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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2016

OF THE CONDITION AND AFFAIRS OF THE

Motorists Commercial Mutual Insurance Company

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 13331 Employer's ID Number 41-0299900

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

Country of Domicile United States of America

Incorporated/Organized 05/25/1899 Commenced Business 01/04/1900

Statutory Home Office 471 East Broad Street (Street and Number), Columbus , OH, US 43215 (City or Town, State, Country and Zip Code)

Main Administrative Office 471 East Broad Street (Street and Number)

Columbus , OH, US 43215 (City or Town, State, Country and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

Mail Address 471 East Broad Street (Street and Number or P.O. Box), Columbus , OH, US 43215 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 471 East Broad Street (Street and Number)

Columbus , OH, US 43215 (City or Town, State, Country and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

Internet Website Address MotoristsGroup.com

Statutory Statement Contact Joel B. Kratzer (Name), 614-225-8327 (Area Code) (Telephone Number)

Accounting@MotoristsGroup.com (E-mail Address), 614-225-8330 (FAX Number)

OFFICERS

President & CEO	David Lynn Kaufman	Treasurer & CFO	Susan Elizabeth Haack
Secretary	Anne Bridges King		

OTHER

DIRECTORS OR TRUSTEES

John Jacob Bishop	Susan Elizabeth Haack	Sandra Werth Harbrecht
David Lynn Kaufman	David William Lemon	Robert Lee McCracken
Thomas Charles Ogg	Robert Charles Smith	Charles Donovan Stapleton
Robert Lynn Western	Michael Lee Wiseman	

State of Ohio
County of Franklin SS:

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

David L. Kaufman	Anne B. King	Susan E. Haack
Chief Executive Officer	Secretary	Treasurer

Subscribed and sworn to before me this 15th day of February, 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

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	29,617,867	10.474	29,617,867		29,617,867	10.474
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000				0.000
1.22 Issued by U.S. government sponsored agencies		0.000				0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000				0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	6,998,412	2.475	6,998,412		6,998,412	2.475
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	21,384,780	7.563	21,384,780		21,384,780	7.563
1.43 Revenue and assessment obligations	44,313,153	15.671	44,313,153		44,313,153	15.671
1.44 Industrial development and similar obligations	232,967	0.082	232,967		232,967	0.082
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	255,960	0.091	255,960		255,960	0.091
1.512 Issued or guaranteed by FNMA and FHLMC	19,447,054	6.877	19,447,054		19,447,054	6.877
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	1,564,351	0.553	1,564,351		1,564,351	0.553
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000				0.000
1.523 All other	12,299,821	4.350	12,299,821		12,299,821	4.350
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	39,261,599	13.884	39,261,599		39,261,599	13.884
2.2 Unaffiliated non-U.S. securities (including Canada)	10,301,775	3.643	10,301,775		10,301,775	3.643
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	20,785,179	7.350	20,785,179		20,785,179	7.350
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated		0.000				0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated	20,679,337	7.313	20,679,337		20,679,337	7.313
3.4 Other equity securities:						
3.41 Affiliated	18,660,201	6.599	18,660,201		18,660,201	6.599
3.42 Unaffiliated	44,974	0.016	44,974		44,974	0.016
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans		0.000				0.000
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000				0.000
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)		0.000				0.000
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities	602,514	0.213	602,514		602,514	0.213
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	8,969,893	3.172	8,969,893		8,969,893	3.172
11. Other invested assets	27,353,329	9.673	27,353,329		27,353,329	9.673
12. Total invested assets	282,773,167	100.000	282,773,167		282,773,167	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		25,499,309
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)	2,224,316	2,224,316
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	1,192,218	
	5.2 Totals, Part 3, Column 9		1,192,218
6.	Total gain (loss) on disposals, Part 3, Column 19		(156,724)
7.	Deduct amounts received on disposals, Part 3, Column 16		1,421,447
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	15,659	
	9.2 Totals, Part 3, Column 14		15,659
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)		27,353,330
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		27,353,330

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		240,571,333
2.	Cost of bonds and stocks acquired, Part 3, Column 7		42,765,904
3.	Accrual of discount		187,644
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	398,317	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	3,502,735	
	4.4. Part 4, Column 11	(1,508,749)	2,392,303
5.	Total gain (loss) on disposals, Part 4, Column 19		2,150,840
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		40,772,747
7.	Deduct amortization of premium		1,315,209
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)		245,980,068
11.	Deduct total nonadmitted amounts		132,636
12.	Statement value at end of current period (Line 10 minus Line 11)		245,847,432

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	31,106,763	30,760,796	30,760,336	29,577,417
	2. Canada				
	3. Other Countries				
	4. Totals	31,106,763	30,760,796	30,760,336	29,577,417
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	6,998,412	7,145,008	7,429,993	6,570,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	21,384,780	22,639,175	22,286,606	20,265,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	64,324,589	64,863,219	65,921,344	59,850,118
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	51,561,420	52,594,003	52,151,008	50,719,086
	9. Canada	1,498,821	1,552,395	1,498,335	1,500,000
	10. Other Countries	8,802,955	9,043,457	8,789,446	8,900,000
	11. Totals	61,863,195	63,189,855	62,438,789	61,119,086
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	185,677,740	188,598,053	188,837,068	177,381,620
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	40,889,260	40,889,260	31,004,212	
	21. Canada				
	22. Other Countries	620,230	620,230	371,625	
	23. Totals	41,509,490	41,509,490	31,375,837	
Parent, Subsidiaries and Affiliates	24. Totals	18,792,837	18,792,837	12,078,299	
	25. Total Common Stocks	60,302,327	60,302,327	43,454,136	
	26. Total Stocks	60,302,327	60,302,327	43,454,136	
	27. Total Bonds and Stocks	245,980,067	248,900,381	232,291,204	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	3,966,859	8,865,800	14,581,827	4,145,661	3,396,314	XXX	34,956,461	18.4	32,648,996	17.5	34,956,461	0
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	3,966,859	8,865,800	14,581,827	4,145,661	3,396,314	XXX	34,956,461	18.4	32,648,996	17.5	34,956,461	0
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		5,305,797	1,692,615			XXX	6,998,412	3.7	8,137,649	4.4	6,998,412	
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		5,305,797	1,692,615			XXX	6,998,412	3.7	8,137,649	4.4	6,998,412	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	1,035,165	11,660,888	6,223,321	2,465,405		XXX	21,384,780	11.3	21,731,004	11.7	21,384,780	
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	1,035,165	11,660,888	6,223,321	2,465,405		XXX	21,384,780	11.3	21,731,004	11.7	21,384,780	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	3,343,601	23,246,614	33,298,240	3,776,790	659,345	XXX	64,324,589	33.9	59,787,056	32.1	64,324,589	
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	3,343,601	23,246,614	33,298,240	3,776,790	659,345	XXX	64,324,589	33.9	59,787,056	32.1	64,324,589	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	2,993,770	17,400,601	19,456,791	3,299,125	1,020,058	XXX	44,170,344	23.3	51,127,388	27.4	30,584,337	13,586,007
6.2 NAIC 2	250,000	5,356,612	7,289,916	3,066,943	533,111	XXX	16,496,582	8.7	13,053,415	7.0	16,496,582	0
6.3 NAIC 3	711,405		484,865			XXX	1,196,270	0.6			1,196,270	0
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	3,955,174	22,757,213	27,231,572	6,366,068	1,553,169	XXX	61,863,195	32.6	64,180,803	34.4	48,277,189	13,586,007
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 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 11,339,395	66,479,701	75,252,793	13,686,982	5,075,716		171,834,587	90.7	XXX	XXX	158,248,580	13,586,007
10.2 NAIC 2	(d) 250,000	5,356,612	7,289,916	3,066,943	533,111		16,496,582	8.7	XXX	XXX	16,496,582	0
10.3 NAIC 3	(d) 711,405		484,865				1,196,270	0.6	XXX	XXX	1,196,270	0
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	12,300,799	71,836,312	83,027,575	16,753,925	5,608,827		(b) 189,527,438	100.0	XXX	XXX	175,941,432	13,586,007
10.8 Line 10.7 as a % of Col. 7	6.5	37.9	43.8	8.8	3.0		100.0	XXX	XXX	XXX	92.8	7.2
11. Total Bonds Prior Year												
11.1 NAIC 1	20,289,234	71,386,060	66,819,504	10,656,372	4,280,922	XXX	XXX	XXX	173,432,092	93.0	163,230,887	10,201,206
11.2 NAIC 2		3,299,536	8,152,094	1,601,785		XXX	XXX	XXX	13,053,415	7.0	12,554,002	499,413
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	20,289,234	74,685,596	74,971,598	12,258,157	4,280,922	XXX	XXX	XXX	(b) 186,485,507	100.0	175,784,888	10,700,619
11.8 Line 11.7 as a % of Col. 9	10.9	40.0	40.2	6.6	2.3	XXX	XXX	XXX	100.0	XXX	94.3	5.7
12. Total Publicly Traded Bonds												
12.1 NAIC 1	10,535,610	58,104,103	71,294,976	13,238,175	5,075,716		158,248,580	83.5	163,230,887	87.5	158,248,580	XXX
12.2 NAIC 2	250,000	5,356,612	7,289,916	3,066,943	533,111		16,496,582	8.7	12,554,002	6.7	16,496,582	XXX
12.3 NAIC 3	711,405		484,865				1,196,270	0.6			1,196,270	XXX
12.4 NAIC 4												XXX
12.5 NAIC 5												XXX
12.6 NAIC 6												XXX
12.7 Totals	11,497,015	63,460,715	79,069,757	16,305,118	5,608,827		175,941,432	92.8	175,784,888	94.3	175,941,432	XXX
12.8 Line 12.7 as a % of Col. 7	6.5	36.1	44.9	9.3	3.2		100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	6.1	33.5	41.7	8.6	3.0		92.8	XXX	XXX	XXX	92.8	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	803,785	8,375,597	3,957,818	448,807	0		13,586,007	7.2	10,201,206	5.5	XXX	13,586,007
13.2 NAIC 2									499,413	0.3	XXX	
13.3 NAIC 3											XXX	
13.4 NAIC 4											XXX	
13.5 NAIC 5											XXX	
13.6 NAIC 6											XXX	
13.7 Totals	803,785	8,375,597	3,957,818	448,807	0		13,586,007	7.2	10,700,619	5.7	XXX	13,586,007
13.8 Line 13.7 as a % of Col. 7	5.9	61.6	29.1	3.3	0.0		100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.4	4.4	2.1	0.2	0.0		7.2	XXX	XXX	XXX	XXX	7.2

(a) Includes $ 13,586,007 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 360,752 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 are under regulatory review.

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 3,849,698 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	3,849,698	8,600,677	14,487,424	3,868,219	2,661,546	XXX	33,467,565	17.7	30,941,199	16.6	33,467,565	0
1.2 Residential Mortgage-Backed Securities	117,161	265,123	94,403	48,159	2,393	XXX	527,238	0.3	747,249	0.4	527,238	0
1.3 Commercial Mortgage-Backed Securities				229,283	732,375	XXX	961,659	0.5	960,547	0.5	961,659	
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 Totals	3,966,859	8,865,800	14,581,827	4,145,661	3,396,314	XXX	34,956,461	18.4	32,648,996	17.5	34,956,461	0
2. All Other Governments												
2.1 Issuer Obligations						XXX						
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						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations		5,305,797	1,692,615			XXX	6,998,412	3.7	8,137,649	4.4	6,998,412	
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		5,305,797	1,692,615			XXX	6,998,412	3.7	8,137,649	4.4	6,998,412	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	1,035,165	11,660,888	6,223,321	2,465,405		XXX	21,384,780	11.3	21,731,004	11.7	21,384,780	
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	1,035,165	11,660,888	6,223,321	2,465,405		XXX	21,384,780	11.3	21,731,004	11.7	21,384,780	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	747,805	15,374,341	27,989,601	201,406		XXX	44,313,153	23.4	37,499,802	20.1	44,313,153	
5.2 Residential Mortgage-Backed Securities	2,595,796	7,872,272	5,075,671	3,575,384	659,345	XXX	19,778,468	10.4	22,287,254	12.0	19,778,468	0
5.3 Commercial Mortgage-Backed Securities						XXX						
5.4 Other Loan-Backed and Structured Securities			232,967			XXX	232,967	0.1			232,967	
5.5 Totals	3,343,601	23,246,614	33,298,240	3,776,790	659,345	XXX	64,324,589	33.9	59,787,056	32.1	64,324,589	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	1,711,405	13,685,860	20,822,851	5,917,261	1,553,169	XXX	43,690,545	23.1	44,766,031	24.0	41,660,625	2,029,920
6.2 Residential Mortgage-Backed Securities						XXX						
6.3 Commercial Mortgage-Backed Securities	750,502	5,235,520	6,030,121	283,679		XXX	12,299,821	6.5	13,847,368	7.4	3,058,897	9,240,924
6.4 Other Loan-Backed and Structured Securities	1,493,268	3,835,833	378,601	165,128		XXX	5,872,829	3.1	5,567,403	3.0	3,557,666	2,315,163
6.5 Totals	3,955,174	22,757,213	27,231,572	6,366,068	1,553,169	XXX	61,863,195	32.6	64,180,803	34.4	48,277,189	13,586,007
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 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.2 Bond Mutual Funds 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	7,344,073	54,627,564	71,215,813	12,452,292	4,214,715	XXX	149,854,456	79.1	XXX	XXX	147,824,536	2,029,920
10.2 Residential Mortgage-Backed Securities	2,712,957	8,137,395	5,170,074	3,623,543	661,737	XXX	20,305,706	10.7	XXX	XXX	20,305,706	0
10.3 Commercial Mortgage-Backed Securities	750,502	5,235,520	6,030,121	512,962	732,375	XXX	13,261,480	7.0	XXX	XXX	4,020,556	9,240,924
10.4 Other Loan-Backed and Structured Securities	1,493,268	3,835,833	611,568	165,128		XXX	6,105,796	3.2	XXX	XXX	3,790,633	2,315,163
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10.6 Totals	12,300,799	71,836,312	83,027,575	16,753,925	5,608,827		189,527,438	100.0	XXX	XXX	175,941,432	13,586,007
10.7 Line 10.6 as a % of Col. 7	6.5	37.9	43.8	8.8	3.0		100.0	XXX	XXX	XXX	92.8	7.2
11. Total Bonds Prior Year												
11.1 Issuer Obligations	5,756,906	52,302,065	69,224,220	11,677,181	4,115,311	XXX	XXX	XXX	143,075,684	76.7	140,268,247	2,807,437
11.2 Residential Mortgage-Backed Securities	4,288,693	14,976,144	3,769,666			XXX	XXX	XXX	23,034,504	12.4	23,034,504	
11.3 Commercial Mortgage-Backed Securities	7,484,000	4,920,756	1,840,080	397,468	165,612	XXX	XXX	XXX	14,807,916	7.9	7,982,741	6,825,174
11.4 Other Loan-Backed and Structured Securities	2,759,635	2,486,630	137,631	183,508		XXX	XXX	XXX	5,567,403	3.0	4,499,396	1,068,007
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	20,289,234	74,685,596	74,971,598	12,258,157	4,280,922	XXX	XXX	XXX	186,485,507	100.0	175,784,888	10,700,619
11.7 Line 11.6 as a % of Col. 9	10.9	40.0	40.2	6.6	2.3	XXX	XXX	XXX	100.0	XXX	94.3	5.7
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	7,344,073	52,597,644	71,215,813	12,452,292	4,214,715	XXX	147,824,536	78.0	140,268,247	75.2	147,824,536	XXX
12.2 Residential Mortgage-Backed Securities	2,712,957	8,137,395	5,170,074	3,623,543	661,737	XXX	20,305,706	10.7	23,034,504	12.4	20,305,706	XXX
12.3 Commercial Mortgage-Backed Securities	607,994		2,450,903	229,283	732,375	XXX	4,020,556	2.1	7,982,741	4.3	4,020,556	XXX
12.4 Commercial Mortgage-Backed Securities	831,991	2,725,675	232,967			XXX	3,790,633	2.0	4,499,396	2.4	3,790,633	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		XXX
12.6 Totals	11,497,015	63,460,715	79,069,757	16,305,118	5,608,827		175,941,432	92.8	175,784,888	94.3	175,941,432	XXX
12.7 Line 12.6 as a % of Col. 7	6.5	36.1	44.9	9.3	3.2		100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	6.1	33.5	41.7	8.6	3.0		92.8	XXX	XXX	XXX	92.8	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	0	2,029,920				XXX	2,029,920	1.1	2,807,437	1.5	XXX	2,029,920
13.2 Residential Mortgage-Backed Securities			0			XXX	0	0.0			XXX	0
13.3 Commercial Mortgage-Backed Securities	142,508	5,235,520	3,579,217	283,679		XXX	9,240,924	4.9	6,825,174	3.7	XXX	9,240,924
13.4 Commercial Mortgage-Backed Securities	661,277	1,110,158	378,601	165,128		XXX	2,315,163	1.2	1,068,007	0.6	XXX	2,315,163
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX	XXX	
13.6 Totals	803,785	8,375,597	3,957,818	448,807			13,586,007	7.2	10,700,619	5.7	XXX	13,586,007
13.7 Line 13.6 as a % of Col. 7	5.9	61.6	29.1	3.3			100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.4	4.4	2.1	0.2			7.2	XXX	XXX	XXX	XXX	7.2

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	4,355,173	5		4,355,168	
2. Cost of short-term investments acquired	87,603,627	18,238,859		69,364,768	
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	684			684	
6. Deduct consideration received on disposals	83,197,864	14,389,161		68,808,703	
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)	8,761,621	3,849,703		4,911,918	
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	8,761,621	3,849,703		4,911,918	

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

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

Schedule E - Verification - Cash Equivalents

NONE

Schedule A - Part 1 - Real Estate Owned

NONE

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

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

NONE

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

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
CUSIP Identification	Name or Description	Code	4 City	5 State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than-Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Other - Unaffiliated																			
	Adams Street 2012 Global Fund LP		Chicago	IL	Adams Street Partners		02/15/2012		2,011,782	2,567,376	2,567,376	37,822						1,504,400	0.510
	Blackrock Enhanced Commodity Muni Fund LLC		Wilmington	DE	Blackrock Financial Management		06/27/2007		11,300,000	8,582,076	8,582,076	528,268						0	20.120
	HarbourVest International Private Equity Partners V		Wilmington	DE	HarbourVest		05/31/2007	1	45,854	93,793	93,793	(45,991)				10,833		16,876	0.080
	HarbourVest Partners VIII Buyout Fund LP		Wilmington	DE	HarbourVest		03/29/2007	3	1,074,671	1,327,762	1,327,762	(73,280)						150,000	0.090
	HarbourVest Partners VIII Mezzanine LP		Wilmington	DE	HarbourVest		03/29/2007	2	203,598	188,870	188,870	2,697						20,000	0.100
	HarbourVest Partners VIII Venture Capital Fund LP		Wilmington	DE	HarbourVest		03/29/2007	1	271,360	384,350	384,350	(45,517)						10,000	0.020
	HIPEP V 2007 European Buyout Companion Fund LP		Wilmington	DE	HarbourVest		05/02/2007	3	391,180	419,850	419,850	(35,492)				4,826		22,150	0.370
	HarbourVest Partners IX-Buyout Fund LP		Wilmington	DE	HarbourVest		12/21/2011	3	1,167,205	1,832,219	1,832,219	157,913						1,192,500	0.210
	HarbourVest Partners IX-Credit Opportunities Fund LP		Wilmington	DE	HarbourVest		12/21/2011	2	194,077	271,613	271,613	9,510						192,500	0.200
	HarbourVest Partners IX-Venture Fund LP		Wilmington	DE	HarbourVest		12/21/2011	1	878,868	1,399,469	1,399,469	12,097						262,500	0.130
	Park Street Capital Private Equity Fund VIII		Boston	MA	Park Street Capital		05/04/2007		534,000	710,902	710,902	(17,744)						67,500	0.340
	Crescent Senior Secured Floating Rate Fund		Dover	DE	Crescent Capital Group LP		05/01/2007		5,900,000	8,947,390	8,947,390	661,935						0	4.830
2199999. Joint Venture Interests - Other - Unaffiliated									23,972,595	26,725,669	26,725,669	1,192,218				15,659		3,438,426	XXX
All Other Low Income Housing Tax Credit - Unaffiliated																			
	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI		Irving	CA	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI		03/28/2006		917,802	627,661	627,661								
3999999. All Other Low Income Housing Tax Credit - Unaffiliated									917,802	627,661	627,661								XXX
4499999. Total - Unaffiliated									24,890,397	27,353,331	27,353,331	1,192,218				15,659		3,438,426	XXX
4599999. Total - Affiliated																			XXX
4699999 - Totals									24,890,397	27,353,331	27,353,331	1,192,218				15,659		3,438,426	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture Interests - Other - Unaffiliated										
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012			264,000		0.510
	Blackrock Enhanced Commodity Muni Fund LLC	Wilmington	DE	Blackrock Financial Management	05/31/2007			1,300,000		20.120
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	3		75,000		0.090
	HarbourVest Partners VIII Mezzanine LP	Wilmington	DE	HarbourVest	03/29/2007	2		7,500		0.100
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	1		5,000		0.020
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE	HarbourVest	05/02/2007	3		7,816		0.370
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	3		330,000		0.210
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	2		62,500		0.200
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	1		172,500		0.130
2199999. Joint Venture Interests - Other - Unaffiliated								2,224,316		XXX
4499999. Total - Unaffiliated								2,224,316		XXX
4599999. Total - Affiliated										XXX
4699999 - Totals								2,224,316		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other- Than- Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
Joint Venture Interests - Other - Unaffiliated																			
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012	12/31/2016	2,222,779							(42,775)	(42,775)				
	HarbourVest International Private Equity Partners V	Wilmington	DE	HarbourVest	03/29/2007	12/31/2016	178,078							38,033	38,033	(11,094)		(11,094)	
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/31/2016	1,509,612							183,570	183,570				
	HarbourVest Partners VIII Mezzanine LP	Wilmington	DE	HarbourVest	03/29/2007	12/31/2016	222,183							43,510	43,510				
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/31/2016	459,155							34,288	34,288				
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE	HarbourVest	05/02/2007	12/31/2016	456,063							(5,245)	(5,245)	(18,609)		(18,609)	
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/31/2016	1,476,226							131,920	131,920				
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/31/2016	218,628							19,025	19,025				
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/31/2016	1,279,029							64,157	64,157				
	Park Street Capital Private Equity Fund VIII	Boston	MA	Park Street Capital	05/04/2007	12/21/2016	833,610							104,964	104,964				
	Blackrock Enhanced Commodity Muni Fund LLC	Wilmington	DE	Blackrock Financial Management	05/31/2007	12/11/2016	7,603,808							850,000	850,000				
2199999. Joint Venture Interests - Other - Unaffiliated							16,459,172							1,421,447	1,421,447	(29,703)		(29,703)	
All Other Low Income Housing Tax Credit - Unaffiliated																			
	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	Irving	CA	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	03/28/2006	12/31/2016	754,682										(127,021)	(127,021)	
3999999. All Other Low Income Housing Tax Credit - Unaffiliated							754,682										(127,021)	(127,021)	
4499999. Total - Unaffiliated							17,213,855							1,421,447	1,421,447	(29,703)	(127,021)	(156,724)	
4599999. Total - Affiliated																			
4699999 - Totals							17,213,855							1,421,447	1,421,447	(29,703)	(127,021)	(156,724)	

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912810-FD-5	UNITED STATES TREASURY				1	404,579	131.4920	393,027	298,898	391,557	4,794	(7,722)			3.625	0.750	AO	2,322	10,708	06/10/2014	04/15/2028
912810-FH-6	UNITED STATES TREASURY				1	530,197	136.7200	542,778	397,000	501,557	6,369	(7,715)			3.875	1.480	AO	3,297	15,203	12/04/2013	04/15/2029
912810-FQ-6	UNITED STATES TREASURY				1	194,628	138.2360	207,075	149,798	192,777	2,404	(2,350)			3.375	1.385	AO	1,083	4,996	12/04/2013	04/15/2032
912810-FR-4	UNITED STATES TREASURY				1	817,801	114.8210	736,204	641,175	789,520	10,285	(15,392)			2.375	(0.057)	JJ	7,035	15,035	02/04/2013	01/15/2025
912810-FS-2	UNITED STATES TREASURY				1	579,844	112.6560	589,962	523,684	583,049	8,433	(5,211)			2.000	0.849	JJ	4,838	9,982	05/16/2016	01/15/2026
912810-PS-1	UNITED STATES TREASURY				1	488,979	117.1450	491,443	419,517	489,352	6,832	(5,288)			2.375	0.745	JJ	4,603	8,438	05/16/2016	01/15/2027
912810-PV-4	UNITED STATES TREASURY				1	510,673	111.6530	456,045	408,449	499,860	6,553	(7,125)			1.750	(0.020)	JJ	3,302	7,077	11/29/2012	01/15/2028
912810-PV-4	UNITED STATES TREASURY	SD			1	1,507,495	111.5310	1,345,433	1,205,731	1,461,962	19,343	(23,992)			1.750	(0.239)	JJ	12,040	21,957	11/29/2012	01/15/2028
912810-PZ-5	UNITED STATES TREASURY				1	331,075	120.6150	339,486	281,463	331,154	4,515	(3,467)			2.500	1.064	JJ	3,251	6,947	03/31/2014	01/15/2029
912810-QF-8	UNITED STATES TREASURY				1	219,343	123.8510	283,943	229,262	241,618	3,678	223			2.125	2.296	FA	1,840	4,812	07/30/2010	02/15/2040
912810-QP-6	UNITED STATES TREASURY				1	340,719	124.4860	357,257	286,985	344,353	4,605	(1,922)			2.125	1.206	FA	2,303	6,024	11/12/2014	02/15/2041
912810-QV-3	UNITED STATES TREASURY				1	446,160	94.6720	465,862	492,080	461,696	7,894	1,122			0.750	1.058	FA	1,394	3,646	08/07/2015	02/15/2042
912810-RA-8	UNITED STATES TREASURY				1	358,221	91.5550	336,900	367,976	376,506	5,905	122			0.625	0.665	FA	869	2,272	03/05/2013	02/15/2043
912810-RF-7	UNITED STATES TREASURY				1	593,435	109.1310	611,206	560,066	601,168	9,142	(1,055)			1.375	1.053	FA	2,909	6,349	05/16/2016	02/15/2044
912810-RL-4	UNITED STATES TREASURY				1	444,391	94.0940	424,981	451,656	451,818	4,729	121			0.750	0.738	FA	1,279	1,825	08/22/2016	02/15/2045
912810-RR-1	UNITED STATES TREASURY				1	180,797	100.4230	184,693	183,915	184,386	3,605	(15)			1.000	0.983	FA	695	914	05/13/2016	02/15/2046
912828-B2-5	UNITED STATES TREASURY				1	1,088,666	101.7570	1,106,751	1,087,641	1,106,037	17,449	(2,596)			0.625	0.375	JJ	3,140	6,776	08/07/2015	01/15/2024
912828-C9-9	UNITED STATES TREASURY				1	616,901	101.2480	626,672	618,948	624,218	9,930	(2,313)			0.125	(0.254)	AO	166	765	05/05/2015	04/15/2019
912828-H4-5	UNITED STATES TREASURY				1	1,031,249	98.3480	1,053,865	1,071,567	1,051,106	17,189	2,266			0.250	0.475	JJ	1,238	2,645	11/04/2015	01/15/2025
912828-HN-3	UNITED STATES TREASURY				1	375,059	102.6130	414,386	403,834	428,969	6,479	9,844			1.625	4.303	JJ	3,031	6,479	01/28/2010	01/15/2018
912828-JE-1	UNITED STATES TREASURY				1	362,838	103.7690	418,748	403,538	423,385	6,473	9,683			1.375	4.052	JJ	2,563	5,478	01/06/2010	07/15/2018
912828-JX-9	UNITED STATES TREASURY				1	418,092	105.6600	404,455	382,789	404,965	6,178	(7,486)			2.125	0.008	JJ	3,758	7,561	05/16/2016	01/15/2019
912828-K3-3	UNITED STATES TREASURY				1	1,346,623	101.0390	1,376,647	1,362,491	1,374,288	26,235	(3,148)			0.125	(0.144)	AO	365	1,626	05/16/2016	04/15/2020
912828-LA-6	UNITED STATES TREASURY				1	527,538	106.4780	602,708	566,040	594,038	9,080	8,412			1.875	3.575	JJ	4,903	10,479	01/06/2010	07/15/2019
912828-MD-9	UNITED STATES TREASURY	SD			1		100.0000								3.250	0.000	JD	9,750		01/06/2010	12/31/2016
912828-MF-4	UNITED STATES TREASURY				1	739,613	105.1710	734,751	698,625	738,618	11,213	(6,723)			1.375	0.382	JJ	4,438	9,484	05/05/2014	01/15/2020
912828-N7-1	UNITED STATES TREASURY				1	379,484	100.8780	379,702	376,397	384,958	6,397	(924)			0.625	0.314	JJ	1,087	1,166	03/02/2016	01/15/2026
912828-NM-8	UNITED STATES TREASURY				1	1,004,773	105.6130	994,995	942,115	1,011,114	15,113	(6,434)			1.250	0.539	JJ	5,440	11,627	12/19/2011	07/15/2020
912828-PP-9	UNITED STATES TREASURY				1	998,321	104.9070	985,330	939,242	997,291	15,117	(9,361)			1.125	0.075	JJ	4,881	10,127	05/16/2016	01/15/2021
912828-Q6-0	UNITED STATES TREASURY				1	429,689	100.5720	430,800	428,350	435,827	7,232	(1,094)			0.125	(0.286)	AO	115	267	05/16/2016	04/15/2021
912828-QV-5	UNITED STATES TREASURY				1	723,687	103.1900	747,017	723,924	740,905	11,617	(1,578)			0.625	0.398	JJ	2,090	4,467	05/05/2014	07/15/2021
912828-S5-0	UNITED STATES TREASURY				1	343,810	96.7000	330,027	341,289	344,963	1,289	(137)			0.125	0.012	JJ	197		08/22/2016	07/15/2026
912828-SA-9	UNITED STATES TREASURY				1	1,058,444	100.1700	1,026,994	1,025,251	1,079,504	16,445	(4,767)			0.125	(0.341)	JJ	592	1,265	01/17/2013	01/15/2022
912828-TE-0	UNITED STATES TREASURY	SD			1	2,717,917	100.2500	2,634,370	2,627,800	2,752,897	42,150	(23,781)			0.125	(0.766)	JJ	1,517	3,243	09/25/2012	07/15/2022
912828-UH-1	UNITED STATES TREASURY				1	769,148	99.2610	743,222	748,755	791,293	12,012	(2,829)			0.125	(0.255)	JJ	432	924	03/05/2013	01/15/2023
912828-UN-8	UNITED STATES TREASURY	SD			1	2,567,686	99.1250	2,478,125	2,500,000	2,543,543		(6,694)			2.000	1.699	FA	18,886	100,000	04/22/2013	02/15/2023
912828-UX-6	UNITED STATES TREASURY				1	821,947	100.9100	833,605	826,087	827,061	13,256	(758)			0.125	0.032	AO	221	1,020	12/04/2013	04/15/2018
912828-VM-9	UNITED STATES TREASURY				1	997,181	100.8960	1,047,987	1,038,680	1,018,058	16,660	3,070			0.375	0.691	JJ	1,799	3,846	11/05/2015	07/15/2023
912828-WU-0	UNITED STATES TREASURY				1	996,130	98.2400	1,010,084	1,028,180	1,015,982	17,545	1,136			0.125	0.256	JJ	594	875	03/02/2016	07/15/2024
912828-XL-9	UNITED STATES TREASURY				1	1,008,343	99.4570	1,022,392	1,027,974	1,026,514	18,312	52			0.375	0.374	JJ	1,781	2,647	03/02/2016	07/15/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						29,271,477	XXX	29,169,927	28,067,173	29,617,867	412,455	(125,827)			XXX	XXX	XXX	126,044	318,953	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36290S-RR-4	GN 616196 - RMBS			4	1	132,418	111.3510	141,438	127,020	130,394		(505)			5.500	4.134	MON	582	7,226	01/21/2004	01/15/2024
36296S-E3-5	GN 699554 - RMBS			4	1	39,377	109.4920	43,585	39,806	39,252		(103)			5.000	5.387	MON	166	2,069	10/21/2008	11/15/2038
36297A-AT-0	GN 705718 - RMBS			4	1	86,149	109.3260	90,848	83,098	86,314		851			5.000	3.972	MON	346	4,427	01/06/2009	01/15/2039
38373A-D9-4	GNR 0969E PV - CMO/RMBS			4	1	44,396	106.4437	46,695	43,869	44,341		6			4.000	3.721	MON	146	1,801	08/05/2009	08/20/2039
38377L-AQ-1	GNR 10116F HB - CMO/RMBS			4	1	229,879	105.2478	227,811	216,452	226,937		(881)			4.000	2.838	MON	722	8,763	09/17/2014	09/20/2040
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						532,219	XXX	550,376	510,244	527,238		(632)			XXX	XXX	XXX	1,962	24,285	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
38376G-M8-0	GNR 1158 C - CMBS			4	1	956,641	104.0493	1,040,493	1,000,000	961,659		1,111			3.679	3.880	MON	3,066	36,867	04/05/2011	08/16/2051
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						956,641	XXX	1,040,493	1,000,000	961,659		1,111			XXX	XXX	XXX	3,066	36,867	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
0599999. Total - U.S. Government Bonds						30,760,336	XXX	30,760,796	29,577,417	31,106,763	412,455	(125,347)			XXX	XXX	XXX	131,071	380,105	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
Bonds - U.S. States, Territories and Possessions - Issuer Obligations																					
13063B-RW-4	CALIFORNIA ST ECONOMIC RECOVERY			2	1FE	242,108	113.8830	227,766	200,000	225,155		(4,605)			5.000	2.360	FA	4,167	10,000	03/06/2013	02/01/2023
373384-GV-2	GEORGIA ST			2	1FE	2,537,366	105.5910	2,481,389	2,350,000	2,388,773		(24,641)			5.000	3.857	JJ	58,750	117,500	06/30/2008	07/01/2019
546415-P5-3	LOUISIANA ST			2	1FE	459,896	115.4260	432,848	375,000	432,184		(7,968)			5.000	2.461	JJ	8,646	18,750	05/24/2013	07/15/2025
546415-P6-1	LOUISIANA ST			2	1FE	304,095	115.1010	287,753	250,000	286,497		(5,066)			5.000	2.561	JJ	5,764	12,500	05/24/2013	07/15/2026
57582P-B3-3	MASSACHUSETTS ST			2	1FE	893,158	113.6420	795,494	700,000	807,010		(21,535)			5.000	1.639	AO	8,750	35,000	11/29/2012	10/01/2022
57582R-CZ-7	MASSACHUSETTS ST			2	1FE	232,299	103.9610	233,912	225,000	230,949		(826)			4.000	3.530	MN	1,500	9,000	04/30/2015	05/01/2035
880541-PB-7	TENNESSEE ST			2	1FE	1,091,390	103.7820	1,037,820	1,000,000	1,017,537		(12,791)			4.000	2.650	MN	6,667	40,000	10/14/2010	05/01/2021
882722-KA-8	TEXAS ST			1,2	1FE	852,432	109.0710	872,568	800,000	818,723		(6,252)			5.643	4.724	AO	11,286	45,144	12/03/2010	10/01/2023
93974C-6K-1	WASHINGTON ST			2	1FE	179,246	114.0620	171,093	150,000	171,816		(3,291)			5.000	2.415	FA	3,125	7,500	09/10/2014	02/01/2025
93974D-YF-9	WASHINGTON ST			2	1FE	349,369	118.0830	318,824	270,000	346,014		(3,355)			5.000	1.790	FA	6,263		07/06/2016	08/01/2030
97705L-M4-6	WISCONSIN ST			2	1FE	288,635	114.2170	285,543	250,000	273,754		(4,525)			5.000	2.879	MN	2,083	12,500	07/31/2013	11/01/2022
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						7,429,993	XXX	7,145,008	6,570,000	6,998,412		(94,856)			XXX	XXX	XXX	117,000	307,894	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						7,429,993	XXX	7,145,008	6,570,000	6,998,412		(94,856)			XXX	XXX	XXX	117,000	307,894	XXX	XXX
Bonds - U.S. Political Subdivisions - Issuer Obligations																					
005662-MP-3	ADAMS CNTY COLO SCH DIST NO 014			2	1FE	184,100	117.0080	175,512	150,000	173,051		(3,012)			5.000	2.561	JD	625	7,500	03/07/2013	12/01/2025
05914F-FG-0	BALTIMORE CNTY MD			1	1FE	1,720,332	122.5580	2,083,486	1,700,000	1,715,405		(806)			5.650	5.550	MN	16,008	96,050	10/28/2009	11/01/2029
199492-DP-1	COLUMBUS OHIO			2	1FE	381,339	116.6480	379,106	325,000	363,331		(5,268)			5.000	2.990	JJ	8,125	16,250	05/30/2013	07/01/2030
199492-PD-5	COLUMBUS OHIO			2	1FE	238,727	106.4410	239,492	225,000	237,091		(1,216)			4.000	3.271	JJ	4,500	7,950	08/20/2015	07/01/2033
248866-WE-1	DENTON TEX				1FE	199,029	103.1540	180,520	175,000	180,844		(5,153)			4.000	1.000	FA	2,644	7,000	05/20/2013	02/15/2018
249174-SD-6	DENVER COLO CITY & CNTY SCH DIST NO 1			2	1FE	190,883	116.5090	174,764	150,000	175,255		(3,990)			5.000	1.970	JD	625	7,500	12/05/2012	12/01/2024
26951P-FC-7	EAGLE GARFIELD & ROUTT CNTYS COLO SCH DI				1FE	266,063	103.5290	232,940	225,000	233,489		(9,210)			5.000	0.850	JD	938	11,250	05/17/2013	12/01/2017
34153P-G3-6	FLORIDA ST BRD ED PUB ED			2	1FE	457,425	112.7690	422,884	375,000	420,956		(9,845)			5.000	2.080	JD	1,563	18,750	03/05/2013	06/01/2024
349425-2B-3	FORT WORTH TEX	SD			1FE	321,893	114.4260	286,065	250,000	291,417		(7,641)			5.000	1.640	MS	4,167	12,500	11/21/2012	03/01/2022
349460-Z9-9	FORT WORTH TEX INDPT SCH DIST			2	1FE	2,278,395	107.5700	2,258,970	2,100,000	2,146,167		(20,482)			5.000	3.910	FA	39,667	105,000	09/21/2009	02/15/2029
368079-GF-0	GAVILAN CALIF JT CMNTY COLLEGE DIST			2	1FE	172,983	115.8350	173,753	150,000	170,241		(2,020)			5.000	3.190	FA	3,125	7,104	07/29/2015	08/01/2032
394532-EU-5	GREENE CNTY MO REORG SCH DIST NO R 03			2	1FE	868,288	100.6160	804,928	800,000	801,676		(10,139)			5.250	3.939	MS	14,000	42,000	07/21/2009	03/01/2024
421110-R5-8	HAYS TEX CONS INDPT SCH DIST				1FE	260,195	115.6740	260,267	225,000	248,120		(3,722)			5.000	3.000	FA	4,250	11,250	08/19/2013	08/15/2022
442331-M6-8	HOUSTON TEX			2	1FE	376,694	107.3500	381,093	355,000	360,752		(1,586)			5.000	4.208	MS	5,917	8,875	08/21/2009	03/01/2025
442331-N5-9	HOUSTON TEX			2	1FE	47,750	107.3080	48,289	45,000	45,729		(201)			5.000	4.208	MS	750	1,125	08/21/2009	03/01/2025
495033-DR-0	KING CNTY WASH SCH DIST NO 401 HIGHLINE			2	1FE	189,485	115.4850	173,228	150,000	174,347		(3,833)			5.000	2.070	JD	625	7,500	11/26/2012	12/01/2025
495260-E7-2	KING CNTY WASH SCH DIST NO 414 LAKE WASH			2	1FE	202,059	108.0550	189,096	175,000	201,163		(895)			4.000	2.231	JD	583	1,906	08/10/2016	12/01/2030
542264-AL-0	LONE STAR COLLEGE SYS TEX			2	1FE	2,079,300	106.0110	2,120,220	2,000,000	2,015,638		(9,098)			5.000	4.495	FA	37,778	100,000	08/08/2008	08/15/2021
542433-ND-5	LONG BEACH CALIF UNI SCH DIST	SD		1	1FE	606,055	117.6420	588,210	500,000	590,671		(8,929)			5.914	3.455	FA	12,321	29,570	03/26/2015	08/01/2025
544646-A6-9	LOS ANGELES CALIF UNI SCH DIST			1	1FE	750,000	123.6340	927,255	750,000	750,000					5.981	5.982	JJ	22,429	44,858	04/22/2010	05/01/2027
592112-PE-0	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1FE	795,901	111.2760	767,804	690,000	731,061		(10,920)			5.000	3.190	JJ	17,250	34,500	07/08/2010	07/01/2022
592112-PN-0	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1FE	645,949	111.0610	621,942	560,000	593,325		(8,863)			5.000	3.190	JJ	14,000	28,000	07/08/2010	07/01/2022
592112-RS-7	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1	37,849	115.6340	34,690	30,000	34,657		(444)			5.000	2.005	JJ	750	750	11/01/2012	07/01/2023
592112-RW-8	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1FE	182,936	115.4090	167,343	145,000	167,507		(2,148)			5.000	2.005	JJ	3,625	3,625	11/01/2012	07/01/2023
613681-U7-8	MONTGOMERY CNTY TEX			2	1FE	210,609	116.7120	204,246	175,000	202,787		(3,499)			5.000	2.560	MS	2,917	8,750	09/17/2014	03/01/2026
655867-TZ-2	NORFOLK VA			2	1FE	224,334	119.9560	209,923	175,000	223,414		(921)			5.000	1.880	AO	1,750		09/29/2016	10/01/2028
655867-UA-5	NORFOLK VA			2	1FE	382,074	119.3880	358,164	300,000	380,548		(1,526)			5.000	1.960	AO	3,000		09/29/2016	10/01/2029
662523-WY-1	NORTH SLOPE BORO ALASKA			1	1FE	1,600,000	110.6360	1,770,176	1,600,000	1,600,000					5.126	5.126	JD	228	82,016	10/21/2009	06/30/2020
66702R-HS-4	NORTHSIDE TEX INDPT SCH DIST	SD			1FE	300,463	114.8120	287,030	250,000	286,723		(6,749)			5.000	1.971	FA	4,722	12,500	11/13/2014	02/15/2022
681712-PK-5	OMAHA NEB	SD			1FE	1,226,350	113.6220	1,136,220	1,000,000	1,098,317		(21,554)			5.250	2.779	AO	13,125	52,500	08/03/2010	04/01/2021
702334-CH-4	PASADENA TEX INDPT SCH DIST			2	1FE	158,034	104.7980	157,197	150,000	156,873		(725)			4.000	3.351	FA	2,267	6,000	04/22/2015	02/15/2034
720390-YK-3	PIERCE CNTY WASH SCH DIST NO 003 PUYALLU			2	1FE	626,665	116.3880	581,940	500,000	579,041		(12,414)			5.000	2.140	JD	2,083	25,000	01/11/2013	12/01/2024
727199-KH-3	PLANO TEX INDPT SCH DIST			2	1FE	1,720,026	107.1770	1,822,009	1,700,000	1,705,745		(2,469)			6.170	5.998	FA	39,625	104,890	10/29/2009	02/15/2029
734260-U5-9	PORT HOUSTON AUTH TEX HARRIS CNTY				1FE	800,115	108.7080	815,310	750,000	762,355		(4,154)			5.000	4.357	AO	9,375	37,500	01/14/2010	10/01/2019
797508-FZ-6	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1FE	159,738	105.7240	158,586	150,000	158,377		(831)			4.000	3.249	FA	2,500	7,533	04/16/2015	08/01/2033
797508-GA-0	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1FE	159,200	105.2640	157,896	150,000	157,918		(784)			4.000	3.289	FA	2,500	7,533	04/16/2015	08/01/2034
812626-5J-4	SEATTLE WASH			2	1FE	153,866	104.6500	156,975	150,000	153,336		(333)			4.000	3.690	JD	500	6,000	05/08/2015	12/01/2038

