12,904	XXX	
947890109	WEBSTER FINANCIAL CORP		12/02/2016	STIFEL NICOLAUS	801.000	40,970	XXX	
92939U106	WEC ENERGY GROUP INC		12/29/2016	ITG INC, NEW YORK	370.000	21,703	XXX	
949746101	WELLS FARGO & CO		12/29/2016	ITG INC, NEW YORK	5,250.000	286,569	XXX	
95040Q104	WELLTOWER INC		12/29/2016	ITG INC, NEW YORK	430.000	28,434	XXX	
958102105	WESTERN DIGITAL CORP		12/29/2016	ITG INC, NEW YORK	330.000	22,469	XXX	
959802109	WESTERN UNION CO/THE		12/29/2016	ITG INC, NEW YORK	480.000	10,480	XXX	
96145D105	WESTROCK CO		12/29/2016	ITG INC, NEW YORK	290.000	14,876	XXX	
962166104	WEYERHAEUSER CO		12/29/2016	ITG INC, NEW YORK	850.000	25,810	XXX	
963320106	WHIRLPOOL CORP		12/29/2016	ITG INC, NEW YORK	90.000	16,511	XXX	
966837106	WHOLE FOODS MARKET INC		12/29/2016	ITG INC, NEW YORK	350.000	10,925	XXX	
969457100	WILLIAMS COS INC/THE		12/29/2016	ITG INC, NEW YORK	790.000	24,478	XXX	
084423102	WR BERKLEY CORP		12/02/2016	STIFEL NICOLAUS	744.000	46,399	XXX	
384802104	WW GRAINGER INC		12/29/2016	ITG INC, NEW YORK	68.000	15,817	XXX	
98310W108	WYNDHAM WORLDWIDE CORP		12/29/2016	ITG INC, NEW YORK	130.000	9,968	XXX	
983134107	WYNN RESORTS LTD		12/29/2016	ITG INC, NEW YORK	90.000	7,829	XXX	
98389B100	XCEL ENERGY INC		12/29/2016	ITG INC, NEW YORK	550.000	22,487	XXX	
984121103	XEROX CORP		12/29/2016	ITG INC, NEW YORK	600.000	5,250	XXX	
983919101	XILINX INC		12/29/2016	ITG INC, NEW YORK	290.000	17,556	XXX	
98419M100	XYLEM INC/NY		12/29/2016	ITG INC, NEW YORK	200.000	9,957	XXX	
984332106	YAHOO! INC		12/29/2016	ITG INC, NEW YORK	1,010.000	39,036	XXX	
988498101	YUM! BRANDS INC		12/29/2016	ITG INC, NEW YORK	400.000	25,511	XXX	
98956P102	ZIMMER BIOMET HOLDINGS INC		12/29/2016	ITG INC, NEW YORK	240.000	24,812	XXX	
989701107	ZIONS BANCORPORATION		12/29/2016	ITG INC, NEW YORK	240.000	10,258	XXX	
98978V103	ZOETIS INC		12/29/2016	ITG INC, NEW YORK	570.000	30,538	XXX	
008474108	AGNICO EAGLE MINES LTD	A	12/02/2016	STIFEL NICOLAUS	1,361.000	55,985	XXX	
257287102	DOMINION DIAMOND CORP	A	12/27/2016	BERNSTEIN SANFORD C & CO, NEW YORK	1,982.000	19,153	XXX	
45245E109	IMAX CORP	A	12/02/2016	STIFEL NICOLAUS	1,696.000	52,677	XXX	
G1151C101	ACCENTURE PLC	C	12/29/2016	ITG INC, NEW YORK	720.000	84,262	XXX	
G01767105	ALKERMES PLC	C	12/02/2016	STIFEL NICOLAUS	64.000	3,589	XXX	
G0176J109	ALLEGION PLC	C	12/29/2016	ITG INC, NEW YORK	120.000	7,740	XXX	
G0177J108	ALLERGAN PLC	C	12/29/2016	ITG INC, NEW YORK	438.000	90,280	XXX	
G0408V102	AON PLC	C	12/29/2016	ITG INC, NEW YORK	310.000	34,635	XXX	
Y09827109	BROADCOM LTD	C	12/29/2016	ITG INC, NEW YORK	460.000	82,471	XXX	
M20598104	CAESARSTONE LTD	C	12/02/2016	STIFEL NICOLAUS	1,598.000	44,259	XXX	
143658300	CARNIVAL CORP	C	12/29/2016	ITG INC, NEW YORK	490.000	25,592	XXX	
H1467J104	CHUBB LTD	C	12/29/2016	ITG INC, NEW YORK	550.000	72,648	XXX	
21240E105	CONTROLADORA VUELA CIA DE AVIA	C	12/02/2016	STIFEL NICOLAUS	7,173.000	99,356	XXX	
G27823106	DELPHI AUTOMOTIVE PLC	C	12/29/2016	ITG INC, NEW YORK	320.000	21,544	XXX	
G29183103	EATON CORP PLC	C	12/29/2016	ITG INC, NEW YORK	530.000	35,701	XXX	

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G30401106	ENDO INTERNATIONAL PLC	C	12/29/2016	ITG INC, NEW YORK	220.000	3,427	XXX	
G3223R108	EVEREST RE GROUP LTD	C	12/02/2016	STIFEL NICOLAUS	338.000	71,025	XXX	
G33856108	FERROGLOBE PLC	C	12/02/2016	STIFEL NICOLAUS	10,344.000	118,462	XXX	
Y2573F102	FLEX LTD	C	12/02/2016	STIFEL NICOLAUS	5,225.000	75,111	XXX	
H2906T109	GARMIN LTD	C	12/29/2016	ITG INC, NEW YORK	130.000	6,358	XXX	
G491BT108	INVESCO LTD	C	12/29/2016	ITG INC, NEW YORK	460.000	13,860	XXX	
G51502105	JOHNSON CONTROLS INTERNATIONAL	C	12/29/2016	ITG INC, NEW YORK	1,070.000	44,422	XXX	
N53745100	LYONDELLBASELL INDUSTRIES NV	C	12/29/2016	ITG INC, NEW YORK	390.000	33,477	XXX	
G5785G107	MALLINCKRODT PLC	C	12/29/2016	ITG INC, NEW YORK	130.000	6,418	XXX	
G5960L103	MEDTRONIC PLC	C	12/29/2016	ITG INC, NEW YORK	1,590.000	113,993	XXX	
G60754101	MICHAEL KORS HOLDINGS LTD	C	12/29/2016	ITG INC, NEW YORK	190.000	8,135	XXX	
N51488117	MOBILEYE NV	C	12/02/2016	STIFEL NICOLAUS	213.000	7,706	XXX	
N59465109	MYLAN NV	C	12/29/2016	ITG INC, NEW YORK	530.000	19,929	XXX	
G6518L108	NIELSEN HOLDINGS PLC	C	12/29/2016	ITG INC, NEW YORK	380.000	15,991	XXX	
G7S00T104	PENTAIR PLC	C	12/29/2016	ITG INC, NEW YORK	200.000	11,287	XXX	
G97822103	PERRIGO CO PLC	C	12/29/2016	ITG INC, NEW YORK	170.000	14,093	XXX	
733174700	POPULAR INC	C	12/02/2016	STIFEL NICOLAUS	1,761.000	72,802	XXX	
N72482107	QIAGEN NV	C	12/02/2016	STIFEL NICOLAUS	1,647.000	44,937	XXX	
V7780T103	ROYAL CARIBBEAN CRUISES LTD	C	12/29/2016	ITG INC, NEW YORK	200.000	16,569	XXX	
G7945M107	SEAGATE TECHNOLOGY PLC	C	12/29/2016	ITG INC, NEW YORK	340.000	12,939	XXX	
G81276100	SIGNET JEWELERS LTD	C	12/29/2016	ITG INC, NEW YORK	80.000	7,498	XXX	
G84720104	STERIS PLC	C	12/02/2016	STIFEL NICOLAUS	642.000	41,801	XXX	
H84989104	TE CONNECTIVITY LTD	C	12/29/2016	ITG INC, NEW YORK	420.000	29,359	XXX	
H8817H100	TRANSOCEAN LTD	C	12/29/2016	ITG INC, NEW YORK	420.000	6,171	XXX	
Q9235V101	TRONOX LTD	C	12/02/2016	STIFEL NICOLAUS	4,238.000	46,063	XXX	
G96629103	WILLIS TOWERS WATSON PLC	C	12/29/2016	ITG INC, NEW YORK	160.000	19,523	XXX	
G98294104	XL GROUP LTD	C	12/29/2016	ITG INC, NEW YORK	300.000	11,242	XXX	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						29,384,658	XXX	
Common Stocks - Mutual Funds								
411511306	HARBOR INTERNATIONAL-INST		12/29/2016	MUTUAL FUND PURCHASE, NEW YORK	64,388.740	3,750,000	XXX	
411511801	HARBOR INTL GROWTH-INST		12/29/2016	MUTUAL FUND PURCHASE, NEW YORK	307,629.204	3,750,000	XXX	
9299999 Subtotal - Common Stocks - Mutual Funds						7,500,000	XXX	
9799997 Subtotal - Common Stocks - Part 3						36,884,658	XXX	
9799998 Summary Item from Part 5 for Common Stocks						96,037	XXX	
9799999 Subtotal - Common Stocks						36,980,695	XXX	
9899999 Subtotal - Preferred and Common Stocks						36,980,695	XXX	
9999999 Totals						267,457,845	XXX	997,182

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
Bonds - U.S. Governments																				
912828J92	U S TREASURY 0.500% 03/31/2017 DD 03/31/		04/06/2016	BNP PARIBAS SECS CP/FIXED	XXX	3,428,361	3,435,000	3,431,109	3,432,562		293		293		3,432,855		(4,494)	(4,494)	6,884	03/31/2017
912828K25	U S TREASURY 0.750% 04/15/2018		11/21/2016	CITIGROUP GBL MKTS/SALOMO	XXX	1,201,772	1,205,000	1,199,352	1,200,676		1,678		1,678		1,202,354		(582)	(582)	9,887	04/15/2018
912828TW0	U S TREASURY 0.750% 10/31/2017 DD 10/31/		07/06/2016	CITIGROUP GBL MKTS/SALOMO	XXX	1,723,597	1,720,000	1,716,977	1,717,205		747		747		1,717,952		5,645	5,645	8,520	10/31/2017
912828WP1	U S TREASURY 0.875% 06/15/2017 DD 06/15/		07/06/2016	SCOTIA CAPITAL (USA) INC,	XXX	1,839,639	1,835,000	1,832,712	1,833,863		221		221		1,834,083		5,556	5,556	6,560	06/15/2017
912828WT3	U S TREASURY 0.875% 07/15/2017 DD 07/15/		02/26/2016	CITIGROUP GBL MKTS/SALOMO	XXX	305,715	305,000	303,726	304,646		13		13		304,658		1,056	1,056	1,664	07/15/2017
912828XK1	U S TREASURY 0.875% 07/15/2018		11/04/2016	CITIGROUP GBL MKTS/SALOMO	XXX	1,035,490	1,035,000	1,028,895	1,029,714		1,708		1,708		1,031,421		4,069	4,069	11,659	07/15/2018
912828L81	U S TREASURY 0.875% 10/15/2018		11/29/2016	JP MORGAN CHASE BANK/HSBC	XXX	687,321	690,000	688,302	688,420		514		514		688,934		(1,613)	(1,613)	6,745	10/15/2018
912828G20	U S TREASURY 0.875% 11/15/2017 DD 11/15/		08/03/2016	CITIGROUP GBL MKTS/SALOMO	XXX	2,241,653	2,235,000	2,230,981	2,232,436		791		791		2,233,227		8,426	8,426	13,851	11/15/2017
912828J68	U S TREASURY 1.000% 03/15/2018		11/22/2016	CITIGROUP GBL MKTS/SALOMO	XXX	2,054,691	2,050,000	2,056,967	2,055,219		(1,900)		(1,900)		2,053,319		1,371	1,371	23,004	03/15/2018
912828XA3	U S TREASURY 1.000% 05/15/2018		11/30/2016	CITIGROUP GBL MKTS/SALOMO	XXX	1,370,040	1,370,000	1,370,027	1,370,037		(14)		(14)		1,370,023		17	17	14,233	05/15/2018
912828D98	U S TREASURY 1.000% 09/15/2017 DD 09/15/		06/03/2016	DEUTSCHE BK SECS INC, NY	XXX	1,228,158	1,225,000	1,225,144	1,225,084		(21)		(21)		1,225,063		3,096	3,096	8,888	09/15/2017
912828L40	U S TREASURY 1.000% 09/15/2018		12/13/2016	CITIGROUP GBL MKTS/SALOMO	XXX	2,057,087	2,060,000	2,067,242	2,066,673		(2,268)		(2,268)		2,064,405		(7,318)	(7,318)	24,812	09/15/2018
912828MA5	U S TREASURY 2.750% 11/30/2016 DD 11/30/		02/02/2016	JP MORGAN CHASE BANK/HSBC	XXX	432,388	425,000	452,012	433,110		(827)		(827)		432,284		104	104	2,076	11/30/2016
912810RM2	U S TREASURY BOND 3.0% 05/15/2045		11/15/2016	GOLDMAN SACHS & CO, NY	XXX	3,165,764	2,915,000	3,243,279			(916)		(916)		3,242,363		(76,599)	(76,599)	38,245	05/15/2045
912810FT0	U S TREASURY BOND 4.500% 02/15/2036		10/28/2016	CITIGROUP GBL MKTS/SALOMO	XXX	2,002,721	1,468,000	2,027,560			(1,283)		(1,283)		2,026,277		(23,556)	(23,556)	13,268	02/15/2036
912828S43	U S TREASURY NOTE 0.750% 07/15/2019		12/29/2016	CREDIT AGRICOLE USA, NEW	XXX	606,975	616,000	614,917			156		156		615,074		(8,098)	(8,098)	2,022	07/15/2019
9128282B5	U S TREASURY NOTE 0.750% 08/15/2019		12/16/2016	JP MORGAN CHASE BANK/HSBC	XXX	846,064	861,000	857,401			369		369		857,770		(11,706)	(11,706)	2,096	08/15/2019
9128282G4	U S TREASURY NOTE 0.875% 09/15/2019		11/29/2016	MORGAN STANLEY & CO INC,	XXX	136,361	138,000	137,504			23		23		137,527		(1,166)	(1,166)	254	09/15/2019
912828M72	U S TREASURY NOTE 0.875% 11/30/2017 DD 1		06/08/2016	CITIGROUP GBL MKTS/SALOMO	XXX	691,429	690,000	689,326	689,341		151		151		689,492		1,936	1,936	3,167	11/30/2017
912828T34	U S TREASURY NOTE 1.125% 09/30/2021		12/29/2016	CITIGROUP GBL MKTS/SALOMO	XXX	531,322	552,000	528,993			140		140		529,133		2,189	2,189	1,553	09/30/2021
912828WD8	U S TREASURY NOTE 1.250% 10/31/2018		12/07/2016	CITIGROUP GBL MKTS/SALOMO	XXX	28,349,984	28,199,000	28,412,696			(28,852)		(28,852)		28,383,843		(33,859)	(33,859)	183,138	10/31/2018
912828M64	U S TREASURY NOTE 1.250% 11/15/2018		11/29/2016	CITIGROUP GBL MKTS/SALOMO	XXX	2,063,881	2,055,000	2,054,117	2,054,139		262		262		2,054,401		9,480	9,480	25,922	11/15/2018
912828N22	U S TREASURY NOTE 1.250% 12/15/2018 DD 1		10/27/2016	CITIGROUP GBL MKTS/SALOMO	XXX	689,624	685,000	684,063	684,070		256		256		684,326		5,298	5,298	7,417	12/15/2018
912828P46	U S TREASURY NOTE 1.625% 02/15/2026		12/19/2016	GOLDMAN SACHS & CO, NY	XXX	11,802,960	11,987,000	11,888,669			784		784		11,889,453		(86,493)	(86,493)	34,602	02/15/2026
912828C40	US TREASURY NOTE 0.375% 03/31/2016		03/31/2016	Maturity	XXX	3,400,000	3,400,000	3,406,508	3,401,390		(1,390)		(1,390)		3,400,000				6,375	03/31/2016
38378KGV5	GNMA GTD REMIC P/T 13-57 A 1.350% 06/16/		03/09/2016	Redemption	XXX	264,737	269,068	269,604	269,548		(8)		(8)		269,540		(4,802)	(4,802)	1,035	06/16/2037
36179SEH6	GNMA II #0MA3736 3.5% 6/20/2046		12/20/2016	Redemption	XXX	37,588	37,588	39,927			(59)		(59)		37,588				163	06/20/2046
36179SJT5	GNMA II #0MA3874 3.5% 04/20/2046		12/20/2016	Redemption	XXX	11,224	11,224	11,907			(10)		(10)		11,224				33	04/20/2046
0599999 Subtotal - Bonds - U.S. Governments						74,206,546	73,473,880	74,469,916	26,688,131		(29,444)		(29,444)		74,418,589		(212,043)	(212,043)	458,072	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
Bonds - All Other Governments																				
683234DP0	PROVINCE OF ONTARIO CANADA 1.600% 09/21/		09/21/2016	Maturity	XXX	900,000	900,000	916,686	904,101		(4,101)		(4,101)		900,000				14,400	09/21/2016
1099999 Subtotal - Bonds - All Other Governments						900,000	900,000	916,686	904,101		(4,101)		(4,101)		900,000				14,400	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
13063BN73	CALIFORNIA ST 1.050% 02/01/2016 DD 03/27		02/01/2016	Maturity	XXX	80,000	80,000	80,270	80,008		(8)		(8)		80,000				420	02/01/2016
882723A25	TEXAS ST 1.091% 10/01/2018		11/01/2016	RAYMOND JAMES/FI,SAINT PE	XXX	314,606	315,000	315,000	315,000						315,000		(394)	(394)	3,484	10/01/2018
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						394,606	395,000	395,270	395,008		(8)		(8)		395,000		(394)	(394)	3,904	XXX
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
64966JAJ5	NEW YORK NY 4.787% 12/01/2018		11/02/2016	RAYMOND JAMES/FI,SAINT PE	XXX	241,007	225,000	244,784	244,160		(5,482)		(5,482)		238,678		2,329	2,329	10,053	12/01/2018
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						241,007	225,000	244,784	244,160		(5,482)		(5,482)		238,678		2,329	2,329	10,053	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
041826E53	ARLINGTON TX INDEP SCH DIST 0.611% 02/15		02/15/2016	Maturity	XXX	95,000	95,000	95,000	95,000						95,000				290	02/15/2016
3130A5EP0	FEDERAL HOME LN BK CONS BD 0.625% 05/30/		08/03/2016	MORGAN STANLEY & CO INC,	XXX	535,049	535,000	534,556	534,691		128		128		534,819		230	230	2,266	05/30/2017
3130A62S5	FEDERAL HOME LN BK CONS BD 0.750% 08/28/		09/01/2016	MORGAN STANLEY & CO INC,	XXX	685,474	685,000	683,466	683,783		489		489		684,272		1,202	1,202	5,195	08/28/2017
3133782N0	FEDERAL HOME LN BK CONS BD 0.875% 03/10/		08/03/2016	MORGAN STANLEY & CO INC,	XXX	305,593	305,000	305,748	305,452		(224)		(224)		305,228		365	365	2,402	03/10/2017
3137EADT3	FEDERAL HOME LN MTG CORP 0.875% 02/22/20		02/02/2016	NOMURA SECS, NEW YORK	XXX	1,201,694	1,200,000	1,198,068	1,199,284		55		55		1,199,339		2,355	2,355	4,696	02/22/2017
3134G6R88	FEDERAL HOME LN MTG CORP 1.250% 05/25/20		08/25/2016	Call	XXX	345,000	345,000	344,741	344,792		56		56		344,848		152	152	3,234	05/25/2018