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
850000-2F-6	SPRING TEX INDPT SCH DIST			2	1FE	205,039	117.3780	205,412	175,000	198,567		(2,713)			5.000	3.010	FA	3,306	8,750	06/25/2014	08/15/2025
910678-ZH-7	UNITED INDPT SCH DIST TEX			2	1FE	208,994	116.4770	203,835	175,000	201,644		(3,099)			5.000	2.770	FA	3,306	8,750	06/24/2014	08/15/2026
982696-QQ-2	WYANDOTTE CNTY KANS UNI SCH DIST NO 500			2	1FE	329,840	117.7560	341,492	290,000	329,728		(112)			5.000	3.323	MS	443		12/02/2016	09/01/2027
982696-QR-0	WYANDOTTE CNTY KANS UNI SCH DIST NO 500			2	1FE	367,634	117.2030	380,910	325,000	367,514		(120)			5.000	3.393	MS	497		12/02/2016	09/01/2028
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						22,286,606	XXX	22,639,175	20,265,000	21,384,780		(191,424)			XXX	XXX	XXX	308,406	978,535	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						22,286,606	XXX	22,639,175	20,265,000	21,384,780		(191,424)			XXX	XXX	XXX	308,406	978,535	XXX	XXX
Bonds - U.S. Special Revenues - Issuer Obligations																					
010268-AU-4	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			2	1FE	209,036	103.8740	207,748	200,000	207,628		(858)			4.000	3.430	MS	2,667	8,000	04/24/2015	09/01/2034
011798-KU-8	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	339,352	109.5710	312,277	285,000	320,177		(5,237)			5.000	2.781	FA	5,938	14,250	02/27/2013	02/01/2029
011798-KV-6	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	266,627	109.3400	246,015	225,000	251,969		(4,007)			5.000	2.841	FA	4,688	11,250	02/27/2013	02/01/2030
011798-LL-7	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	367,386	110.9080	332,724	300,000	343,349		(6,535)			5.000	2.431	FA	6,250	15,000	02/27/2013	02/01/2025
011798-LM-5	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	303,460	110.5570	276,393	250,000	284,456		(5,174)			5.000	2.541	FA	5,208	12,500	02/27/2013	02/01/2026
040484-MS-3	ARIZONA BRD REGENTS UNIV ARIZ SYS REV			2	1FE	344,286	112.1530	336,459	300,000	337,911		(3,858)			5.000	3.270	JD	1,250	15,000	04/22/2015	06/01/2040
040654-SH-9	ARIZONA ST TRANSN BRD HWY REV			2	1FE	807,278	105.5910	791,933	750,000	763,769		(8,765)			5.000	3.730	JJ	18,750	37,500	08/10/2011	07/01/2031
047061-CZ-7	ATHENS-CLARKE CNTY GA UNI GOVT WTR & SEW			2	1FE	155,189	104.8090	157,214	150,000	154,448		(473)			4.000	3.571	JJ	3,000	6,000	05/06/2015	01/01/2033
047870-NC-0	ATLANTA GA WTR & WASTEWTR REV			2	1FE	203,611	114.1540	199,770	175,000	199,397		(2,534)			5.000	3.089	MN	1,458	8,750	04/21/2015	11/01/2034
052414-MP-1	AUSTIN TEX ELEC UTIL SYS REV			2	1FE	220,539	114.5460	200,456	175,000	203,094		(4,458)			5.000	2.080	MN	1,118	8,750	12/05/2012	11/15/2024
10741M-BM-5	BREVARD CNTY FLA LOC OPT FUEL TAX REV			2	1FE	198,252	115.2300	201,653	175,000	198,185		(67)			5.000	3.371	FA	267		11/30/2016	08/01/2028
134041-JA-1	CAMPBELL & KENTON CNTYS KY SANT DIST NO				1FE	296,450	119.6580	299,145	250,000	296,394		(56)			5.000	2.780	FA	2,049		12/21/2016	08/01/2026
155048-CQ-2	CENTRAL PUGET SOUND WASH REGL TRAN AUTH			2	1FE	239,318	113.4190	226,838	200,000	223,528		(4,286)			5.000	2.520	FA	4,167	10,000	03/04/2013	02/01/2028
15504R-FY-0	CENTRAL PUGET SOUND WASH REGL TRAN AUTH			2	1FE	264,719	117.7730	270,878	230,000	264,484		(235)			5.000	3.050	MN	1,917		12/02/2016	11/01/2029
160131-DP-0	CHARLESTON EDL EXCELLENCE FING CORP S C			2	1FE	237,908	117.2820	234,564	200,000	230,261		(3,365)			5.000	2.851	JD	833	10,000	08/07/2014	12/01/2026
160131-DQ-8	CHARLESTON EDL EXCELLENCE FING CORP S C			2	1FE	236,350	116.7370	233,474	200,000	229,041		(3,218)			5.000	2.931	JD	833	10,000	08/07/2014	12/01/2027
162393-FV-9	CHATTANOOGA TENN ELEC REV			2	1FE	284,908	113.9970	284,993	250,000	280,791		(3,019)			5.000	3.350	MS	4,167	12,951	07/23/2015	09/01/2040
181070-ET-6	CLARK CNTY NEV WTR RECLAMATION DIST			2	1FE	199,950	105.7460	185,056	175,000	199,185		(765)			4.000	2.367	JJ	2,353		08/04/2016	07/01/2032
20774U-XN-0	CONNECTICUT ST HEALTH & EDL FACS AUTH RE				1FE	355,362	101.8910	315,862	310,000	315,651		(11,189)			5.000	1.330	JJ	7,750	15,500	05/16/2013	07/01/2017
207758-NY-5	CONNECTICUT ST SPL TAX OBLIG REV			2	1FE	654,719	113.8250	688,641	605,000	638,640		(4,878)			5.000	3.950	JJ	15,125	30,250	07/11/2013	01/01/2028
235241-PC-4	DALLAS TEX AREA RAPID TRAN SALES TAX REV			2	1FE	182,031	118.9360	178,404	150,000	176,068		(2,937)			5.000	2.560	JD	625	7,500	11/20/2014	12/01/2025
23542J-AN-5	DALLAS TEX WTRWKS & SWR SYS REV			2	1FE	253,910	118.0740	230,244	195,000	251,350		(2,560)			5.000	1.761	AO	2,438	2,275	07/05/2016	10/01/2029
23542J-AT-2	DALLAS TEX WTRWKS & SWR SYS REV			2	1FE	288,556	115.2260	259,259	225,000	285,863		(2,693)			5.000	1.941	AO	2,813	2,625	07/06/2016	10/01/2034
25477G-HX-6	DISTRICT COLUMBIA INCOME TAX REV			2	1FE	286,680	113.0500	282,625	250,000	269,600		(3,623)			5.000	3.260	JD	1,042	12,500	12/16/2011	12/01/2028
29270C-H7-3	ENERGY NORTHWEST WASH ELEC REV			2	1FE	292,133	115.2140	288,035	250,000	286,245		(3,683)			5.000	3.051	JJ	6,250	12,500	04/24/2015	07/01/2033
30382L-DU-9	FAIRFAX CNTY VA ECONOMIC DEV AUTH FAC RE			2	1FE	226,962	113.3470	226,694	200,000	221,184		(2,353)			5.000	3.431	AO	2,500	10,000	06/13/2014	10/01/2034
343136-7Q-4	FLORIDA ST TPK AUTH TPK REV			2	1FE	313,941	104.1670	312,501	300,000	312,494		(1,246)			4.000	3.431	JJ	6,000	7,867	10/08/2015	07/01/2033
349515-NQ-5	FORT WORTH TEX WTR & SWR REV				1FE	905,708	107.3310	804,983	750,000	792,496		(19,340)			5.000	2.250	FA	14,167	37,500	10/08/2010	02/15/2019
360066-NN-0	FULTON CNTY GA WTR & SEW REV			2	1FE	591,790	114.3030	571,515	500,000	559,458		(8,971)			5.000	2.831	JJ	12,500	25,000	03/06/2013	01/01/2029
373541-5M-9	GEORGIA MUN ELEC AUTH PWR REV				1FE	250,606	113.4140	226,828	200,000	228,923		(5,455)			5.000	1.950	JJ	5,000	10,000	11/21/2012	01/01/2022
396066-CZ-3	GREENVILLE CNTY S C SCH DIST INSTALLMENT				1FE	665,695	116.1220	609,641	525,000	599,236		(14,063)			5.500	2.430	JD	2,406	28,875	01/11/2012	12/01/2021
414005-WJ-3	HARRIS CNTY TEX			2	1FE	262,384	117.5940	264,587	225,000	262,305		(79)			5.000	3.002	FA	5,281		12/20/2016	08/15/2029
414005-WK-0	HARRIS CNTY TEX			2	1FE	404,632	116.9530	409,336	350,000	404,518		(114)			5.000	3.113	FA	8,215		12/20/2016	08/15/2030
41422E-DM-2	HARRIS CNTY TEX MET TRAN AUTH SALES & US			2	1FE	261,145	111.9630	279,908	250,000	257,344		(1,341)			5.000	4.320	MN	2,083	12,500	01/08/2014	11/01/2036
442435-YM-9	HOUSTON TEX UTIL SYS REV				1FE	903,098	106.9140	801,855	750,000	787,421		(19,393)			5.000	2.259	MN	4,792	37,500	08/25/2010	11/15/2018
447168-KL-8	HUNTSVILLE ALA WTR SYS REV			2	1FE	157,875	105.5010	158,252	150,000	156,917		(709)			4.000	3.361	MN	1,000	6,000	08/19/2015	11/01/2032
45129W-MA-5	IDAHO HSG & FIN ASSN	SD		2	1FE	21,158	111.4210	22,284	20,000	20,849		(30)			5.000	4.250	JJ	461	33	01/15/2014	07/15/2031
45129W-MA-5	IDAHO HSG & FIN ASSN			2	1FE	613,594	110.8380	642,860	580,000	604,587		(3,279)			5.000	4.250	JJ	13,372	29,967	01/15/2014	07/15/2031
45203H-AL-6	ILLINOIS FIN AUTH REV			2	1FE	248,650	114.7680	258,228	225,000	236,943		(2,610)			5.500	4.087	FA	4,675	12,375	02/27/2012	08/15/2041
45505M-FD-3	INDIANA ST FIN AUTH WASTEWATER UTIL REV			2	1FE	392,503	110.9760	360,672	325,000	390,837		(1,665)			5.000	2.630	AO	4,063	451	09/09/2016	10/01/2041
45506D-EZ-4	INDIANA ST FIN AUTH REV			2	1FE	344,097	116.5750	320,581	275,000	319,126		(6,714)			5.000	2.170	FA	5,729	13,750	02/26/2013	02/01/2024
45506D-TN-5	INDIANA ST FIN AUTH REV			2	1FE	228,674	116.4010	232,802	200,000	224,791		(2,430)			5.250	3.561	FA	4,375	10,500	05/08/2015	02/01/2034
490303-HZ-0	KENT CNTY MICH BLDG AUTH			2	1FE	1,900,000	107.6470	2,045,293	1,900,000	1,900,000					6.250	6.249	JD	9,896	118,750	11/10/2009	12/01/2030
495289-X4-7	KING CNTY WASH SWR REV			2	1FE	174,662	112.2260	168,339	150,000	170,848		(2,271)			5.000	3.030	JJ	3,750	7,500	04/15/2015	07/01/2038
495289-X8-8	KING CNTY WASH SWR REV			2	1FE	174,924	112.6000	168,900	150,000	171,078		(2,298)			5.000	3.010	JJ	3,750	7,500	04/17/2015	07/01/2036
517039-TU-7	LAREDO TEX WTRWKS SWR SYS REV			2	1FE	164,868	100.7600	151,140	150,000	164,459		(409)			4.000	2.800	MS	1,767		09/07/2016	03/01/2041
517840-7B-4	LAS VEGAS VALLEY NEV WTR DIST			2	1FE	347,808	117.9310	353,793	300,000	347,464		(344)			5.000	2.870	JD	1,250		12/02/2016	12/01/2026
534272-A2-5	LINCOLN NEB ELEC SYS REV			2	1FE	201,423	111.8740	195,780	175,000	190,912		(2,527)			5.000	3.230	MS	2,917	8,750	07/13/2012	09/01/2037
534272-D7-1	LINCOLN NEB ELEC SYS REV			2	1FE	178,833	115.5550	173,333	150,000	174,658		(2,482)			5.000	2.845	MS	2,500	7,500	04/15/2015	09/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
534272-ZN-2	LINCOLN NEB ELEC SYS REV				1FE	202,137	115.7330	202,533	175,000	192,870		(2,858)			5.000	3.024	MS	2,917	8,750	08/16/2013	09/01/2022
54466H-DP-8	LOS ANGELES CNTY CALIF MET TRANSN AUTH S			2	1FE	176,360	120.9290	181,394	150,000	176,192		(167)			5.000	2.870	JD	646		12/02/2016	06/01/2028
546589-VJ-8	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			2	1FE	180,566	117.4270	176,141	150,000	174,772		(2,797)			5.000	2.660	MN	958	7,500	11/20/2014	05/15/2026
575896-NX-9	MASSACHUSETTS ST PORT AUTH REV			2	1FE	172,448	115.6470	173,471	150,000	167,555		(2,038)			5.000	3.230	JJ	3,750	7,500	07/10/2014	07/01/2029
576000-RB-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			2	1FE	306,015	103.6850	311,055	300,000	305,171		(541)			4.000	3.750	JJ	5,533	13,867	05/05/2015	01/15/2036
59333P-B7-2	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	210,658	112.0910	224,182	200,000	207,266		(1,095)			5.000	4.280	AO	2,500	10,000	09/27/2013	10/01/2024
59333P-H7-6	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	226,850	108.0440	216,088	200,000	222,639		(2,526)			5.000	3.330	AO	2,500	10,000	04/21/2015	10/01/2031
59333P-H8-4	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	578,140	106.7990	533,995	500,000	564,280		(7,241)			5.000	3.119	AO	6,250	25,000	01/15/2015	10/01/2034
59333P-K4-9	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	291,648	113.2000	283,000	250,000	283,944		(3,840)			5.000	3.021	AO	3,125	12,500	12/16/2014	10/01/2025
59333P-K9-8	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	335,424	108.0440	324,132	300,000	328,994		(3,202)			5.000	3.561	AO	3,750	15,000	12/03/2014	10/01/2031
59333P-R7-5	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	509,659	107.6140	511,167	475,000	505,633		(2,862)			5.000	4.114	AO	5,938	23,750	09/03/2015	10/01/2038
59333P-T3-2	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	218,976	116.1360	203,238	175,000	217,592		(1,383)			5.000	2.210	AO	2,188	875	08/04/2016	10/01/2029
59333P-T4-0	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	186,771	115.5890	173,384	150,000	185,617		(1,154)			5.000	2.271	AO	1,875	750	08/04/2016	10/01/2030
594612-DJ-9	MICHIGAN ST				1FE	201,555	118.7060	207,736	175,000	201,406		(148)			5.000	3.250	MS	3,378		12/02/2016	03/15/2027
604146-AM-2	MINNESOTA ST GEN FD REV			2	1FE	554,229	113.3130	509,909	450,000	512,349		(11,323)			5.000	2.150	MS	7,500	22,500	03/05/2013	03/01/2024
606092-GA-6	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ			2	1FE	291,808	113.7410	284,353	250,000	282,688		(4,151)			5.000	2.921	JJ	6,250	12,500	09/24/2014	01/01/2027
606092-JU-9	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ			2	1FE	287,290	113.2500	283,125	250,000	283,349		(3,408)			5.000	3.181	JD	1,042	12,500	10/21/2015	12/01/2030
63968A-SB-2	NEBRASKA PUB PWR DIST REV			2	1FE	750,938	109.9540	824,655	750,000	750,426		(94)			5.000	4.984	JJ	18,750	37,500	12/09/2010	01/01/2031
64465P-T4-0	NEW HAMPSHIRE MUN BD BK			2	1FE	222,137	108.9910	207,083	190,000	221,656		(480)			4.000	2.081	FA	1,224		09/28/2016	02/15/2028
64465P-T7-3	NEW HAMPSHIRE MUN BD BK			2	1FE	201,255	107.8600	188,755	175,000	200,866		(389)			4.000	2.281	FA	1,128		09/28/2016	08/15/2029
644693-LR-2	NEW HAMPSHIRE ST TPK SYS REV			2	1FE	215,604	112.7020	197,229	175,000	198,441		(4,312)			5.000	2.201	FA	3,646	8,750	11/14/2012	02/01/2024
645918-YB-3	NEW JERSEY ECONOMIC DEV AUTH REV				1FE	1,591,845	104.7920	1,571,880	1,500,000	1,526,216		(12,652)			5.000	4.060	JD	3,333	75,000	04/18/2011	12/15/2018
646136-2C-4	NEW JERSEY ST TRANSN TR FD AUTH			2	1FE	164,510	107.7170	161,576	150,000	164,294		(215)			5.000	3.791	JD	333	896	10/27/2016	06/15/2028
646136-DW-8	NEW JERSEY ST TRANSN TR FD AUTH				1FE	286,573	106.2360	249,655	235,000	257,788		(7,440)			5.250	1.860	JD	548	12,338	01/07/2013	12/15/2019
646139-RD-9	NEW JERSEY ST TPK AUTH TPK REV			9	1FE	222,500	100.0000	250,000	250,000	228,638		1,647			1.260	0.126	N/A	17	2,016	02/08/2013	01/01/2030
64971W-MW-7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1FE	586,020	116.3230	581,615	500,000	569,159		(8,026)			5.000	2.951	FA	10,417	25,000	11/06/2014	08/01/2029
649906-DK-7	NEW YORK ST DORM AUTH REVS NON ST SUPPOR	SD		2	1FE	1,097,960	112.5320	1,125,320	1,000,000	1,050,010		(9,066)			5.000	3.837	AO	12,500	50,000	05/19/2011	10/01/2022
649906-DK-7	NEW YORK ST DORM AUTH REVS NON ST SUPPOR			2	1FE	274,490	112.5320	281,330	250,000	262,495		(2,704)			5.000	3.838	AO	3,125	12,500	05/19/2011	10/01/2022
64990B-FK-4	NEW YORK ST DORM AUTH REVS NON ST SUPPOR			2	1FE	233,894	114.2460	228,492	200,000	229,018		(2,949)			5.000	3.049	JJ	5,000	11,917	04/22/2015	07/01/2033
650028-RA-3	NEW YORK ST TWY AUTH ST PERS INCOME TAX				1FE	182,349	104.6260	156,939	150,000	156,852		(5,640)			5.000	1.160	MS	2,208	7,500	05/15/2012	03/15/2018
65819G-LA-4	NORTH CAROLINA CAP FACS FIN AGY REV			2	1FE	897,660	114.4140	858,105	750,000	895,526		(2,134)			5.000	2.721	AO	6,042		10/27/2016	07/01/2042
665250-CX-2	NORTHERN ILL MUN PWR AGY PWR PROJ REV			2	1FE	330,561	108.7060	298,942	275,000	329,142		(1,419)			5.000	2.721	JD	1,146	2,903	08/24/2016	12/01/2041
665444-JD-8	NORTHERN MUN PWR AGY MINN ELEC SYS REV				1FE	855,503	109.4850	821,138	750,000	787,861		(11,835)			5.000	3.221	JJ	18,750	37,500	10/07/2010	01/01/2020
677581-EZ-9	OHIO ST MAJOR NEW ST INFRASTRUCTURE PROJ			2	1FE	183,792	115.1230	172,685	150,000	170,151		(3,425)			5.000	2.360	JD	333	7,500	11/07/2012	12/15/2023
678505-BU-1	OKLAHOMA AGRIC & MECHANICAL COLLEGES REV			2	1FE	176,081	110.5830	165,875	150,000	163,585		(3,592)			5.000	2.350	FA	3,125	7,500	05/24/2013	08/01/2024
681793-7U-3	OMAHA PUB PWR DIST NEB ELEC REV			2	1FE	177,497	114.8170	172,226	150,000	166,889		(3,067)			5.000	2.620	FA	3,125	7,500	05/29/2013	02/01/2025
681810-KJ-5	OMAHA NEB SAN SEW REV			2	1FE	241,636	119.4720	238,944	200,000	233,801		(3,825)			5.000	2.610	MN	1,278	10,000	11/20/2014	11/15/2025
681810-KK-2	OMAHA NEB SAN SEW REV			2	1FE	239,118	118.7600	237,520	200,000	231,796		(3,577)			5.000	2.740	MN	1,278	10,000	11/20/2014	11/15/2026
684545-ZA-7	ORANGE CNTY FLA TOURIST DEV TAX REV			2	1FE	287,010	103.0910	257,728	250,000	285,496		(1,514)			4.000	2.361	AO	2,500	2,139	06/17/2016	10/01/2032
684545-ZB-5	ORANGE CNTY FLA TOURIST DEV TAX REV				1FE	221,601	117.8790	223,970	190,000	221,504		(97)			5.000	2.846	AO	264		11/30/2016	10/01/2025
708796-E7-8	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M				1FE	150,000	100.2140	150,321	150,000	150,000					2.600	2.600	AO	975	3,900	11/16/2012	04/01/2020
708796-E9-4	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1FE	225,000	100.7240	226,629	225,000	225,000					3.000	3.000	AO	1,688	6,750	11/16/2012	04/01/2022
71884A-YY-9	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX			2	1FE	350,664	114.8900	344,670	300,000	343,517		(4,422)			5.000	3.050	JJ	7,500	17,042	04/22/2015	07/01/2032
73358W-TM-6	PORT AUTH N Y & N J				1FE	206,147	114.5780	200,512	175,000	199,279		(3,289)			5.000	2.710	MS	2,917	8,750	11/12/2014	09/01/2023
73358W-WA-8	PORT AUTH N Y & N J			2	1FE	202,293	110.4400	198,792	180,000	199,093		(1,943)			5.000	3.520	MN	1,500	9,000	04/28/2015	05/01/2035
73358W-ZY-3	PORT AUTH N Y & N J				1FE	286,823	116.4400	291,100	250,000	286,553		(269)			5.000	3.080	AO	3,125		11/30/2016	10/01/2025
735352-QD-1	PORT ST LUCIE FLA UTIL REV			2	1FE	375,051	116.7460	350,238	300,000	372,752		(2,299)			5.000	2.200	MS	5,042		08/11/2016	09/01/2029
735352-QE-9	PORT ST LUCIE FLA UTIL REV			2	1FE	281,825	105.2370	263,093	250,000	280,867		(958)			4.000	2.550	MS	3,361		08/11/2016	09/01/2030
735352-QF-6	PORT ST LUCIE FLA UTIL REV			2	1FE	336,783	104.7320	314,196	300,000	335,678		(1,105)			4.000	2.600	MS	4,033		08/11/2016	09/01/2031
735352-QG-4	PORT ST LUCIE FLA UTIL REV			2	1FE	463,945	104.0630	431,861	415,000	462,478		(1,467)			4.000	2.650	MS	5,579		08/11/2016	09/01/2032
736742-RN-9	PORTLAND ORE SWR SYS REV	SD		2	1FE	2,083,700	105.5050	2,110,100	2,000,000	2,014,752		(9,620)			5.000	4.470	JD	4,444	100,000	06/26/2008	06/15/2022
762197-LQ-2	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH				1FE	182,106	113.3480	170,022	150,000	169,792		(3,113)			5.000	2.550	MN	1,250	7,500	11/07/2012	11/01/2022
762197-SM-4	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH			2	1FE	188,574	118.4680	177,702	150,000	187,845		(729)			5.000	2.110	MS	1,521		09/29/2016	09/15/2027
79642B-HM-8	SAN ANTONIO TEX WTR REV			1	1FE	750,000	106.8520	801,390	750,000	750,000					4.543	4.542	MN	4,354	34,073	11/18/2009	05/15/2019
797686-CY-6	SAN FRANCISCO CALIF MUN TRANSN AGY REV			2	1FE	174,608	112.8580	169,287	150,000	170,343		(2,527)			5.000	2.890	MS	2,500	7,500	04/14/2015	03/01/2033
803321-NP-9	SARASOTA CNTY FLA UTIL SYS REV			2	1FE	227,548	104.8000	209,600	200,000	226,206		(1,342)			4.000	2.411	AO	2,000	2,222	05/19/2016	10/01/2033
803321-NQ-7	SARASOTA CNTY FLA UTIL SYS REV			2	1FE	310,068	103.9140	285,764	275,000	308,367		(1,701)			4.000	2.521	AO	2,750	3,056	05/19/2016	10/01/2034