3137EACW7	FEDERAL HOME LN MTG CORP 2.000% 08/25/20		01/06/2016	MORGAN STANLEY & CO INC,	XXX	181,437	180,000	183,652	181,805		(46)		(46)		181,759		(321)	(321)	1,320	08/25/2016
3135G0JA2	FEDERAL NATL MTG ASSN 1.125% 04/27/2017		01/11/2016	NOMURA SECS, NEW YORK	XXX	1,203,353	1,200,000	1,208,066	1,203,792		(87)		(87)		1,203,705		(352)	(352)	2,813	04/27/2017
649907XP2	NEW YORK ST DORM AUTH REVENUES 0.874% 12		02/02/2016	BANK OF NEW YORK/VINNING	XXX	75,107	75,000	75,000	75,000						75,000		107	107	117	12/01/2016
67919PLF8	OKLAHOMA ST WTR RESOURCE BRD R 1.000% 04		11/01/2016	RAYMOND JAMES/FI,SAINT PE	XXX	180,450	180,000	180,000	180,000						180,000		450	450	1,965	04/01/2017
88213ABN4	TEXAS ST A & M UNIV SYS BRD OF 1.025% 05		11/01/2016	RAYMOND JAMES/FI,SAINT PE	XXX	400,152	400,000	400,000	400,000						400,000		152	152	3,975	05/15/2017
91412GSX4	UNIV OF CALIFORNIA CA REVENUES 0.907% 05		05/16/2016	Maturity	XXX	65,000	65,000	65,000	65,000						65,000				295	05/15/2016
312944Y54	FHLMC POOL #A9-6132 4.500% 01/01/2041		12/15/2016	Redemption	XXX	23,085	23,085	25,394			(73)		(73)		23,085				87	01/01/2041
3132J4GA1	FHLMC POOL #G3-0892 5.500% 04/01/2030		12/15/2016	Redemption	XXX	14,811	14,811	16,683			(33)		(33)		14,811				68	04/01/2030
31335AX52	FHLMC POOL #G6-0700 4.500% 09/01/2045		12/15/2016	Redemption	XXX	33,040	33,040	36,396			(61)		(61)		33,040				124	09/01/2045
3138LVXA6	FNMA POOL #0AO5172 3.000% 06/01/2022		04/19/2016	Redemption	XXX	140,876	135,156	142,927	140,756		(537)		(537)		140,218		658	658	1,543	06/01/2022
31418AH76	FNMA POOL #0MA1153 3.000% 07/01/2022		04/19/2016	Redemption	XXX	314,504	302,098	317,297	312,891		(1,234)		(1,234)		311,657		2,847	2,847	3,402	07/01/2022
31416BS58	FNMA POOL #0995240 4.500% 08/01/2037		12/27/2016	Redemption	XXX	31,956	31,956	35,151			(137)		(137)		31,956				167	08/01/2037
3138WHF49	FNMA POOL #0AS7386 3.500% 06/01/2046		12/27/2016	Redemption	XXX	13,451	13,451	14,178			(5)		(5)		13,451				39	06/01/2046
31418A4S4	FNMA POOL #0MA1732 3.500% 01/01/2024		11/15/2016	Redemption	XXX	113,526	109,486	115,764	114,341		(1,190)		(1,190)		113,152		374	374	3,294	01/01/2024
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						5,958,559	5,928,083	5,977,088	5,836,586		(2,899)		(2,899)		5,950,339		8,220	8,220	37,291	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00440EAJ6	ACE INA HOLDINGS INC 5.700% 02/15/2017 D		01/04/2016	MERRILL LYNCH PROFESSIONA	XXX	204,237	195,000	217,848	204,964		(122)		(122)		204,842		(605)	(605)	4,384	02/15/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
0258M0DM8	AMERICAN EXPRESS CREDIT CORP 1.125% 06/0		04/12/2016	US BANCORP INVESTMENTS IN	XXX	484,636	485,000	482,604	483,770		242		242		484,013		624	624	1,970	06/15/2017
02665WAT8	AMERICAN HONDA FINANCE CORP 1.500% 03/13		07/07/2016	US BANCORP INVESTMENTS IN	XXX	186,487	185,000	184,752	184,817		44		44		184,861		1,627	1,627	2,305	03/13/2018
031162BQ2	AMGEN INC 2.125% 05/15/2017 DD 05/15/12		01/14/2016	PERSHING LLC, JERSEY CITY	XXX	151,365	150,000	153,090	151,844		(70)		(70)		151,774		(409)	(409)	576	05/15/2017
032511BH9	ANADARKO PETROLEUM CORP 6.375% 09/15/201		02/10/2016	GOLDMAN SACHS & CO, NY	XXX	155,074	155,000	170,292	166,904		(878)		(878)		166,026		(10,952)	(10,952)	4,145	09/15/2017
94973VBC0	ANTHEM INC 1.875% 01/15/2018 DD 09/10/12		09/27/2016	MERRILL LYNCH PIERCE FENN	XXX	206,089	205,000	207,157	206,612		(585)		(585)		206,026		62	62	4,645	01/15/2018
037833AM2	APPLE INC 1.050% 05/05/2017 DD 05/06/14		01/05/2016	MERRILL LYNCH PROFESSIONA	XXX	150,152	150,000	149,921	149,964		1		1		149,965		187	187	271	05/05/2017
00206RBM3	AT&T INC 1.400% 12/01/2017 DD 12/11/12		05/03/2016	MIZUHO SECURITIES USA/FIX	XXX	230,152	230,000	228,401	228,876		199		199		229,075		1,077	1,077	1,386	12/01/2017
053332AQ5	AUTOZONE INC 1.300% 01/13/2017 DD 01/14/		04/18/2016	MORGAN STANLEY & CO INC,	XXX	195,410	195,000	195,457	195,283		(83)		(83)		195,200		209	209	1,958	01/13/2017
060505DH4	BANK OF AMERICA CORP 6.000% 09/01/2017 D		09/02/2016	JPMORGAN SECURITIES INC,	XXX	407,421	390,000	432,165	417,851		(10,489)		(10,489)		407,362		59	59	23,855	09/01/2017
064159DA1	BANK OF NOVA SCOTIA/THE 1.100% 12/13/201		09/02/2016	GOLDMAN SACHS & CO, NY	XXX	185,085	185,000	184,946	184,983		12		12		184,995		90	90	1,498	12/13/2016
05531FAL7	BB&T CORP 1.600% 08/15/2017 DD 08/14/12		01/05/2016	BAIRD, ROBERT W & CO INC,	XXX	275,333	275,000	277,053	275,893		(13)		(13)		275,880		(547)	(547)	1,748	08/15/2017
084664BE0	BERKSHIRE HATHAWAY FINANCE COR 5.400% 05		08/08/2016	BK OF NEW YORK MELLON/TOR	XXX	408,424	380,000	430,635	416,872		(9,570)		(9,570)		407,302		1,122	1,122	15,390	05/15/2018
097023BE4	BOEING CO/THE 0.950% 05/15/2018		11/09/2016	PERSHING LLC, JERSEY CITY	XXX	239,278	240,000	237,598	238,103		693		693		238,796		482	482	2,280	05/15/2018
12189TAY0	BURLINGTON NORTHERN SANTA FE L 5.650% 05		05/05/2016	JPMORGAN SECURITIES INC,	XXX	182,933	175,000	192,556	185,257		(2,739)		(2,739)		182,518		415	415	5,191	05/01/2017
126408GM9	CSX CORP 6.250% 03/15/2018		11/17/2016	Call	XXX	224,328	210,000	233,203	231,170		(8,333)		(8,333)		222,837		1,491	1,491	15,385	03/15/2018
126650BP4	CVS PASS-THROUGH TRUST 6.036% 12/10/2028		12/12/2016	Redemption	XXX	2,276	2,276	2,646			(5)		(5)		2,276				17	12/10/2028
126650BS8	CVS PASS-THRU 144A 7.507% 01/10/2032		12/12/2016	Redemption	XXX	4,061	4,061	5,171			(10)		(10)		4,061				38	01/10/2032
25459HBH7	DIRECTV HOLDINGS LLC / DIRECTV 1.750% 01		03/04/2016	TO AT&T	XXX	206,324	205,000	202,835	203,167		154		154		203,321		3,003	3,003	1,794	01/15/2018
26441CAH8	DUKE ENERGY CORP 1.625% 08/15/2017 DD 08		09/20/2016	KEYBANC CAPITAL MARKETS I	XXX	245,708	245,000	245,853	245,731		(326)		(326)		245,405		303	303	4,402	08/15/2017
278865AP5	ECOLAB INC 1.450% 12/08/2017		11/09/2016	WELLS FARGO SECURITIES LL	XXX	155,167	155,000	154,192	154,457		242		242		154,700		468	468	2,104	12/08/2017
26875PAA9	EOG RESOURCES INC 5.875% 09/15/2017 DD 0		09/19/2016	PERSHING LLC, JERSEY CITY	XXX	193,014	185,000	205,122	199,471		(6,113)		(6,113)		193,358		(344)	(344)	11,080	09/15/2017
26884AAX1	ERP OPERATING LP 5.750% 06/15/2017		11/09/2016	Call	XXX	169,868	165,000	181,998	175,495		(2,933)		(2,933)		172,562		(2,694)	(2,694)	8,477	06/15/2017
31620MAL0	FIDELITY NATIONAL INFORMATION 1.450% 06/		11/09/2016	PERSHING LLC, JERSEY CITY	XXX	155,116	155,000	154,568	154,740		158		158		154,898		218	218	2,123	06/05/2017
345397VP5	FORD MOTOR CREDIT CO LLC 6.625% 08/15/20		04/29/2016	MERRILL LYNCH PIERCE FENN	XXX	265,810	250,000	279,504	269,061		(3,906)		(3,906)		265,155		655	655	11,916	08/15/2017
369550AV0	GENERAL DYNAMICS CORP 1.000% 11/15/2017		11/10/2016	CREDIT SUISSE, NEW YORK (	XXX	204,757	205,000	204,121	204,288		331		331		204,619		139	139	2,054	11/15/2017
375558BE2	GILEAD SCIENCES INC 1.850% 09/04/2018		11/09/2016	WELLS FARGO SECURITIES LL	XXX	95,776	95,000	94,990	94,991		3		3		94,994		783	783	2,055	09/04/2018
38144LAB6	GOLDMAN SACHS GROUP INC/THE 6.250% 09/01		04/20/2016	WELLS FARGO SECURITIES LL	XXX	233,484	220,000	245,846	236,948		(3,187)		(3,187)		233,760		(277)	(277)	8,938	09/01/2017
40428HPL0	HSBC USA INC 1.500% 11/13/2017		11/09/2016	WELLS FARGO SECURITIES LL	XXX	149,849	150,000	149,973	149,983		8		8		149,991		(142)	(142)	2,269	11/13/2017
459200HZ7	INTERNATIONAL BUSINESS MACHINE 1.125% 02		06/24/2016	GOLDMAN SACHS & CO, NY	XXX	150,548	150,000	149,543	149,678		75		75		149,754		794	794	1,514	02/06/2018
46623EJY6	JPMORGAN CHASE & CO 1.350% 02/15/2017 DD		03/01/2016	JPMORGAN SECURITIES INC,	XXX	610,317	610,000	609,695	609,884		18		18		609,902		415	415	4,552	02/15/2017

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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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
49327M2J2	KEYBANK NA/CLEVELAND OH 1.100% 11/25/201		01/04/2016	BK OF NEW YORK MELLON/TOR	XXX	249,698	250,000	250,908	250,200		(8)		(8)		250,191		(494)	(494)	321	11/25/2016
501044CW9	KROGER CO/THE 2.300% 01/15/2019 DD 12/23		10/12/2016	PERSHING LLC, JERSEY CITY	XXX	172,513	170,000	171,539	171,471		(453)		(453)		171,018		1,495	1,495	4,909	01/15/2019
61747YDT9	MORGAN STANLEY 4.750% 03/22/2017 DD 03/2		01/22/2016	BARCLAYS CAPITAL INC, NEW	XXX	207,042	200,000	213,782	208,212		(480)		(480)		207,732		(690)	(690)	3,299	03/22/2017
713448CR7	PEPSICO INC 1.250% 04/30/2018 DD 04/30/1		10/03/2016	US BANCORP INVESTMENTS IN	XXX	275,520	275,000	274,351	274,489		166		166		274,655		865	865	3,208	04/30/2018
718172BN8	PHILIP MORRIS INTERNATIONAL IN 1.250% 11		11/09/2016	MORGAN STANLEY & CO INC,	XXX	185,022	185,000	184,486	184,679		150		150		184,829		193	193	2,351	11/09/2017
693476BB8	PNC FUNDING CORP 5.625% 02/01/2017 DD 02		04/08/2016	PERSHING LLC, JERSEY CITY	XXX	180,773	175,000	189,432	182,772		(1,983)		(1,983)		180,789		(16)	(16)	6,891	02/01/2017
74432QBC8	PRUDENTIAL FINANCIAL INC 6% 12/01/2017		06/10/2016	MELLON BANK	XXX	151,352	145,000	161,447	157,412		(2,914)		(2,914)		154,498		(3,146)	(3,146)	4,737	12/01/2017
75884RAQ6	REGENCY CENTERS LP 5.875% 06/15/2017 DD		08/12/2016	Call	XXX	115,889	111,000	121,686	117,743		(2,826)		(2,826)		114,917		972	972	4,293	06/15/2017
760759AL4	REPUBLIC SERVICES INC 3.800% 05/15/2018		11/16/2016	WELLS FARGO SECURITIES LL	XXX	180,924	175,000	185,136	182,804		(2,828)		(2,828)		179,975		949	949	6,650	05/15/2018
761713BC9	REYNOLDS AMERICAN INC 2.300% 06/12/2018		11/09/2016	PERSHING LLC, JERSEY CITY	XXX	202,458	200,000	199,966	199,972		10		10		199,982		2,476	2,476	4,255	06/12/2018
775371AV9	ROHM & HAAS CO 6.000% 09/15/2017 DD 09/1		09/14/2016	WELLS FARGO SECURITIES LL	XXX	156,543	150,000	166,808	161,297		(4,710)		(4,710)		156,587		(44)	(44)	9,100	09/15/2017
816851AS8	SEMPRA ENERGY 2.300% 04/01/2017 DD 03/23		01/21/2016	BARCLAYS CAPITAL INC, NEW	XXX	115,720	115,000	117,524	116,498		(83)		(83)		116,415		(696)	(696)	845	04/01/2017
828807CJ4	SIMON PROPERTY GROUP LP 2.150% 09/15/201		01/05/2016	HILLTOP SECURITIES INC, D	XXX	302,640	300,000	308,748	303,988		(64)		(64)		303,924		(1,284)	(1,284)	2,025	09/15/2017
842587CV7	SOUTHERN CO/THE 3.250% 07/01/2026		11/04/2016	BARCLAYS CAPITAL INC, NEW	XXX	269,601	263,000	270,961			(49)		(49)		270,912		(1,311)	(1,311)	3,918	07/01/2026
87165BAA1	SYNCHRONY FINANCIAL 1.875% 08/15/2017		11/09/2016	JPMORGAN SECURITIES INC,	XXX	155,352	155,000	155,222	155,135		(105)		(105)		155,030		322	322	3,633	08/15/2017
882508AV6	TEXAS INSTRUMENTS INC 1.000% 05/01/2018		11/09/2016	BK OF NEW YORK MELLON/TOR	XXX	209,504	210,000	209,240	209,411		218		218		209,629		(125)	(125)	2,182	05/01/2018
89236TCP8	TOYOTA MOTOR CREDIT CORP 1.550% 07/13/20		10/13/2016	WELLS FARGO SECURITIES LL	XXX	205,900	205,000	204,826	204,852		46		46		204,898		1,002	1,002	4,016	07/13/2018
89233P5S1	TOYOTA MOTOR CREDIT CORP 2.050% 01/12/20		02/16/2016	CITIGROUP GBL MKTS/SALOMO	XXX	151,494	150,000	154,062	151,408		(181)		(181)		151,227		267	267	1,854	01/12/2017
89417EAE9	TRAVELERS COS INC/THE 5.800% 05/15/2018		11/16/2016	WELLS FARGO SECURITIES LL	XXX	202,164	190,000	216,754	209,275		(7,010)		(7,010)		202,266		(102)	(102)	11,020	05/15/2018
913017BZ1	UNITED TECHNOLOGIES CORP STEP 05/04/2018		11/09/2016	MORGAN STANLEY & CO INC,	XXX	150,402	150,000	150,563	150,440		(146)		(146)		150,294		108	108	3,437	05/04/2018
91324PBY7	UNITEDHEALTH GROUP INC 1.400% 10/15/2017		11/09/2016	JPMORGAN SECURITIES INC,	XXX	310,667	310,000	311,364	310,837		(406)		(406)		310,431		235	235	4,702	10/15/2017
92343VBF0	VERIZON COMMUNICATIONS INC 1.100% 11/01/		01/20/2016	WELLS FARGO SECURITIES LL	XXX	103,984	105,000	104,343	104,524		17		17		104,541		(557)	(557)	270	11/01/2017
931427AE8	WALGREENS BOOTS ALLIANCE INC 1.750% 11/1		06/28/2016	BK OF NEW YORK MELLON/TOR	XXX	216,327	215,000	216,221	215,873		(231)		(231)		215,643		684	684	2,341	11/17/2017
931142DE0	WAL-MART STORES INC 0.600% 04/11/2016 DD		04/11/2016	Maturity	XXX	105,000	105,000	104,925	104,993		7		7		105,000				315	04/11/2016
931142DN0	WAL-MART STORES INC 1.000% 04/21/2017 DD		05/05/2016	JPMORGAN SECURITIES INC,	XXX	315,967	315,000	314,953	314,979		6		6		314,985		982	982	1,741	04/21/2017
94974BGB0	WELLS FARGO & CO 1.400% 09/08/2017 DD 09		09/13/2016	MORGAN STANLEY & CO INC,	XXX	575,184	575,000	576,507	576,105		(460)		(460)		575,645		(461)	(461)	8,229	09/08/2017
983024AM2	WYETH LLC 5.450% 04/01/2017 DD 03/27/07		08/24/2016	BK OF NEW YORK MELLON/TOR	XXX	195,003	190,000	216,401	199,288		(4,891)		(4,891)		194,397		606	606	9,435	04/01/2017
00507UAK7	ACTAVIS FUNDING SCS 1.850% 03/01/2017 DD	C	03/09/2016	BK OF NEW YORK MELLON/TOR	XXX	150,591	150,000	149,931	149,959		9		9		149,968		623	623	1,619	03/01/2017
055451AK4	BHP BILLITON FINANCE USA LTD 1.875% 11/2	C	11/21/2016	Maturity	XXX	225,000	225,000	233,024	227,039		(2,039)		(2,039)		225,000				4,219	11/21/2016
05565QBT4	BP CAPITAL MARKETS PLC 2.248% 11/01/2016	C	04/28/2016	BK OF NEW YORK MELLON/TOR	XXX	236,558	235,000	244,767	237,274		(929)		(929)		236,344		214	214	2,685	11/01/2016

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
25243YAT6	DIAGEO CAPITAL PLC 1.125% 04/29/2018	C	11/09/2016	WELLS FARGO SECURITIES LL	XXX	244,211	245,000	243,283	243,610		516		516		244,126		86	86	2,879	04/29/2018