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
816705-JE-8	SEMINOLE CNTY FLA WTR & SWR REV			2	1FE	183,463	106.4450	186,279	175,000	182,337		(709)			4.000	3.441	AO	1,750	7,000	05/01/2015	10/01/2030
816705-JF-5	SEMINOLE CNTY FLA WTR & SWR REV			2	1FE	260,760	105.9750	264,938	250,000	259,331		(899)			4.000	3.501	AO	2,500	10,000	05/01/2015	10/01/2031
837147-7C-5	SOUTH CAROLINA ST PUB SVC AUTH REV			2	1FE	718,483	109.9770	720,349	655,000	681,233		(8,142)			5.000	3.580	JJ	16,375	32,750	02/02/2012	01/01/2040
837227-4C-8	SOUTH CENT CONN REGL WTR AUTH WTR SYS RE			2	1FE	281,115	103.1310	257,828	250,000	279,747		(1,368)			4.000	2.590	FA	5,056		06/16/2016	08/01/2035
83755L-UY-0	SOUTH DAKOTA ST BLDG AUTH REV			2	1FE	178,965	117.3120	175,968	150,000	173,149		(2,787)			5.000	2.690	JD	625	7,500	11/14/2014	06/01/2025
873545-GX-9	TACOMA WASH SWR REV			2	1FE	179,252	116.1620	174,243	150,000	174,698		(2,572)			5.000	2.791	JD	625	7,500	02/12/2015	12/01/2029
873545-GY-7	TACOMA WASH SWR REV			2	1FE	208,271	115.6430	202,375	175,000	203,103		(2,919)			5.000	2.841	JD	729	8,750	02/12/2015	12/01/2030
87638Q-PL-7	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			2	1FE	189,320	101.1660	177,041	175,000	188,461		(860)			4.000	3.050	MN	894	4,006	04/07/2016	11/15/2034
880558-BS-9	TENNESSEE ST SCH BD AUTH			2	1FE	406,851	111.4850	390,198	350,000	383,145		(5,647)			5.000	3.061	MN	2,917	17,500	07/20/2012	05/01/2039
882806-ER-9	TEXAS TECH UNIV REVS				1FE	750,000	100.7170	755,378	750,000	750,000					2.861	2.861	FA	8,106	21,458	03/18/2015	02/15/2024
89602N-ZE-7	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1FE	547,479	116.0910	510,800	440,000	507,754		(10,712)			5.000	2.190	MN	2,811	22,000	02/27/2013	11/15/2023
914119-B8-4	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1FE	213,325	117.3600	205,380	175,000	206,234		(3,529)			5.000	2.500	JD	729	8,750	12/03/2014	06/01/2025
915183-TY-3	UNIVERSITY UTAH UNIV REVS			2	1FE	250,047	112.9930	254,234	225,000	244,005		(2,521)			5.000	3.550	FA	4,688	11,250	06/13/2014	08/01/2036
915200-UK-3	UNIVERSITY VT & ST AGRIC COLLEGE			2	1FE	179,411	117.5650	176,348	150,000	173,624		(2,707)			5.000	2.731	AO	1,875	7,500	09/19/2014	10/01/2025
92778V-CW-6	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R			2	1FE	485,707	107.3960	456,433	425,000	482,410		(3,297)			4.000	2.341	FA	7,083	2,833	05/19/2016	02/01/2030
92778W-BK-1	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R			2	1FE	211,027	116.9380	204,642	175,000	204,133		(3,402)			5.000	2.591	MS	2,917	8,750	12/09/2014	09/01/2028
92817L-LG-6	VIRGINIA ST RES AUTH CLEAN WTR REV			2	1FE	861,855	112.0570	840,428	750,000	794,574		(11,018)			5.000	3.300	AO	9,375	37,500	03/26/2010	10/01/2021
940093-7A-9	WASHINGTON ST UNIV REVS			2	1FE	325,053	115.5250	317,694	275,000	317,087		(4,463)			5.000	2.900	AO	3,438	13,750	02/12/2015	04/01/2029
940093-7B-7	WASHINGTON ST UNIV REVS			2	1FE	206,015	114.8140	200,925	175,000	201,090		(2,760)			5.000	2.950	AO	2,188	8,750	02/12/2015	04/01/2030
95308R-FA-2	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S				1FE	216,232	101.6850	203,370	200,000	203,517		(3,650)			3.000	1.140	JD	267	6,000	05/22/2013	12/15/2017
95308R-FE-4	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S				1FE	210,798	113.1490	198,011	175,000	196,740		(4,096)			5.000	2.330	JD	389	8,750	05/22/2013	12/15/2021
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						45,852,656	XXX	44,839,449	40,630,000	44,313,153		(438,972)			XXX	XXX	XXX	515,446	1,618,958	XXX	XXX
Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities																					
3128MB-X6-9	FH G13201 - RMBS			4	1	88,892	105.9750	98,599	93,040	90,016		188			4.500	5.991	MON	349	4,294	08/19/2008	07/01/2023
3128MB-XQ-5	FH G13187 - RMBS			4	1	90,158	106.2140	99,847	94,006	91,037		170			4.500	5.962	MON	353	4,342	06/20/2008	06/01/2023
3128MC-GZ-2	FH G13616 - RMBS			4	1	82,046	106.3200	85,599	80,511	81,540		(165)			4.500	3.956	MON	302	3,680	08/12/2009	07/01/2024
3128MD-XJ-7	FH G14981 - RMBS			4	1	344,695	104.9200	343,563	327,453	341,555		(526)			3.500	2.270	MON	955	11,646	02/21/2014	12/01/2028
3128MJ-Q7-8	FH G08477 - RMBS			4	1	107,952	102.9970	107,217	104,097	107,990		187			3.500	2.900	MON	304	3,706	02/01/2012	02/01/2042
3128MJ-RM-4	FH G08491 - RMBS			4	1	254,256	103.0130	252,222	244,845	254,151		314			3.500	2.893	MON	714	8,702	05/11/2012	05/01/2042
3128MJ-S4-3	FH G08538 - RMBS			4	1	172,890	102.9470	177,073	172,004	172,816		(8)			3.500	3.426	MON	502	6,104	08/06/2013	07/01/2043
3128MM-RE-5	FH G18484 - RMBS			4	1	575,192	102.7160	573,606	558,439	573,392		(253)			3.000	2.293	MON	1,396	17,065	11/12/2013	10/01/2028
3128PL-CS-9	FH J08181 - RMBS			4	1	86,686	102.5990	92,735	90,386	88,166		34			4.500	5.609	MON	339	4,231	06/20/2008	06/01/2023
3128PM-6D-7	FH J09868 - RMBS			4	1	111,555	105.3820	114,727	108,868	110,901		(116)			4.500	3.722	MON	408	5,037	05/06/2009	06/01/2024
3128PQ-FE-6	FH J11065 - RMBS			4	1	240,265	106.4500	246,370	231,442	237,228		(650)			4.500	3.493	MON	868	10,610	11/04/2009	10/01/2024
31292S-AN-0	FH C09013 - RMBS			4	1	826,292	99.9590	811,623	811,956	825,281		(8)			3.000	2.762	MON	2,030	24,628	08/16/2012	09/01/2042
312944-FE-6	FH A95565 - RMBS			4	1	945,715	105.5770	1,014,274	960,696	945,293		(866)			4.000	4.331	MON	3,202	39,075	12/21/2010	12/01/2040
312988-KQ-0	FH B70303 - RMBS			4	1	154,992	104.5500	160,838	153,838	154,275		(138)			5.000	4.918	MON	641	7,716	03/02/2004	02/01/2034
3132GU-DX-9	FH Q08818 - RMBS			4	1	310,801	103.0190	308,332	299,296	310,791		908			3.500	2.885	MON	873	10,692	05/11/2012	06/01/2042
3132HL-PP-2	FH Q10430 - RMBS			4	1	374,037	102.9990	364,253	353,647	374,256		1,917			3.500	2.588	MON	1,031	12,657	07/19/2012	08/01/2042
3132J8-UR-9	FH Q17391 - RMBS			4	1	1,409,941	105.7690	1,430,914	1,352,867	1,404,877		(2,038)			4.000	3.239	MON	4,510	54,600	02/14/2014	04/01/2043
3132JP-P2-2	FH Q22241 - RMBS			4	1	1,091,498	105.1140	1,096,436	1,043,092	1,088,104		4,395			4.000	3.153	MON	3,477	42,912	10/08/2013	10/01/2043
3132M8-QW-9	FH Q27969 - RMBS			4	1	393,037	105.6310	392,943	371,996	391,681		1,330			4.000	2.939	MON	1,240	15,172	08/05/2014	08/01/2044
3132QL-2B-8	FH Q30769 - RMBS			4	1	395,648	105.3260	389,287	369,602	395,169		1,154			4.000	2.658	MON	1,232	15,041	01/13/2015	01/01/2045
3132QM-LQ-2	FH Q31234 - RMBS			4	1	411,980	102.7290	403,422	392,706	411,854		981			3.500	2.727	MON	1,145	13,957	02/25/2015	02/01/2045
3132QU-3B-7	FH Q37993 - RMBS			4	1	970,652	105.0950	957,706	911,277	968,604		(2,048)			4.000	2.890	MON	3,038	30,652	01/19/2016	12/01/2045
3132QU-DC-4	FH Q37298 - RMBS			4	1	705,494	102.7060	698,184	679,789	704,441		(788)			3.500	2.940	MON	1,983	23,977	11/05/2015	11/01/2045
3136AC-U5-8	FNR 1315E EP - CMO/RMBS			4	1	333,266	104.0097	333,498	320,641	331,415		(643)			3.500	2.655	MON	935	11,374	11/22/2013	08/25/2042
3138EN-7M-5	FN AL6299 - RMBS			4	1	2,538,022	102.8020	2,468,790	2,401,500	2,531,341		1,010			3.500	2.573	MON	7,004	85,142	01/28/2015	01/01/2045
3138EN-HJ-1	FN AL5632 - RMBS			4	1	425,888	105.9280	424,036	400,306	422,909		11			4.000	2.869	MON	1,334	16,203	09/09/2014	08/01/2044
3138WG-EZ-3	FN AS6451 - RMBS			4	1	734,121	102.8690	722,393	702,246	732,616		(1,505)			3.500	2.827	MON	2,048	20,605	01/22/2016	01/01/2046
3138X3-AY-8	FN AU3622 - RMBS			4	1	895,925	106.2980	904,980	851,362	892,701		(262)			4.000	3.032	MON	2,838	34,470	11/01/2013	07/01/2043
3138X3-BX-9	FN AU3653 - RMBS			4	1	1,885,743	105.2200	1,887,167	1,793,544	1,876,863		3,928			4.000	3.079	MON	5,978	73,056	11/01/2013	09/01/2043
3138Y6-MY-7	FN AX4874 - RMBS			4	1	950,416	102.8580	922,245	896,619	943,041		(3,155)			3.500	2.607	MON	2,615	31,542	01/15/2015	12/01/2044
3138Y9-S8-2	FN AX7742 - RMBS			4	1	588,383	102.6920	577,513	562,374	589,050		164			3.500	2.683	MON	1,640	19,930	03/04/2015	01/01/2045
3140EV-4E-4	FN BC1720 - RMBS			4	1	957,782	102.7930	937,232	911,766	957,279		(503)			3.500	2.732	MON	2,659	24,175	02/12/2016	01/01/2046
31412U-L7-3	FN 935150 - RMBS			4	1	82,080	104.2150	82,201	78,876	81,436		(109)			4.500	3.133	MON	296	3,657	10/06/2009	04/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31414P-M2-2	FN 972077 - RMBS			4	1	218,402	104.8840	222,786	212,411	215,335		(558)			4.500	3.749	MON	797	9,777	04/07/2009	02/01/2023
31415M-4F-9	FN 984722 - RMBS			4	1	39,292	103.4140	42,018	40,631	39,436		(37)			4.500	5.733	MON	152	1,900	06/30/2008	06/01/2023
31416T-JN-0	FN AA9268 - RMBS			4	1	41,629	105.1790	44,165	41,990	41,630		(4)			4.000	4.272	MON	140	1,717	05/28/2009	07/01/2024
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						19,835,626	XXX	19,788,795	19,020,118	19,778,468		2,311			XXX	XXX	XXX	59,329	704,043	XXX	XXX
Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities																					
040588-F4-2	ARIZONA ST CTFS PARTN				1FE	233,062	117.4880	234,976	200,000	232,967		(95)			5.000	2.634	AO	2,194		12/20/2016	10/01/2024
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						233,062	XXX	234,976	200,000	232,967		(95)			XXX	XXX	XXX	2,194		XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						65,921,344	XXX	64,863,219	59,850,118	64,324,589		(436,756)			XXX	XXX	XXX	576,969	2,323,001	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00287Y-AQ-2	ABBVIE INC			1,2	2FE	748,688	99.0490	742,868	750,000	748,871		114			3.600	3.621	MN	3,525	27,000	05/05/2015	05/14/2025
03523T-BP-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2FE	1,217,684	98.4210	1,279,473	1,300,000	1,244,763		8,937			2.500	3.347	JJ	14,986	32,500	11/07/2013	07/15/2022
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2FE	260,860	108.8560	272,140	250,000	260,855		(5)			4.950	4.654	JJ	5,706		12/16/2016	01/15/2042
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC		C	1,2	1FE	499,165	101.5190	507,595	500,000	499,233		68			3.650	3.670	FA	7,604	9,429	01/13/2016	02/01/2026
03524B-AE-6	ANHEUSER-BUSCH INBEV FINANCE INC		C	1	1FE	249,938	103.3710	258,428	250,000	249,954		6			3.700	3.703	FA	3,854	9,250	01/22/2014	02/01/2024
037833-AN-0	APPLE INC			9	1FE	750,000	100.0320	750,240	750,000	750,000					0.951	0.949	FMAN	1,109	5,067	04/29/2014	05/05/2017
05565Q-CD-8	BP CAPITAL MARKETS PLC		C	1	1FE	700,613	98.1750	736,313	750,000	714,402		4,907			2.750	3.592	MN	2,922	20,625	02/04/2014	05/10/2023
07177M-AD-5	BAXALTA INC		C	1,2	2FE	249,920	99.9750	249,938	250,000	249,945		18			2.875	2.882	JD	160	7,188	06/18/2015	06/23/2020
073902-CD-8	BEAR STEARNS COMPANIES INC. (THE)				1FE	454,141	103.9950	519,975	500,000	492,984		4,355			4.650	5.637	JJ	11,560	23,250	03/02/2005	07/02/2018
126650-CC-2	CVS CAREMARK CORP			1,2	2FE	760,470	105.3650	790,238	750,000	757,694		(990)			4.000	3.825	JD	2,167	30,000	01/21/2014	12/05/2023
151020-AS-3	CELGENE CORP			1,2	2FE	994,905	101.4310	1,014,310	1,000,000	995,514		435			3.875	3.937	FA	14,639	39,073	09/29/2015	08/15/2025
172967-FT-3	CITIGROUP INC				2FE	1,346,075	106.6180	1,332,725	1,250,000	1,333,402		(12,673)			4.500	3.060	JJ	26,094	28,125	02/24/2016	01/14/2022
199575-AT-8	COLUMBUS SOUTHERN POWER COMPANY			1	2FE	307,148	122.2290	305,573	250,000	301,362		(2,076)			6.600	4.763	MS	5,500	16,500	01/24/2014	03/01/2033
20030N-BH-3	COMCAST CORP			1	1FE	248,293	104.0670	260,168	250,000	248,476		65			4.250	4.303	JJ	4,899	10,625	04/14/2014	01/15/2033
208251-AE-8	CONOCO INC.			1	2FE	1,596,875	125.7560	1,571,950	1,250,000	1,469,221		(12,658)			6.950	5.020	AO	18,340	86,875	06/17/2003	04/15/2029
209111-EV-1	CONSOLIDATED EDISON CO OF NEW YORK INC			1	1FE	1,473,978	110.1010	1,376,263	1,250,000	1,305,276		(27,002)			7.125	4.683	JD	7,422	89,063	10/21/2009	12/01/2018
21685W-DD-6	COOPERATIEVE RABOBANK UA		C		1FE	270,550	105.5810	263,953	250,000	262,004		(2,156)			3.875	2.857	FA	3,848	9,688	11/05/2012	02/08/2022
25152R-WZ-2	DEUTSCHE BANK AG (LONDON BRANCH)		C	9	2FE	250,000	99.7040	249,260	250,000	250,000					1.405	1.424	FMAN	312	2,817	05/22/2014	05/30/2017
25179M-AV-5	DEVON ENERGY CORP			1,2	2FE	249,888	113.6140	284,035	250,000	249,896		9			5.850	5.856	JD	650	14,625	12/10/2015	12/15/2025
25243Y-AU-3	DIAGEO CAPITAL PLC		C	1,2	1FE	919,610	98.8600	988,600	1,000,000	943,236		7,858			2.625	3.638	AO	4,521	26,250	11/13/2013	04/29/2023
260003-AJ-7	DOVER CORP			1,2	1FE	511,090	106.6120	533,060	500,000	505,141		(1,187)			4.300	4.015	MS	7,167	21,500	04/26/2011	03/01/2021
31428X-AX-4	FEDEX CORP			1	2FE	770,145	106.5960	799,470	750,000	768,251		(687)			4.900	4.691	JJ	16,946	36,750	01/24/2014	01/15/2034
38143U-8H-7	GOLDMAN SACHS GROUP INC			2	1FE	1,054,280	100.2940	1,002,940	1,000,000	1,052,230		(2,050)			3.750	3.075	FA	13,125	18,750	08/02/2016	02/25/2026
44328M-AC-8	HSBC BANK PLC		C		1FE	2,072,720	104.9540	2,099,080	2,000,000	2,029,920		(7,608)			4.125	3.679	FA	31,854	82,500	10/20/2010	08/12/2020
46625H-HS-2	JPMORGAN CHASE & CO				1FE	759,120	106.2210	796,658	750,000	753,727		(951)			4.400	4.248	JJ	14,575	33,000	08/19/2010	07/22/2020
46625H-QJ-2	JPMORGAN CHASE & CO			2	1FE	249,813	99.6860	249,215	250,000	249,842		30			2.550	2.566	MS	2,125	3,188	02/25/2016	03/01/2021
494550-AT-3	KINDER MORGAN ENERGY PARTNERS, L.P.			1	2FE	230,098	105.7220	264,305	250,000	230,805		539			5.800	6.527	MS	4,269	14,500	09/02/2015	03/15/2035
494550-BT-2	KINDER MORGAN ENERGY PARTNERS LP			1,2	2FE	397,976	101.5240	406,096	400,000	398,741		276			3.500	3.582	MS	4,667	14,000	02/19/2014	03/01/2021
50076Q-AZ-9	KRAFT FOODS GROUP INC				2FE	244,815	101.6970	254,243	250,000	246,521		567			3.500	3.786	JD	608	8,750	11/13/2013	06/06/2022
50077L-AH-9	KRAFT HEINZ FOODS CO			1,2	2FE	249,433	100.9500	252,375	250,000	249,598		113			2.800	2.849	JJ	3,481	7,000	06/23/2015	07/02/2020
565849-AD-8	MARATHON OIL CORP			1	3FE	788,837	102.9880	720,916	700,000	711,405		(14,816)			6.000	3.765	AO	10,500	42,000	04/14/2011	10/01/2017
565849-AL-0	MARATHON OIL CORP			1,2	3FE	498,855	96.9730	484,865	500,000	484,865	(14,138)	99			3.850	3.878	JD	1,604	19,250	06/01/2015	06/01/2025
582839-AH-9	MEAD JOHNSON NUTRITION CO			1,2	2FE	249,895	102.2390	255,598	250,000	249,908		11			4.125	4.130	MN	1,318	10,656	10/29/2015	11/15/2025
58933Y-AJ-4	MERCK & CO INC			1	1FE	498,640	102.7180	513,590	500,000	498,727		26			4.150	4.166	MN	2,478	20,750	07/30/2014	05/18/2043
61761J-3R-8	MORGAN STANLEY			1	1FE	756,533	95.5380	716,535	750,000	756,375		(158)			3.125	3.022	JJ	10,156		09/08/2016	07/27/2026
666807-BG-6	NORTHROP GRUMMAN CORP			1	2FE	710,130	101.9450	764,588	750,000	720,875		3,808			3.250	3.925	FA	10,156	24,375	01/22/2014	08/01/2023
693476-BJ-1	PNC FUNDING CORP				1FE	933,126	108.1960	930,486	860,000	887,536		(8,176)			5.125	4.017	FA	17,508	44,075	10/26/2010	02/08/2020
69353R-EQ-7	PNC BANK NA			2	1FE	513,705	99.8240	499,120	500,000	512,806		(899)			3.250	2.902	JD	1,354	16,250	04/26/2016	06/01/2025
713448-BS-6	PEPSICO INC			1	1FE	272,743	110.7800	276,950	250,000	271,537		(512)			4.875	4.294	MN	2,031	12,188	07/10/2014	11/01/2040
713448-BY-3	PEPSICO INC			1	1FE	1,246,986	101.1830	1,315,379	1,300,000	1,265,344		6,056			2.750	3.315	MS	11,519	35,750	11/07/2013	03/05/2022
717081-EA-7	PFIZER INC			1	1FE	740,865	98.7200	740,400	750,000	740,939		74			3.000	3.143	MN	2,500		11/22/2016	12/15/2026
717081-EC-3	PFIZER INC			1	1FE	995,190	102.4550	1,024,550	1,000,000	995,207		17			4.000	4.035	MN	4,444		11/14/2016	12/15/2036
74005P-BN-3	PRAXAIR INC			1,2	1FE	1,245,213	96.9160	1,211,450	1,250,000	1,246,029		434			2.650	2.694	FA	13,434	33,125	01/29/2015	02/05/2025
82481L-AA-7	SHIRE ACQUISITIONS INVESTMENTS IRELAND D		C	1	2FE	999,190	98.7320	987,320	1,000,000	999,263		73			1.900	1.928	MS	5,172		09/19/2016	09/23/2019

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
84756N-AD-1	SPECTRA ENERGY PARTNERS LP			1,2	2FE	249,413	106.1650	265,413	250,000	249,563		50			4.750	4.779	MS	3,497	11,875	09/16/2013	03/15/2024
857477-AW-3	STATE STREET CORP				1FE	239,580	94.8430	237,108	250,000	239,659		79			2.650	3.163	MN	773		11/29/2016	05/19/2026
85771P-AN-2	STATOIL ASA		C	1	1FE	1,099,197	104.6690	1,151,359	1,100,000	1,099,379		75			3.700	3.709	MS	13,567	40,700	11/05/2013	03/01/2024
863667-AB-7	STRYKER CORP			1	1FE	512,465	106.4770	532,385	500,000	504,743		(1,439)			4.375	4.040	JJ	10,087	21,875	01/31/2011	01/15/2020
887317-AF-2	TIME WARNER INC			1	2FE	783,248	106.7470	800,603	750,000	763,484		(3,859)			4.875	4.268	MS	10,766	36,563	05/03/2011	03/15/2020
887317-AW-5	TIME WARNER INC			1,2	2FE	242,590	99.4400	248,600	250,000	243,498		631			3.600	3.962	JJ	4,150	10,025	07/27/2015	07/15/2025
89352H-AK-5	TRANSCANADA PIPELINES LTD			1,2	1FE	1,498,335	103.4930	1,552,395	1,500,000	1,498,821		150			3.750	3.763	AO	11,719	56,250	11/07/2013	10/16/2023
913017-BV-0	UNITED TECHNOLOGIES CORP			1	1FE	730,755	102.7840	770,880	750,000	737,171		2,121			3.100	3.449	JD	1,938	23,250	11/08/2013	06/01/2022
92343V-BR-4	VERIZON COMMUNICATIONS INC			1	2FE	249,190	110.5740	276,435	250,000	249,412		72			5.150	5.192	MS	3,791	12,875	09/11/2013	09/15/2023
92343V-BS-2	VERIZON COMMUNICATIONS INC			1	2FE	301,860	120.6510	301,628	250,000	297,304		(1,840)			6.400	4.742	MS	4,711	16,000	08/27/2014	09/15/2033
925524-BG-4	VIACOM INC (NEW)			1	2FE	399,152	104.5000	418,000	400,000	399,609		84			4.500	4.526	MS	6,000	18,000	04/26/2011	03/01/2021
927804-FH-2	VIRGINIA ELECTRIC AND POWER CO			1	2FE	1,611,060	107.3020	1,609,530	1,500,000	1,537,724		(14,124)			5.000	3.932	JD	208	75,000	04/20/2011	06/30/2019
927804-FP-4	VIRGINIA ELECTRIC AND POWER CO			1,2	2FE	273,268	108.5580	271,395	250,000	272,256		(470)			4.650	4.092	FA	4,392	11,625	10/02/2014	08/15/2043
92826C-AD-4	VISA INC			1,2	1FE	751,268	100.4390	753,293	750,000	751,263		(4)			3.150	3.128	JD	1,116	11,813	11/22/2016	12/14/2025
92826C-AE-2	VISA INC			1,2	1FE	748,988	104.6980	785,235	750,000	749,022		33			4.150	4.160	JD	1,470	31,125	12/09/2015	12/14/2035
931142-CB-7	WAL MART STORES INC	SD			1FE	687,993	118.6630	709,100	595,000	680,376		(2,659)			5.250	4.139	MS	10,413	26,864	05/01/2014	09/01/2035
931142-CB-7	WAL MART STORES INC				1FE	179,225	118.6630	184,915	155,000	177,237		(1,093)			5.250	4.139	MS	2,713	12,511	05/01/2014	09/01/2035
931142-DD-2	WAL MART STORES INC				1FE	100,754	108.1470	108,147	100,000	100,369		(153)			4.250	4.155	AO	897	4,250	04/18/2011	04/15/2021
949746-RS-2	WELLS FARGO & CO				1FE	1,499,655	99.2590	1,488,885	1,500,000	1,499,709		54			2.500	2.505	MS	12,188	18,750	02/26/2016	03/04/2021
949746-SH-5	WELLS FARGO & CO				1FE	479,075	95.2400	476,200	500,000	479,225		150			3.000	3.504	AO	2,750		11/29/2016	10/23/2026
976826-BK-2	WISCONSIN POWER AND LIGHT CO			1,2	1FE	249,785	100.7770	251,943	250,000	249,794		4			4.100	4.105	AO	2,164	10,250	10/06/2014	10/15/2044
98389B-AM-2	XCEL ENERGY INC			1,2	2FE	771,030	106.3500	797,625	750,000	758,248		(2,648)			4.700	4.289	MN	4,504	35,250	04/14/2011	05/15/2020
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						44,196,077	XXX	44,844,298	43,160,000	43,690,545	(14,138)	(80,498)			XXX	XXX	XXX	446,621	1,471,154	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
12514A-AE-1	CD 07CD5 A4 - CMBS			4	1FM	643,396	101.6326	615,661	605,772	607,994		(6,000)			5.886	4.804	MON	2,971	39,344	10/11/2011	11/15/2044
12532L-AA-3	CGGS 16RNDA AFX - CMBS			4	1FM	999,993	100.6386	1,006,386	1,000,000	999,882		(110)			2.757	2.742	MON	2,298	20,678	03/21/2016	02/11/2033
21870K-AA-6	CORE 15WEST A - CMBS			4	1FM	2,574,831	100.1581	2,503,952	2,500,000	2,574,366		(8,254)			3.292	2.869	MON	6,858	82,300	04/07/2015	02/10/2037
23312L-AS-7	DBJPM 16C1 A4 - CMBS			4	1FM	537,871	100.9444	504,722	500,000	536,373		(1,498)			3.276	2.386	MON	1,365	5,460	07/28/2016	05/12/2049
23312V-AF-3	DBJPM 16C3 A5 - CMBS			4	1FE	772,493	97.4895	731,171	750,000	771,690		(802)			2.890	2.553	MON	1,806	7,225	07/26/2016	08/12/2049
36251H-AA-0	GSMS 16ICE2 A - CMBS			4,5	1FM	750,000	100.8775	756,581	750,000	750,000					2.634	2.672	MON	933	13,473	03/10/2016	02/15/2033
61766E-BE-4	MSBAM 16C29 A4 - CMBS			4	1FM	1,306,250	100.1844	1,252,305	1,250,000	1,302,867		(3,383)			3.325	2.799	MON	3,464	24,245	05/04/2016	05/17/2049
92903P-AA-7	VF 10VNO A1 - CMBS			4	1FM	380,088	102.0140	387,743	380,088	380,007		(648)			2.970	2.986	MON	658	11,493	08/10/2010	09/13/2028
92936C-AJ-8	WFRBS 11C4 A4 - CMBS			4	1FM	3,787,395	109.6841	4,113,154	3,750,000	3,764,978		(4,638)			4.902	4.799	MON	15,319	183,825	07/21/2011	06/17/2044
92937U-AD-0	WFRBS 13C13 A4 - CMBS			4	1FM	617,988	101.0416	606,250	600,000	611,664		(1,789)			3.001	2.659	MON	1,501	18,006	04/17/2013	05/17/2045
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						12,370,304	XXX	12,477,925	12,085,860	12,299,821		(27,122)			XXX	XXX	XXX	37,172	406,048	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02005A-FE-3	AMOT 152 A2 - ABS			4	1FE	999,849	100.1040	1,001,040	1,000,000	999,920		38			1.830	1.841	MON	813	18,300	02/05/2015	01/15/2021
13975K-AE-9	AFIN 151 B - ABS			4	1FE	499,845	100.1719	500,860	500,000	499,923		137			2.100	2.118	MON	321	10,500	01/22/2015	01/21/2020
14313N-AD-4	CARMX 133 A4 - ABS			4	1FE	245,990	100.1201	246,298	246,002	246,002					1.490	1.495	MON	163	3,670	07/31/2013	01/15/2019
26250J-AG-5	DRSLF 25R AR - CDO			4,5	1FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					2.080	2.103	MON	4,391		10/05/2016	01/15/2025
28415P-AA-2	EHGVT 16A A - ABS			4	1FE	660,596	98.7536	652,373	660,606	660,599		3			2.730	2.730	MON	200	9,059	06/22/2016	04/25/2028
41284C-AE-4	HDMOT 152 A4 - ABS			4	1FE	499,932	100.2432	501,216	500,000	499,961		19			1.660	1.670	MON	369	8,300	05/20/2015	12/15/2022
57165A-AA-6	MVCOT 121 A - ABS			4	1FE	144,141	99.9776	144,128	144,161	144,149		2			2.510	2.528	MON	111	3,708	06/20/2012	05/20/2030
82650H-AA-1	SRFC 133 A - ABS			4	1FE	203,294	99.9676	203,285	203,351	203,308		4			2.200	2.224	MON	137	4,653	10/29/2013	10/21/2030
82652B-AA-2	SRFC 132 A - ABS			4	1FE	53,505	99.8595	53,432	53,507	53,505		0			2.280	2.292	MON	37	1,274	07/17/2013	11/20/2025
82652J-AA-5	SRFC 153 A - ABS			4	1FE	253,598	99.4825	252,335	253,648	253,601		2			2.580	2.581	MON	200	6,876	10/14/2015	09/20/2032
90290K-AD-7	USAOT 141 A4 - ABS			4	1FE	379,149	99.9721	379,109	379,215	379,215					0.940	0.942	MON	158	3,651	02/25/2014	05/15/2019
98160N-AD-1	WOART 13B A4 - ABS			4	1FE	499,864	100.0715	500,357	500,000	499,964		40			1.320	1.331	MON	293	6,600	10/23/2013	01/15/2020
98161J-AE-7	WOART 15A A4 - ABS			4	1FE	432,644	100.1071	433,199	432,736	432,681		22			1.750	1.761	MON	337	7,671	02/25/2015	04/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						5,872,408	XXX	5,867,633	5,873,225	5,872,829		267			XXX	XXX	XXX	7,530	84,262	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						62,438,789	XXX	63,189,855	61,119,086	61,863,195	(14,138)	(107,353)			XXX	XXX	XXX	491,324	1,961,465	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						149,036,808	XXX	148,637,856	138,692,173	146,004,758	398,317	(931,577)			XXX	XXX	XXX	1,513,517	4,695,494	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						20,367,845	XXX	20,339,170	19,530,362	20,305,706		1,679			XXX	XXX	XXX	61,291	728,328	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						13,326,945	XXX	13,518,419	13,085,860	13,261,480		(26,011)			XXX	XXX	XXX	40,238	442,915	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						6,105,470	XXX	6,102,609	6,073,225	6,105,796		172			XXX	XXX	XXX	9,725	84,262	XXX	XXX
8199999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						188,837,068	XXX	188,598,053	177,381,620	185,677,740	398,317	(955,737)			XXX	XXX	XXX	1,624,770	5,950,999	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 Identi-fication	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 (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Common Stock - Industrial and Miscellaneous (Unaffiliated)																	
001055-10-2	AFLAC ORD			240.000	16,704	69.600	16,704	9,497		398		2,328		2,328		L	09/30/2011
00130H-10-5	AES ORD			340.000	3,951	11.620	3,951	3,957				(6)		(6)		L	11/25/2016
00206R-10-2	AT&T ORD			3,184.000	135,416	42.530	135,416	76,040		6,113		25,854		25,854		L	07/23/2010
002824-10-0	ABBOTT LABORATORIES ORD			11,305.000	434,225	38.410	434,225	377,621		10,522		(55,140)		(55,140)		L	07/14/2016
00287Y-10-9	ABBVIE ORD			900.000	56,358	62.620	56,358	19,953		2,052		3,042		3,042		L	01/02/2013
00507V-10-9	ACTIVISION BLIZZARD ORD			260.000	9,389	36.110	9,389	8,935		49		(523)		(523)		L	12/29/2016
00724F-10-1	ADOBE SYSTEM ORD			220.000	22,649	102.950	22,649	6,118				1,982		1,982		L	07/29/2011
00751Y-10-6	ADVANCE AUTO PARTS ORD			20.000	3,382	169.120	3,382	3,407	0			(25)		(25)		L	12/29/2016
00773T-10-1	ADVANSIX ORD			19.000	421	22.140	421	92				328		328		L	09/29/2009
00817Y-10-8	AETNA ORD			2,081.000	258,065	124.010	258,065	219,913		1,137		24,626		24,626		L	11/11/2016
00846U-10-1	AGILENT TECHNOLOGIES ORD			190.000	8,656	45.560	8,656	4,015	25	87		713		713		L	07/23/2010
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			55.000	7,910	143.820	7,910	2,860	47	47		5,050		5,050		L	10/17/2007
00971T-10-1	AKAMAI TECHNOLOGIES ORD			105.000	7,001	66.680	7,001	1,831				1,475		1,475		L	07/24/2007
011659-10-9	ALASKA AIR GROUP ORD			45.000	3,993	88.730	3,993	2,775		25		1,218		1,218		L	06/14/2016
012653-10-1	ALBEMARLE ORD			60.000	5,165	86.080	5,165	4,608	18			557		557		L	09/20/2016
013817-50-7	ARCONIC INC.			65.996	1,224	18.540	1,224	1,244	1	0		(21)		(21)		L	12/29/2016
013872-10-6	ALCOA ORD			37.995	1,067	28.080	1,067	702				365		365		L	08/26/2015
015351-10-9	ALEXION PHARMACEUTICALS ORD			100.000	12,235	122.350	12,235	10,000				(6,840)		(6,840)		L	07/18/2012
018581-10-8	ALLIANCE DATA SYSTEMS ORD			25.000	5,713	228.500	5,713	5,229		10		484		484		L	12/29/2016
020002-10-1	ALLSTATE ORD			195.000	14,453	74.120	14,453	6,576	64	252		2,346		2,346		L	06/05/2013
02079K-10-7	ALPHABET CL C ORD			150.000	115,773	771.820	115,773	33,846				1,941		1,941		L	04/03/2014
02079K-30-5	ALPHABET CL A ORD			482.000	381,961	792.450	381,961	234,009				11,699		11,699		L	02/25/2016
02209S-10-3	ALTRIA GROUP ORD			1,120.000	75,734	67.620	75,734	22,344	683	2,582		10,539		10,539		L	03/28/2007
023135-10-6	AMAZON COM ORD			200.000	149,974	749.870	149,974	10,542				14,796		14,796		L	08/26/2009
023608-10-2	AMEREN ORD			40.000	2,098	52.460	2,098	1,926		69		173		173		L	02/25/2016
02376R-10-2	AMERICAN AIRLINES GROUP ORD			200.000	9,338	46.690	9,338	7,633		32		1,705		1,705		L	11/25/2016
025537-10-1	AMERICAN ELECTRIC POWER ORD			160.000	10,074	62.960	10,074	4,042		363		750		750		L	03/28/2007
025816-10-9	AMERICAN EXPRESS ORD			405.000	30,002	74.080	30,002	18,144		482		1,835		1,835		L	07/23/2010
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			685.000	44,737	65.310	44,737	19,987		877		2,288		2,288		L	09/19/2012
03027X-10-0	AMERICAN TOWER REIT			260.000	27,477	105.680	27,477	12,496	151	541		2,270		2,270		L	05/23/2012
03073E-10-5	AMERISOURCEBERGEN ORD			90.000	7,037	78.190	7,037	1,957		125		(2,297)		(2,297)		L	06/05/2013
03076C-10-6	AMERIPRISE FINANCE ORD			55.000	6,102	110.940	6,102	1,285		161		249		249		L	03/28/2007
031162-10-0	AMGEN ORD			395.000	57,753	146.210	57,753	21,419		1,580		(6,367)		(6,367)		L	07/23/2010
032095-10-1	AMPHENOL CL A ORD			100.000	6,720	67.200	6,720	1,728	16	56		1,497		1,497		L	07/24/2009
032511-10-7	ANADARKO PETROLEUM ORD			280.000	19,524	69.730	19,524	12,161		56		5,922		5,922		L	07/23/2010
032654-10-5	ANALOG DEVICES ORD			160.000	11,619	72.620	11,619	3,083		269		2,768		2,768		L	03/28/2007
036752-10-3	ANTHEM ORD			140.000	20,128	143.770	20,128	6,548		364		606		606		L	12/03/2014
037411-10-5	APACHE ORD			195.000	12,377	63.470	12,377	10,165		195		3,705		3,705		L	11/19/2015
03748R-10-1	APARTMENT INVESTMENT MGT CL A REIT			57.000	2,591	45.450	2,591	1,659		29		273		273		L	11/25/2016
037833-10-0	APPLE ORD			4,850.000	561,727	115.820	561,727	187,456		10,665		58,197		58,197		L	02/25/2016
038222-10-5	APPLIED MATERIAL ORD			540.000	17,426	32.270	17,426	5,470		216		7,344		7,344		L	07/19/2006
039483-10-2	ARCHER DANIELS MIDLAND ORD			260.000	11,869	45.650	11,869	7,186		312		2,332		2,332		L	07/23/2010
04621X-10-8	ASSURANT ORD			25.000	2,322	92.860	2,322	737		51		308		308		L	01/30/2008
052769-10-6	AUTODESK ORD			120.000	8,881	74.010	8,881	3,049				1,570		1,570		L	03/28/2007
053015-10-3	AUTOMATIC DATA PROCESSING ORD			275.000	28,265	102.780	28,265	10,259	157	583		4,967		4,967		L	07/23/2010
053332-10-2	AUTOZONE ORD			10.000	7,898	789.790	7,898	1,275				479		479		L	03/28/2007
053484-10-1	AVALONBAY COMMUNITIES REIT			72.000	12,755	177.150	12,755	4,228	97	382		(503)		(503)		L	03/28/2007
054937-10-7	BB AND T ORD			410.000	19,278	47.020	19,278	9,638		472		3,776		3,776		L	09/30/2011
057224-10-7	BAKER HUGHES ORD			220.000	14,293	64.970	14,293	10,014		87		4,309		4,309		L	06/14/2016
058498-10-6	BALL ORD			85.000	6,381	75.070	6,381	5,681		44		700		700		L	02/25/2016
060505-10-4	BANK OF AMERICA ORD			4,603.000	101,726	22.100	101,726	40,563		1,136		24,274		24,274		L	10/28/2016
064058-10-0	BANK OF NEW YORK MELLON ORD			439.000	20,800	47.380	20,800	11,339		316		2,704		2,704		L	07/23/2010
067383-10-9	C R BARD ORD			60.000	13,480	224.660	13,480	4,988		60		2,113		2,113		L	11/20/2007