53944VAG4	LLOYDS BANK PLC 1.750% 05/14/2018	C	11/01/2016	MELLON BANK	XXX	200,980	200,000	199,808	199,847		55		55		199,903		1,077	1,077	3,442	05/14/2018
76720AAE6	RIO TINTO FINANCE USA PLC 1.625% 08/21/2	C	04/25/2016	MORGAN STANLEY & CO INC,	XXX	211,229	210,000	211,632	210,767		(220)		(220)		210,547		681	681	2,351	08/21/2017
89153VAJ8	TOTAL CAPITAL INTERNATIONAL SA 1.000% 01	C	03/01/2016	WELLS FARGO SECURITIES LL	XXX	149,549	150,000	149,670	149,886		19		19		149,905		(357)	(357)	975	01/10/2017
07388QAE9	BEAR STEARNS COMM PW17A4 VAR 6/11/2050		12/21/2016	MELLON BANK	XXX	72,466	70,978	72,670			(2)		(2)		72,516		(50)	(50)	148	06/11/2050
20173VAE0	COMM MORTG TR GG11 A4 5.736% 12/10/2049		12/12/2016	Redemption	XXX	2,239	2,239	2,291			0		0		2,239				16	12/10/2049
36250PAA3	GS MORTGAGE SECURITIES GC32 A1 1.593% 07		11/17/2016	Redemption	XXX	220,375	220,346	220,344	220,344		2		2		220,346		29	29	3,132	07/10/2048
36250VAA0	GS MORTGAGE SECURITIES GC34 A1 1.539% 10		11/17/2016	Redemption	XXX	307,641	308,587	308,581	308,587						308,587		(946)	(946)	4,321	10/10/2048
46629YAC3	JPMORG CHASE COMM CB18A4 5.44% 6/12/2047		12/12/2016	Redemption	XXX	592,468	592,468	593,301			(569)		(569)		592,468				4,055	06/12/2047
46632HAD3	JPMORG CHASE COMM LD12 A4VAR 02/15/2051		12/15/2016	Redemption	XXX	40,762	40,762	41,495			(32)		(32)		40,762				407	02/15/2051
61762DAT8	MORGAN STANLEY BANK C9A2 1.97% 5/15/2046		12/16/2016	Redemption	XXX	33,141	33,141	33,364			(3)		(3)		33,141				83	05/15/2046
61761AAX6	MORGAN STANLEY C5 A2 1.972% 08/15/2045		12/16/2016	Redemption	XXX	7,100	7,100	7,118			0		0		7,100				12	08/15/2045
02006XAD9	ALLY AUTO RECEIVABLES T SN1 A3 1.210% 12		11/22/2016	Redemption	XXX	119,995	120,000	119,990	119,993		6		6		119,999		(4)	(4)	1,299	03/20/2017
02005AEB0	ALLY MASTER OWNER TRUST 3 A 1.330% 03/15		04/19/2016	JP MORGAN CHASE BANK/HSBC	XXX	310,024	310,000	309,925	309,951		4		4		309,955		69	69	1,443	03/19/2019
03065LAD1	AMERICREDIT AUTOMOBILE RE 2 A3 1.270% 01		09/29/2016	BNP PARIBAS SECS CP/FIXED	XXX	220,009	220,000	219,915	219,926		14		14		219,940		69	69	2,297	01/08/2020
03062AAD8	AMERICREDIT AUTOMOBILE RE 3 A3 1.150% 06		07/08/2016	MELLON BANK	XXX	185,027	185,000	184,995	184,996		2		2		184,999		29	29	1,269	06/10/2019
03065JAD6	AMERICREDIT AUTOMOBILE RE 4 A3 1.270% 07		07/08/2016	CITIGROUP GBL MKTS/SALOMO	XXX	130,041	130,000	129,976	129,982		3		3		129,984		56	56	986	07/08/2019
05581QAE8	BMW VEHICLE LEASE TRUST 2 2 A4 1.550% 02		11/22/2016	BARCLAYS CAPITAL INC, NEW	XXX	185,116	185,000	184,987	184,988		3		3		184,991		124	124	2,652	02/20/2019
13975KAC3	CAPITAL AUTO RECEIVABLES 1 A3 1.610% 06/		09/13/2016	BARCLAYS CAPITAL INC, NEW	XXX	150,598	150,000	149,961	149,969		6		6		149,975		622	622	1,784	06/20/2019
13975HAC0	CAPITAL AUTO RECEIVABLES 2 A3 1.260% 05/		01/21/2016	PERSHING LLC, JERSEY CITY	XXX	274,796	275,000	274,967	274,981		1		1		274,981		(185)	(185)	347	05/21/2018
139738AD0	CAPITAL AUTO RECEIVABLES 2 A3 1.730% 09/		11/21/2016	JPM/INTL FCSTONE FINANCIA	XXX	350,971	350,000	349,993	349,994		1		1		349,995		975	975	5,634	09/20/2019
14313WAC6	CARMAX AUTO OWNER TRUST 2 1 A3 1.380% 11		11/21/2016	Redemption	XXX	100,115	100,000	99,976	99,980		6		6		99,986		129	129	1,303	11/15/2019
14313RAC7	CARMAX AUTO OWNER TRUST 2 2 A3 0.980% 01		11/21/2016	Redemption	XXX	304,912	305,000	304,978	304,986		13		13		304,998		(86)	(86)	2,056	01/15/2019
143127AC2	CARMAX AUTO OWNER TRUST 2 2 A3 1.370% 03		11/21/2016	BARCLAYS CAPITAL INC, NEW	XXX	335,157	335,000	334,991	334,992		2		2		334,994		163	163	4,335	03/16/2020
14313VAC8	CARMAX AUTO OWNER TRUST 2 3 A3 1.630% 05		11/21/2016	WELLS FARGO SECURITIES LL	XXX	346,011	345,000	344,978	344,980		4		4		344,984		1,027	1,027	5,311	06/15/2020
14313UAC0	CARMAX AUTO OWNER TRUST 2 4 A3 1.250% 11		07/08/2016	MERRILL LYNCH PIERCE FENN	XXX	215,428	215,000	214,980	214,984		2		2		214,986		442	442	1,553	11/15/2019
14313XAC4	CARMAX AUTO OWNER TRUST 2 4 A3 1.560% 11		11/21/2016	DEUTSCHE BK SECS INC, NY	XXX	270,844	270,000	269,987	269,987		2		2		269,990		854	854	3,978	11/16/2020
12623PAC0	CNH EQUIPMENT TRUST 2014- B A3 0.910% 05		02/17/2016	Redemption	XXX	304,487	305,000	303,880	304,144		118		118		304,261		226	226	511	05/15/2019
12632XAC2	CNH EQUIPMENT TRUST 2014- C A3 1.050% 11		05/25/2016	WELLS FARGO SECURITIES LL	XXX	299,531	300,000	299,988	299,991		1		1		299,992		(461)	(461)	1,453	11/15/2019
12592WAC2	CNH EQUIPMENT TRUST 2015- A A3 1.300% 04		11/22/2016	BARCLAYS CAPITAL INC, NEW	XXX	215,050	215,000	214,993	214,994		1		1		214,995		55	55	2,624	04/15/2020
12593NAD9	CNH EQUIPMENT TRUST 2015- C A3 1.660% 11		11/22/2016	MERRILL LYNCH PIERCE FENN	XXX	360,914	360,000	359,962	359,964		6		6		359,971		943	943	5,611	11/16/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
34530TAE4	FORD CREDIT AUTO LEASE TR A A4 1.310% 08		07/08/2016	CREDIT AGRICOLE USA, NEW	XXX	120,347	120,000	119,988	119,991		2		2		119,992		354	354	908	08/15/2018
34530LAE1	FORD CREDIT AUTO LEASE TR B A4 1.100% 11		02/11/2016	JP MORGAN CHASE BANK/HSBC	XXX	99,992	100,000	99,986	99,992		1		1		99,992		0	0	189	11/15/2017
34530XAE5	FORD CREDIT AUTO LEASE TR B A4 1.540% 02		11/22/2016	JPM/INTL FCSTONE FINANCIA	XXX	355,527	355,000	354,922	354,926		21		21		354,947		580	580	5,133	02/15/2019
34530BAC7	FORD CREDIT AUTO OWNER TR A A3 0.550% 07		04/15/2016	Redemption	XXX	36,002	36,002	35,998	36,002		0		0		36,002		0	0	36	07/15/2017
34530QAD2	FORD CREDIT AUTO OWNER TR A A3 1.280% 09		04/19/2016	WELLS FARGO SECURITIES LL	XXX	110,228	110,000	109,991	109,993		1		1		109,993		234	234	493	09/15/2019
34530VAD1	FORD CREDIT AUTO OWNER TR B A3 1.160% 11		02/19/2016	CREDIT SUISSE, NEW YORK (	XXX	239,719	240,000	239,978	239,981		1		1		239,981		(263)	(263)	534	11/15/2019
34530PAD4	FORD CREDIT AUTO OWNER TR C A3 1.060% 05		04/19/2016	WELLS FARGO SECURITIES LL	XXX	255,040	255,000	254,962	254,972		3		3		254,974		66	66	954	05/15/2019
34528QDR2	FORD CREDIT FLOORPLAN MAS 1 A1 1.420% 01		11/22/2016	BNP PARIBAS SECS CP/FIXED	XXX	315,049	315,000	314,930	314,942		12		12		314,954		95	95	4,200	01/15/2020
36163TAC7	GE EQUIPMENT MIDTICKET LL 1 A3 1.140% 05		03/22/2016	Call	XXX	275,000	275,000	274,998	274,999		0		0		274,999		1	1	784	05/22/2018
38013PAD1	GM FINANCIAL AUTOMOBILE L 1 A4 1.730% 06		11/21/2016	BARCLAYS CAPITAL INC, NEW	XXX	215,655	215,000	214,972	214,977		6		6		214,983		673	673	3,461	06/20/2019
38013GAD1	GM FINANCIAL AUTOMOBILE L 2 A4 1.850% 07		11/21/2016	BARCLAYS CAPITAL INC, NEW	XXX	301,277	300,000	299,916	299,927		18		18		299,944		1,333	1,333	5,165	07/22/2019
36250QAE3	GM FINANCIAL AUTOMOBILE L 3 A4 1.810% 11		11/21/2016	BARCLAYS CAPITAL INC, NEW	XXX	320,900	320,000	319,999	319,999		0		0		319,999		901	901	5,390	11/20/2019