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
071813-10-9	BAXTER INTERNATIONAL ORD			200.000	8,868	44.340	8,868	2,715	26	98		1,238		1,238		L	06/24/2003
075887-10-9	BECTON DICKINSON ORD			91.000	15,065	165.550	15,065	6,190		247		1,043		1,043		L	06/11/2015
084670-70-2	BERKSHIRE HATHWAY CL B ORD			941.000	153,364	162.980	153,364	71,613				29,115		29,115		L	02/16/2010
086516-10-1	BEST BUY ORD			50.000	2,134	42.670	2,134	1,287		53		288		288		L	11/25/2016
09062X-10-3	BIOGEN ORD			125.000	35,448	283.580	35,448	7,591				(2,846)		(2,846)		L	09/30/2011
09247X-10-1	BLACKROCK ORD			77.000	29,302	380.540	29,302	15,579		705		3,082		3,082		L	04/01/2011
093671-10-5	H&R BLOCK ORD			115.000	2,644	22.990	2,644	1,370	25	97		(1,187)		(1,187)		L	03/28/2007
097023-10-5	BOEING ORD			335.000	52,153	155.680	52,153	21,944		1,461		3,715		3,715		L	09/30/2011
099724-10-6	BORGWARNER ORD			4,565.000	180,044	39.440	180,044	192,695		2,412		(8,698)		(8,698)		L	12/29/2016
101121-10-1	BOSTON PROPERTIES REIT			70.000	8,805	125.780	8,805	8,063	56	137		741		741		L	02/25/2016
101137-10-7	BOSTON SCIENTIFIC ORD			650.000	14,060	21.630	14,060	3,874				2,074		2,074		L	07/23/2010
110122-10-8	BRISTOL MYERS SQUIBB ORD			913.000	53,356	58.440	53,356	21,733		1,388		(9,450)		(9,450)		L	07/23/2010
115637-20-9	BROWN FORMAN CL B ORD			190.000	8,535	44.920	8,535	3,236	35	97		(897)		(897)		L	12/17/2008
124857-20-2	CBS CL B ORD			230.000	14,633	63.620	14,633	1,884	41	145		3,793		3,793		L	03/28/2007
12504L-10-9	CBRE GROUP CL A ORD			110.000	3,464	31.490	3,464	3,236				228		228		L	11/25/2016
125269-10-0	CF INDUSTRIES HOLDINGS ORD			165.000	5,194	31.480	5,194	3,633		198		(1,539)		(1,539)		L	09/25/2008
12541W-20-9	CH ROBINSON WORLDWIDE ORD			50.000	3,663	73.260	3,663	2,384		87		562		562		L	03/28/2007
125509-10-9	CIGNA ORD			135.000	18,008	133.390	18,008	2,275		5		(1,747)		(1,747)		L	03/28/2007
12572Q-10-5	CME GROUP CL A ORD			150.000	17,303	115.350	17,303	8,450	488	795		3,713		3,713		L	02/23/2011
125896-10-0	CMS ENERGY ORD			200.000	8,324	41.620	8,324	2,368		248		1,108		1,108		L	03/28/2007
126408-10-3	CSX ORD			660.000	23,714	35.930	23,714	8,549		475		6,587		6,587		L	03/28/2007
12650T-10-4	CSRA ORD			105.000	3,343	31.840	3,343	2,444	11	42		193		193		L	02/25/2013
126650-10-0	CVS HEALTH ORD			640.000	50,502	78.910	50,502	21,734		1,088		(12,070)		(12,070)		L	03/28/2007
12673P-10-5	CA ORD			165.000	5,242	31.770	5,242	2,906		167		530		530		L	03/28/2007
127097-10-3	CABOT OIL & GAS ORD			250.000	5,840	23.360	5,840	2,836		20		1,418		1,418		L	12/23/2015
13057Q-20-6	CALIFORNIA RESOURCES ORD			4.000	85	21.290	85	9				76		76		L	03/28/2007
14040H-10-5	CAPITAL ONE FINANCIAL ORD			4,205.000	366,844	87.240	366,844	300,082		6,590		74,196		74,196		L	02/25/2016
14149Y-10-8	CARDINAL HEALTH ORD			105.000	7,557	71.970	7,557	7,305	43	159		(1,649)		(1,649)		L	12/29/2016
141624-10-6	CARE CAPITAL PROPERTIES ORD			26.000	650	25.000	650	561	15	44		(145)		(145)		L	08/15/2013
143130-10-2	CARMAX ORD			180.000	11,590	64.390	11,590	4,295				1,876		1,876		L	09/30/2011
143658-30-0	CARNIVAL ORD			190.000	9,891	52.060	9,891	5,837		257		(460)		(460)		L	09/30/2011
149123-10-1	CATERPILLAR ORD			300.000	27,822	92.740	27,822	16,557		924		7,434		7,434		L	11/17/2009
151020-10-4	CELGENE ORD			440.000	50,930	115.750	50,930	11,634				(1,764)		(1,764)		L	03/28/2007
15135B-10-1	CENTENE ORD			90.000	5,086	56.510	5,086	5,199				(113)		(113)		L	12/29/2016
15189T-10-7	CENTERPOINT ENERGY ORD			250.000	6,160	24.640	6,160	4,498		258		1,570		1,570		L	03/28/2007
156700-10-6	CENTURYLINK ORD			326.000	7,752	23.780	7,752	8,229		415		(475)		(475)		L	12/29/2016
156782-10-4	CERNER ORD			120.000	5,684	47.370	5,684	2,300				(1,536)		(1,536)		L	07/23/2010
16119P-10-8	CHARTER COMMUNICATIONS, INC.			735.999	211,909	287.920	211,909	142,047				69,862		69,862		L	12/29/2016
165167-10-7	CHESAPEAKE ENERGY ORD			385.000	2,703	7.020	2,703	2,539				163		163		L	11/25/2016
166764-10-0	CHEVRON ORD			940.000	110,638	117.700	110,638	59,410		4,033		26,076		26,076		L	07/23/2010
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			10.000	3,773	377.320	3,773	3,030				(1,025)		(1,025)		L	09/30/2011
171340-10-2	CHURCH AND DWIGHT ORD			130.000	5,745	44.190	5,745	5,827				(82)		(82)		L	12/29/2016
171798-10-1	CIMAREX ENERGY ORD			1,872.000	254,405	135.900	254,405	192,998		732		86,516		86,516		L	04/05/2016
172062-10-1	CINCINNATI FINANCIAL ORD			35.000	2,651	75.750	2,651	1,017	17	67		580		580		L	03/28/2007
17275R-10-2	CISCO SYSTEMS ORD			12,786.000	386,393	30.220	386,393	263,665		12,658		39,189		39,189		L	12/02/2015
172908-10-5	CINTAS ORD			110.000	12,712	115.560	12,712	2,555		146		2,696		2,696		L	03/28/2007
172967-42-4	CITIGROUP ORD			8,466.000	503,134	59.430	503,134	332,200		3,393		105,740		105,740		L	02/25/2016
174610-10-5	CITIZENS FINANCIAL GROUP ORD			280.000	9,976	35.630	9,976	5,438		101		4,539		4,539		L	02/09/2016
177376-10-0	CITRIX SYSTEMS ORD			90.000	8,038	89.310	8,038	2,038				1,229		1,229		L	03/28/2007
189054-10-9	CLOROX ORD			80.000	9,602	120.020	9,602	5,446		251		(545)		(545)		L	01/26/2012
189754-10-4	COACH ORD			85.000	2,977	35.020	2,977	2,761	29	86		123		123		L	02/09/2016
191216-10-0	COCA-COLA ORD			2,155.000	89,346	41.460	89,346	46,486		3,017		(3,233)		(3,233)		L	05/18/2006
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			340.000	19,050	56.030	19,050	3,881				(1,357)		(1,357)		L	07/24/2007
194162-10-3	COLGATE PALMOLIVE ORD			510.000	33,374	65.440	33,374	16,399		791		(602)		(602)		L	09/29/2009

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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 Identi- fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
20030N-10-1	COMCAST CL A ORD			4,545.000	313,832	69.050	313,832	146,323	1,250	4,886		57,358		57,358		L	08/29/2013
200340-10-7	COMERICA ORD			90.000	6,130	68.110	6,130	4,148	25	21		1,982		1,982		L	08/25/2016
205363-10-4	COMPUTER SCIENCES ORD			90.000	5,348	59.420	5,348	2,088	13	50		2,407		2,407		L	02/25/2013
205887-10-2	CONAGRA BRANDS ORD			330.000	13,052	39.550	13,052	4,332				8,719		8,719		L	03/28/2007
20605P-10-1	CONCHO RESOURCES ORD			85.000	11,271	132.600	11,271	7,547				3,724		3,724		L	02/25/2016
20825C-10-4	CONOCOPHILLIPS ORD			600.000	30,084	50.140	30,084	24,211		381		4,546		4,546		L	12/29/2016
20854P-10-9	CONSOL ENERGY ORD			140.000	2,552	18.230	2,552	1,708		1		1,446		1,446		L	08/26/2015
209115-10-4	CONSOLIDATED EDISON ORD			90.000	6,631	73.680	6,631	4,033		241		847		847		L	04/23/2014
21036P-10-8	CONSTELLATION BRANDS CL A ORD			105.000	16,098	153.310	16,098	1,673		159		1,141		1,141		L	03/28/2007
219350-10-5	CORNING ORD			420.000	10,193	24.270	10,193	5,288		227		2,516		2,516		L	09/30/2011
22160K-10-5	COSTCO WHOLESALE ORD			240.000	38,426	160.110	38,426	12,893		420		(334)		(334)		L	03/28/2007
222070-20-3	COTY CL A ORD			6,811.998	124,830	18.325	124,830	159,723		852		(34,893)		(34,893)		L	10/28/2016
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT			190.000	16,486	86.770	16,486	10,034		685		61		61		L	12/16/2014
231021-10-6	CUMMINS ORD			110.000	15,034	136.670	15,034	4,923		440		5,353		5,353		L	09/29/2009
23331A-10-9	D R HORTON ORD			210.000	5,739	27.330	5,739	1,485		71		(987)		(987)		L	03/28/2007
233331-10-7	DTE ENERGY ORD			140.000	13,791	98.510	13,791	3,878	116	414		2,565		2,565		L	07/24/2007
235851-10-2	DANAHER ORD			395.000	30,747	77.840	30,747	8,171	49	49		22,576		22,576		L	04/17/2009
237194-10-5	DARDEN RESTAURANTS ORD			35.000	2,545	72.720	2,545	1,600		74		318		318		L	09/24/2014
23918K-10-8	DAVITA ORD			40.000	2,568	64.200	2,568	1,118				(220)		(220)		L	09/25/2008
244199-10-5	DEERE ORD			205.000	21,123	103.040	21,123	10,740	123	492		5,488		5,488		L	11/17/2009
24703L-10-3	DELL TECHNOLOGIES CL V ORD			0.999	55	54.970	55	45				10		10		L	09/07/2016
247361-70-2	DELTA AIR LINES ORD			410.000	20,168	49.190	20,168	9,623		277		(615)		(615)		L	09/18/2013
24906P-10-9	DENTSPLY SIRONA INC.			140.000	8,082	57.730	8,082	4,826		43		(437)		(437)		L	09/29/2009
25179M-10-3	DEVON ENERGY ORD			270.000	12,331	45.670	12,331	8,731		63		3,600		3,600		L	09/20/2016
253868-10-3	DIGITAL REALTY REIT ORD			30.000	2,948	98.260	2,948	2,963				(16)		(16)		L	12/29/2016
254687-10-6	WALT DISNEY ORD			3,050.000	317,871	104.220	317,871	139,376	2,379	4,043		1,698		1,698		L	02/25/2016
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			277.000	19,969	72.090	19,969	3,337		321		5,116		5,116		L	11/17/2009
25470F-10-4	DISCOVERY COMMUNICATIONS SRS A ORD			90.000	2,467	27.410	2,467	1,695				66		66		L	07/23/2010
25470F-30-2	DISCOVERY COMMUNICATIONS SRS C ORD			90.000	2,410	26.780	2,410	1,633				140		140		L	08/07/2014
256677-10-5	DOLLAR GENERAL ORD			175.000	12,962	74.070	12,962	7,955	44	170		385		385		L	02/25/2013
256746-10-8	DOLLAR TREE ORD			127.000	9,802	77.180	9,802	5,388		(3)		(5)		(5)		L	07/06/2015
25746U-10-9	DOMINION RESOURCES ORD			390.000	29,870	76.590	29,870	17,273		1,092		3,491		3,491		L	03/28/2007
260003-10-8	DOVER ORD			85.000	6,369	74.930	6,369	3,442		146		1,158		1,158		L	11/20/2012
260543-10-3	DOW CHEMICAL ORD			560.000	32,043	57.220	32,043	14,531	258	1,030		3,214		3,214		L	09/30/2011
26138E-10-9	DR PEPPER SNAPPLE GROUP ORD			190.000	17,227	90.670	17,227	7,370	101	393		(481)		(481)		L	09/30/2011
263534-10-9	E I DU PONT DE NEMOURS ORD			470.000	34,498	73.400	34,498	17,679		714		3,196		3,196		L	08/24/2010
26441C-20-4	DUKE ENERGY ORD			356.997	27,710	77.620	27,710	19,819		1,200		2,224		2,224		L	07/03/2012
26483E-10-0	DUN & BRADSTREET ORD			5.000	607	121.320	607	372		10		87		87		L	12/17/2008
26875P-10-1	EOG RESOURCES ORD			1,665.000	168,332	101.100	168,332	120,054		1,116		50,466		50,466		L	08/11/2015
26884L-10-9	EQT ORD			130.000	8,502	65.400	8,502	5,879		16		1,725		1,725		L	12/28/2009
269246-40-1	E TRADE FINANCIAL ORD			195.000	6,757	34.650	6,757	3,938				977		977		L	06/25/2014
277432-10-0	EASTMAN CHEMICAL ORD			1,440.000	108,302	75.210	108,302	103,969	734	2,509		12,374		12,374		L	02/25/2016
278642-10-3	EBAY ORD			570.000	16,923	29.690	16,923	4,149				1,260		1,260		L	07/23/2010
278865-10-0	ECOLAB ORD			170.000	19,927	117.220	19,927	7,949	63	238		483		483		L	04/16/2008
281020-10-7	EDISON INTERNATIONAL ORD			170.000	12,238	71.990	12,238	5,913	92	326		2,173		2,173		L	03/28/2007
28176E-10-8	EDWARDS LIFESCIENCES ORD			120.000	11,244	93.700	11,244	4,277				1,766		1,766		L	09/30/2011
285512-10-9	ELECTRONIC ARTS ORD			155.000	12,208	78.760	12,208	8,370				1,697		1,697		L	02/25/2016
291011-10-4	EMERSON ELECTRIC ORD			245.000	13,659	55.750	13,659	10,454		467		1,940		1,940		L	03/28/2007
29364G-10-3	ENTERGY ORD			120.000	8,816	73.470	8,816	7,455		410		613		613		L	03/05/2014
29414D-10-0	ENVISION HEALTHCARE ORD			65.000	4,114	63.290	4,114	4,177				(63)		(63)		L	12/29/2016
294429-10-5	EQUIFAX ORD			100.000	11,823	118.230	11,823	3,668		132		686		686		L	03/28/2007
29444U-70-0	EQUINIX REIT			29.996	10,721	357.410	10,721	7,722		209		1,650		1,650		L	08/26/2015
29476L-10-7	EQUITY RESIDENTIAL REIT			210.000	13,516	64.360	13,516	7,094	106	2,743		(3,618)		(3,618)		L	03/28/2007
297178-10-5	ESSEX PROPERTY REIT			45.000	10,463	232.500	10,463	8,310	72	281		(311)		(311)		L	06/25/2014

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
30040W-10-8	EVERSOURCE ENERGY ORD			265.000	14,636	55.230	14,636	10,073		472		1,102		1,102		L	11/20/2012
30161N-10-1	EXELON ORD			355.000	12,599	35.490	12,599	9,249		449		2,741		2,741		L	11/19/2015
30212P-30-3	EXPEDIA ORD			30.000	3,398	113.280	3,398	2,793		20		(361)		(361)		L	11/25/2016
30219G-10-8	EXPRESS SCRIPTS HOLD ORD			326.000	22,426	68.790	22,426	13,354				(6,070)		(6,070)		L	11/20/2012
30225T-10-2	EXTRA SPACE STORAGE REIT			65.000	5,021	77.240	5,021	4,556		51		465		465		L	11/25/2016
30231G-10-2	EXXON MOBIL ORD			1,994.000	179,978	90.260	179,978	103,151		5,942		24,546		24,546		L	07/23/2010
302445-10-1	FLIR SYSTEMS ORD			20.000	724	36.190	724	396		10		162		162		L	03/03/2009
302491-30-3	FMC ORD			70.000	3,959	56.560	3,959	2,981	12	46		1,220		1,220		L	11/19/2015
30249U-10-1	FMC TECHNOLOGIES ORD			120.000	4,264	35.530	4,264	2,912				589		589		L	12/29/2016
30303#-10-7	FACILITY INSURANCE HOLDING CORP		C	56,429.000	44,974	0.797	44,974	0								A	08/21/1997
30303M-10-2	FACEBOOK CL A ORD			1,183.000	136,104	115.050	136,104	73,929				11,950		11,950		L	12/29/2016
311900-10-4	FASTENAL ORD			185.000	8,691	46.980	8,691	3,639		222		1,140		1,140		L	10/30/2008
31428X-10-6	FEDEX ORD			160.000	29,792	186.200	29,792	10,830	64	208		5,954		5,954		L	09/30/2011
315616-10-2	F5 NETWORKS ORD			40.000	5,789	144.720	5,789	4,068				1,920		1,920		L	02/25/2016
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			130.000	9,833	75.640	9,833	2,366		135		1,955		1,955		L	03/28/2007
316773-10-0	FIFTH THIRD BANCORP ORD			500.000	13,485	26.970	13,485	5,055	70	260		3,435		3,435		L	09/30/2011
336433-10-7	FIRST SOLAR ORD			40.000	1,284	32.090	1,284	1,263				21		21		L	12/29/2016
337738-10-8	FISERV ORD			170.000	18,068	106.280	18,068	4,500				2,519		2,519		L	03/28/2007
337932-10-7	FIRSTENERGY ORD			255.000	7,897	30.970	7,897	8,201		288		(159)		(159)		L	12/29/2016
343412-10-2	FLUOR ORD			50.000	2,626	52.520	2,626	2,245	11	42		265		265		L	03/28/2007
34354P-10-5	FLOWSERVE ORD			180.000	8,649	48.050	8,649	5,292	34	135		1,075		1,075		L	08/26/2009
345370-86-0	FORD MOTOR ORD			18,803.000	228,080	12.130	228,080	224,511		6,875		(21,848)		(21,848)		L	06/24/2016
34959J-10-8	FORTIVE ORD			197.000	10,565	53.630	10,565	2,603		28		7,962		7,962		L	04/17/2009
35086T-10-9	FOUR CORNERS PROPERTY ORD			14.997	308	20.520	308	251	4	102		(23)		(23)		L	03/02/2016
354613-10-1	FRANKLIN RESOURCES ORD			3,674.000	145,417	39.580	145,417	132,048	735	2,370		13,369		13,369		L	02/25/2016
35671D-85-7	FREEPORT MCMORAN ORD			690.000	9,101	13.190	9,101	6,336				2,966		2,966		L	10/28/2016
35906A-10-8	FRONTIER COMMUNICATIONS ORD			570.000	1,927	3.380	1,927	2,403		60		(476)		(476)		L	09/20/2016
364760-10-8	GAP ORD			130.000	2,917	22.440	2,917	2,276	30	120		(294)		(294)		L	03/28/2007
369550-10-8	GENERAL DYNAMICS ORD			180.000	31,079	172.660	31,079	10,242		535		6,354		6,354		L	09/30/2011
369604-10-3	GENERAL ELECTRIC ORD			4,092.000	129,307	31.600	129,307	65,665	992	3,765		1,841		1,841		L	11/22/2011
370023-10-3	GENERAL GROWTH PROPERTIES REIT			300.000	7,494	24.980	7,494	6,861	144	231		(669)		(669)		L	04/23/2014
370334-10-4	GENERAL MILLS ORD			320.000	19,766	61.770	19,766	11,370		595		1,315		1,315		L	07/23/2010
37045V-10-0	GENERAL MOTORS ORD			550.000	19,162	34.840	19,162	15,651		517		2,674		2,674		L	06/14/2016
372460-10-5	GENUINE PARTS ORD			160.000	15,286	95.540	15,286	6,074	105	414		1,544		1,544		L	12/21/2007
375558-10-3	GILEAD SCIENCES ORD			725.000	51,917	71.610	51,917	12,311		1,334		(21,446)		(21,446)		L	07/23/2010
37940X-10-2	GLOBAL PAYMENTS ORD			20.000	1,388	69.410	1,388	1,419				(31)		(31)		L	12/29/2016
38141G-10-4	GOLDMAN SACHS GROUP ORD			200.000	47,890	239.450	47,890	25,941		520		11,844		11,844		L	09/30/2011
382550-10-1	GOODYEAR TIRE AND RUBBER ORD			4,550.000	140,459	30.870	140,459	100,409		1,366		(6,341)		(6,341)		L	02/25/2016
384802-10-4	WW GRAINGER ORD			15.000	3,484	232.250	3,484	1,333		72		445		445		L	07/24/2009
40412C-10-1	HCA HOLDINGS ORD			85.000	6,292	74.020	6,292	6,008				284		284		L	12/29/2016
40414L-10-9	HCP REIT			240.000	7,133	29.720	7,133	7,070				62		62		L	12/29/2016
40434L-10-5	HP ORD			840.000	12,466	14.840	12,466	8,407	111	361		2,346		2,346		L	06/14/2016
406216-10-1	HALLIBURTON ORD			470.000	25,422	54.090	25,422	14,369		338		9,424		9,424		L	09/30/2011
410345-10-2	HANESBRANDS ORD			5,621.000	121,245	21.570	121,245	147,110		1,231		(25,865)		(25,865)		L	12/29/2016
412822-10-8	HARLEY DAVIDSON ORD			60.000	3,500	58.340	3,500	3,359		21		141		141		L	10/28/2016
413086-10-9	HARMAN INTERNATIONAL ORD			30.000	3,335	111.160	3,335	2,063		32		1,272		1,272		L	02/09/2016
413875-10-5	HARRIS ORD			80.000	8,198	102.470	8,198	3,611		165		1,246		1,246		L	07/23/2010
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			4,995.000	238,012	47.650	238,012	202,533	1,163	642		30,872		30,872		L	10/26/2016
423452-10-1	HELMERICH AND PAYNE ORD			75.000	5,805	77.400	5,805	3,076		208		1,789		1,789		L	07/23/2010
427866-10-8	HERSHEY FOODS ORD			110.000	11,377	103.430	11,377	3,821		264		1,558		1,558		L	03/28/2007
42809H-10-7	HESS ORD			155.000	9,655	62.290	9,655	7,609		70		2,046		2,046		L	12/29/2016
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD			925.000	21,405	23.140	21,405	9,951	60	204		7,345		7,345		L	09/18/2013
436440-10-1	HOLOGIC ORD			130.000	5,216	40.120	5,216	4,748				468		468		L	04/19/2016
437076-10-2	HOME DEPOT ORD			665.000	89,163	134.080	89,163	17,693		1,835		1,217		1,217		L	07/23/2010

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CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
438516-10-6	HONEYWELL INTERNATIONAL ORD			954.000	110,521	115.850	110,521	71,236		319		39,285		39,285		L	12/08/2016
44107P-10-4	HOST HOTELS & RESORTS REIT			458.000	8,629	18.840	8,629	6,893	115	44		1,736		1,736		L	10/28/2016
444859-10-2	HUMANA ORD			100.000	20,403	204.030	20,403	3,728		116		2,552		2,552		L	03/28/2007
44967H-10-1	ILG, INC.			47.000	854	18.170	854	446		17		408		408		L	02/25/2016
452308-10-9	ILLINOIS TOOL ORD			1,970.000	241,246	122.460	241,246	86,338	1,281	4,531		58,667		58,667		L	09/30/2011
452327-10-9	ILLUMINA ORD			60.000	7,682	128.040	7,682	8,218				(535)		(535)		L	11/25/2016
45688C-10-7	INGEVITY ORD			21.000	1,152	54.860	1,152	559				593		593		L	12/23/2015
458140-10-0	INTEL ORD			2,360.000	85,597	36.270	85,597	36,334		2,454		4,295		4,295		L	09/30/2011
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			235.000	13,259	56.420	13,259	3,875		160		1,214		1,214		L	10/17/2007
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			450.000	74,696	165.990	74,696	42,422		2,475		12,767		12,767		L	03/28/2007
460146-10-3	INTERNATIONAL PAPER ORD			265.000	14,061	53.060	14,061	5,667		472		4,070		4,070		L	09/19/2012
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			430.000	10,066	23.410	10,066	1,703		258		56		56		L	03/28/2007
461202-10-3	INTUIT ORD			90.000	10,315	114.610	10,315	2,955		112		1,630		1,630		L	02/25/2013
46120E-60-2	INTUITIVE SURGICAL ORD			15.000	9,513	634.170	9,513	4,167				1,320		1,320		L	06/25/2008
46284V-10-1	IRON MOUNTAIN ORD			123.000	3,995	32.480	3,995	2,966		247		673		673		L	05/19/2009
46625H-10-0	JPMORGAN CHASE ORD			6,417.000	553,723	86.290	553,723	239,241		11,383		139,473		139,473		L	02/25/2016
469814-10-7	JACOBS ENGINEERING GROUP ORD			75.000	4,275	57.000	4,275	2,927				1,129		1,129		L	10/19/2015
478160-10-4	JOHNSON & JOHNSON ORD			1,350.000	155,534	115.210	155,534	75,823		4,253		16,862		16,862		L	07/23/2010
48203R-10-4	JUNIPER NETWORKS ORD			4,245.000	119,964	28.260	119,964	82,103		1,698		2,802		2,802		L	07/29/2014
482480-10-0	KLA TENCOR ORD			85.000	6,688	78.680	6,688	4,011		179		793		793		L	08/26/2015
487836-10-8	KELLOGG ORD			25.000	1,843	73.710	1,843	1,300		51		36		36		L	07/24/2007
493267-10-8	KEYCORP ORD			630.000	11,510	18.270	11,510	5,233		208		3,200		3,200		L	07/23/2010
494368-10-3	KIMBERLY CLARK ORD			2,385.000	272,176	114.120	272,176	167,853	2,194	8,681		(31,434)		(31,434)		L	06/20/2012
49446R-10-9	KIMCO REALTY REIT			265.000	6,667	25.160	6,667	6,204	72	270		(345)		(345)		L	06/11/2015
49456B-10-1	KINDER MORGAN ORD			985.000	20,399	20.710	20,399	16,479		386		4,721		4,721		L	06/14/2016
49926D-10-9	KNOWLES ORD			1.000	17	16.710	17	12				3		3		L	06/25/2015
500255-10-4	KOHL'S ORD			35.000	1,728	49.380	1,728	1,919		18		(190)		(190)		L	11/25/2016
500754-10-6	KRAFT HEINZ ORD			252.000	22,005	87.320	22,005	8,186		737		3,669		3,669		L	10/02/2012
501044-10-1	KROGER ORD			520.000	17,945	34.510	17,945	5,338		234		(3,806)		(3,806)		L	03/28/2007
501797-10-4	L BRANDS ORD			145.000	9,547	65.840	9,547	3,551		638		(4,347)		(4,347)		L	11/20/2012
502424-10-4	L3 TECHNOLOGIES ORD			80.000	12,169	152.110	12,169	5,809		224		2,608		2,608		L	12/02/2005
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD			75.000	9,629	128.380	9,629	5,859				356		356		L	09/30/2011
512807-10-8	LAM RESEARCH ORD			75.000	7,930	105.730	7,930	4,969	34	90		1,973		1,973		L	06/25/2014
513272-10-4	LAMB WESTON HOLDINGS ORD			113.003	4,277	37.850	4,277	1,269				3,009		3,009		L	03/28/2007
518439-10-4	ESTEE LAUDER CL A ORD			90.000	6,884	76.490	6,884	1,558		112		(1,041)		(1,041)		L	10/30/2008
524660-10-7	LEGGETT & PLATT ORD			160.000	7,821	48.880	7,821	3,421	54	211		1,098		1,098		L	07/23/2010
524901-10-5	LEGG MASON ORD			0.000		30.170			6							L	11/25/2016
526057-10-4	LENNAR CL A ORD			130.000	5,581	42.930	5,581	1,127		21		(777)		(777)		L	08/24/2007
527288-10-4	LEUCADIA NATIONAL ORD			195.000	4,534	23.250	4,534	3,690		12		843		843		L	09/20/2016
52729N-30-8	LEVEL 3 COMMUNICATIONS ORD			150.000	8,454	56.360	8,454	7,271				239		239		L	11/25/2016
532457-10-8	ELI LILLY ORD			440.000	32,362	73.550	32,362	15,347		877		(4,606)		(4,606)		L	12/29/2016
534187-10-9	LINCOLN NATIONAL ORD			130.000	8,615	66.270	8,615	3,325		130		2,081		2,081		L	11/17/2009
535678-10-6	LINEAR TECHNOLOGY ORD			125.000	7,794	62.350	7,794	4,020		160		2,485		2,485		L	03/28/2007
539830-10-9	LOCKHEED MARTIN ORD			105.000	26,244	249.940	26,244	8,210		711		3,443		3,443		L	12/17/2008
540424-10-8	LOEWS ORD			3,653.000	171,070	46.830	171,070	137,202		913		31,272		31,272		L	02/09/2016
548661-10-7	LOWE'S COMPANIES ORD			545.000	38,760	71.120	38,760	11,656		687		(2,681)		(2,681)		L	07/23/2010
55261F-10-4	M&T BANK ORD			50.000	7,822	156.430	7,822	5,265		140		2,557		2,557		L	02/25/2016
55616P-10-4	MACYS ORD			70.000	2,507	35.810	2,507	1,411	59	89		53		53		L	10/28/2016
565849-10-6	MARATHON OIL ORD			545.000	9,434	17.310	9,434	7,463		68		1,971		1,971		L	07/25/2016
56585A-10-2	MARATHON PETROLEUM ORD			320.000	16,112	50.350	16,112	3,331		435		(477)		(477)		L	06/27/2011
571748-10-2	MARSH & MCLENNAN ORD			4,010.000	271,036	67.590	271,036	178,929		5,213		48,681		48,681		L	10/25/2013
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			123.000	10,170	82.680	10,170	2,976		167		1,924		1,924		L	03/28/2007
573284-10-6	MARTIN MARIETTA MATERIALS ORD			40.000	8,861	221.530	8,861	5,525		66		3,398		3,398		L	04/23/2015
574599-10-6	MASCO ORD			240.000	7,589	31.620	7,589	4,526		92		797		797		L	07/30/2014