41284AAD0	HARLEY-DAVIDSON MOTORCYCL 1 A3 1.100% 09		06/07/2016	JPMORGAN SECURITIES INC,	XXX	100,031	100,000	99,974	99,982		2		2		99,984		47	47	535	09/15/2019
41284BAD8	HARLEY-DAVIDSON MOTORCYCL 1 A3 1.410% 06		11/22/2016	WELLS FARGO SECURITIES LL	XXX	315,443	315,000	314,967	314,973		5		5		314,978		465	465	4,170	06/15/2020
41284CAD6	HARLEY-DAVIDSON MOTORCYCL 2 A3 1.300% 03		11/22/2016	WELLS FARGO SECURITIES LL	XXX	365,228	365,000	364,979	364,981		4		4		364,985		243	243	4,455	03/16/2020
43814JAC8	HONDA AUTO RECEIVABLES 20 4 A3 0.990% 09		01/21/2016	BARCLAYS CAPITAL INC, NEW	XXX	209,705	210,000	209,963	209,973		1		1		209,974		(269)	(269)	237	09/17/2018
44890RAC5	HYUNDAI AUTO RECEIVABLES A A3 0.790% 07/		11/22/2016	Redemption	XXX	115,289	115,312	115,291	115,306		5		5		115,311		(22)	(22)	538	07/16/2018
44890WAC4	HYUNDAI AUTO RECEIVABLES A A3 1.050% 04/		07/08/2016	WELLS FARGO SECURITIES LL	XXX	300,293	300,000	299,956	299,966		5		5		299,971		322	322	1,820	04/15/2019
44890UAC8	HYUNDAI AUTO RECEIVABLES B A3 0.900% 12/		07/08/2016	Redemption	XXX	296,157	296,172	296,163	296,167		3		3		296,169		(13)	(13)	1,265	12/17/2018
477877AD6	JOHN DEERE OWNER TRUST 20 B A3 1.070% 11		07/19/2016	CITIGROUP GBL MKTS/SALOMO	XXX	175,035	175,000	174,962	174,974		9		9		174,983		52	52	1,105	11/15/2018
65475WAD0	NISSAN AUTO RECEIVABLES 2 B A3 1.340% 03		11/22/2016	BK OF NEW YORK MELLON/TOR	XXX	345,256	345,000	344,973	344,975		5		5		344,980		276	276	4,340	03/16/2020
80284CAD4	SANTANDER DRIVE AUTO RECE 1 A3 1.270% 02		04/06/2016	MERRILL LYNCH PIERCE FENN	XXX	160,050	160,000	159,978	159,983		2		2		159,984		66	66	655	02/15/2019
80284AAD8	SANTANDER DRIVE AUTO RECE 5 A3 1.150% 01		02/11/2016	BARCLAYS CAPITAL INC, NEW	XXX	214,630	215,000	214,971	214,979		1		1		214,980		(349)	(349)	426	01/15/2019
80284LAE2	SANTANDER DRIVE AUTO RECEI 3 B 2.070% 04		09/29/2016	GOLDMAN SACHS & CO, NY	XXX	166,134	165,000	164,981	164,983		3		3		164,986		1,149	1,149	2,742	04/16/2020
83162CVX8	SBA GTD PART 2013-20K 1 3.38% 11/01/2033		11/01/2016	Redemption	XXX	51,687	51,687	54,926			(245)		(245)		51,687				947	11/01/2033
83162CWG4	SBA GTD PARTN 2014-20E 1 3% 5/01/2034		11/01/2016	Redemption	XXX	49,050	49,050	51,177			(124)		(124)		49,050				771	05/01/2034
86213CAB1	STORE MASTER FUND 1A A2 4.17% 4/20/2045		12/20/2016	Redemption	XXX	636	636	651			0		0		636				3	04/20/2045
92867QAD3	VOLKSWAGEN AUTO LEASE TRU A A3 0.800% 04		07/20/2016	Call	XXX	179,574	179,574	179,559	179,567		6		6		179,573		1	1	495	04/20/2017
98161JAE7	WORLD OMNI AUTO REC A A4 1.75% 4/15/2021		12/15/2016	Redemption	XXX	61,076	61,076	61,599			(86)		(86)		61,076				178	04/15/2021
98161DAD2	WORLD OMNI AUTOMOBILE LEA A A3 1.160% 09		02/11/2016	JP MORGAN CHASE BANK/HSBC	XXX	219,888	220,000	219,985	219,991		1		1		219,992		(104)	(104)	440	09/15/2017
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						25,734,353	25,520,466	25,970,276	24,612,304		(79,727)		(79,727)		25,721,626		12,727	12,727	389,447	XXX
8399997 Subtotal - Bonds - Part 4						107,435,071	106,442,429	107,974,021	58,680,290		(121,661)		(121,661)		107,624,232		(189,161)	(189,161)	913,167	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
8399998 Summary Item from Part 5 for Bonds						41,188,509	41,340,346	41,366,596			(19,841)		(19,841)		41,346,755		(158,245)	(158,245)	177,017	XXX
8399999 Subtotal - Bonds						148,623,580	147,782,776	149,340,616	58,680,290		(141,502)		(141,502)		148,970,986		(347,406)	(347,406)	1,090,184	XXX
8999998 Summary Item from Part 5 for Preferred Stocks							XXX													XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
252131107	DEXCOM INC		12/20/2016	PERSHING LLC, JERSEY CITY	186.000	11,787	XXX	11,922							11,922		(135)	(135)		XXX
910047109	UNITED CONTINENTAL HOLDINGS IN		12/09/2016	ITG INC, NEW YORK	97.000	7,354	XXX	6,720							6,720		634	634		XXX
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						19,141	XXX	18,642							18,642		499	499		XXX
9799997 Subtotal - Common Stocks - Part 4						19,141	XXX	18,642							18,642		499	499		XXX
9799998 Summary Item from Part 5 for Common Stocks						96,522	XXX	96,037							96,037		485	485		XXX
9799999 Subtotal - Common Stocks						115,662	XXX	114,679							114,679		984	984		XXX
9899999 Subtotal - Preferred and Common Stocks						115,662	XXX	114,679							114,679		984	984		XXX
9999999 Totals						148,739,243	XXX	149,455,295	58,680,290		(141,502)		(141,502)		149,085,665		(346,422)	(346,422)	1,090,184	XXX

SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 FOREIGN	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	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.	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
Bonds - U.S. Governments																				
912828P20	U S TREASURY NOTE 0.750% 01/31/2018 DD 0		02/02/2016	GOLDMAN SACHS & CO, NY	07/11/2016	JPMORGAN SECURITIES INC,	535,000	534,854	535,982	534,886		32		32			1,096	1,096	1,797	33
912828UR9	U S TREASURY NOTE 0.750% 02/28/2018 DD 0		03/15/2016	GOLDMAN SACHS & CO, NY	09/01/2016	JPMORGAN SECURITIES INC,	1,385,000	1,382,385	1,384,892	1,382,987		602		602			1,905	1,905	5,251	962
912828Q94	U S TREASURY NOTE 0.750% 04/30/2018		05/05/2016	BARCLAYS CAPITAL INC, NEW YORK	11/21/2016	RBC CAPITAL MARKETS LLC,	695,000	694,973	692,747	694,980		7		7			(2,234)	(2,234)	2,923	85
912828S68	U S TREASURY NOTE 0.750% 07/31/2018		08/03/2016	GOLDMAN SACHS & CO, NY	11/21/2016	CITIGROUP GBL MKTS/SALOMO	1,390,000	1,391,900	1,386,140	1,391,616		(284)		(284)			(5,477)	(5,477)	2,992	113
9128282C3	U S TREASURY NOTE 0.750% 08/31/2018		09/01/2016	JP MORGAN CHASE BANK/HSBCI, NEW YORK	11/03/2016	RBC CAPITAL MARKETS LLC,	355,000	354,750	354,626	354,772		21		21			(146)	(146)	478	15
912828Q45	U S TREASURY NOTE 0.875% 03/31/2018		04/06/2016	GOLDMAN SACHS & CO, NY	11/22/2016	CITIGROUP GBL MKTS/SALOMO	1,035,000	1,037,871	1,034,857	1,036,978		(892)		(892)			(2,121)	(2,121)	5,550	173
912828R44	U S TREASURY NOTE 0.875% 05/15/2019		06/03/2016	MORGAN STANLEY & CO INC, NY	11/29/2016	CITIGROUP GBL MKTS/SALOMO	1,045,000	1,040,387	1,038,209	1,041,160		773		773			(2,952)	(2,952)	4,757	547
912828R85	U S TREASURY NOTE 0.875% 06/15/2019		07/06/2016	GOLDMAN SACHS & CO, NY	12/16/2016	GOLDMAN SACHS & CO, NY	1,730,000	1,740,745	1,708,766	1,739,110		(1,635)		(1,635)			(30,344)	(30,344)	7,489	910
912828P95	U S TREASURY NOTE 1.000% 03/15/2019		04/06/2016	GOLDMAN SACHS & CO, NY	11/30/2016	CITIGROUP GBL MKTS/SALOMO	690,000	692,668	687,118	692,083		(585)		(585)			(4,965)	(4,965)	4,806	431