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
57636Q-10-4	MASTERCARD CL A ORD			555.000	57,304	103.250	57,304	10,339		422		3,269		3,269		L	05/14/2010
577081-10-2	MATTEL ORD			35.000	964	27.550	964	560		53		13		13		L	03/28/2007
579780-20-6	MCCORMICK ORD			120.000	11,200	93.330	11,200	3,848	56	206		932		932		L	10/30/2008
580135-10-1	MCDONALD'S ORD			495.000	60,251	121.720	60,251	22,196		1,787		1,772		1,772		L	03/28/2007
58155Q-10-3	MCKESSON ORD			110.000	15,450	140.450	15,450	7,809	31	123		(6,246)		(6,246)		L	07/29/2011
582839-10-6	MEAD JOHNSON NUTRITION ORD			95.000	6,722	70.760	6,722	4,159	39	157		(778)		(778)		L	12/18/2009
58933Y-10-5	MERCK & CO ORD			1,345.000	79,180	58.870	79,180	40,888	632	2,475		8,137		8,137		L	03/05/2008
59156R-10-8	METLIFE ORD			4,220.000	227,416	53.890	227,416	202,117		6,177		31,314		31,314		L	12/29/2016
594918-10-4	MICROSOFT ORD			7,790.000	484,071	62.140	484,071	207,309		11,451		51,881		51,881		L	01/17/2013
595017-10-4	MICROCHIP TECHNOLOGY ORD			105.000	6,736	64.150	6,736	4,083		151		1,849		1,849		L	08/26/2015
595112-10-3	MICRON TECHNOLOGY ORD			615.000	13,481	21.920	13,481	2,970				4,772		4,772		L	03/28/2007
59522J-10-3	MID AMERICA APARTMENT COMMUNITI REIT			55.000	5,386	97.920	5,386	5,331				54		54		L	12/29/2016
608190-10-4	MOHAWK INDUSTRIES ORD			5.000	998	199.680	998	855				143		143		L	02/25/2016
60871R-20-9	MOLSON COORS BREWING NONVTG CL B ORD			55.000	5,352	97.310	5,352	4,720		90		517		517		L	02/09/2016
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			947.000	41,981	44.330	41,981	19,088	180	663		(483)		(483)		L	08/24/2010
61166W-10-1	MONSANTO ORD			265.000	27,881	105.210	27,881	14,387		572		1,773		1,773		L	03/28/2007
61174X-10-9	MONSTER BEVERAGE ORD			125.000	5,543	44.340	5,543	3,964				(572)		(572)		L	12/29/2016
615369-10-5	MOODYS ORD			115.000	10,841	94.270	10,841	2,310		170		(698)		(698)		L	03/28/2007
617446-44-8	MORGAN STANLEY ORD			9,164.000	387,179	42.250	387,179	227,965		5,814		124,889		124,889		L	08/25/2016
61945C-10-3	MOSAIC ORD			175.000	5,133	29.330	5,133	4,305		118		827		827		L	10/28/2016
620076-30-7	MOTOROLA SOLUTIONS ORD			77.000	6,383	82.890	6,383	3,254	36	126		1,112		1,112		L	03/28/2011
626717-10-2	MURPHY OIL ORD			100.000	3,113	31.130	3,113	2,753		120		868		868		L	10/19/2015
628530-10-7	MYLAN ORD		C	185.000	7,058	38.150	7,058	6,891				166		166		L	12/29/2016
629377-50-8	NRG ENERGY ORD			195.000	2,391	12.260	2,391	2,332		46		96		96		L	11/19/2015
631103-10-8	NASDAQ ORD			130.000	8,726	67.120	8,726	2,577		157		1,164		1,164		L	10/30/2008
637071-10-1	NATIONAL OILWELL VARCO ORD			190.000	7,114	37.440	7,114	6,709		10		405		405		L	11/25/2016
63938C-10-8	NAVIENT ORD			155.000	2,547	16.430	2,547	885		99		772		772		L	04/30/2014
64110D-10-4	NETAPP ORD			55.000	1,940	35.270	1,940	2,014				(74)		(74)		L	11/25/2016
64110L-10-6	NETFLIX ORD			215.000	26,617	123.800	26,617	3,183				2,025		2,025		L	06/05/2013
651229-10-6	NEWELL BRANDS ORD			150.000	6,698	44.650	6,698	1,985		111		82		82		L	04/19/2016
651290-10-8	NEWFIELD EXPLORATION ORD			100.000	4,050	40.500	4,050	3,438				664		664		L	09/20/2016
651639-10-6	NEWMONT MINING ORD			300.000	10,221	34.070	10,221	5,462		38		4,824		4,824		L	12/23/2015
65249B-10-9	NEWS CL A ORD			337.000	3,862	11.460	3,862	1,616		67		(640)		(640)		L	07/01/2013
65249B-20-8	NEWS CL B ORD			65.000	767	11.800	767	787				(20)		(20)		L	11/25/2016
65339F-10-1	NEXTERA ENERGY ORD			310.000	37,033	119.460	37,033	16,883		1,079		4,827		4,827		L	08/26/2009
654106-10-3	NIKE CL B ORD			790.000	40,156	50.830	40,156	10,383	142	506		(9,219)		(9,219)		L	03/28/2007
65473P-10-5	NISOURCE ORD			250.000	5,535	22.140	5,535	1,027		160		658		658		L	03/28/2007
655044-10-5	NOBLE ENERGY ORD			215.000	8,183	38.060	8,183	5,792		86		1,103		1,103		L	11/20/2007
655844-10-8	NORFOLK SOUTHERN ORD			170.000	18,372	108.070	18,372	8,509		401		3,992		3,992		L	03/28/2007
665859-10-4	NORTHERN TRUST ORD			100.000	8,905	89.050	8,905	4,280	38	146		1,696		1,696		L	07/23/2010
666807-10-2	NORTHROP GRUMMAN ORD			90.000	20,932	232.580	20,932	4,544		315		3,939		3,939		L	08/24/2010
670346-10-5	NUCOR ORD			200.000	11,904	59.520	11,904	6,330	76	300		3,844		3,844		L	09/30/2011
67066G-10-4	NVIDIA ORD			260.000	27,752	106.740	27,752	2,564		126		19,183		19,183		L	03/28/2007
67103H-10-7	O'REILLY AUTOMOTIVE ORD			50.000	13,921	278.410	13,921	2,454				1,250		1,250		L	03/28/2012
674599-10-5	OCCIDENTAL PETROLEUM ORD			425.000	30,273	71.230	30,273	20,403	323	961		9,869		9,869		L	03/28/2007
681919-10-6	OMNICOM GROUP ORD			175.000	14,894	85.110	14,894	4,095	96	368		1,654		1,654		L	03/28/2007
682680-10-3	ONEOK ORD			125.000	7,176	57.410	7,176	3,035		308		4,094		4,094		L	12/23/2015
68389X-10-5	ORACLE ORD			1,680.000	64,596	38.450	64,596	30,056		1,008		3,226		3,226		L	12/17/2008
69331C-10-8	PG&E ORD			170.000	10,331	60.770	10,331	8,082	83	280		1,036		1,036		L	02/09/2016
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			1,535.000	179,534	116.960	179,534	88,502		3,117		36,733		36,733		L	02/25/2016
693506-10-7	PPG INDUSTRIES ORD			190.000	18,004	94.760	18,004	4,031		296		(771)		(771)		L	07/24/2007
69351T-10-6	PPL ORD			350.000	11,918	34.050	11,918	9,052	133	531		(28)		(28)		L	03/11/2015
693656-10-0	PVH ORD			40.000	3,610	90.240	3,610	2,805		6		805		805		L	02/09/2016
693718-10-8	PACCAR ORD			155.000	9,905	63.900	9,905	7,610	93	235		2,203		2,203		L	02/25/2016

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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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
701094-10-4	PARKER HANNIFIN ORD			1,615.000	226,100	140.000	226,100	98,606		4,070		69,477		69,477		L	09/30/2011
703395-10-3	PATTERSON COMPANIES ORD			80.000	3,282	41.030	3,282	2,658		75		(334)		(334)		L	03/28/2007
704326-10-7	PAYCHEX ORD			35.000	2,131	60.880	2,131	1,909		32		222		222		L	06/14/2016
70450Y-10-3	PAYPAL HOLDINGS ORD			570.000	22,498	39.470	22,498	6,000				1,864		1,864		L	07/23/2010
712704-10-5	PEOPLES UNITED FINANCIAL ORD			200.000	3,872	19.360	3,872	2,970		136		642		642		L	03/11/2015
713448-10-8	PEPSICO ORD			1,780.000	186,241	104.630	186,241	153,069	1,339	1,979		5,920		5,920		L	11/23/2016
717081-10-3	PFIZER ORD			13,983.000	454,168	32.480	454,168	220,255		16,574		4,087		4,087		L	02/25/2016
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			2,430.000	222,321	91.490	222,321	188,799	2,527	9,963		8,699		8,699		L	05/02/2013
718546-10-4	PHILLIPS 66 ORD			310.000	26,787	86.410	26,787	7,992		760		1,429		1,429		L	05/01/2012
723484-10-1	PINNACLE WEST ORD			90.000	7,023	78.030	7,023	2,507		228		1,220		1,220		L	04/17/2009
723787-10-7	PIONEER NATURAL RESOURCE ORD			85.000	15,306	180.070	15,306	5,893		7		4,649		4,649		L	08/26/2015
74005P-10-4	PRAXAIR ORD			1,525.000	178,715	117.190	178,715	182,948		4,575		22,770		22,770		L	02/25/2016
74144T-10-8	T ROWE PRICE GROUP ORD			200.000	15,052	75.260	15,052	9,480		432		754		754		L	03/28/2007
741503-40-3	THE PRICELINE GROUP ORD			30.000	43,982	1,466.060	43,982	6,860				5,733		5,733		L	07/23/2010
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD			180.000	10,415	57.860	10,415	5,983		290		3,258		3,258		L	02/25/2016
742718-10-9	PROCTER & GAMBLE ORD			4,953.000	416,448	84.080	416,448	348,634		13,177		23,032		23,032		L	12/29/2016
743315-10-3	PROGRESSIVE ORD			7,425.000	263,588	35.500	263,588	166,160		6,595		27,473		27,473		L	03/14/2013
74340W-10-3	PROLOGIS REIT			311.000	16,418	52.790	16,418	7,102		522		3,070		3,070		L	09/30/2011
744320-10-2	PRUDENTIAL FINANCIAL ORD			300.000	31,218	104.060	31,218	15,513		840		6,795		6,795		L	09/30/2011
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			175.000	7,679	43.880	7,679	5,797		287		908		908		L	09/28/2010
74460D-10-9	PUBLIC STORAGE REIT			90.000	20,115	223.500	20,115	7,008		657		(2,178)		(2,178)		L	10/17/2007
745867-10-1	PULTEGROUP ORD			7.000	129	18.380	129	50	6	3		4		4		L	11/25/2016
74736K-10-1	QORVO ORD			40.000	2,109	52.730	2,109	1,880				73		73		L	10/19/2015
747525-10-3	QUALCOMM ORD			755.000	49,226	65.200	49,226	29,654		1,563		11,487		11,487		L	07/23/2010
74762E-10-2	QUANTA SERVICES ORD			90.000	3,137	34.850	3,137	2,240				897		897		L	09/20/2016
74834L-10-0	QUEST DIAGNOSTICS ORD			120.000	11,028	91.900	11,028	5,962		190		2,491		2,491		L	03/28/2007
751212-10-1	RALPH LAUREN CL A ORD			20.000	1,806	90.320	1,806	908	10	40		(423)		(423)		L	03/28/2007
75281A-10-9	RANGE RESOURCES ORD			95.000	3,264	34.360	3,264	3,057		6		738		738		L	12/29/2016
755111-50-7	RAYTHEON ORD			150.000	21,300	142.000	21,300	7,634	110	430		2,621		2,621		L	07/23/2010
756109-10-4	REALTY INCOME REIT			140.000	8,047	57.480	8,047	6,933	28	335		819		819		L	04/23/2015
756577-10-2	RED HAT ORD			60.000	4,182	69.700	4,182	1,675				(787)		(787)		L	09/29/2009
75886F-10-7	REGENERON PHARMACEUTICALS ORD			40.000	14,684	367.090	14,684	9,188				(7,031)		(7,031)		L	06/05/2013
7591EP-10-0	REGIONS FINANCIAL ORD			1,050.000	15,078	14.360	15,078	5,432	68	263		4,998		4,998		L	07/23/2010
760759-10-0	REPUBLIC SERVICES ORD			53.000	3,024	57.050	3,024	1,480	17	65		692		692		L	12/05/2008
761713-10-6	REYNOLDS AMRICAN ORD			422.999	23,705	56.040	23,705	5,118	195	702		4,183		4,183		L	06/12/2015
773903-10-9	ROCKWELL AUTOMAT ORD			90.000	12,096	134.400	12,096	2,902		264		2,861		2,861		L	03/28/2007
774341-10-1	ROCKWELL COLLINS ORD			80.000	7,421	92.760	7,421	3,127		106		37		37		L	03/28/2007
776696-10-6	ROPER TECHNOLOGIES ORD			100.000	18,308	183.080	18,308	6,202		120		(671)		(671)		L	07/23/2010
778296-10-3	ROSS STORES ORD			290.000	19,024	65.600	19,024	4,035		157		3,419		3,419		L	07/23/2010
78409V-10-4	S&P GLOBAL ORD			185.000	19,895	107.540	19,895	4,290		266		1,658		1,658		L	10/17/2007
78440X-10-1	SL GREEN RLTY REIT			55.000	5,915	107.550	5,915	5,785	43			130		130		L	11/25/2016
786CVR-20-9	SAFEWAY CASA LAY CVR			160.000	160	1.000	160					(2)		(2)		V	02/03/2015
786CVR-30-8	SAFEWAY INC CVR			160.000	160	1.000	160					152		152		V	02/02/2015
790849-10-3	ST JUDE MEDICAL ORD			240.000	19,246	80.190	19,246	9,130		293		4,421		4,421		L	03/28/2007
79466L-30-2	SALESFORCE.COM ORD			340.000	23,276	68.460	23,276	4,453				(3,380)		(3,380)		L	09/25/2008
80589M-10-2	SCANA ORD			100.000	7,328	73.280	7,328	2,908	58	227		1,279		1,279		L	03/03/2009
806857-10-8	SCHLUMBERGER ORD		C	640.000	53,728	83.950	53,728	40,559	320	1,201		9,685		9,685		L	03/11/2015
808513-10-5	CHARLES SCHWAB ORD			665.000	26,248	39.470	26,248	9,549		180		4,349		4,349		L	03/28/2007
811065-10-1	SCRIPPS NETWORKS INTERACTIV CL A ORD			80.000	5,710	71.370	5,710	3,557		80		1,293		1,293		L	07/01/2008
81211K-10-0	SEALED AIR ORD			100.000	4,534	45.340	4,534	1,494		61		74		74		L	03/28/2007
816851-10-9	SEMPRA ENERGY ORD			150.000	15,096	100.640	15,096	8,308	113	445		995		995		L	07/24/2009
824348-10-6	SHERWIN WILLIAMS ORD			40.000	10,750	268.740	10,750	4,289		134		366		366		L	05/23/2012
82481R-10-6	SHIRE ADS REP 3 ORD		C	16.000	2,726	170.380	2,726	1,248		2		1,478		1,478		L	06/24/2003
828806-10-9	SIMON PROP GRP REIT			147.000	26,117	177.670	26,117	10,233		956		(2,465)		(2,465)		L	07/23/2010

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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 Identi- fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
83088M-10-2	SKYWORKS SOLUTIONS ORD			65.000	4,853	74.660	4,853	4,196		53		657		657		L	02/25/2016
832696-40-5	JM SMUCKER ORD			21.000	2,689	128.060	2,689	821		60		99		99		L	11/12/2008
842587-10-7	SOUTHERN ORD			335.000	16,479	49.190	16,479	11,787		745		804		804		L	10/30/2008
844741-10-8	SOUTHWEST AIRLINES ORD			450.000	22,428	49.840	22,428	5,144	45	158		3,051		3,051		L	03/28/2007
845467-10-9	SOUTHWSTN ENER ORD			250.000	2,705	10.820	2,705	2,869				(164)		(164)		L	11/25/2016
847560-10-9	SPECTRA ENERGY ORD			350.000	14,382	41.090	14,382	8,826		567		4,972		4,972		L	02/09/2016
854502-10-1	STANLEY BLACK AND DECKER ORD			99.000	11,354	114.690	11,354	4,733		224		788		788		L	11/20/2012
855030-10-2	STAPLES ORD			400.000	3,620	9.050	3,620	2,932	48			688		688		L	10/28/2016
855244-10-9	STARBUCKS ORD			830.000	46,082	55.520	46,082	3,926		706		(3,743)		(3,743)		L	03/28/2007
857477-10-3	STATE STREET ORD			265.000	20,596	77.720	20,596	9,646	101	371		3,010		3,010		L	07/23/2010
858912-10-8	STERICYCLE ORD			80.000	6,163	77.040	6,163	4,408				(3,485)		(3,485)		L	12/17/2008
863667-10-1	STRYKER ORD			1,350.000	161,744	119.810	161,744	107,835	574	2,044		36,202		36,202		L	02/09/2016
867914-10-3	SUNTRUST BANKS ORD			300.000	16,455	54.850	16,455	6,616		300		3,603		3,603		L	02/23/2011
871503-10-8	SYMANTEC ORD			300.000	7,167	23.890	7,167	5,710		1,313		867		867		L	09/11/2006
87165B-10-3	SYNCHRONY FINANCIAL ORD			283.000	10,264	36.270	10,264	9,203		16		658		658		L	12/29/2016
871829-10-7	SYSCO ORD			155.000	8,582	55.370	8,582	4,796		184		2,163		2,163		L	02/25/2016
872540-10-9	TJX ORD			3,795.000	285,118	75.130	285,118	164,623		3,683		15,013		15,013		L	02/25/2016
87612E-10-6	TARGET ORD			310.000	22,391	72.230	22,391	14,918		719		(118)		(118)		L	11/17/2009
87901J-10-5	TEGNA ORD			5,580.000	119,356	21.390	119,356	125,907	781	2,868		(20,174)		(20,174)		L	11/25/2016
88076W-10-3	TERADATA ORD			60.000	1,630	27.170	1,630	973				45		45		L	10/01/2007
881609-10-1	TESORO ORD			90.000	7,871	87.450	7,871	1,185		189		(1,613)		(1,613)		L	10/17/2007
882508-10-4	TEXAS INSTRUMENTS ORD			600.000	43,782	72.970	43,782	11,542		984		10,896		10,896		L	09/19/2012
883556-10-2	THERMO FISHER SCIENTIFIC ORD			1,225.000	172,848	141.100	172,848	139,561	184	590		8,379		8,379		L	02/25/2016
88579Y-10-1	3M ORD			325.000	58,035	178.570	58,035	24,551		1,443		9,077		9,077		L	09/30/2011
886547-10-8	TIFFANY ORD			80.000	6,194	77.430	6,194	1,725	36	136		91		91		L	03/28/2007
887228-10-4	TIME ORD			15.000	268	17.850	268	141		11		33		33		L	06/06/2014
887317-30-3	TIME WARNER ORD			481.000	46,431	96.530	46,431	14,207		774		15,325		15,325		L	09/30/2011
89055F-10-3	TOPBUILD ORD			26.000	926	35.600	926	569				126		126		L	07/30/2014
891906-10-9	TOTAL SYSTEM SERVICES ORD			120.000	5,884	49.030	5,884	1,680	12	48		(92)		(92)		L	12/18/2007
892356-10-6	TRACTOR SUPPLY ORD			45.000	3,411	75.810	3,411	2,782		11		629		629		L	10/28/2016
89417E-10-9	TRAVELERS COMPANIES ORD			130.000	15,915	122.420	15,915	6,019		341		1,243		1,243		L	03/05/2014
896945-20-1	TRIPADVISOR ORD			55.000	2,550	46.370	2,550	2,459				(2,138)		(2,138)		L	01/23/2013
90130A-10-1	TWENTY FIRST CENTURY FOX CL A ORD			610.000	17,104	28.040	17,104	4,929		201		537		537		L	07/01/2013
90130A-20-0	TWENTY FIRST CENTURY FOX CL B ORD			3,725.000	101,506	27.250	101,506	126,470		1,229		75		75		L	08/29/2014
902494-10-3	TYSON FOODS CL A ORD			200.000	12,336	61.680	12,336	1,752		135		1,670		1,670		L	03/28/2007
902973-30-4	US BANCORP ORD			1,025.000	52,654	51.370	52,654	19,912	287	1,071		8,918		8,918		L	07/24/2002
90384S-30-3	ULTA SALON COSMETICS FRAGRANCE ORD			25.000	6,374	254.940	6,374	5,081				1,293		1,293		L	04/19/2016
904311-10-7	UNDER ARMOUR CL A ORD			80.000	2,324	29.050	2,324	2,449				(125)		(125)		L	11/25/2016
907818-10-8	UNION PACIFIC ORD			495.000	51,322	103.680	51,322	14,100		1,116		12,613		12,613		L	07/23/2010
910047-10-9	UNITED CONTINENTAL HOLDINGS ORD			145.000	10,568	72.880	10,568	6,103				4,465		4,465		L	06/14/2016
911312-10-6	UNITED PARCEL SERVICE CL B ORD			1,270.000	145,593	114.640	145,593	112,847		3,962		23,381		23,381		L	08/24/2015
911363-10-9	UNITED RENTAL ORD			15.000	1,584	105.580	1,584	1,513				71		71		L	12/29/2016
913017-10-9	UNITED TECHNOLOGIES ORD			3,820.000	418,748	109.620	418,748	273,979		9,698		51,915		51,915		L	02/25/2016
91324P-10-2	UNITEDHEALTH GRP ORD			515.000	82,421	160.040	82,421	13,699		1,223		21,836		21,836		L	03/28/2007
91529Y-10-6	UNUM ORD			270.000	11,861	43.930	11,861	6,086		208		2,873		2,873		L	03/28/2007
91704F-10-4	URBAN EDGE PROPERTIES ORD			38.000	1,045	27.510	1,045	574		31		154		154		L	07/23/2010
918204-10-8	VF ORD			3,095.000	165,118	53.350	165,118	110,431		4,735		(27,546)		(27,546)		L	04/09/2012
91913Y-10-0	VALERO ENERGY ORD			210.000	14,347	68.320	14,347	10,523		504		(502)		(502)		L	01/23/2015
92210H-10-5	VANTIV CL A ORD			2,965.000	176,773	59.620	176,773	94,898				36,173		36,173		L	03/19/2014
92220P-10-5	VARIAN MEDICAL SYSTEMS ORD			100.000	8,978	89.780	8,978	4,705				898		898		L	03/28/2007
92276F-10-0	VENTAS REIT			195.000	12,191	62.520	12,191	8,504		578		1,188		1,188		L	11/19/2015
92343E-10-2	VERISIGN ORD			75.000	5,705	76.070	5,705	1,875				(847)		(847)		L	03/28/2007
92343V-10-4	VERIZON COMMUNICATIONS ORD			1,975.000	105,426	53.380	105,426	62,721		4,375		13,758		13,758		L	12/29/2016
923454-10-2	VERITIV ORD			5.000	269	53.750	269	66				88		88		L	07/02/2014

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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 Identi- fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
92345Y-10-6	VERISK ANALYTICS ORD			20.000	1,623	81.170	1,623	1,467				86		86		L	11/19/2015
92532F-10-0	VERTEX PHARMACEUTICALS ORD			75.000	5,525	73.670	5,525	6,563				(1,249)		(1,249)		L	11/25/2016
92532W-10-3	VERSUM MATERIALS ORD			25.000	702	28.070	702	212				489		489		L	10/17/2007
92553P-20-1	VIACOM CL B ORD			60.000	2,106	35.100	2,106	2,251	17			(145)		(145)		L	10/28/2016
92826C-83-9	VISA CL A ORD			990.000	77,240	78.020	77,240	20,071		579		465		465		L	09/30/2011
929042-10-9	VORNADO REALTY REIT			77.000	8,036	104.370	8,036	5,588		194		340		340		L	07/23/2010
929160-10-9	VULCAN MATERIALS ORD			35.000	4,380	125.150	4,380	2,663		26		930		930		L	04/19/2016
92939N-10-2	GLIMCHER REALTY TRUST			83.000	865	10.420	865	741		83		(16)		(16)		L	05/28/2014
92939U-10-6	WEC ENERGY GROUP ORD			90.000	5,279	58.650	5,279	3,809		178		661		661		L	07/23/2010
931142-10-3	WAL MART STORES ORD			695.000	48,038	69.120	48,038	32,422	348	1,383		5,435		5,435		L	03/28/2007
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			490.000	40,552	82.760	40,552	15,186		720		(1,174)		(1,174)		L	09/30/2011
94106L-10-9	WASTE MANAGEMENT ORD			245.000	17,373	70.910	17,373	8,350		402		4,297		4,297		L	03/28/2007
941848-10-3	WATERS ORD			85.000	11,423	134.390	11,423	5,167				(16)		(16)		L	03/05/2008
949746-10-1	WELLS FARGO ORD			5,942.000	327,464	55.110	327,464	253,649		8,832		14,942		14,942		L	02/25/2016
95040Q-10-4	WELLTOWER ORD			175.000	11,713	66.930	11,713	9,162		396		(80)		(80)		L	12/29/2016
958102-10-5	WESTERN DIGITAL ORD			163.000	11,076	67.950	11,076	5,886	82	273		2,802		2,802		L	05/13/2016
959802-10-9	WESTERN UNION ORD			175.000	3,801	21.720	3,801	3,301		56		501		501		L	06/14/2016
96145D-10-5	WESTROCK ORD			130.000	6,600	50.770	6,600	5,306		101		1,294		1,294		L	12/23/2015
962166-10-4	WEYERHAEUSER REIT			448.000	13,480	30.090	13,480	8,835		556		80		80		L	09/28/2010
963320-10-6	WHIRLPOOL ORD			1,285.000	233,574	181.770	233,574	186,288		4,841		44,318		44,318		L	02/25/2016
966837-10-6	WHOLE FOODS MARKET ORD			165.000	5,075	30.760	5,075	779		89		(452)		(452)		L	03/28/2007
969457-10-0	WILLIAMS ORD			350.000	10,899	31.140	10,899	6,744		431		3,903		3,903		L	04/19/2016
98310W-10-8	WYNDHAM WORLDWIDE ORD			125.000	9,546	76.370	9,546	4,459		250		465		465		L	05/23/2012
983134-10-7	WYNN RESORTS ORD			45.000	3,893	86.510	3,893	2,886		90		779		779		L	12/23/2015
98389B-10-0	XCEL ENERGY ORD			410.000	16,687	40.700	16,687	8,795	139	549		1,964		1,964		L	10/17/2007
983919-10-1	XILINX ORD			175.000	10,565	60.370	10,565	4,487		228		2,345		2,345		L	03/28/2007
984332-10-6	YAHOO! ORD			445.000	17,208	38.670	17,208	5,429				2,407		2,407		L	08/24/2007
988498-10-1	YUM BRANDS ORD			220.000	13,933	63.330	13,933	4,683				9,250		9,250		L	07/23/2010
98850P-10-9	YUM CHINA ORD		C	200.000	5,224	26.120	5,224	1,631				3,593		3,593		L	03/28/2007
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD			65.000	6,708	103.200	6,708	4,455	16	42		44		44		L	11/25/2016
989701-10-7	ZIONS BANCORPORATION ORD			100.000	4,304	43.040	4,304	2,692		28		1,574		1,574		L	03/11/2015
98978V-10-3	ZOETIS CL A ORD			257.000	13,757	53.530	13,757	5,363		98		1,442		1,442		L	09/24/2014
G0084W-10-1	ADIENT ORD		D	55.000	3,223	58.600	3,223	1,596				1,627		1,627		L	09/07/2016
G0176J-10-9	ALLEGION ORD		C	58.000	3,712	64.000	3,712	1,358		28		(111)		(111)		L	12/12/2013
G0177J-10-8	ALLERGAN ORD		C	190.000	39,902	210.010	39,902	33,557				6,345		6,345		L	10/28/2016
G0408V-10-2	AON CL A ORD		C	180.000	20,075	111.530	20,075	8,822		232		3,478		3,478		L	04/02/2012
G0750C-10-8	AXALTA COATING SYSTEMS ORD			4,985.000	135,592	27.200	135,592	140,985				(5,393)		(5,393)		L	07/28/2016
G1151C-10-1	ACCENTURE CL A ORD		C	265.000	31,039	117.130	31,039	15,029		612		3,347		3,347		L	09/30/2011
G27823-10-6	DELPHI AUTOMOTIVE ORD		C	165.000	11,113	67.350	11,113	6,293		191		(3,033)		(3,033)		L	02/25/2013
G29183-10-3	EATON ORD		C	236.000	15,833	67.090	15,833	12,149		538		3,552		3,552		L	12/03/2012
G30401-10-6	ENDO INTERNATIONAL ORD		C	130.000	2,141	16.470	2,141	2,140				1		1		L	06/14/2016
G47791-10-1	INGERSOLL RAND ORD		C	175.000	13,132	75.040	13,132	5,399		238		3,456		3,456		L	11/20/2012
G491BT-10-8	INVESCO ORD			310.000	9,405	30.340	9,405	7,290		344		(973)		(973)		L	09/25/2008
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		D	479.996	19,771	41.190	19,771	11,498	120			8,273		8,273		L	09/07/2016
G5785G-10-7	MALLINCKRODT ORD		C	56.000	2,790	49.820	2,790	2,376				(1,128)		(1,128)		L	11/25/2016
G5960L-10-3	MEDTRONIC ORD		C	3,178.000	226,369	71.230	226,369	160,138	1,311	4,814		(17,395)		(17,395)		L	12/29/2016
G60754-10-1	MICHAEL KORS HOLDINGS ORD		C	70.000	3,009	42.980	3,009	2,888				204		204		L	07/16/2015
G6518L-10-8	NIELSEN HOLDINGS ORD			70.000	2,937	41.950	2,937	3,059		48		(205)		(205)		L	12/29/2016
G7945M-10-7	SEAGATE TECHNOLOGY ORD		C	130.000	4,962	38.170	4,962	3,578	82	246		196		196		L	07/18/2012
G7S00T-10-4	PENTAIR ORD		C	74.000	4,149	56.070	4,149	2,323		99		484		484		L	10/31/2012
G81276-10-0	SIGNET JEWELERS ORD		C	30.000	2,828	94.260	2,828	2,426				401		401		L	10/28/2016
G96629-10-3	WILLIS TOWERS WATSON ORD		D	10.000	1,223	122.280	1,223	1,115	5	14		108		108		L	02/09/2016
G97822-10-3	PERRIGO ORD		C	85.000	7,075	83.230	7,075	7,409		5		(335)		(335)		L	12/29/2016
G98294-10-4	XL GROUP ORD		D	160.000	5,962	37.260	5,962	724	32	32		5,238		5,238		L	01/29/2010

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
H1467J-10-4	CHUBB ORD		D	126.997	16,779	132.120	16,779	6,700	88	345		1,939		1,939		L	07/23/2010
H84989-10-4	TE CONNECTIVITY ORD		C	250.000	17,320	69.280	17,320	7,830		360		1,168		1,168		L	11/22/2011
H8817H-10-0	TRANSOCEAN ORD		C	215.000	3,169	14.740	3,169	1,902				1,267		1,267		L	09/20/2016
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		C	190.000	16,298	85.780	16,298	10,061		633		(213)		(213)		L	09/19/2012
V7780T-10-3	ROYAL CARIBBEAN CRUISES ORD			35.000	2,871	82.040	2,871	2,906	17			(35)		(35)		L	11/25/2016
Y09827-10-9	BROADCOM ORD		D	196.000	34,647	176.770	34,647	13,983		494		7,457		7,457		L	08/26/2015
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					20,724,311	XXX	20,724,311	12,441,533	25,931	385,019		2,155,832		2,155,832		XXX	XXX
Common Stock - Parent, Subsidiaries and Affiliates																	
00131@-10-0	MCM INSURANCE AGENCY, INC			200.000	132,636	663.180	132,636	859,000				(45,351)		(45,351)		V	01/13/2014
61944@-10-9	MOTORISTS LIFE INSURANCE COMPANY			90,000.000	18,660,201	207.336	18,660,201	11,219,299				128,503		128,503		V	02/13/2003
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					18,792,837	XXX	18,792,837	12,078,299				83,152		83,152		XXX	XXX
Mutual Funds																	
00769G-53-5	LSV SMALL CAP VALUE MF			199,287.742	3,059,067	15.350	3,059,067	2,115,157	71,803	34,988		665,344		665,344		L	02/25/2016
04314H-75-8	ARTISAN SMALL CAP CL INSTITUTIONL MF			78,974.241	2,231,022	28.250	2,231,022	1,826,119		25,975		142,297		142,297		L	02/25/2016
04314H-85-7	ARTISAN INTERNATNL VALUE CL INSTI MF			450,741.367	14,662,617	32.530	14,662,617	14,583,235		485,854		324,534		324,534		L	11/19/2015
78467Y-10-7	SPDR S&P MIDCAP 400 ETF			2,759.000	832,473	301.730	832,473	409,793	3,213	10,428		131,577		131,577		L	09/30/2011
9299999. Subtotal - Mutual Funds					20,785,179	XXX	20,785,179	18,934,304	75,017	557,245		1,263,751		1,263,751		XXX	XXX
9799999 - Total Common Stocks					60,302,327	XXX	60,302,327	43,454,136	100,948	942,264		3,502,735		3,502,735		XXX	XXX
9899999 - Total Preferred and Common Stocks					60,302,327	XXX	60,302,327	43,454,136	100,948	942,264		3,502,735		3,502,735		XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
912810-FS-2	UNITED STATES TREASURY		05/16/2016	MERRILL LYNCH PIERCE FENNER		42,129	35,919	243
912810-PS-1	UNITED STATES TREASURY		05/16/2016	Nomura		144,228	117,838	946
912810-RF-7	UNITED STATES TREASURY		05/16/2016	Bank of America		206,659	183,537	638
912810-RL-4	UNITED STATES TREASURY		08/22/2016	Bank of America		212,552	204,522	33
912810-RR-1	UNITED STATES TREASURY		05/13/2016	VARIOUS		180,797	180,028	104
912828-JX-9	UNITED STATES TREASURY		05/16/2016	MORGAN STANLEY CO		47,599	44,274	318
912828-K3-3	UNITED STATES TREASURY		05/16/2016	VARIOUS		887,743	879,222	387
912828-N7-1	UNITED STATES TREASURY		03/02/2016	Nomura		379,484	368,346	304
912828-PP-9	UNITED STATES TREASURY		05/16/2016	MERRILL LYNCH PIERCE FENNER		57,951	54,317	206
912828-Q6-0	UNITED STATES TREASURY		05/16/2016	MERRILL LYNCH PIERCE FENNER		429,689	421,117	46
912828-S5-0	UNITED STATES TREASURY		08/22/2016	BARCLAYS BZWSIFED		343,810	340,000	45
912828-WU-0	UNITED STATES TREASURY		03/02/2016	Nomura		620,027	627,625	103
912828-XL-9	UNITED STATES TREASURY		03/02/2016	Nomura		622,100	618,450	306
0599999. Subtotal - Bonds - U.S. Governments						4,174,769	4,075,194	3,679
Bonds - U.S. States, Territories and Possessions								
93974D-YF-9	WASHINGTON ST		07/06/2016	JP MORGAN SECURITIES INC.		349,369	270,000	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						349,369	270,000	
Bonds - U.S. Political Subdivisions of States, Territories and Possessions								
442331-M6-8	HOUSTON TEX		05/12/2016	CORPORATE ACTION		362,338	355,000	3,501
442331-N5-9	HOUSTON TEX		05/12/2016	CORPORATE ACTION		45,930	45,000	444
495260-E7-2	KING CNTY WASH SCH DIST NO 414 LAKE WASH		08/10/2016	DAVIDSON (D.A.) & CO. INC.		202,059	175,000	
592112-RS-7	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		06/10/2016	CORPORATE ACTION		35,101	30,000	663
592112-RW-8	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		06/10/2016	CORPORATE ACTION		169,655	145,000	3,202
655867-TZ-2	NORFOLK VA		09/29/2016	MERRILL LYNCH PIERCE FENNER		224,334	175,000	
655867-UA-5	NORFOLK VA		09/29/2016	MERRILL LYNCH PIERCE FENNER		382,074	300,000	
982696-QQ-2	WYANDOTTE CNTY KANS UNI SCH DIST NO 500		12/02/2016	US Bancorp Piper Jaffray		329,840	290,000	
982696-QR-0	WYANDOTTE CNTY KANS UNI SCH DIST NO 500		12/02/2016	US Bancorp Piper Jaffray		367,634	325,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,118,965	1,840,000	7,809
Bonds - U.S. Special Revenues								
040588-F4-2	ARIZONA ST CTFS PARTN		12/20/2016	BONY + VINNING SPARKS IBG L P		233,062	200,000	1,972
10741M-BM-5	BREVARD CNTY FLA LOC OPT FUEL TAX REV		12/01/2016	Adjustment		198,252	175,000	
134041-JA-1	CAMPBELL & KENTON CNTYS KY SANT DIST NO		12/21/2016	DAVIDSON (D.A.) & CO. INC.		296,450	250,000	1,910
15504R-FY-0	CENTRAL PUGET SOUND WASH REGL TRAN AUTH		12/02/2016	US BANCORP INVESTMENTS INC.		264,719	230,000	1,150
181070-ET-6	CLARK CNTY NEV WTR RECLAMATION DIST		08/04/2016	MERRILL LYNCH PIERCE FENNER		199,950	175,000	
23542J-AN-5	DALLAS TEX WTRWKS & SWR SYS REV		07/05/2016	Goldman Sachs		253,910	195,000	27
23542J-AT-2	DALLAS TEX WTRWKS & SWR SYS REV		07/06/2016	Goldman Sachs		288,556	225,000	125
3132QU-3B-7	RMBS - FH Q37993		02/01/2016	Adjustment		1,062,193	997,218	1,108
3138WG-EZ-3	RMBS - FN AS6451		02/01/2016	Adjustment		779,425	745,582	725
3140EV-4E-4	RMBS - FN BC1720		03/01/2016	Adjustment		1,046,897	996,600	1,260
414005-WJ-3	HARRIS CNTY TEX		12/20/2016	JANNEY MONTGOMERY SCOTT INC		262,384	225,000	5,031
414005-WK-0	HARRIS CNTY TEX		12/20/2016	PERSHING DIV OF DLJ SEC LNDING		404,632	350,000	7,826
45505M-FD-3	INDIANA ST FIN AUTH WASTEWATER UTIL REV		09/09/2016	JP MORGAN SECURITIES INC.		392,503	325,000	
517039-TU-7	LAREDO TEX WTRWKS SWR SYS REV		09/07/2016	Stifel Nicolaus & Co.		164,868	150,000	
517840-7B-4	LAS VEGAS VALLEY NEV WTR DIST		12/02/2016	WELLS FARGO BANK, N.A./SIG		347,808	300,000	250
54466H-DP-8	LOS ANGELES CNTY CALIF MET TRANSN AUTH S		12/02/2016	US BANCORP INVESTMENTS INC.		176,360	150,000	146
59333P-T3-2	MIAMI-DADE CNTY FLA AVIATION REV		08/04/2016	MERRILL LYNCH PIERCE FENNER		218,976	175,000	
59333P-T4-0	MIAMI-DADE CNTY FLA AVIATION REV		08/04/2016	MERRILL LYNCH PIERCE FENNER		186,771	150,000	
594612-DJ-9	MICHIGAN ST		12/02/2016	PERSHING DIV OF DLJ SEC LNDING		201,555	175,000	2,795
64465P-T4-0	NEW HAMPSHIRE MUN BD BK		11/01/2016	Adjustment		222,137	190,000	
64465P-T7-3	NEW HAMPSHIRE MUN BD BK		11/01/2016	Adjustment		201,255	175,000	
646136-2C-4	NEW JERSEY ST TRANSN TR FD AUTH		10/27/2016	MERRILL LYNCH PIERCE FENNER		164,510	150,000	
65819G-LA-4	NORTH CAROLINA CAP FACS FIN AGY REV		10/27/2016	CITIGROUP GLOBAL MARKETS INC.		897,660	750,000	
665250-CX-2	NORTHERN ILL MUN PWR AGY PWR PROJ REV		08/24/2016	Goldman Sachs		330,561	275,000	
684545-ZA-7	ORANGE CNTY FLA TOURIST DEV TAX REV		07/01/2016	Adjustment		287,010	250,000	
684545-ZB-5	ORANGE CNTY FLA TOURIST DEV TAX REV		11/30/2016	MERRILL LYNCH PIERCE FENNER		221,601	190,000	
73358W-ZY-3	PORT AUTH N Y & N J		11/30/2016	PERSHING DIV OF DLJ SEC LNDING		286,823	250,000	2,222
735352-QD-1	PORT ST LUCIE FLA UTIL REV		08/11/2016	CITIGROUP GLOBAL MARKETS INC.		375,051	300,000	
735352-QE-9	PORT ST LUCIE FLA UTIL REV		08/11/2016	CITIGROUP GLOBAL MARKETS INC.		281,825	250,000	
735352-QF-6	PORT ST LUCIE FLA UTIL REV		08/11/2016	CITIGROUP GLOBAL MARKETS INC.		336,783	300,000	
735352-QG-4	PORT ST LUCIE FLA UTIL REV		08/11/2016	CITIGROUP GLOBAL MARKETS INC.		463,945	415,000	
762197-SM-4	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH		09/29/2016	JP MORGAN SECURITIES INC.		188,574	150,000	
803321-NP-9	SARASOTA CNTY FLA UTIL SYS REV		05/19/2016	Citigroup Global Markets Inc. NY		227,548	200,000	

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
803321-NQ-7	SARASOTA CNTY FLA UTIL SYS REV		05/19/2016	Citigroup Global Markets Inc. NY		310,068	275,000	
837227-4C-8	SOUTH CENT CONN REGL WTR AUTH WTR SYS RE		06/16/2016	JANNEY MONTGOMERY, SCOTT INC		281,115	250,000	
876380-PL-7	TARRANT CNTY TEX CULTURAL ED FACS FIN CO		04/07/2016	Citigroup Global Markets Inc. NY		189,320	175,000	
92778V-CW-6	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R		05/19/2016	MERRILL LYNCH PIERCE FENNER		485,707	425,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						12,730,759	11,159,400	26,547
Bonds - Industrial and Miscellaneous (Unaffiliated)								
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	12/16/2016	Not Available		260,860	250,000	5,191
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC	C	01/13/2016	BARCLAYS CAPITAL INC, NEW YORK		499,165	500,000	
12532L-AA-3	CMBS - CGGSMT-16RNDA-AFX		05/01/2016	Citigroup (SSB)		999,993	1,000,000	2,221
172967-FT-3	CITIGROUP INC		02/24/2016	Citigroup (SSB)		1,346,075	1,250,000	7,031
23312L-AS-7	CMBS - DBJPM 16C1 A4	C	07/28/2016	DEUTSCHE BANK SECURITIES, INC.		537,871	500,000	46
23312V-AF-3	CMBS - DBJPM 16C3 A5	C	07/26/2016	DEUTSCHE BANK SECURITIES, INC.		772,493	750,000	602
26250J-AG-5	DRSLF 25R AR - CDO		10/05/2016	MORGAN STANLEY CO		1,000,000	1,000,000	
28415P-AA-2	ABS - EHGVT 16A A		06/22/2016	DEUTSCHE BK SECS INC, NY (NWSCUS33)		749,988	750,000	
36251H-AA-0	CMBS - GMSCII-16ICE2-A		03/10/2016	Goldman Sachs		750,000	750,000	
38143U-8H-7	GOLDMAN SACHS GROUP INC		08/02/2016	Goldman Sachs		1,054,280	1,000,000	16,667
46625H-QJ-2	JPMORGAN CHASE & CO		02/25/2016	JP MORGAN SECURITIES INC.		249,813	250,000	
61761J-3R-8	MORGAN STANLEY		09/08/2016	MORGAN STANLEY CO		756,533	750,000	3,125
61766E-BE-4	CMBS - MSBAM 16C29 A4		05/04/2016	MORGAN STANLEY CO		1,306,250	1,250,000	924
69353R-EQ-7	PNC BANK NA		04/26/2016	JP MORGAN SECURITIES INC.		513,705	500,000	6,681
717081-EA-7	PFIZER INC		11/22/2016	JP MORGAN SECURITIES INC.		740,865	750,000	438
717081-EC-3	PFIZER INC		11/14/2016	MERRILL LYNCH PIERCE FENNER		995,190	1,000,000	
82481L-AA-7	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	C	09/19/2016	BARCLAYS CAPITAL INC		999,190	1,000,000	
857477-AW-3	STATE STREET CORP		11/29/2016	BNY/SUNTRUST CAPITAL MARKETS		239,580	250,000	239
92826C-AD-4	VISA INC		11/22/2016	US BANCORP INVESTMENTS INC.		751,268	750,000	10,763
949746-RS-2	WELLS FARGO & CO		02/26/2016	WELLS FARGO ADVISORS LLC (CHARLOTTE, NC)		1,499,655	1,500,000	
949746-SH-5	WELLS FARGO & CO		11/29/2016	WELLS FARGO SECURITIES LLC		479,075	500,000	1,542
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						16,501,846	16,250,000	55,467
8399997. Total - Bonds - Part 3						35,875,709	33,594,594	93,503
8399998. Total - Bonds - Part 5						516,575	500,000	6,660
8399999. Total - Bonds						36,392,284	34,094,594	100,162
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
00130H-10-5	AES ORD		11/25/2016	MERRILL LYNCH PIERCE FENNER	340.000	3,957		
002824-10-0	ABBOTT LABORATORIES ORD		07/14/2016	VARIOUS	3,610.000	143,782		
00507V-10-9	ACTIVISION BLIZZARD ORD		12/29/2016	CITIGROUP GLOBAL MARKETS INC.	70.000	2,556		
00751Y-10-6	ADVANCE AUTO PARTS ORD		12/29/2016	VARIOUS	20.000	3,407		
00773T-10-1	ADVANSIX ORD		10/01/2016	CORPORATE ACTION	19.200	93		
00817Y-10-8	AETNA ORD		11/11/2016	VARIOUS	2,094.000	234,238		
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		10/01/2016	CORPORATE ACTION	55.000	2,860		
011659-10-9	ALASKA AIR GROUP ORD		06/14/2016	ITG INC	80.000	4,934		
012653-10-1	ALBEMARLE ORD		09/20/2016	MERRILL LYNCH PIERCE FENNER	65.000	4,992		
013817-50-7	ALCOA INC.		12/29/2016	VARIOUS	176.667	3,283		
013872-10-6	ALCOA ORD		11/02/2016	CORPORATE ACTION	49.444	926		
018581-10-8	ALLIANCE DATA SYSTEMS ORD		12/29/2016	VARIOUS	25.000	5,229		
02079K-30-5	ALPHABET CL A ORD		02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	80.000	57,502		
023608-10-2	AMEREN ORD		02/25/2016	ITG INC	160.000	7,702		
02376R-10-2	AMERICAN AIRLINES GROUP ORD		11/25/2016	VARIOUS	420.000	15,715		
03748R-10-1	APARTMENT INVESTMENT MGT CL A REIT		11/25/2016	JP MORGAN SECURITIES INC.	35.000	1,437		
037833-10-0	APPLE ORD		02/25/2016	VARIOUS	865.000	84,069		
057224-10-7	BAKER HUGHES ORD		06/14/2016	ITG INC	185.000	8,369		
058498-10-6	BALL ORD		02/25/2016	ITG INC	90.000	6,016		
060505-10-4	BANK OF AMERICA ORD		10/28/2016	ITG INC	85.000	1,414		
086516-10-1	BEST BUY ORD		11/25/2016	MERRILL LYNCH PIERCE FENNER	50.000	2,329		
099724-10-6	BORGWARNER ORD		12/29/2016	VARIOUS	680.000	20,793		
101121-10-1	BOSTON PROPERTIES REIT		02/25/2016	ITG INC	80.000	9,215		
12504L-10-9	CBRE GROUP CL A ORD		11/25/2016	JP MORGAN SECURITIES INC.	110.000	3,236		
13057Q-20-6	CALIFORNIA RESOURCES ORD		06/01/2016	CORPORATE ACTION	4.200	9		
14040H-10-5	CAPITAL ONE FINANCIAL ORD		02/25/2016	VARIOUS	1,445.000	93,431		
14149Y-10-8	CARDINAL HEALTH ORD		12/29/2016	CITIGROUP GLOBAL MARKETS INC.	10.000	726		

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
15135B-10-1	CENTENE ORD		12/29/2016	VARIOUS	175.000	10,224		
156700-10-6	CENTURYLINK ORD		12/29/2016	VARIOUS	325.000	8,202		
16119P-10-8	Charter Communications, Inc.		12/29/2016	VARIOUS	817.280	157,582		
165167-10-7	CHESAPEAKE ENERGY ORD		11/25/2016	MERRILL LYNCH PIERCE FENNER	775.000	5,100		
171340-10-2	CHURCH AND DWIGHT ORD		12/29/2016	CITIGROUP GLOBAL MARKETS INC.	130.000	5,827		
171798-10-1	CIMAREX ENERGY ORD		04/05/2016	MERRILL LYNCH PIERCE FENNER	102.000	9,686		
172967-42-4	CITIGROUP ORD		02/25/2016	VARIOUS	3,255.000	127,725		
174610-10-5	CITIZENS FINANCIAL GROUP ORD		02/09/2016	ITG INC	280.000	5,438		
189754-10-4	COACH ORD		02/09/2016	ITG INC	70.000	2,375		
200340-10-7	COMERICA ORD		08/25/2016	CITIGROUP GLOBAL MARKETS INC.	110.000	5,070		
205887-10-2	CONAGRA BRANDS ORD		11/10/2016	CORPORATE ACTION	340.000	4,463		
20605P-10-1	CONCHO RESOURCES ORD		02/25/2016	ITG INC	85.000	7,547		
20825C-10-4	CONOCOPHILLIPS ORD		12/29/2016	VARIOUS	350.000	13,866		
222070-20-3	COTY CL A ORD		11/18/2016	VARIOUS	7,022.468	164,545		
235851-10-2	DANAHER ORD		07/05/2016	CORPORATE ACTION	395.000	8,171		
24703L-10-3	DELL TECHNOLOGIES CL V ORD		09/07/2016	CORPORATE ACTION	128.179	5,825		
25179M-10-3	DEVON ENERGY ORD		09/20/2016	VARIOUS	325.000	10,968		
253868-10-3	DIGITAL REALTY REIT ORD		12/29/2016	CITIGROUP GLOBAL MARKETS INC.	30.000	2,963		
254687-10-6	WALT DISNEY ORD		02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	405.000	38,236		
277432-10-0	EASTMAN CHEMICAL ORD		02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	305.000	19,305		
285512-10-9	ELECTRONIC ARTS ORD		02/25/2016	ITG INC	85.000	5,499		
29414D-10-0	ENVISION HEALTHCARE ORD		12/29/2016	CITIGROUP GLOBAL MARKETS INC.	65.000	4,177		
30212P-30-3	EXPEDIA ORD		11/25/2016	JP MORGAN SECURITIES INC.	20.000	2,546		
30225T-10-2	EXTRA SPACE STORAGE REIT		11/25/2016	JP MORGAN SECURITIES INC.	65.000	4,556		
30249U-10-1	FMC TECHNOLOGIES ORD		12/29/2016	CITIGROUP GLOBAL MARKETS INC.	30.000	1,064		
30303M-10-2	FACEBOOK CL A ORD		12/29/2016	VARIOUS	60.000	6,538		
315616-10-2	F5 NETWORKS ORD		02/25/2016	ITG INC	10.000	960		
336433-10-7	FIRST SOLAR ORD		12/29/2016	VARIOUS	40.000	1,263		
337932-10-7	FIRSTENERGY ORD		12/29/2016	CITIGROUP GLOBAL MARKETS INC.	55.000	1,711		
345370-86-0	FORD MOTOR ORD		06/24/2016	VARIOUS	16,560.000	218,324		
34959J-10-8	FORTIVE ORD		07/05/2016	CORPORATE ACTION	197.500	2,610		
35086T-10-9	FOUR CORNERS PROPERTY ORD		03/02/2016	CORPORATE ACTION	4.030	66		
354613-10-1	FRANKLIN RESOURCES ORD		02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	1,530.000	53,106		
35671D-85-7	FREEPORT MCMORAN ORD		10/28/2016	VARIOUS	810.000	9,234		
35906A-10-8	FRONTIER COMMUNICATIONS ORD		09/20/2016	MERRILL LYNCH PIERCE FENNER	570.000	2,403		
37045V-10-0	GENERAL MOTORS ORD		06/14/2016	ITG INC	475.000	13,647		
37940X-10-2	GLOBAL PAYMENTS ORD		12/29/2016	VARIOUS	20.000	1,419		
382550-10-1	GOODYEAR TIRE AND RUBBER ORD		02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	630.000	18,733		
40412C-10-1	HCA HOLDINGS ORD		12/29/2016	VARIOUS	100.000	7,058		
40414L-10-9	HCP REIT		12/29/2016	CITIGROUP GLOBAL MARKETS INC.	240.000	7,070		
40434L-10-5	HP ORD		06/14/2016	ITG INC	410.000	5,330		
410345-10-2	HANESBRANDS ORD		12/29/2016	VARIOUS	5,621.000	147,110		
412822-10-8	HARLEY DAVIDSON ORD		10/28/2016	ITG INC	65.000	3,639		
413086-10-9	HARMAN INTERNATIONAL ORD		02/09/2016	ITG INC	35.000	2,406		
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD		10/26/2016	VARIOUS	5,465.000	225,125		
42809H-10-7	HESS ORD		12/29/2016	VARIOUS	155.000	7,609		
436440-10-1	HOLOGIC ORD		04/19/2016	Citigroup (SSB)	165.000	6,026		
438516-10-6	HONEYWELL INTERNATIONAL ORD		12/08/2016	VARIOUS	954.000	71,236		
44107P-10-4	HOST HOTELS & RESORTS REIT		10/28/2016	ITG INC	460.000	6,924		
452327-10-9	ILLUMINA ORD		11/25/2016	VARIOUS	65.000	8,903		
45688C-10-7	INGEVITY ORD		05/15/2016	CORPORATE ACTION	21.667	576		
46113M-10-8	INTERVAL LEISURE GROUP ORD		05/13/2016	CORPORATE ACTION	47.404	451		
46625H-10-0	JPMORGAN CHASE ORD		02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	965.000	54,254		
49456B-10-1	KINDER MORGAN ORD		06/14/2016	ITG INC	605.000	10,424		
500255-10-4	KOHL'S ORD		11/25/2016	JP MORGAN SECURITIES INC.	35.000	1,919		
513272-10-4	LAMB WESTON HOLDINGS ORD		11/10/2016	CORPORATE ACTION	113.333	1,272		
524901-10-5	LEGG MASON ORD		11/25/2016	JP MORGAN SECURITIES INC.	25.000	808		
527288-10-4	LEUCADIA NATIONAL ORD		09/20/2016	MERRILL LYNCH PIERCE FENNER	195.000	3,690		
52729N-30-8	LEVEL 3 COMMUNICATIONS ORD		11/25/2016	JP MORGAN SECURITIES INC.	25.000	1,420		
532457-10-8	ELI LILLY ORD		12/29/2016	CITIGROUP GLOBAL MARKETS INC.	10.000	736		
540424-10-8	LOEWS ORD		02/09/2016	VARIOUS	205.000	7,374		
55261F-10-4	M&T BANK ORD		02/25/2016	ITG INC	105.000	11,057		
55616P-10-4	MACYS ORD		10/28/2016	ITG INC	105.000	3,725		
565849-10-6	MARATHON OIL ORD		07/25/2016	VARIOUS	760.000	10,442		
59156R-10-8	METLIFE ORD		12/29/2016	VARIOUS	895.000	35,804		

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
59522J-10-3	MID AMERICA APARTMENT COMMUNITI REIT		12/29/2016	CITIGROUP GLOBAL MARKETS INC.	55.000	5,331		
608190-10-4	MOHAWK INDUSTRIES ORD		02/25/2016	ITG INC	40.000	6,842		
60871R-20-9	MOLSON COORS BREWING NONVTG CL B ORD		02/09/2016	ITG INC	35.000	2,957		
61174X-10-9	MONSTER BEVERAGE ORD		12/29/2016	CITIGROUP GLOBAL MARKETS INC.	20.000	900		
617446-44-8	MORGAN STANLEY ORD		08/25/2016	VARIOUS	5,505.000	145,743		
61945C-10-3	MOSAIC ORD		10/28/2016	ITG INC	200.000	4,941		
628530-10-7	MYLAN ORD	C	12/29/2016	VARIOUS	185.000	6,891		
637071-10-1	NATIONAL OILWELL VARCO ORD		11/25/2016	MERRILL LYNCH PIERCE FENNER	190.000	6,709		
64110D-10-4	NETAPP ORD		11/25/2016	JP MORGAN SECURITIES INC.	55.000	2,014		
651229-10-6	NEWELL BRANDS ORD		04/19/2016	Citigroup (SSB)	165.000	7,314		
651290-10-8	NEWFIELD EXPLORATION ORD		09/20/2016	MERRILL LYNCH PIERCE FENNER	35.000	1,442		
65249B-20-8	NEWS CL B ORD		11/25/2016	JP MORGAN SECURITIES INC.	65.000	787		
674599-10-5	OCCIDENTAL PETROLEUM ORD		03/01/2016	Adjustment	455.000	21,844		
69331C-10-8	PG&E ORD		02/09/2016	ITG INC	100.000	5,600		
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	270.000	22,234		
693656-10-0	PVH ORD		02/09/2016	ITG INC	40.000	2,805		
693718-10-8	PACCAR ORD		02/25/2016	ITG INC	140.000	7,256		
704326-10-7	PAYCHEX ORD		06/14/2016	ITG INC	45.000	2,455		
713448-10-8	PEPSICO ORD		11/23/2016	VARIOUS	1,100.000	112,376		
717081-10-3	PFIZER ORD		02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	685.000	20,821		
74005P-10-4	PRAXAIR ORD		02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	180.000	18,217		
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD		02/25/2016	ITG INC	130.000	4,908		
742718-10-9	PROCTER & GAMBLE ORD		12/29/2016	CITIGROUP GLOBAL MARKETS INC.	20.000	1,687		
745867-10-1	PULTEGROUP ORD		11/25/2016	JP MORGAN SECURITIES INC.	65.000	1,253		
74762E-10-2	QUANTA SERVICES ORD		09/20/2016	MERRILL LYNCH PIERCE FENNER	90.000	2,240		
75281A-10-9	RANGE RESOURCES ORD		12/29/2016	CITIGROUP GLOBAL MARKETS INC.	20.000	681		
78440X-10-1	SL GREEN RLTY REIT		11/25/2016	JP MORGAN SECURITIES INC.	55.000	5,785		
806857-10-8	SCHLUMBERGER ORD	C	04/01/2016	CORPORATE ACTION	78.760	4,896		
82481R-10-6	SHIRE ADS REP 3 ORD	C	06/03/2016	CORPORATE ACTION	29.640	2,313		
83088M-10-2	SKYWORKS SOLUTIONS ORD		02/25/2016	ITG INC	65.000	4,196		
845467-10-9	SOUTHWSTN ENER ORD		11/25/2016	MERRILL LYNCH PIERCE FENNER	250.000	2,869		
847560-10-9	SPECTRA ENERGY ORD		02/09/2016	ITG INC	180.000	5,339		
855030-10-2	STAPLES ORD		10/28/2016	ITG INC	400.000	2,932		
863667-10-1	STRYKER ORD		02/09/2016	ITG INC	75.000	7,244		
87165B-10-3	SYNCHRONY FINANCIAL ORD		12/29/2016	VARIOUS	220.000	7,690		
871829-10-7	SYSCO ORD		02/25/2016	ITG INC	210.000	9,150		
872540-10-9	TJX ORD		02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	355.000	26,175		
87901J-10-5	TEGNA ORD		11/25/2016	VARIOUS	1,520.000	35,919		
883556-10-2	THERMO FISHER SCIENTIFIC ORD		02/25/2016	VARIOUS	965.000	127,588		
892356-10-6	TRACTOR SUPPLY ORD		10/28/2016	ITG INC	45.000	2,782		
90384S-30-3	ULTA SALON COSMETICS FRAGRANCE ORD		04/19/2016	Citigroup (SSB)	40.000	8,129		
904311-10-7	UNDER ARMOUR CL A ORD		11/25/2016	MERRILL LYNCH PIERCE FENNER	80.000	2,449		
910047-10-9	UNITED CONTINENTAL HOLDINGS ORD		06/14/2016	ITG INC	160.000	6,734		
911363-10-9	UNITED RENTAL ORD		12/29/2016	VARIOUS	15.000	1,513		
913017-10-9	UNITED TECHNOLOGIES ORD		02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	485.000	46,440		
92343V-10-4	VERIZON COMMUNICATIONS ORD		12/29/2016	CITIGROUP GLOBAL MARKETS INC.	50.000	2,694		
92532F-10-0	VERTEX PHARMACEUTICALS ORD		11/25/2016	JP MORGAN SECURITIES INC.	90.000	7,900		
92532W-10-3	VERSUM MATERIALS ORD		10/01/2016	CORPORATE ACTION	27.500	234		
92553P-20-1	VIACOM CL B ORD		10/28/2016	ITG INC	85.000	3,188		
929160-10-9	VULCAN MATERIALS ORD		04/19/2016	Citigroup (SSB)	65.000	6,991		
949746-10-1	WELLS FARGO ORD		02/25/2016	VARIOUS	1,895.000	92,527		
95040Q-10-4	WELLTOWER ORD		12/29/2016	CITIGROUP GLOBAL MARKETS INC.	60.000	3,970		
958102-10-5	WESTERN DIGITAL ORD		05/13/2016	VARIOUS	93.870	3,948		
959802-10-9	WESTERN UNION ORD		06/14/2016	ITG INC	270.000	5,092		
96145D-10-5	WESTROCK ORD		05/15/2016	CORPORATE ACTION	130.000	5,306		
963320-10-6	WHIRLPOOL ORD		02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	190.000	28,433		
969457-10-0	WILLIAMS ORD		04/19/2016	Citigroup (SSB)	245.000	4,298		
988498-10-1	YUM BRANDS ORD		10/31/2016	CORPORATE ACTION	220.000	4,683		
98850P-10-9	YUM CHINA ORD		10/31/2016	CORPORATE ACTION	210.000	1,713		
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		11/25/2016	JP MORGAN SECURITIES INC.	20.000	2,047		
G0084W-10-1	ADIENT ORD	D	10/31/2016	CORPORATE ACTION	55.500	1,613		
G0177J-10-8	ALLERGAN ORD	C	12/01/2016	VARIOUS	253.000	48,724		
G0750C-10-8	AXALTA COATING SYSTEMS ORD		08/01/2016	Adjustment	4,985.000	140,985		
G30401-10-6	ENDO INTERNATIONAL ORD	C	06/14/2016	ITG INC	130.000	2,140		
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		10/31/2016	CORPORATE ACTION	554.996	13,741		

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
G5785G-10-7	MALLINCKRODT ORD	C	11/25/2016	JP MORGAN SECURITIES INC.	15.000	858		
G5960L-10-3	MEDTRONIC ORD	C	12/29/2016	VARIOUS	455.000	34,311		
G6518L-10-8	NIELSEN HOLDINGS ORD		12/29/2016	VARIOUS	30.000	1,277		
G81276-10-0	SIGNET JEWELERS ORD	C	10/28/2016	ITG INC	40.000	3,235		
G96629-10-3	WILLIS TOWERS WATSON ORD	D	02/09/2016	ITG INC	65.000	7,247		
G97822-10-3	PERRIGO ORD	C	12/29/2016	VARIOUS	125.000	11,144		
G98294-10-4	XL GROUP ORD	D	07/25/2016	CORPORATE ACTION	160.000	724		
H8817H-10-0	TRANSOCEAN ORD	C	09/20/2016	MERRILL LYNCH PIERCE FENNER	215.000	1,902		
V7780T-10-3	ROYAL CARIBBEAN CRUISES ORD		11/25/2016	JP MORGAN SECURITIES INC.	35.000	2,906		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						3,495,799	XXX	
Common Stocks - Parent, Subsidiaries and Affiliates								
00131@-10-0	MCM INSURANCE AGENCY, INC		10/21/2015	CORPORATE ACTION	0.000	75,000		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						75,000	XXX	
Common Stocks - Mutual Funds								
00769G-53-5	LSV SMALL CAP VALUE MF		02/25/2016	NON-BROKER TRADE, BOSTON	26,109.661	300,000		
04314H-75-8	ARTISAN SMALL CAP CL INSTITUTIONL MF		02/25/2016	NON-BROKER TRADE, BOSTON	12,749.681	300,000		
9299999. Subtotal - Common Stocks - Mutual Funds						600,000	XXX	
9799997. Total - Common Stocks - Part 3						4,170,799	XXX	
9799998. Total - Common Stocks - Part 5						2,202,822	XXX	
9799999. Total - Common Stocks						6,373,621	XXX	
9899999. Total - Preferred and Common Stocks						6,373,621	XXX	
9999999 - Totals						42,765,904	XXX	100,162