912828N63	U S TREASURY NOTE 1.125% 01/15/2019		02/01/2016	JP MORGAN CHASE BANK/HSBCI, NEW YORK	12/06/2016	BMO CAPITAL MARKETS CORP,	685,000	687,783	684,421	687,004		(779)		(779)			(2,583)	(2,583)	6,783	381
912828T34	U S TREASURY NOTE 1.125% 09/30/2021		10/07/2016	DEUTSCHE BK SECS INC, NY (NWSCUS33)	11/22/2016	CITIGROUP GBL MKTS/SALOMO	23,525,000	23,367,783	23,278,008	23,370,305		2,522		2,522			(92,297)	(92,297)	19,100	9,246
0599999 Subtotal - Bonds - U.S. Governments							33,070,000	32,926,099	32,785,765	32,925,882		(217)		(217)			(140,117)	(140,117)	61,925	12,895
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
64966H4G2	NEW YORK NY 3.947% 10/01/2019		06/10/2016	RAYMOND JAMES/FI,SAINT PETERSBURG	11/02/2016	RAYMOND JAMES/FI,SAINT PE	365,000	394,280	389,378	390,863		(3,418)		(3,418)			(1,484)	(1,484)	8,644	2,961
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)							365,000	394,280	389,378	390,863		(3,418)		(3,418)			(1,484)	(1,484)	8,644	2,961
Bonds - U.S. Special Revenue, Special Assessment																				
68428LDP6	ORANGE CNTY CA PENSN OBLG 1.188% 05/01/2		01/08/2016	STIFEL NICOLAUS	11/01/2016	RAYMOND JAMES/FI,SAINT PE	520,000	520,000	519,740	520,000							(260)	(260)	4,994	
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							520,000	520,000	519,740	520,000							(260)	(260)	4,994	
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00440EAM9	ACE INA HOLDINGS INC 5.900% 06/15/2019		01/04/2016	PERSHING LLC, JERSEY CITY	11/09/2016	JPMORGAN SECURITIES INC,	185,000	208,216	204,564	202,604		(5,611)		(5,611)			1,959	1,959	10,005	667
03076CAD8	AMERIPRISE FINANCIAL INC 7.300% 06/28/20		05/19/2016	BAIRD, ROBERT W & CO INC, MILWAUKEE	11/09/2016	PERSHING LLC, JERSEY CITY	160,000	185,198	181,755	181,444		(3,754)		(3,754)			311	311	10,285	4,737
053332AU6	AUTOZONE INC 1.625% 04/21/2019		04/18/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	11/16/2016	MITSUBISHI UFJ SECURITIES	205,000	204,857	203,545	204,884		27		27			(1,339)	(1,339)	1,969	
05531FAQ6	BB&T CORP 2.250% 02/01/2019		01/05/2016	BARCLAYS CAPITAL INC, NEW YORK	11/09/2016	BB&T SECURITIES, LLC, RIC	235,000	236,572	237,855	236,145		(427)		(427)			1,710	1,710	6,815	2,306
260543BX0	DOW CHEMICAL CO/THE 8.550% 05/15/2019		09/14/2016	GOLDMAN SACHS & CO, NY	11/09/2016	PERSHING LLC, JERSEY CITY	175,000	206,260	202,979	204,460		(1,801)		(1,801)			(1,481)	(1,481)	7,481	5,154
60871RAE0	MOLSON COORS BREWING CO 1.450% 07/15/201		06/28/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	07/01/2016	DEUTSCHE BK SECS INC, NY	25,000	24,988	25,048	24,988		0		0			60	60		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
61747YCG8	MORGAN STANLEY 7.300% 05/13/2019		10/19/2016	PERSHING LLC, JERSEY CITY	12/29/2016	MORGAN STANLEY & CO INC,	225,000	255,411	250,610	253,167		(2,244)		(2,244)			(2,557)	(2,557)	10,539	7,346
651229AT3	NEWELL RUBBERMAID INC 2.600% 03/29/2019		03/18/2016	Mellon BankGOLDMAN SACHS & CO, NY	11/09/2016	PERSHING LLC, JERSEY CITY	50,000	49,989	50,895	49,991		2		2			904	904	813	
921813AA9	VANDERBILT UNIVERSITY/THE 5.250% 04/01/2		02/02/2016	JPMORGAN SECURITIES INC, NEW YORK	04/29/2016	Call	120,000	134,131	133,039	133,116		(1,015)		(1,015)			(78)	(78)	3,640	2,170
25468PDL7	WALT DISNEY CO/THE 0.875% 07/12/2019		07/07/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	11/09/2016	WELLS FARGO SECURITIES LL	210,000	209,294	207,381	209,374		79		79			(1,992)	(1,992)	628	
82481LAA7	SHIRE ACQ INV IRELAND DA 1.900% 09/23/20	C	09/19/2016	BARCLAYS CAPITAL INC, NEW YORK	11/09/2016	JPMORGAN SECURITIES INC,	175,000	174,858	173,990	174,865		7		7			(875)	(875)	480	
07388QAE9	BEAR STEARNS COMM PW17A4 VAR 6/11/2050		10/11/2016	MORGAN STANLEY & CO INC, NY	12/12/2016	Redemption	715,346	731,889	730,401	730,350		(1,539)		(1,539)			52	52	10,205	1,471
23312LAN8	DBJPM 16-C1 MORTGAGE TRU C1 A1 1.676% 05		03/31/2016	DEUTSCHE BK SECS INC, NY (NWSCUS33)	11/17/2016	Redemption	140,000	139,998	139,928	140,000		2		2			(72)	(72)	1,435	117
95000GAW4	WELLS FARGO COMMERCIAL BNK1 A1 1.321% 08		08/04/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	11/22/2016	WELLS FARGO SECURITIES LL	185,000	185,000	182,879	185,000		0		0			(2,121)	(2,121)	748	115
95000DBA8	WELLS FARGO COMMERCIAL C34 A1 1.423% 06/		05/10/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	11/17/2016	Redemption	155,000	155,000	153,820	155,000		0		0			(1,180)	(1,180)	1,172	141
02007CAD4	ALLY AUTO RECEIVABLES TRU 1 A3 1.470% 04		01/20/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	11/22/2016	JPM/INTL FCSTONE FINANCIA	530,000	529,940	531,056	529,951		11		11			1,105	1,105	6,406	
03065VAD9	AMERICREDIT AUTOMOBILE RE 1 A3 1.810% 10		01/12/2016	DEUTSCHE BK SECS INC, NY (NWSCUS33)	11/21/2016	BNP PARIBAS SECS CP/FIXED	135,000	134,980	135,417	134,983		3		3			433	433	2,063	
03066DAD8	AMERICREDIT AUTOMOBILE RE 2 A3 1.600% 11		04/05/2016	RBC CAPITAL MARKETS LLC, NEW YORK	11/21/2016	BNP PARIBAS SECS CP/FIXED	135,000	134,998	134,953	134,998		0		0			(46)	(46)	1,332	
05581RAD8	BMW VEHICLE LEASE TRUST 1 A3 1.340% 01/2		02/09/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	11/22/2016	RBC CAPITAL MARKETS LLC,	360,000	359,958	359,902	359,968		11		11			(67)	(67)	3,712	
05582QAD9	BMW VEHICLE OWNER TRUST 2 A A3 1.160% 11		07/12/2016	JPMORGAN SECURITIES INC, NEW YORK	11/22/2016	BNP PARIBAS SECS CP/FIXED	345,000	344,998	342,763	344,999		0		0			(2,236)	(2,236)	1,367	
13976AAE0	CAPITAL AUTO RECEIVABLES 3 A4 1.690% 03/		09/12/2016	BARCLAYS CAPITAL INC, NEW YORK	11/21/2016	JPM/INTL FCSTONE FINANCIA	215,000	214,954	213,639	214,956		2		2			(1,317)	(1,317)	646	
14314EAC5	CARMAX AUTO OWNER TRUST 2 3 A3 1.390% 05		07/14/2016	CREDIT SUISSE, NEW YORK (CSUS)	11/21/2016	JPMORGAN SECURITIES INC,	350,000	349,948	347,936	349,951		4		4			(2,016)	(2,016)	1,689	
34532EAD7	FORD CREDIT AUTO OWNER TR B A3 1.330% 10		04/19/2016	BARCLAYS CAPITAL INC, NEW YORK	11/22/2016	BNP PARIBAS SECS CP/FIXED	225,000	224,979	224,438	224,981		3		3			(544)	(544)	1,721	
36250UAD6	GM FINANCIAL AUTOMOBILE L 1 A3 2.220% 07		02/18/2016	JPMORGAN SECURITIES INC, NEW YORK	11/21/2016	BARCLAYS CAPITAL INC, NEW	240,000	239,993	240,272	239,994		2		2			278	278	2,952	
36251PAA2	GS MORTGAGE SECURITIES GS3 A1 1.429% 10/		09/22/2016	GOLDMAN SACHS & CO, NY	11/17/2016	MELLON BANK	365,000	364,995	362,036	365,000		5		5			(2,964)	(2,964)	1,484	420
41284DAC6	HARLEY-DAVIDSON MOTORCYCL A A3 1.340% 01		06/07/2016	JPMORGAN SECURITIES INC, NEW YORK	11/22/2016	WELLS FARGO SECURITIES LL	370,000	369,973	369,017	369,975		3		3			(958)	(958)	2,176	
43814NAC9	HONDA AUTO RECEIVABLES 20 1 A3 1.570% 12		02/16/2016	JPMORGAN SECURITIES INC, NEW YORK	11/22/2016	JP MORGAN CHASE BANK/HSBC	225,000	224,968	224,578	224,974		6		6			(396)	(396)	2,044	