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Bonds - U.S. Governments																				
36290S-RR-4	RMBS - GN 616196		12/01/2016	VARIOUS		58,875	58,875	61,377	60,673		(1,798)		(1,798)		58,875		0	0	2,171	01/15/2024
36296S-E3-5	RMBS - GN 699554		12/01/2016	VARIOUS		22,824	22,824	22,578	22,565		259		259		22,824				600	11/15/2038
36297A-AT-0	RMBS - GN 705718		12/01/2016	VARIOUS		82,430	82,430	85,457	84,777		(2,346)		(2,346)		82,430				2,549	01/15/2039
38373A-D9-4	CMO/RMBS - GN-0969E-PV		12/01/2016	VARIOUS		15,887	15,887	16,078	16,055		(169)		(169)		15,887				276	08/20/2039
38377L-AQ-1	CMO/RMBS - GNR 10116F HB		12/01/2016	VARIOUS		33,548	33,548	35,629	35,310		(1,762)		(1,762)		33,548		0	0	992	09/20/2040
912810-FR-4	UNITED STATES TREASURY		10/01/2016	NOMURA SECURITIES INTL INC		737,858	627,465	817,801	794,627	(25,903)	(2,607)		(28,511)		766,116		(28,259)	(28,259)	9,450	01/15/2025
912810-QP-6	UNITED STATES TREASURY		10/01/2016	MORGAN STANLEY CO		14,129	10,850	12,842	12,938	(210)	(24)		(234)		12,704		1,425	1,425	173	02/15/2041
912810-RA-8	UNITED STATES TREASURY		10/01/2016	MORGAN STANLEY CO		108,423	113,682	112,584	116,436	(3,966)	14		(3,952)		112,485		(4,061)	(4,061)	532	02/15/2043
912828-GD-6	UNITED STATES TREASURY		10/01/2016	Merrill Lynch		482,208	469,196	469,586	499,444	(44,315)	2,546		(41,769)		457,675		24,532	24,532	7,066	01/15/2017
912828-GX-2	UNITED STATES TREASURY		10/01/2016	BARCLAYS BZWSIFED		407,333	395,036	456,446	420,520	(11,684)	(8,085)		(19,770)		400,751		6,582	6,582	11,376	07/15/2017
912828-JE-1	UNITED STATES TREASURY		10/01/2016	Bank of America		162,463	156,338	141,104	158,367	(14,065)	2,410		(11,655)		146,712		15,751	15,751	2,358	07/15/2018
912828-LU-2	UNITED STATES TREASURY		10/31/2016	Maturity		125,000	125,000	125,352	125,046		(46)		(46)		125,000				3,906	10/31/2016
912828-M7-2	UNITED STATES TREASURY		11/01/2016	BARCLAYS CAPITAL INC, NEW YORK		1,650,188	1,650,000	1,645,980	1,646,008		108		108		1,646,115		4,072	4,072	2,012	11/30/2017
912828-MD-9	UNITED STATES TREASURY		12/31/2016	Maturity @ 100.0		550,000	550,000	548,711	549,798		202		202		550,000				9,263	12/31/2016
912828-PS-3	UNITED STATES TREASURY		02/01/2016	Maturity		500,000	500,000	494,141	499,899		101		101		500,000				5,000	01/31/2016
912828-SQ-4	UNITED STATES TREASURY		10/01/2016	Nomura		939,445	931,047	967,188	961,648	(24,153)	(2,041)		(26,194)		935,454		3,991	3,991	679	04/15/2017
0599999. Subtotal - Bonds - U.S. Governments						5,890,610	5,742,177	6,012,853	6,004,110	(124,296)	(13,238)		(137,534)		5,866,576		24,034	24,034	58,403	XXX
Bonds - U.S. States, Territories and Possessions																				
882723-NY-1	TEXAS ST		02/17/2016	FIRST TENNESSEE SEC CORP, MEMPHIS		187,532	150,000	183,522	179,633		(431)		(431)		179,202		8,329	8,329	2,938	10/01/2026
93974B-VJ-8	WASHINGTON ST		08/12/2016	OPPENHEIMER & CO. INC.		1,220,280	1,200,000	1,289,208	1,214,116		(8,811)		(8,811)		1,205,304		14,976	14,976	67,667	01/01/2026
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,407,812	1,350,000	1,472,730	1,393,749		(9,243)		(9,243)		1,384,507		23,305	23,305	70,604	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				
03588H-AK-2	ANNE ARUNDEL CNTY MD		01/12/2016	PERSHING LLC		213,185	175,000	222,058	207,726		(189)		(189)		207,537		5,648	5,648	2,528	04/01/2022
165573-ZZ-2	CHESTER CNTY PA		01/15/2016	JANNEY MONTGOMERY, SCOTT INC		367,335	300,000	362,538	354,497		(295)		(295)		354,201		13,134	13,134	7,500	07/15/2022
388640-S8-8	GRAPEVINE-COLLEYVILLE INDPT SCH DIST TEX		09/28/2016	JP MORGAN SECURITIES INC.		237,751	225,000	259,900	242,606		(5,027)		(5,027)		237,579		172	172	10,200	08/15/2018
442331-RJ-5	HOUSTON TEX		05/12/2016	CORPORATE ACTION		408,268	400,000	424,444	409,264		(995)		(995)		408,268				13,944	03/01/2025
481304-3J-0	JUDSON TEX INDPT SCH DIST		08/11/2016	OPPENHEIMER & CO. INC.		510,230	500,000	509,880	501,514		(864)		(864)		500,650		9,580	9,580	26,042	02/01/2021
592112-JH-0	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		06/10/2016	CORPORATE ACTION		204,756	175,000	220,785	206,792		(2,036)		(2,036)		204,756				8,240	07/01/2023
655867-PW-3	NORFOLK VA		10/03/2016	MORGAN STANLEY CO		344,728	325,000	376,126	351,366		(7,160)		(7,160)		344,206		522	522	13,072	10/01/2018
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,286,253	2,100,000	2,375,730	2,273,764		(16,566)		(16,566)		2,257,198		29,055	29,055	81,526	XXX
Bonds - U.S. Special Revenues																				
159442-AJ-1	CHAPEL HILL N C LTD OBLIG		01/13/2016	Stifel Nicolaus & Co.		208,345	175,000	212,620	198,732		(203)		(203)		198,529		9,815	9,815	1,167	06/01/2021
3128MB-X6-9	RMBS - FH G13201		12/01/2016	VARIOUS		32,804	32,804	31,342	31,672		1,132		1,132		32,804		0	0	663	07/01/2023
3128MB-XQ-5	RMBS - FH G13187		12/01/2016	VARIOUS		34,534	34,534	33,120	33,381		1,153		1,153		34,534				608	06/01/2023
3128MC-GZ-2	RMBS - FH G13616		12/01/2016	VARIOUS		16,511	16,511	16,826	16,756		(245)		(245)		16,511				352	07/01/2024
3128MD-XJ-7	RMBS - FH G14981		12/01/2016	VARIOUS		69,557	69,557	73,220	72,664		(3,107)		(3,107)		69,557		0	0	1,258	12/01/2028
3128MJ-Q7-8	RMBS - FH G08477		12/01/2016	VARIOUS		23,658	23,658	24,534	24,501		(842)		(842)		23,658		0	0	459	02/01/2042
3128MJ-RM-4	RMBS - FH G08491		12/01/2016	VARIOUS		49,464	49,464	51,365	51,280		(1,817)		(1,817)		49,464				923	05/01/2042
3128MJ-S4-3	RMBS - FH G08538		12/01/2016	VARIOUS		31,045	31,045	31,205	31,193		(148)		(148)		31,045		0	0	575	07/01/2043
3128MM-RE-5	RMBS - FH G18484		12/01/2016	VARIOUS		138,075	138,075	142,217	141,835		(3,760)		(3,760)		138,075				2,096	10/01/2028
3128PL-CS-9	RMBS - FH J08181		12/01/2016	VARIOUS		49,679	49,679	47,645	48,441		1,238		1,238		49,679		0	0	1,493	06/01/2023
3128PM-6D-7	RMBS - FH J09868		12/01/2016	VARIOUS		42,528	42,528	43,578	43,367		(839)		(839)		42,528		0	0	892	06/01/2024
3128PQ-FE-6	RMBS - FH J11065		12/01/2016	VARIOUS		57,450	57,450	59,640	59,047		(1,598)		(1,598)		57,450		0	0	1,179	10/01/2024
31292S-AN-0	RMBS - FH C09013		12/01/2016	VARIOUS		114,268	114,268	116,285	116,144		(1,876)		(1,876)		114,268				1,858	09/01/2042
312944-FE-6	RMBS - FH A95565		12/01/2016	VARIOUS		212,750	212,750	209,433	209,531		3,219		3,219		212,750		0	0	4,086	12/01/2040
312988-KQ-0	RMBS - FH B70303		12/01/2016	VARIOUS		5,962	5,962	6,007	5,984		(22)		(22)		5,962		0	0	130	02/01/2034
3132GU-DX-9	RMBS - FH Q08818		12/01/2016	VARIOUS		82,516	82,516	85,688	85,435		(2,919)		(2,919)		82,516		0	0	1,346	06/01/2042
3132HL-PP-2	RMBS - FH Q10430		12/01/2016	VARIOUS		107,464	107,464	113,660	113,144		(5,680)		(5,680)		107,464				2,190	08/01/2042
3132J8-UR-9	RMBS - FH Q17391		12/01/2016	VARIOUS		152,614	152,614	159,052	158,711		(6,097)		(6,097)		152,614				3,675	04/01/2043
3132JP-P2-2	RMBS - FH Q22241		12/01/2016	VARIOUS		390,130	390,130	408,234	405,321		(15,191)		(15,191)		390,130		0	0	13,252	10/01/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132L5-AF-0	RMBS - FH V80006		11/01/2016	VARIOUS		1,708,935	1,651,378	1,723,884	1,719,850		(10,546)		(10,546)		1,709,305		(370)	(370)	38,588	04/01/2043
3132M8-QW-9	RMBS - FH Q27969		12/01/2016	VARIOUS		97,273	97,273	102,775	102,073		(4,799)		(4,799)		97,273		0	0	1,649	08/01/2044
3132QL-2B-8	RMBS - FH Q30769		12/01/2016	VARIOUS		84,328	84,328	90,271	89,898		(5,570)		(5,570)		84,328		0	0	1,861	01/01/2045
3132QM-LQ-2	RMBS - FH Q31234		12/01/2016	VARIOUS		79,131	79,131	83,015	82,792		(3,661)		(3,661)		79,131		0	0	1,336	02/01/2045
3132QU-3B-7	RMBS - FH Q37993		12/01/2016	VARIOUS		85,941	85,941	91,541			(5,600)		(5,600)		85,941				1,402	12/01/2045
3132QU-DC-4	RMBS - FH Q37298		12/01/2016	VARIOUS		65,813	65,813	68,301	68,276		(2,463)		(2,463)		65,813		0	0	1,312	11/01/2045
3136AC-U5-8	CMO/RMBS - FN-1315E-EP		12/01/2016	VARIOUS		56,116	56,116	58,325	58,114		(1,998)		(1,998)		56,116		0	0	895	08/25/2042
3138EN-7M-5	RMBS - FN AL6299		12/01/2016	VARIOUS		400,402	400,402	423,164	421,882		(21,480)		(21,480)		400,402				7,670	01/01/2045
3138EN-HJ-1	RMBS - FN AL5632		12/01/2016	VARIOUS		61,111	61,111	65,016	64,559		(3,449)		(3,449)		61,111		0	0	1,386	08/01/2044
3138WG-EZ-3	RMBS - FN AS6451		12/01/2016	VARIOUS		43,337	43,337	45,304			(1,967)		(1,967)		43,337				593	01/01/2046
3138X3-AY-8	RMBS - FN AU3622		12/01/2016	VARIOUS		130,331	130,331	137,153	136,700		(6,369)		(6,369)		130,331		0	0	1,345	07/01/2043
3138X3-BX-9	RMBS - FN AU3653		12/01/2016	VARIOUS		428,681	428,681	450,718	447,657		(18,975)		(18,975)		428,681		0	0	6,140	09/01/2043
3138Y6-MY-7	RMBS - FN AX4874		12/01/2016	VARIOUS		56,519	56,519	59,910	59,644		(3,125)		(3,125)		56,519				976	12/01/2044
3138Y9-S8-2	RMBS - FN AX7742		12/01/2016	VARIOUS		89,108	89,108	93,230	93,309		(4,201)		(4,201)		89,108				1,120	01/01/2045
31396Q-F2-0	CMO/RMBS - FN-0975A-LC		10/01/2016	Direct		44,809	44,809	45,319	44,708		102		102		44,809				563	04/25/2027
3140EV-4E-4	RMBS - FN BC1720		12/01/2016	VARIOUS		84,833	84,833	89,115			(4,281)		(4,281)		84,833				1,531	01/01/2046
31412U-L7-3	RMBS - FN 935150		12/01/2016	VARIOUS		32,690	32,690	34,018	33,796		(1,106)		(1,106)		32,690				699	04/01/2024
31414P-M2-2	RMBS - FN 972077		12/01/2016	VARIOUS		65,828	65,828	67,685	66,907		(1,079)		(1,079)		65,828		0	0	1,308	02/01/2023
31415M-4F-9	RMBS - FN 984722		12/01/2016	VARIOUS		23,109	23,109	22,347	22,450		659		659		23,109		0	0	619	06/01/2023
31416T-JN-0	RMBS - FN AA9268		12/01/2016	VARIOUS		12,738	12,738	12,629	12,630		108		108		12,738		0	0	246	07/01/2024
46246K-2C-5	IOWA FIN AUTH REV		02/12/2016	FIRST TENNESSEE BANK BOND DIVI		950,588	750,000	931,365	918,196		(2,049)		(2,049)		916,147		34,441	34,441	20,521	08/01/2028
46246K-W9-9	IOWA FIN AUTH REV		01/13/2016	First Southwest		214,009	175,000	202,347	195,841		(139)		(139)		195,701		18,308	18,308	4,083	08/01/2022
64972H-PK-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		09/28/2016	NATL FINANCIAL SERVICES CORP (NFS)		274,753	250,000	308,148	279,246		(7,167)		(7,167)		272,078		2,674	2,674	15,969	01/15/2022
64990E-DD-6	NEW YORK ST DORM AUTH ST PERS INCOME TAX		01/13/2016	Piper Jaffray Co.		215,035	175,000	215,968	203,368		(185)		(185)		203,183		11,852	11,852	826	12/15/2022
914641-X2-6	UNIVERSITY NEB UNIV REVS		09/28/2016	PERSHING DIV OF DLJ SEC LNDING		243,581	225,000	263,007	244,271		(4,078)		(4,078)		240,192		3,388	3,388	11,300	07/01/2019
95308R-FB-0	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S		09/28/2016	HILLTOP SECURITIES INC		313,806	295,000	335,554	317,205		(5,586)		(5,586)		311,620		2,187	2,187	9,440	12/15/2018
3199999. Subtotal - Bonds - U.S. Special Revenues						7,682,158	7,249,485	7,885,778	7,530,510		(156,607)		(156,607)		7,599,863		82,295	82,295	171,581	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
12514A-AE-1	CMBS - CD-07CD5-A4		12/01/2016	VARIOUS		60,354	60,354	64,103	61,174		(819)		(819)		60,354		0	0	2,058	11/15/2044
126408-GQ-0	CSX CORP		11/17/2016	Redemption		564,880	500,000	604,680	545,663		(12,417)		(12,417)		533,246		31,634	31,634	47,733	02/01/2019
14313N-AD-4	CARMX 133 A4 - ABS		12/15/2016	Paydown		3,998	3,998	3,997	3,998						3,998				55	01/15/2019
28415P-AA-2	EHGVT 16A A - ABS		12/25/2016	VARIOUS		89,394	89,394	89,392			1		1		89,394		0	0	491	04/25/2028
406216-BG-5	HALLIBURTON CO		12/06/2016	MERRILL LYNCH PIERCE FENNER		1,508,415	1,500,000	1,495,785	1,495,833		334		334		1,496,167		12,248	12,248	61,117	11/15/2025
500255-AU-8	KOHLS CORP		10/27/2016	MORGAN STANLEY CO		258,678	250,000	250,808	250,806		(57)		(57)		250,749		7,928	7,928	13,694	07/17/2025
50179M-AE-1	CMBS - LBUCMT-06C6-A4	C	11/01/2016	Direct		3,387,200	3,387,200	3,705,727	3,419,531		(32,331)		(32,331)		3,387,200		0	0	89,494	09/15/2039
57165A-AA-6	ABS - MVCOT-121-A		12/20/2016	VARIOUS		48,963	48,962	48,956	48,958		5		5		48,962		0	0	563	05/20/2030
58768W-AD-1	ABS - MBART 131 A4		11/15/2016	Direct		750,000	750,000	749,876	749,950		50		50		750,000				7,352	11/15/2019
58933Y-AR-6	MERCK & CO INC		02/22/2016	JP MORGAN SECURITIES INC.		1,253,488	1,250,000	1,247,938	1,248,099		28		28		1,248,127		5,361	5,361	18,620	02/10/2025
609207-AB-1	MONDELEZ INTERNATIONAL INC		10/25/2016	Not Available		840,705	750,000	749,190	749,335		59		59		749,394		91,311	91,311	37,500	02/01/2024
61750W-AX-1	CMBS - MSCI-06IQ12-A4		10/01/2016	Direct		1,744,466	1,744,466	1,900,310	1,763,973		(19,507)		(19,507)		1,744,466				52,255	12/15/2043
61760R-AZ-5	CMBS - MSCI-11C3-A2		12/01/2016	VARIOUS		549,943	549,943	555,426	550,070		(126)		(126)		549,943				10,381	07/16/2049
78573A-AC-4	SABMILLER HOLDINGS INC	C	12/16/2016	Not Available		261,110	250,000	271,053	270,496		(413)		(413)		270,083		(8,973)	(8,973)	17,566	01/15/2042
82650H-AA-1	ABS - SRFC 2013-3A A		12/20/2016	VARIOUS		122,814	122,814	122,779	122,786		28		28		122,814		0	0	1,190	10/21/2030
82652B-AA-2	ABS - SRFC-132-A		12/20/2016	VARIOUS		36,537	36,537	36,536	36,536		1		1		36,537		0	0	363	11/20/2025
82652J-AA-5	ABS - SRFC-153-A		12/20/2016	VARIOUS		205,210	205,210	205,171	205,171		39		39		205,210		0	0	2,227	09/20/2032
845467-AL-3	SOUTHWESTERN ENERGY CO		08/01/2016	VARIOUS		720,888	750,000	748,365	748,487		89,956		89,956		838,443		(117,555)	(117,555)	35,567	01/23/2025
863667-AG-6	STRYKER CORP		07/11/2016	Citigroup (SSB)		438,808	400,000	398,741	398,790		12		12		398,801		40,007	40,007	11,618	05/15/2044
90290K-AD-7	USAOT 141 A4 - ABS		12/15/2016	VARIOUS		120,785	120,785	120,764	120,785						120,785				954	05/15/2019
925524-BG-4	VIACOM INC (NEW)		09/12/2016	Citigroup (SSB)		435,296	400,000	399,152	399,525		58		58		399,584		35,712	35,712	18,700	03/01/2021
92903P-AA-7	CMBS - VORNDO-10VNO-A1		12/10/2016	VARIOUS		92,146	92,146	92,146	92,284		(137)		(137)		92,146				1,285	09/13/2028
931142-DD-2	WAL-MART STORES INC		03/01/2016	Adjustment		1,009,620	900,000	906,786	1,908,394						903,895		105,725	105,725	12,856	04/15/2021
98161J-AE-7	WOART 15A A4 - ABS		12/15/2016	Paydown		67,264	67,264	67,250	67,253		12		12		67,264				1,079	04/15/2021

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	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						14,570,961	14,229,075	14,834,930	15,257,897		24,774		24,774		14,367,564		203,397	203,397	444,717	XXX
8399997. Total - Bonds - Part 4						31,837,794	30,670,737	32,582,021	32,460,030	(124,296)	(170,880)		(295,175)		31,475,707		362,086	362,086	826,831	XXX
8399998. Total - Bonds - Part 5						533,705	500,000	516,575			(948)		(948)		515,627		18,078	18,078	17,208	XXX
8399999. Total - Bonds						32,371,499	31,170,737	33,098,596	32,460,030	(124,296)	(171,828)		(296,123)		31,991,334		380,164	380,164	844,039	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00101J-10-6	ADT Corp.		10/01/2016	NON-BROKER TRADE, BOSTON	155.000	6,510		3,982	5,112	(1,130)			(1,130)		3,982		2,528	2,528	34	
001204-10-6	AGL RESOURCES ORD		07/01/2016	NON-BROKER TRADE, BOSTON	20.000	1,320		1,215	1,276	(61)			(61)		1,215		105	105	21	
00130H-10-5	AES ORD		11/15/2016	ITG INC	225.000	2,621		2,711	2,153	558			558		2,711		(90)	(90)	99	
002824-10-0	ABBOTT LABORATORIES ORD		11/25/2016	JP MORGAN SECURITIES INC.	10.000	391		236	449	(213)			(213)		236		155	155	10	
00287Y-10-9	ABBVIE ORD		11/25/2016	JP MORGAN SECURITIES INC.	10.000	605		253	592	(339)			(339)		253		352	352	23	
00751Y-10-6	ADVANCE AUTO PARTS ORD		10/28/2016	VARIOUS	25.000	3,616		3,740	3,763	(23)			(23)		3,740		(125)	(125)	3	
00773T-10-1	ADVANSIX ORD		10/03/2016	Not Available	0.200	3		1							1		2	2		
00817Y-10-8	AETNA ORD		11/23/2016	WEEDEN + CO.	190.000	24,451		19,937							19,937		4,514	4,514	143	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		10/01/2016	CORPORATE ACTION	55.000	3,094		3,094	7,156	(4,062)			(4,062)		3,094				139	
009363-10-2	AIRGAS ORD		05/23/2016	NON-BROKER TRADE, BOSTON	50.000	7,150		3,275	6,916	(3,642)			(3,642)		3,275		3,876	3,876	30	
011659-10-9	ALASKA AIR GROUP ORD		12/29/2016	VARIOUS	35.000	3,009		2,158							2,158		851	851	19	
012653-10-1	ALBEMARLE ORD		11/25/2016	JP MORGAN SECURITIES INC.	5.000	420		384							384		36	36		
013817-10-1	ALCOA ORD		10/06/2016	VARIOUS	785.000	6,799		6,838	7,748	(910)			(910)		6,838		(39)	(39)	71	
013817-50-7	ALCOA INC.		11/25/2016	JP MORGAN SECURITIES INC.	110.670	2,271		2,038							2,038		232	232	10	
013872-10-6	ALCOA ORD		12/29/2016	CITIGROUP GLOBAL MARKETS INC.	11.449	329		224							224		105	105		
015351-10-9	ALEXION PHARMACEUTICALS ORD		11/25/2016	JP MORGAN SECURITIES INC.	5.000	594		567	954	(387)			(387)		567		28	28		
018581-10-8	ALLIANCE DATA SYSTEMS ORD		04/28/2016	ITG INC	20.000	4,024		5,063	5,531	(469)			(469)		5,063		(1,039)	(1,039)		
02079K-30-5	ALPHABET CL A ORD		09/20/2016	VARIOUS	62.000	49,677		35,158	48,237	(13,079)			(13,079)		35,158		14,520	14,520		
023608-10-2	AMEREN ORD		11/25/2016	JP MORGAN SECURITIES INC.	120.000	5,997		5,777							5,777		221	221	153	
02376R-10-2	AMERICAN AIRLINES GROUP ORD		12/29/2016	VARIOUS	480.000	16,037		19,144	11,011	51			51		19,144		(3,107)	(3,107)	68	
025816-10-9	AMERICAN EXPRESS ORD		11/25/2016	VARIOUS	45.000	3,278		2,019	3,130	(1,110)			(1,110)		2,019		1,259	1,259	54	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		11/25/2016	VARIOUS	5,065.000	290,262		182,864	313,878	(131,014)			(131,014)		182,864		107,397	107,397	2,790	
03073E-10-5	AMERISOURCEBERGEN ORD		12/05/2016	JP MORGAN SECURITIES INC.	55.000	4,321		2,918	5,704	(2,786)			(2,786)		2,918		1,402	1,402	76	
031162-10-0	AMGEN ORD		12/08/2016	JP MORGAN SECURITIES INC.	30.000	4,363		1,672	4,870	(3,198)			(3,198)		1,672		2,691	2,691	120	
032654-10-5	ANALOG DEVICES ORD		02/09/2016	ITG INC	100.000	4,946		1,927	5,532	(3,605)			(3,605)		1,927		3,019	3,019		
037411-10-5	APACHE ORD		11/25/2016	JP MORGAN SECURITIES INC.	35.000	2,199		1,844	1,556	287			287		1,844		355	355	35	
037833-10-0	APPLE ORD		11/25/2016	VARIOUS	914.000	103,567		49,026	96,208	(47,182)			(47,182)		49,026		54,541	54,541	1,617	
039483-10-2	ARCHER DANIELS MIDLAND ORD		12/07/2016	JP MORGAN SECURITIES INC.	60.000	2,612		1,667	2,201	(534)			(534)		1,667		946	946	72	
057224-10-7	BAKER HUGHES ORD		11/25/2016	VARIOUS	180.000	9,454		8,775	8,307	468			468		8,775		679	679	61	
058498-10-6	BALL ORD		11/25/2016	JP MORGAN SECURITIES INC.	5.000	385		334							334		51	51	2	
060505-10-4	BANK OF AMERICA ORD		10/01/2016	VARIOUS	710.000	9,667		9,922	11,949	(2,027)			(2,027)		9,922		(255)	(255)	78	
07177M-10-3	BAXALTA ORD	C	11/01/2016	VARIOUS	3,140.000	122,824		78,876	122,554	(43,679)			(43,679)		78,876		43,948	43,948	234	

E14.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
075896-10-0	BED BATH AND BEYOND ORD		11/25/2016	JP MORGAN SECURITIES INC.	90.000	4,096		2,288	4,343	(2,055)			(2,055)		2,288		1,808	1,808	23	
086516-10-1	BEST BUY ORD		12/29/2016	VARIOUS	85.000	3,062		2,222	1,675	(850)			(850)		2,222		839	839	64	
09062X-10-3	BIOGEN ORD		11/25/2016	JP MORGAN SECURITIES INC.	5.000	1,526		466	1,532	(1,066)			(1,066)		466		1,060	1,060		
093671-10-5	H&R BLOCK ORD		11/25/2016	JP MORGAN SECURITIES INC.	70.000	1,678		834	2,332	(1,498)			(1,498)		834		844	844	59	
099724-10-6	BORGWARNER ORD		11/23/2016	VARIOUS	850.000	29,929		42,870	36,746	6,124			6,124		42,870		(12,940)	(12,940)	321	
101121-10-1	BOSTON PROPERTIES REIT		12/29/2016	VARIOUS	35.000	4,200		4,256	3,189	(85)			(85)		4,256		(56)	(56)	116	
101137-10-7	BOSTON SCIENTIFIC ORD		11/01/2016	VARIOUS	14,860.000	336,577		110,716	274,018	(163,302)			(163,302)		110,716		225,861	225,861		
110122-10-8	BRISTOL MYERS SQUIBB ORD		11/25/2016	JP MORGAN SECURITIES INC.	20.000	1,139		493	1,376	(883)			(883)		493		646	646	30	
12504L-10-9	CBRE GROUP CL A ORD		09/20/2016	MERRILL LYNCH PIERCE FENNER	50.000	1,429		216	1,729	(1,513)			(1,513)		216		1,213	1,213		
125269-10-0	CF INDUSTRIES HOLDINGS ORD		11/30/2016	JP MORGAN SECURITIES INC.	15.000	428		330	612	(282)			(282)		330		98	98	18	
126650-10-0	CVS HEALTH ORD		11/25/2016	JP MORGAN SECURITIES INC.	15.000	1,111		509	1,467	(957)			(957)		509		601	601	26	
12673P-10-5	CA ORD		12/06/2016	JP MORGAN SECURITIES INC.	50.000	1,588		881	1,428	(548)			(548)		881		708	708	51	
12686C-10-9	CABLEVISION SYSTEMS CL A ORD		06/21/2016	NON-BROKER TRADE, BOSTON	35.000	1,222		632	1,117	(485)			(485)		632		590	590		
13057Q-20-6	CALIFORNIA RESOURCES ORD		06/14/2016	NON-BROKER TRADE, BOSTON	0.200	3		0							0		2	2		
13342B-10-5	CAMERON INTERNATIONAL ORD		04/01/2016	CORPORATE ACTION	110.000	6,485		4,896	6,952	(2,056)			(2,056)		4,896		1,588	1,588		
14040H-10-5	CAPITAL ONE FINANCIAL ORD		11/25/2016	VARIOUS	570.000	44,994		45,554	41,143	4,411			4,411		45,554		(559)	(559)	546	
14149Y-10-8	CARDINAL HEALTH ORD		11/25/2016	JP MORGAN SECURITIES INC.	5.000	355		346	446	(100)			(100)		346		9	9	8	
141624-10-6	CARE CAPITAL PROPERTIES ORD		09/30/2016	MERRILL LYNCH PIERCE FENNER	30.000	840		936	917	19			19		936		(96)	(96)	51	
149123-10-1	CATERPILLAR ORD		11/25/2016	JP MORGAN SECURITIES INC.	15.000	1,437		994	1,019	(26)			(26)		994		443	443	46	
15135B-10-1	CENTENE ORD		11/25/2016	JP MORGAN SECURITIES INC.	85.000	4,824		5,024							5,024		(200)	(200)		
156700-10-6	CENTURYLINK ORD		12/12/2016	VARIOUS	165.000	4,603		4,488	4,151	337			337		4,488		115	115	227	
16117M-30-5	Charter Communications, Inc.		05/18/2016	CORPORATE ACTION	335.000	58,151		58,151	61,339	(3,188)			(3,188)		58,151					
16119P-10-8	Charter Communications, Inc.		11/23/2016	VARIOUS	81.281	22,040		15,534							15,534		6,506	6,506		
165167-10-7	CHESAPEAKE ENERGY ORD		10/28/2016	ITG INC	700.000	2,901		5,032	1,395	1,077			1,077		5,032		(2,131)	(2,131)		
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		11/25/2016	JP MORGAN SECURITIES INC.	10.000	4,103		3,030	4,799	(1,769)			(1,769)		3,030		1,073	1,073		
171232-10-1	CHUBB ORD	C	01/19/2016	CORPORATE ACTION	170.000	22,064		8,781	22,549	(13,768)			(13,768)		8,781		13,283	13,283	97	
171798-10-1	CIMAREX ENERGY ORD		12/01/2016	VARIOUS	430.000	52,233		30,598	38,433	(7,835)			(7,835)		30,598		21,635	21,635	120	
17275R-10-2	CISCO SYSTEMS ORD		11/25/2016	JP MORGAN SECURITIES INC.	175.000	5,264		3,843	4,752	(909)			(909)		3,843		1,421	1,421	173	
172967-42-4	CITIGROUP ORD		11/25/2016	VARIOUS	2,315.000	115,269		83,309	119,801	(36,493)			(36,493)		83,309		31,960	31,960	441	
189754-10-4	COACH ORD		11/25/2016	JP MORGAN SECURITIES INC.	10.000	383		339							339		44	44	10	
191216-10-0	COCA-COLA ORD		11/25/2016	JP MORGAN SECURITIES INC.	40.000	1,661		879	1,718	(840)			(840)		879		782	782	42	
198280-10-9	COLUMBIA PIPELINE GROUP ORD		07/01/2016	NON-BROKER TRADE, BOSTON	250.000	6,375		1,716	5,000	(3,284)			(3,284)		1,716		4,659	4,659	66	
200340-10-7	COMERICA ORD		12/29/2016	VARIOUS	120.000	4,572		5,069	4,183	(36)			(36)		5,069		(497)	(497)	26	
205363-10-4	COMPUTER SCIENCES ORD		11/25/2016	JP MORGAN SECURITIES INC.	15.000	923		348	490	(142)			(142)		348		575	575	8	
205887-10-2	CONAGRA BRANDS ORD		11/30/2016	VARIOUS	350.000	6,113		5,867	14,334	(8,599)			(8,599)		5,867		246	246	340	
20825C-10-4	CONOCOPHILLIPS ORD		10/01/2016	MERRILL LYNCH PIERCE FENNER	390.000	16,251		16,864	18,209	(1,346)			(1,346)		16,864		(613)	(613)	233	

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
222070-20-3	COTY CL A ORD		12/29/2016	CITIGROUP GLOBAL MARKETS INC.	210.470	3,869		4,822							4,822		(953)	(953)	26	
235851-10-2	DANAHER ORD		10/01/2016	CORPORATE ACTION	395.000	10,780		10,780	36,688	(25,907)			(25,907)		10,780				180	
24703L-10-3	DELL TECHNOLOGIES CL V ORD		11/25/2016	VARIOUS	127.180	6,627		5,780							5,780		847	847		
247361-70-2	DELTA AIR LINES ORD		12/02/2016	JP MORGAN SECURITIES INC.	55.000	2,708		1,291	2,788	(1,497)			(1,497)		1,291		1,417	1,417	37	
25179M-10-3	DEVON ENERGY ORD		11/25/2016	VARIOUS	160.000	5,919		7,528	3,360	1,932			1,932		7,528		(1,609)	(1,609)	25	
25271C-10-2	DIAMOND OFFSHORE DRILLING ORD		09/20/2016	MERRILL LYNCH PIERCE FENNER	40.000	610		976	844	132			132		976		(366)	(366)		
256677-10-5	DOLLAR GENERAL ORD		11/25/2016	JP MORGAN SECURITIES INC.	5.000	400		227	359	(132)			(132)		227		173	173	5	
256746-10-8	DOLLAR TREE ORD		10/28/2016	ITG INC	5.000	374		400	386	14			14		400		(26)	(26)	0	
268648-10-2	EMC Corporation		09/07/2016	CORPORATE ACTION	1,150.000	33,483		15,525	29,532	(14,007)			(14,007)		15,525		17,958	17,958	397	
26875P-10-1	EOG RESOURCES ORD		10/01/2016	VARIOUS	1,440.000	107,738		72,046	101,938	(29,891)			(29,891)		72,046		35,691	35,691	380	
277432-10-0	EASTMAN CHEMICAL ORD		10/03/2016	MERRILL LYNCH PIERCE FENNER	265.000	20,607		19,261	17,890	1,371			1,371		19,261		1,346	1,346	258	
285512-10-9	ELECTRONIC ARTS ORD		11/25/2016	JP MORGAN SECURITIES INC.	50.000	3,958		3,235							3,235		723	723		
29364G-10-3	ENTERGY ORD		12/01/2016	VARIOUS	10.000	695		663	684	(21)			(21)		663		32	32	34	
30212P-30-3	EXPEDIA ORD		12/29/2016	VARIOUS	30.000	3,233		3,794	2,486	35			35		3,794		(561)	(561)	10	
30219G-10-8	EXPRESS SCRIPTS HOLD ORD		11/25/2016	VARIOUS	2,085.000	152,313		125,978	182,250	(56,272)			(56,272)		125,978		26,335	26,335		
30231G-10-2	EXXON MOBIL ORD		12/09/2016	VARIOUS	75.000	6,533		5,358	5,846	(488)			(488)		5,358		1,175	1,175	224	
302491-30-3	FMC ORD		11/25/2016	JP MORGAN SECURITIES INC.	10.000	551		442	391	51			51		442		109	109	7	
30303M-10-2	FACEBOOK CL A ORD		11/25/2016	JP MORGAN SECURITIES INC.	40.000	4,815		4,102	1,570	(2)			(2)		4,102		713	713		
315616-10-2	F5 NETWORKS ORD		11/25/2016	JP MORGAN SECURITIES INC.	10.000	1,441		1,083	970	113			113		1,083		359	359		
336433-10-7	FIRST SOLAR ORD		08/25/2016	CITIGROUP GLOBAL MARKETS INC.	45.000	1,673		2,038	2,970	(932)			(932)		2,038		(365)	(365)		
34959J-10-8	FORTIVE ORD		07/12/2016	NON-BROKER TRADE, BOSTON	0.500	25		7							7		18	18		
34988V-10-6	FOSSIL GROUP ORD		09/20/2016	MERRILL LYNCH PIERCE FENNER	25.000	698		956	914	42			42		956		(258)	(258)		
35086T-10-9	FOUR CORNERS PROPERTY ORD		03/02/2016	NON-BROKER TRADE, BOSTON	0.033	1		1	1	0			0		1		0	0	0	
354613-10-1	FRANKLIN RESOURCES ORD		10/01/2016	VARIOUS	911.000	31,945		32,454	33,543	(1,089)			(1,089)		32,454		(508)	(508)	479	
35671D-85-7	FREEPORT MCMORAN ORD		09/20/2016	VARIOUS	820.000	6,547		9,710	2,437	1,872			1,872		9,710		(3,163)	(3,163)		
35906A-10-8	FRONTIER COMMUNICATIONS ORD		11/25/2016	VARIOUS	705.000	3,108		3,710	3,292	418			418		3,710		(603)	(603)	164	
369604-10-3	GENERAL ELECTRIC ORD		12/29/2016	VARIOUS	572.000	17,641		10,300	17,818	(7,517)			(7,517)		10,300		7,340	7,340	415	
37045V-10-0	GENERAL MOTORS ORD		10/01/2016	VARIOUS	595.000	18,815		19,904	18,365	(42)			(42)		19,904		(1,088)	(1,088)	245	
375558-10-3	GILEAD SCIENCES ORD		11/25/2016	VARIOUS	65.000	4,935		1,201	6,577	(5,376)			(5,376)		1,201		3,733	3,733	89	
38141G-10-4	GOLDMAN SACHS GROUP ORD		11/25/2016	JP MORGAN SECURITIES INC.	10.000	2,114		1,469	1,802	(333)			(333)		1,469		644	644	20	
38259P-70-6	GOOGLE INC.		11/01/2016	Adjustment	0.000										0		0	0		
40412C-10-1	HCA HOLDINGS ORD		11/25/2016	VARIOUS	135.000	10,010		9,799	8,116	633			633		9,799		212	212		
40414L-10-9	HCP REIT		10/28/2016	ITG INC	230.000	7,843		8,446	8,795	(350)			(350)		8,446		(603)	(603)	397	
40434L-10-5	HP ORD		11/25/2016	VARIOUS	495.000	6,907		5,800	2,782	(362)			(362)		5,800		1,107	1,107	91	
410345-10-2	HANESBRANDS ORD		09/20/2016	MERRILL LYNCH PIERCE FENNER	90.000	2,314		2,593	2,649	(56)			(56)		2,593		(279)	(279)	30	
412822-10-8	HARLEY DAVIDSON ORD		11/25/2016	VARIOUS	60.000	2,939		1,213	2,496	(1,563)			(1,563)		1,213		1,726	1,726	19	
413086-10-9	HARMAN INTERNATIONAL ORD		09/20/2016	MERRILL LYNCH PIERCE FENNER	10.000	814		875	471	60			60		875		(61)	(61)	9	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD		12/29/2016	VARIOUS	770.000	36,902		30,513	2,608	(511)			(511)		30,513		6,389	6,389	200	
42809H-10-7	HESS ORD		11/25/2016	VARIOUS	125.000	5,885		6,610	6,060	550			550		6,610		(725)	(725)	94	
436440-10-1	HOLOGIC ORD		12/29/2016	VARIOUS	35.000	1,384		1,278							1,278		106	106		
438516-10-6	HONEYWELL INTERNATIONAL ORD		10/01/2016	CORPORATE ACTION	480.000	16,409		16,409	49,714	(33,305)			(33,305)		16,409				857	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
44107P-10-4	HOST HOTELS & RESORTS REIT		10/01/2016	MERRILL LYNCH PIERCE FENNER	420.000	6,642		7,298	6,412	855			855		7,298		(656)	(656)	168	
452308-10-9	ILLINOIS TOOL ORD		10/01/2016	MERRILL LYNCH PIERCE FENNER	405.000	42,617		18,307	37,535	(19,228)			(19,228)		18,307		24,310	24,310	446	
452327-10-9	ILLUMINA ORD		12/29/2016	VARIOUS	80.000	11,304		13,678	14,396	(1,404)			(1,404)		13,678		(2,374)	(2,374)		
45688C-10-7	INGEVITY ORD		05/31/2016	NON-BROKER TRADE, BOSTON	0.667	18		18							18					
458140-10-0	INTEL ORD		12/01/2016	JP MORGAN SECURITIES INC.	75.000	2,657		1,601	2,584	(983)			(983)		1,601		1,057	1,057	78	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		12/12/2016	VARIOUS	1,130.000	179,202		177,318	155,511	21,807			21,807		177,318		1,884	1,884	4,080	
46113M-10-8	INTERVAL LEISURE GROUP ORD		05/31/2016	NON-BROKER TRADE, BOSTON	0.404	6		5							5		1	1		
46625H-10-0	JPMORGAN CHASE ORD		11/25/2016	VARIOUS	1,160.000	85,160		47,379	76,595	(29,216)			(29,216)		47,379		37,781	37,781	1,722	
478366-10-7	Johnson Controls, Inc.		10/01/2016	CORPORATE ACTION	380.000	12,790		10,613	15,006	(4,393)			(4,393)		10,613		2,177	2,177	441	
49271M-10-0	KEURIG GREEN MOUNTAIN ORD	C	03/03/2016	NON-BROKER TRADE, BOSTON	65.000	5,980		3,442	5,849	(2,407)			(2,407)		3,442		2,538	2,538	21	
494368-10-3	KIMBERLY CLARK ORD		11/25/2016	JP MORGAN SECURITIES INC.	5.000	579		609	637	(27)			(27)		609		(30)	(30)	18	
49456B-10-1	KINDER MORGAN ORD		11/25/2016	VARIOUS	575.000	11,022		15,482	5,893	6,487			6,487		15,482		(4,460)	(4,460)	94	
500255-10-4	KOHL'S ORD		06/22/2016	ITG INC	100.000	3,438		4,905	4,763	142			142		4,905		(1,467)	(1,467)	100	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		11/25/2016	JP MORGAN SECURITIES INC.	5.000	637		395	618	(223)			(223)		395		242	242		
513272-10-4	LAMB WESTON HOLDINGS ORD		11/10/2016	Not Available	0.330	10		4							4		6	6		
524901-10-5	LEGG MASON ORD		12/29/2016	CITIGROUP GLOBAL MARKETS INC.	25.000	748		808							808		(60)	(60)		
527288-10-4	LEUCADIA NATIONAL ORD		10/01/2016	ITG INC	120.000	2,032		2,781	2,087	694			694		2,781		(749)	(749)	8	
532457-10-8	ELI LILLY ORD		12/09/2016	JP MORGAN SECURITIES INC.	60.000	4,147		2,143	5,056	(2,913)			(2,913)		2,143		2,004	2,004	122	
535678-10-6	LINEAR TECHNOLOGY ORD		09/20/2016	VARIOUS	3,405.000	198,560		112,072	144,610	(32,538)			(32,538)		112,072		86,488	86,488	3,072	
540424-10-8	LOEWS ORD		11/25/2016	JP MORGAN SECURITIES INC.	10.000	445		363							363		81	81	2	
55261F-10-4	M&T BANK ORD		04/28/2016	ITG INC	55.000	6,552		5,792							5,792		760	760	39	
55616P-10-4	MACYS ORD		12/29/2016	VARIOUS	185.000	6,319		5,064	3,148	(1,455)			(1,455)		5,064		1,256	1,256	99	
565849-10-6	MARATHON OIL ORD		06/14/2016	ITG INC	425.000	4,763		6,686	2,644	1,063			1,063		6,686		(1,922)	(1,922)	18	
571748-10-2	MARSH & MCLENNAN ORD		11/23/2016	WEEDEN + CO.	350.000	24,269		15,356	19,408	(4,052)			(4,052)		15,356		8,913	8,913	455	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD		10/28/2016	ITG INC	2.000	134		48	134	(86)			(86)		48		86	86	2	
577081-10-2	MATTEL ORD		12/29/2016	CITIGROUP GLOBAL MARKETS INC.	135.000	3,712		2,160	3,668	(1,508)			(1,508)		2,160		1,552	1,552	205	
580135-10-1	MCDONALD'S ORD		11/25/2016	JP MORGAN SECURITIES INC.	15.000	1,810		673	1,772	(1,100)			(1,100)		673		1,137	1,137	40	
58933Y-10-5	MERCK & CO ORD		11/25/2016	VARIOUS	105.000	6,531		3,192	5,546	(2,354)			(2,354)		3,192		3,339	3,339	193	
59156R-10-8	METLIFE ORD		12/13/2016	VARIOUS	2,075.000	103,300		102,975	100,036	2,939			2,939		102,975		325	325	2,060	
594918-10-4	MICROSOFT ORD		12/08/2016	JP MORGAN SECURITIES INC.	145.000	8,775		4,009	8,045	(4,035)			(4,035)		4,009		4,766	4,766	213	
595112-10-3	MICRON TECHNOLOGY ORD		11/25/2016	JP MORGAN SECURITIES INC.	25.000	503		121	354	(233)			(233)		121		382	382		
608190-10-4	MOHAWK INDUSTRIES ORD		11/25/2016	JP MORGAN SECURITIES INC.	35.000	7,034		5,987							5,987		1,048	1,048		
60871R-20-9	MOLSON COORS BREWING NONVTG CL B ORD		11/25/2016	JP MORGAN SECURITIES INC.	15.000	1,496		1,322	1,409	(87)			(87)		1,322		174	174	18	
61166W-10-1	MONSANTO ORD		11/25/2016	JP MORGAN SECURITIES INC.	10.000	1,025		543	985	(442)			(442)		543		483	483	22	
61174X-10-9	MONSTER BEVERAGE ORD		11/25/2016	JP MORGAN SECURITIES INC.	75.000	3,363		3,371	3,724	(353)			(353)		3,371		(8)	(8)		
617446-44-8	MORGAN STANLEY ORD		11/30/2016	VARIOUS	5,101.000	178,173		107,458	156,855	(54,650)			(54,650)		107,458		70,715	70,715	2,641	
61945C-10-3	MOSAIC ORD		11/25/2016	VARIOUS	135.000	3,828		4,366	3,035	695			695		4,366		(538)	(538)	51	
628530-10-7	MYLAN ORD	C	06/14/2016	ITG INC	190.000	8,216		10,892	10,273	618			618		10,892		(2,676)	(2,676)		
637071-10-1	NATIONAL OILWELL VARCO ORD		10/28/2016	ITG INC	200.000	6,577		7,002	6,698	304			304		7,002		(425)	(425)	112	