47788NAC2	JOHN DEERE OWNER TRUST 20 B A3 1.250% 06		07/19/2016	RBC CAPITAL MARKETS LLC, NEW YORK	11/22/2016	MERRILL LYNCH PIERCE FENN	300,000	299,976	298,559	299,978		2		2			(1,419)	(1,419)	1,208	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
65478VAD9	NISSAN AUTO RECEIVABLES 2 B A3 1.320% 01		04/18/2016	SG AMERICAS SECURITIES LLC, NEW YORK	11/22/2016	JP MORGAN CHASE BANK/HSBC	70,000	69,989	69,787	69,990		1		1			(204)	(204)	529	
80285EAD9	SANTANDER DRIVE AUTO RECE 1 A3 1.890% 03		02/10/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	11/22/2016	CITIGROUP GBL MKTS/SALOMO	305,000	304,953	305,417	304,961		9		9			456	456	3,788	
80285CAF8	SANTANDER DRIVE AUTO RECE 2 A3 1.560% 05		05/03/2016	JPMORGAN SECURITIES INC, NEW YORK	11/22/2016	JPMORGAN SECURITIES INC,	255,000	254,955	255,169	254,961		6		6			208	208	2,122	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							7,385,346	7,526,216	7,493,626	7,510,010		(16,207)		(16,207)			(16,384)	(16,384)	101,455	24,644
8399998 Subtotal - Bonds							41,340,346	41,366,596	41,188,509	41,346,755		(19,841)		(19,841)			(158,245)	(158,245)	177,017	40,501
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
34959E109	FORTINET INC		12/02/2016	STIFEL NICOLAUS	12/16/2016	GOLDMAN SACHS & CO, NY	1,554.000	45,795	46,280	45,795							485	485		
535919203	LIONS GATE ENTERTAINMENT CORP	A	12/02/2016	STIFEL NICOLAUS	12/09/2016	MERGER	2,215.000	50,241	50,241	50,241										
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								96,037	96,522	96,037							485	485		
9799998 Subtotal - Common Stocks								96,037	96,522	96,037							485	485		
9899999 Subtotal - Preferred and Common Stocks								96,037	96,522	96,037							485	485		
9999999 Totals								41,462,632	41,285,031	41,442,791		(19,841)		(19,841)			(157,761)	(157,761)	177,017	40,501

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
NONE											
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	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
NONE					
0399999 Total - Preferred and Common Stocks				XXX	XXX

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	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.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid For Accrued Interest
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																				
	EXELON CORP 1.550% 06/09/2017			12/13/2016	PERSHING LLC, JERSEY CITY	06/09/2017	165,045		(5)			165,000	165,050	156		1.550	1.537	JD		30
	PHILLIPS 66 2.950% 05/01/2017			11/23/2016	BARCLAYS CAPITAL INC, NEW YORK	05/01/2017	353,108		(557)			351,000	353,664	1,720		2.950	1.129	MN		814
3299999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							518,152		(562)			516,000	518,714	1,875		XXX	XXX	XXX		844
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							518,152		(562)			516,000	518,714	1,875		XXX	XXX	XXX		844
7799999 Subtotal - Issuer Obligations							518,152		(562)			516,000	518,714	1,875		XXX	XXX	XXX		844
8399999 Total Bonds							518,152		(562)			516,000	518,714	1,875		XXX	XXX	XXX		844
Exempt Money Market Mutual Funds - as Identified by the SVO																				
262006885	DREYFUS GOVT PRIME MM			12/01/2016	MELLON BANK		24,774,822						24,774,822	1,799		0.500	0.500	MON	5,702	
60934N104	FEDERATED GOVT OBLIGATIONS FUND			12/31/2016	FIFTH THIRD		12,822						12,822			0.500	0.500	MON	72	
8899999 Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO							24,787,644					XXX	24,787,644	1,799		XXX	XXX	XXX	5,774	
9199999 Total Short-Term Investments							25,305,797		(562)			XXX	25,306,358	3,674		XXX	XXX	XXX	5,774	844

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 *
open depositories								
Huntington Bank	Maumee, OH						42,464,758	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			42,464,758	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			42,464,758	X X X
0499999 Cash in Company's Office				X X X	X X X	X X X		X X X
0599999 Total Cash				X X X			42,464,758	X X X

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

1. January	187,926,191	4. April	178,955,655	7. July	182,772,913	10. October	97,218,825
2. February	191,098,262	5. May	189,967,096	8. August	185,250,961	11. November	93,742,701
3. March	188,299,945	6. June	189,311,836	9. September	177,918,486	12. December	42,464,758

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations							
U S TREASURY BILL 0.000% 01/19/2017	O	11/30/2016	0.000	01/19/2017	5,772,053		1,647
U S TREASURY BILL 0.000% 03/09/2017	O	12/28/2016	0.000	03/09/2017	510,539		7
0199999 Subtotal - Bonds - U.S. Governments - Issuer Obligations					6,282,592		1,654
0599999 Subtotal - Bonds - U.S. Governments					6,282,592		1,654
7799999 Subtotals - Bonds - Issuer Obligations					6,282,592		1,654
8399999 Subtotals - Bonds					6,282,592		1,654
8699999 Total Cash Equivalents					6,282,592		1,654

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama (AL)						
2. Alaska (AK)						
3. Arizona (AZ)						
4. Arkansas (AR)						
5. California (CA)						
6. Colorado (CO)						
7. Connecticut (CT)						
8. Delaware (DE)						
9. District of Columbia (DC)						
10. Florida (FL)						
11. Georgia (GA)						
12. Hawaii (HI)						
13. Idaho (ID)						
14. Illinois (IL)						
15. Indiana (IN)						
16. Iowa (IA)						
17. Kansas (KS)						
18. Kentucky (KY)						
19. Louisiana (LA)						
20. Maine (ME)						
21. Maryland (MD)						
22. Massachusetts (MA)						
23. Michigan (MI)						
24. Minnesota (MN)						
25. Mississippi (MS)						
26. Missouri (MO)						
27. Montana (MT)						
28. Nebraska (NE)						
29. Nevada (NV)						
30. New Hampshire (NH)						
31. New Jersey (NJ)						
32. New Mexico (NM)						
33. New York (NY)						
34. North Carolina (NC)						
35. North Dakota (ND)						
36. Ohio (OH)	B	Statutory Deposit	3,401,537	3,401,734		
37. Oklahoma (OK)						
38. Oregon (OR)						
39. Pennsylvania (PA)						
40. Rhode Island (RI)						
41. South Carolina (SC)						
42. South Dakota (SD)						
43. Tennessee (TN)						
44. Texas (TX)						
45. Utah (UT)						
46. Vermont (VT)						
47. Virginia (VA)						
48. Washington (WA)						
49. West Virginia (WV)						
50. Wisconsin (WI)						
51. Wyoming (WY)						
52. American Samoa (AS)						
53. Guam (GU)						
54. Puerto Rico (PR)						
55. U.S. Virgin Islands (VI)						
56. Northern Mariana Islands (MP)						
57. Canada (CAN)						
58. Aggregate Alien and Other (OT)	XXX	XXX				
59. TOTAL	XXX	XXX	3,401,537	3,401,734		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX	XXX				

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