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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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
63938C-10-8	NAVIENT ORD		12/29/2016	CITIGROUP GLOBAL MARKETS INC.	155.000	2,523		885	1,775	(890)			(890)		885		1,638	1,638	99	
64110D-10-4	NETAPP ORD		10/01/2016	ITG INC	85.000	2,065		1,550	2,255	(706)			(706)		1,550		516	516	31	
651229-10-6	NEWELL BRANDS ORD		11/25/2016	JP MORGAN SECURITIES INC.	150.000	7,267		6,650							6,650		618	618	57	
651290-10-8	NEWFIELD EXPLORATION ORD		11/25/2016	JP MORGAN SECURITIES INC.	20.000	825		824							824		1	1		
651639-10-6	NEWMONT MINING ORD		11/25/2016	JP MORGAN SECURITIES INC.	20.000	638		467	360	108			108		467		171	171	2	
655044-10-5	NOBLE ENERGY ORD		11/25/2016	JP MORGAN SECURITIES INC.	15.000	539		404	494	(90)			(90)		404		135	135	6	
655664-10-0	NORDSTROM ORD		06/15/2016	ITG INC	65.000	2,374		1,868	3,238	(1,370)			(1,370)		1,868		506	506	48	
665859-10-4	NORTHERN TRUST ORD		10/01/2016	ITG INC	5.000	348		377	360	17			17		377		(29)	(29)	5	
674599-10-5	OCCIDENTAL PETROLEUM ORD		11/25/2016	VARIOUS	485.000	23,945		23,293	30,763	(8,909)			(8,909)		23,293		652	652	409	
68389X-10-5	ORACLE ORD		11/25/2016	JP MORGAN SECURITIES INC.	75.000	3,019		1,364	2,740	(1,376)			(1,376)		1,364		1,656	1,656	45	
690768-40-3	OWENS ILLINOIS ORD		04/28/2016	ITG INC	95.000	1,745		2,117	1,655	462			462		2,117		(372)	(372)		
69331C-10-8	PG&E ORD		11/25/2016	JP MORGAN SECURITIES INC.	10.000	593		560							560		33	33	14	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		11/23/2016	WEEDEN + CO.	360.000	40,015		22,326	34,312	(11,986)			(11,986)		22,326		17,689	17,689	763	
69351T-10-6	PPL ORD		11/25/2016	JP MORGAN SECURITIES INC.	50.000	1,665		1,466	1,707	(240)			(240)		1,466		199	199	76	
693718-10-8	PACCAR ORD		12/02/2016	VARIOUS	75.000	4,437		4,092	711	271			271		4,092		345	345	68	
701094-10-4	PARKER HANNIFIN ORD		12/02/2016	WEEDEN + CO.	225.000	31,139		12,932	21,821	(8,888)			(8,888)		12,932		18,207	18,207	567	
704326-10-7	PAYCHEX ORD		11/25/2016	JP MORGAN SECURITIES INC.	10.000	580		546							546		34	34	9	
713291-10-2	PEPCO HOLDINGS, INC		03/25/2016	NON-BROKER TRADE, BOSTON	150.000	4,088		3,906	3,902	5			5		3,906		182	182		
717081-10-3	PFIZER ORD		12/01/2016	JP MORGAN SECURITIES INC.	115.000	3,643		1,566	3,712	(2,146)			(2,146)		1,566		2,077	2,077	138	
74005P-10-4	PRAXAIR ORD		10/01/2016	MERRILL LYNCH PIERCE FENNER	155.000	18,441		20,290	15,872	4,418			4,418		20,290		(1,849)	(1,849)	116	
740189-10-5	PRECISION CASTPARTS ORD		02/01/2016	NON-BROKER TRADE, BOSTON	80.000	18,800		6,302	18,561	(12,258)			(12,258)		6,302		12,498	12,498	2	
74144T-10-8	T ROWE PRICE GROUP ORD		11/25/2016	JP MORGAN SECURITIES INC.	10.000	744		474	715	(241)			(241)		474		270	270	16	
742718-10-9	PROCTER & GAMBLE ORD		11/25/2016	VARIOUS	788.000	69,160		50,462	62,575	(12,113)			(12,113)		50,462		18,697	18,697	1,638	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		12/30/2016	VARIOUS	50.000	2,134		1,689	1,935	(246)			(246)		1,689		445	445	72	
745867-10-1	PULTEGROUP ORD		12/29/2016	VARIOUS	285.000	5,259		5,265	3,920	91			91		5,265		(6)	(6)	79	
747525-10-3	QUALCOMM ORD		11/25/2016	JP MORGAN SECURITIES INC.	75.000	5,121		2,979	3,749	(770)			(770)		2,979		2,142	2,142	116	
761713-10-6	REYNOLDS AMRICAN ORD		11/25/2016	JP MORGAN SECURITIES INC.	95.000	5,187		3,420	4,384	(964)			(964)		3,420		1,767	1,767	158	
770323-10-3	ROBERT HALF ORD		09/20/2016	MERRILL LYNCH PIERCE FENNER	65.000	2,401		1,353	3,064	(1,711)			(1,711)		1,353		1,048	1,048	43	
78440X-10-1	SL GREEN RLTY REIT		10/28/2016	ITG INC	55.000	5,253		5,671	6,214	(543)			(543)		5,671		(417)	(417)	158	
80004C-10-1	SanDisk Corporation		05/13/2016	CORPORATE ACTION	100.000	7,618		4,047	7,599	(3,552)			(3,552)		4,047		3,571	3,571		
806857-10-8	SCHLUMBERGER ORD	C	11/25/2016	VARIOUS	95.760	7,483		6,548	6,679	(131)			(131)		6,548		935	935	162	
82481R-10-6	SHIRE ADS REP 3 ORD	C	11/25/2016	VARIOUS	13.640	2,504		1,064							1,064		1,440	1,440	2	
83088M-10-2	SKYWORKS SOLUTIONS ORD		04/28/2016	ITG INC	60.000	4,306		4,720	4,610	110			110		4,720		(414)	(414)	16	
845467-10-9	SOUTHWSTN ENER ORD		10/28/2016	ITG INC	135.000	1,401		1,738	960	779			779		1,738		(337)	(337)		
855030-10-2	STAPLES ORD		06/14/2016	ITG INC	435.000	3,680		4,763	4,119	644			644		4,763		(1,083)	(1,083)	104	
85590A-40-1	STARWOOD HOTELS & RESORTS WLDWDE ORD		05/13/2016	CORPORATE ACTION	30.000	537		537	2,078	(1,541)			(1,541)		537				11	
857477-10-3	STATE STREET ORD		11/25/2016	JP MORGAN SECURITIES INC.	25.000	1,961		995	1,659	(664)			(664)		995		966	966	35	
863667-10-1	STRYKER ORD		11/25/2016	VARIOUS	280.000	31,013		23,686	20,912	(2,537)			(2,537)		23,686		7,327	7,327	234	
87165B-10-3	SYNCHRONY FINANCIAL ORD		11/01/2016	VARIOUS	205.000	5,511		5,967	6,234	(267)			(267)		5,967		(456)	(456)	27	
871829-10-7	SYSCO ORD		11/25/2016	VARIOUS	7,105.000	362,983		252,812	283,720	(38,969)			(38,969)		252,812		110,171	110,171	5,992	

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
872375-10-0	TECO ENERGY ORD		07/12/2016	NON-BROKER TRADE, BOSTON	140.000	3,857		3,707	3,731	(24)			(24)		3,707		150	150	80	
872540-10-9	TJX ORD		12/01/2016	WEEDEN + CO.	500.000	39,614		21,257	35,455	(14,198)			(14,198)		21,257		18,357	18,357	495	
87612E-10-6	TARGET ORD		12/12/2016	JP MORGAN SECURITIES INC.	15.000	1,179		736	1,089	(354)			(354)		736		443	443	35	
87901J-10-5	TEGNA ORD		10/01/2016	ITG INC	115.000	2,540		2,882	2,935	(53)			(53)		2,882		(342)	(342)	48	
88033G-40-7	TENET HEALTHCARE ORD		10/28/2016	ITG INC	67.000	1,339		1,739	2,030	(291)			(291)		1,739		(400)	(400)		
883203-10-1	TEXTRON ORD		10/03/2016	VARIOUS	140.000	4,907		6,007	5,881	126			126		6,007		(1,101)	(1,101)	6	
88732J-20-7	Time Warner Cable Inc.		05/20/2016	CORPORATE ACTION	167.000	23,091		6,391	30,994	(24,602)			(24,602)		6,391		16,700	16,700	251	
896945-20-1	TRIPADVISOR ORD		11/25/2016	JP MORGAN SECURITIES INC.	25.000	1,279		1,118	2,131	(1,014)			(1,014)		1,118		161	161		
90130A-20-0	TWENTY FIRST CENTURY FOX CL B ORD		10/19/2016	VARIOUS	1,390.000	34,508		46,164	37,850	8,315			8,315		46,164		(11,656)	(11,656)	25	
902973-30-4	US BANCORP ORD		11/25/2016	VARIOUS	50.000	2,470		1,116	2,134	(1,017)			(1,017)		1,116		1,354	1,354	52	
90384S-30-3	ULTA SALON COSMETICS FRAGRANCE ORD		12/29/2016	VARIOUS	15.000	3,918		3,048							3,048		870	870		
904311-10-7	UNDER ARMOUR CL A ORD		04/08/2016	CORPORATE ACTION	55.000	4,473		4,473	4,434	39			39		4,473					
907818-10-8	UNION PACIFIC ORD		11/25/2016	JP MORGAN SECURITIES INC.	20.000	2,042		739	1,564	(825)			(825)		739		1,303	1,303	33	
910047-10-9	UNITED CONTINENTAL HOLDINGS ORD		12/29/2016	VARIOUS	155.000	7,771		8,576	8,022	(77)			(77)		8,576		(805)	(805)		
911312-10-6	UNITED PARCEL SERVICE CL B ORD		12/08/2016	VARIOUS	510.000	58,350		51,394	49,077	2,317			2,317		51,394		6,956	6,956	1,434	
911363-10-9	UNITED RENTAL ORD		02/09/2016	ITG INC	55.000	2,514		4,864	3,990	875			875		4,864		(2,350)	(2,350)		
913017-10-9	UNITED TECHNOLOGIES ORD		10/01/2016	MERRILL LYNCH PIERCE FENNER	200.000	21,048		11,522	19,214	(7,692)			(7,692)		11,522		9,526	9,526	128	
918204-10-8	VF ORD		11/23/2016	WEEDEN + CO.	400.000	22,786		14,719	24,900	(10,181)			(10,181)		14,719		8,066	8,066	444	
92210H-10-5	VANTIV CL A ORD		04/28/2016	MERRILL LYNCH PIERCE FENNER	360.000	19,956		11,384	17,071	(5,687)			(5,687)		11,384		8,572	8,572		
92343V-10-4	VERIZON COMMUNICATIONS ORD		11/25/2016	VARIOUS	120.000	6,085		5,706	5,546	160			160		5,706		379	379	267	
92345Y-10-6	VERISK ANALYTICS ORD		11/25/2016	JP MORGAN SECURITIES INC.	55.000	4,625		4,035	4,228	(193)			(193)		4,035		590	590		
92532F-10-0	VERTEX PHARMACEUTICALS ORD		12/29/2016	VARIOUS	120.000	9,664		10,447	12,583	(3,892)			(3,892)		10,447		(783)	(783)		
92532W-10-3	VERSUM MATERIALS ORD		11/25/2016	JP MORGAN SECURITIES INC.	2.500	63		21							21		41	41		
92553P-20-1	VIACOM CL B ORD		12/29/2016	VARIOUS	235.000	8,477		4,940	8,644	(4,641)			(4,641)		4,940		3,536	3,536	252	
92826C-83-9	VISA CL A ORD		10/01/2016	MERRILL LYNCH PIERCE FENNER	10.000	777		786	776	11			11		786		(10)	(10)	1	
929160-10-9	VULCAN MATERIALS ORD		04/28/2016	ITG INC	55.000	5,977		5,915							5,915		61	61		
931142-10-3	WAL MART STORES ORD		11/25/2016	VARIOUS	60.000	4,273		2,799	3,678	(879)			(879)		2,799		1,474	1,474	119	
941848-10-3	WATERS ORD		11/25/2016	JP MORGAN SECURITIES INC.	5.000	694		304	673	(369)			(369)		304		390	390		
949746-10-1	WELLS FARGO ORD		12/01/2016	VARIOUS	820.000	42,846		39,341	44,575	(5,234)			(5,234)		39,341		3,504	3,504	1,242	
95040Q-10-4	WELLTOWER ORD		11/25/2016	JP MORGAN SECURITIES INC.	65.000	4,071		4,018	4,422	(404)			(404)		4,018		53	53	224	
958102-10-5	WESTERN DIGITAL ORD		11/25/2016	VARIOUS	10.870	656		478							478		177	177	16	
959802-10-9	WESTERN UNION ORD		11/25/2016	JP MORGAN SECURITIES INC.	140.000	3,006		2,644	806	46			46		2,644		362	362	37	
96145D-10-5	WESTROCK ORD		05/16/2016	CORPORATE ACTION	130.000	5,883		5,883	5,931	(48)			(48)		5,883				98	
962166-10-4	WEYERHAEUSER REIT		11/25/2016	JP MORGAN SECURITIES INC.	60.000	1,919		1,440	1,790	(349)			(349)		1,440		479	479	74	
963320-10-6	WHIRLPOOL ORD		11/01/2016	MERRILL LYNCH PIERCE FENNER	150.000	26,543		18,745	22,031	(3,286)			(3,286)		18,745		7,798	7,798	135	
966837-10-6	WHOLE FOODS MARKET ORD		11/25/2016	JP MORGAN SECURITIES INC.	75.000	2,319		354	2,513	(2,159)			(2,159)		354		1,965	1,965	41	
969457-10-0	WILLIAMS ORD		11/25/2016	VARIOUS	265.000	5,022		6,174	6,811	(637)			(637)		6,174		(1,152)	(1,152)	155	
984121-10-3	XEROX ORD		11/25/2016	VARIOUS	454.000	4,451		3,122	4,826	(1,704)			(1,704)		3,122		1,329	1,329	69	
988498-10-1	YUM BRANDS ORD		11/04/2016	CORPORATE ACTION	220.000	6,513		6,513	16,071	(9,558)			(9,558)		6,513				416	
98850P-10-9	YUM CHINA ORD	C	11/25/2016	MERRILL LYNCH PIERCE FENNER	10.000	294		82							82		213	213		
G0083B-10-8	ALLERGAN PLC	C	02/01/2016	Adjustment	200.000	41,964		41,964	35,313	(19,703)			(19,703)		41,964					
G0084W-10-1	ADIENT ORD	D	11/16/2016	CORPORATE ACTION	0.500	23		18							18		5	5		

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 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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
G0177J-10-8	ALLERGAN ORD	C	12/29/2016	VARIOUS	58.000	11,449		13,295	25,625	(1,142)			(1,142)		13,295		(1,846)	(1,846)		
G25839-10-4	COCA COLA EUROPEAN PARTNERS ORD		11/25/2016	JP MORGAN SECURITIES INC.	130.000	4,352		2,614	6,401	(3,787)			(3,787)		2,614		1,738	1,738	1,988	
G30401-10-6	ENDO INTERNATIONAL ORD	C	04/19/2016	Citigroup (SSB)	105.000	2,997		6,709	6,428	281			281		6,709		(3,712)	(3,712)		
G3157S-10-6	ENSCO CL A ORD	C	04/28/2016	ITG INC	140.000	1,626		2,687	2,155	532			532		2,687		(1,060)	(1,060)	1	
G491BT-10-8	INVESCO ORD		12/05/2016	JP MORGAN SECURITIES INC.	20.000	633		470	670	(199)			(199)		470		163	163	22	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD	D	11/25/2016	JP MORGAN SECURITIES INC.	75.000	3,441		2,243							2,243		1,198	1,198		
G5785G-10-7	MALLINCKRODT ORD	C	10/28/2016	ITG INC	25.000	1,534		1,690	1,866	(176)			(176)		1,690		(156)	(156)		
G5960L-10-3	MEDTRONIC ORD	C	11/25/2016	VARIOUS	2,190.000	167,560		87,308	168,455	(81,146)			(81,146)		87,308		80,252	80,252	1,338	
G60754-10-1	MICHAEL KORS HOLDINGS ORD	C	12/29/2016	VARIOUS	30.000	1,374		1,238	1,202	36			36		1,238		137	137		
G6359F-10-3	NABORS INDUSTRIES ORD	C	02/09/2016	ITG INC	180.000	1,103		2,003	1,532	472			472		2,003		(900)	(900)		
G6518L-10-8	NIELSEN HOLDINGS ORD		10/28/2016	ITG INC	50.000	2,297		2,403	2,330	73			73		2,403		(106)	(106)	39	
G81276-10-0	SIGNET JEWELERS ORD	C	11/25/2016	VARIOUS	20.000	1,822		1,999	1,237	(46)			(46)		1,999		(178)	(178)	5	
G91442-10-6	Johnson Controls International Public Li		10/01/2016	CORPORATE ACTION	250.000	4,785		4,785	7,973	(3,187)			(3,187)		4,785				211	
G96629-10-3	WILLIS TOWERS WATSON ORD	D	11/25/2016	JP MORGAN SECURITIES INC.	55.000	6,891		6,132							6,132		759	759	79	
G97822-10-3	PERRIGO ORD	C	12/13/2016	VARIOUS	120.000	10,642		16,179	11,576	868			868		16,179		(5,537)	(5,537)	41	
G98290-10-2	XI Group Public Limited Company	C	07/25/2016	CORPORATE ACTION	160.000	724		724	6,269	(5,545)			(5,545)		724				64	
H1467J-10-4	CHUBB ORD	D	11/25/2016	JP MORGAN SECURITIES INC.	3.003	380		158	351	(192)			(192)		158		222	222	8	
H8817H-10-0	TRANSOCEAN ORD	C	04/28/2016	ITG INC	220.000	2,439		2,724	2,724						2,724		(284)	(284)		
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD	C	12/13/2016	JP MORGAN SECURITIES INC.	10.000	867		530	869	(340)			(340)		530		337	337	33	
V7780T-10-3	ROYAL CARIBBEAN CRUISES ORD		04/28/2016	ITG INC	55.000	4,180		4,720	5,567	(847)			(847)		4,720		(539)	(539)	41	
Y09827-10-9	BROADCOM ORD	D	11/25/2016	VARIOUS	35.316	6,226		4,400	5,126	(726)			(726)		4,400		1,826	1,826	53	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						4,330,612	XXX	3,105,315	3,986,086	(1,108,998)			(1,108,998)		3,105,315		1,225,297	1,225,297	51,749	XXX
Common Stocks - Mutual Funds																				
00769G-53-5	LSV SMALL CAP VALUE MF		11/23/2016	VARIOUS	62,412.987	901,803		624,130	754,573	(130,443)			(130,443)		624,130		277,673	277,673	12,901	
04314H-75-8	ARTISAN SMALL CAP CL INSTITUTIONL MF		11/23/2016	VARIOUS	17,548.408	500,000		394,488	473,983	(79,494)			(79,494)		394,488		105,512	105,512	2,756	
04314H-85-7	ARTISAN INTERNATNL VALUE CL INSTI MF		11/23/2016	Not Available	7,901.391	250,000		211,915	251,343	(39,428)			(39,428)		211,915		38,085	38,085	8,517	
78467Y-10-7	SPDR S&P MIDCAP 400 ETF		11/25/2016	VARIOUS	261.000	74,817		40,214	66,304	(26,091)			(26,091)		40,214		34,603	34,603	987	
9299999. Subtotal - Common Stocks - Mutual Funds						1,726,619	XXX	1,270,747	1,546,203	(275,456)			(275,456)		1,270,747		455,872	455,872	25,161	XXX
Common Stocks - Money Market Mutual Funds																				
996087-09-4	MELLON BSDT-LATE MONEY DEPOSIT ACCT		01/04/2016	Direct	51,689.000	51,689		51,689	51,689						51,689				0	
9399999. Subtotal - Common Stocks - Money Market Mutual Funds						51,689	XXX	51,689	51,689						51,689				0	XXX
9799997. Total - Common Stocks - Part 4						6,108,920	XXX	4,427,751	5,583,978	(1,384,454)			(1,384,454)		4,427,751		1,681,169	1,681,169	76,909	XXX
9799998. Total - Common Stocks - Part 5						2,292,328	XXX	2,202,822							2,202,822		89,506	89,506	9,640	XXX
9799999. Total - Common Stocks						8,401,248	XXX	6,630,573	5,583,978	(1,384,454)			(1,384,454)		6,630,573		1,770,675	1,770,675	86,549	XXX
9899999. Total - Preferred and Common Stocks						8,401,248	XXX	6,630,573	5,583,978	(1,384,454)			(1,384,454)		6,630,573		1,770,675	1,770,675	86,549	XXX
9999999 - Totals						40,772,747	XXX	39,729,169	38,044,008	(1,508,749)	(171,828)		(1,680,577)		38,621,907		2,150,840	2,150,840	930,588	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
53944V-AH-2	LLOYDS BANK PLC	C	03/28/2016	PERSHING LLC	11/08/2016	Adjustment	500,000	516,575	533,705	515,627		(948)		(948)			18,078	18,078	17,208	6,660
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							500,000	516,575	533,705	515,627		(948)		(948)			18,078	18,078	17,208	6,660
8399998. Total - Bonds							500,000	516,575	533,705	515,627		(948)		(948)			18,078	18,078	17,208	6,660
8999998. Total - Preferred Stocks																				
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00130H-10-5	AES ORD		09/20/2016	MERRILL LYNCH PIERCE FENNER	11/15/2016	ITG INC	180.000	2,301	2,097	2,301							(204)	(204)	20	
00508Y-10-2	ACUITY BRANDS ORD		11/25/2016	VARIOUS	12/29/2016	VARIOUS	35.000	9,139	8,503	9,139							(635)	(635)	1	
00724F-10-1	ADOBE SYSTEM ORD		02/25/2016	ITG INC	11/25/2016	JP MORGAN SECURITIES INC.	110.000	9,536	11,551	9,536							2,015	2,015		
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		10/01/2016	VARIOUS	11/14/2016	VARIOUS	150.000	19,197	19,957	19,197							760	760	194	
013817-10-1	ALCOA INC.		10/06/2016	CORPORATE ACTION	10/28/2016	VARIOUS	201.667	5,100	1,147	1,069							78	78		
013817-50-7	ALCOA INC.		11/02/2016	CORPORATE ACTION	11/25/2016	VARIOUS	49.330	965	5,043	4,996							47	47	4	
013872-10-6	ALCOA ORD		11/02/2016	CORPORATE ACTION	12/29/2016	VARIOUS	4.221	83	117	83							34	34		
018581-10-8	ALLIANCE DATA SYSTEMS ORD		09/20/2016	MERRILL LYNCH PIERCE FENNER	12/16/2016	JP MORGAN SECURITIES INC.	15.000	3,206	3,520	3,206							314	314	8	
02079K-10-7	ALPHABET CL C ORD		07/25/2016	VARIOUS	09/20/2016	VARIOUS	25.000	18,700	18,121	18,700							(579)	(579)		
02079K-30-5	ALPHABET CL A ORD		06/14/2016	ITG INC	09/20/2016	MERRILL LYNCH PIERCE FENNER	5.000	3,635	3,999	3,635							364	364		
023135-10-6	AMAZON COM ORD		02/25/2016	ITG INC	11/25/2016	VARIOUS	35.000	19,431	23,745	19,431							4,314	4,314		
02376R-10-2	AMERICAN AIRLINES GROUP ORD		02/25/2016	ITG INC	06/14/2016	ITG INC	155.000	6,412	4,687	6,412							(1,725)	(1,725)	16	
025537-10-1	AMERICAN ELECTRIC POWER ORD		02/25/2016	ITG INC	09/20/2016	MERRILL LYNCH PIERCE FENNER	165.000	10,544	10,726	10,544							182	182	185	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	10/27/2016	VARIOUS	515.000	26,172	31,782	26,172							5,609	5,609	494	
031100-10-0	AMETEK ORD		02/25/2016	ITG INC	09/30/2016	MERRILL LYNCH PIERCE FENNER	160.000	7,424	7,484	7,424							60	60	43	
032511-10-7	ANADARKO PETROLEUM ORD		04/19/2016	Citigroup (SSB)	11/25/2016	JP MORGAN SECURITIES INC.	60.000	3,034	3,824	3,034							791	791	6	
03748R-10-1	APARTMENT INVESTMENT MGT CL A REIT		09/20/2016	MERRILL LYNCH PIERCE FENNER	10/28/2016	ITG INC	75.000	3,348	3,224	3,348							(124)	(124)		
037833-10-0	APPLE ORD		02/25/2016	ITG INC	09/20/2016	MERRILL LYNCH PIERCE FENNER	235.000	22,741	23,127	22,741							386	386	51	
053484-10-1	AVALONBAY COMMUNITIES REIT		10/28/2016	ITG INC	11/25/2016	JP MORGAN SECURITIES INC.	15.000	2,512	2,413	2,512							(99)	(99)		
060505-10-4	BANK OF AMERICA ORD		07/25/2016	VARIOUS	09/23/2016	VARIOUS	1,660.000	23,912	22,563	23,912							(1,349)	(1,349)	88	
064058-10-0	BANK OF NEW YORK MELLON ORD		02/25/2016	ITG INC	11/25/2016	VARIOUS	280.000	9,895	12,596	9,895							2,701	2,701	136	
07177M-10-3	BAXALTA ORD		04/19/2016	Citigroup (SSB)	06/03/2016	CORPORATE ACTION	250.000	10,300	11,541	10,300							1,241	1,241		
071813-10-9	BAXTER INTERNATIONAL ORD		02/25/2016	ITG INC	11/25/2016	JP MORGAN SECURITIES INC.	160.000	6,376	7,473	6,376							1,097	1,097	60	
084670-70-2	BERKSHIRE HATHWAY CL B ORD		02/25/2016	ITG INC	09/20/2016	MERRILL LYNCH PIERCE FENNER	180.000	23,818	26,182	23,818							2,365	2,365		
086516-10-1	BEST BUY ORD		02/25/2016	ITG INC	07/25/2016	ITG INC	115.000	3,709	3,745	3,709							36	36	92	
101137-10-7	BOSTON SCIENTIFIC ORD		02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	06/30/2016	VARIOUS	1,685.000	29,150	38,914	29,150							9,764	9,764		
12572Q-10-5	CME GROUP CL A ORD		08/25/2016	CITIGROUP GLOBAL MARKETS INC.	09/26/2016	MERRILL LYNCH PIERCE FENNER	70.000	7,363	7,625	7,363							263	263	42	
13057Q-10-7	CALIFORNIA RESOURCES ORD		03/01/2016	Adjustment	06/01/2016	VARIOUS	42.596	9	10	9							0	0		
134429-10-9	CAMPBELL SOUP ORD		02/25/2016	ITG INC	05/02/2016	ITG INC	120.000	7,516	7,377	7,516							(138)	(138)	37	
14149Y-10-8	CARDINAL HEALTH ORD		02/25/2016	ITG INC	10/01/2016	ITG INC	120.000	9,922	9,320	9,922							(601)	(601)	46	
143658-30-0	CARNIVAL ORD		02/25/2016	ITG INC	09/20/2016	MERRILL LYNCH PIERCE FENNER	115.000	5,580	5,311	5,580							(269)	(269)	81	
16117M-30-5	CHARTER COMMUNICATIONS CL A ORD		02/08/2016	WEEDEN + CO.	05/18/2016	CORPORATE ACTION	285.000	47,420	47,420	47,420										
16119P-10-8	Charter Communications, Inc.		09/20/2016	MERRILL LYNCH PIERCE FENNER	10/28/2016	ITG INC	25.000	6,614	6,216	6,614							(398)	(398)		
166764-10-0	CHEVRON ORD		02/25/2016	ITG INC	12/12/2016	VARIOUS	250.000	21,328	26,832	21,328							5,505	5,505	579	
171340-10-2	CHURCH AND DWIGHT ORD		02/25/2016	ITG INC	12/01/2016	VARIOUS	85.000	7,839	7,845	7,839							6	6	16	
17275R-10-2	CISCO SYSTEMS ORD		02/25/2016	ITG INC	09/20/2016	VARIOUS	630.000	16,764	18,539	16,764							1,774	1,774	241	
172967-42-4	CITIGROUP ORD		06/14/2016	ITG INC	11/25/2016	VARIOUS	285.000	11,964	13,294	11,964							1,329	1,329	46	
20030N-10-1	COMCAST CL A ORD		02/25/2016	ITG INC	11/25/2016	VARIOUS	380.000	22,245	23,993	22,245							1,748	1,748	142	

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 Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT		10/28/2016	ITG INC	11/25/2016	JP MORGAN SECURITIES INC.	20.000	1,821	1,695	1,821							(126)	(126)		
253868-10-3	DIGITAL REALTY REIT ORD		10/28/2016	ITG INC	11/25/2016	VARIOUS	190.000	18,289	17,574	18,289							(715)	(715)	84	
260543-10-3	DOW CHEMICAL ORD		02/25/2016	ITG INC	10/01/2016	MERRILL LYNCH PIERCE FENNER	180.000	8,660	9,564	8,660							904	904	110	
263534-10-9	E I DU PONT DE NEMOURS ORD		02/25/2016	ITG INC	12/14/2016	VARIOUS	110.000	6,647	7,350	6,647							703	703	11	
291011-10-4	EMERSON ELECTRIC ORD		02/25/2016	ITG INC	10/01/2016	MERRILL LYNCH PIERCE FENNER	190.000	9,242	9,731	9,242							489	489	181	
29444U-70-0	EQUINIX REIT		10/28/2016	VARIOUS	12/14/2016	VARIOUS	10.814	3,747	3,633	3,747							(114)	(114)	18	
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD		02/25/2016	ITG INC	11/25/2016	JP MORGAN SECURITIES INC.	125.000	5,740	6,637	5,740							897	897	50	
30225T-10-2	EXTRA SPACE STORAGE REIT		09/20/2016	VARIOUS	10/28/2016	VARIOUS	165.000	13,373	12,637	13,373							(736)	(736)	116	
30231G-10-2	EXXON MOBIL ORD		07/25/2016	VARIOUS	11/01/2016	MERRILL LYNCH PIERCE FENNER	80.000	6,585	6,603	6,585							18	18	113	
30303M-10-2	FACEBOOK CL A ORD		07/25/2016	ITG INC	11/25/2016	VARIOUS	300.000	34,137	36,898	34,137							2,761	2,761		
313747-20-6	FEDERAL REIT		10/28/2016	VARIOUS	11/25/2016	VARIOUS	140.000	21,761	20,962	21,761							(799)	(799)	49	
337932-10-7	FIRSTENERGY ORD		09/20/2016	MERRILL LYNCH PIERCE FENNER	12/01/2016	JP MORGAN SECURITIES INC.	65.000	2,193	2,088	2,193							(105)	(105)	23	
344849-10-4	FOOT LOCKER ORD		08/25/2016	CITIGROUP GLOBAL MARKETS INC.	09/20/2016	MERRILL LYNCH PIERCE FENNER	90.000	6,062	5,922	6,062							(141)	(141)		
354613-10-1	FRANKLIN RESOURCES ORD		08/25/2016	VARIOUS	09/20/2016	VARIOUS	375.000	13,473	13,121	13,473							(352)	(352)	32	
369604-10-3	GENERAL ELECTRIC ORD		06/14/2016	ITG INC	10/25/2016	VARIOUS	1,293.000	38,128	40,094	38,128							1,966	1,966	152	
37045V-10-0	GENERAL MOTORS ORD		02/25/2016	ITG INC	10/01/2016	MERRILL LYNCH PIERCE FENNER	265.000	7,820	8,386	7,820							566	566	302	
375558-10-3	GILEAD SCIENCES ORD		02/25/2016	ITG INC	09/29/2016	VARIOUS	160.000	14,427	15,442	14,427							1,014	1,014	74	
38141G-10-4	GOLDMAN SACHS GROUP ORD		02/25/2016	ITG INC	11/25/2016	JP MORGAN SECURITIES INC.	50.000	7,413	10,568	7,413							3,155	3,155	98	
418056-10-7	HASBRO ORD		02/25/2016	ITG INC	09/20/2016	MERRILL LYNCH PIERCE FENNER	70.000	5,330	5,415	5,330							86	86	71	
440452-10-0	HORMEL FOODS ORD		02/09/2016	ITG INC	08/15/2016	ITG INC	40.000	3,264	2,930	3,264							(334)	(334)	23	
44107P-10-4	HOST HOTELS & RESORTS REIT		08/25/2016	CITIGROUP GLOBAL MARKETS INC.	09/20/2016	MERRILL LYNCH PIERCE FENNER	410.000	7,474	6,571	7,474							(903)	(903)		
444859-10-2	HUMANA ORD		07/18/2016	VARIOUS	12/22/2016	VARIOUS	355.000	56,224	71,210	56,224							14,986	14,986	103	
446150-10-4	HUNTINGTON BANCSHARES ORD		08/25/2016	CITIGROUP GLOBAL MARKETS INC.	10/03/2016	MERRILL LYNCH PIERCE FENNER	700.000	6,738	6,795	6,738							58	58	49	
461202-10-3	INTUIT ORD		02/25/2016	ITG INC	04/28/2016	ITG INC	80.000	8,006	8,108	8,006							102	102	24	
46284V-10-1	IRON MOUNTAIN ORD		10/28/2016	ITG INC	12/30/2016	CITIGROUP GLOBAL MARKETS INC.	30.000	983	974	983							(10)	(10)	17	
46625H-10-0	JPMORGAN CHASE ORD		06/14/2016	ITG INC	10/01/2016	MERRILL LYNCH PIERCE FENNER	155.000	9,633	10,301	9,633							668	668	74	
478160-10-4	JOHNSON & JOHNSON ORD		08/25/2016	VARIOUS	09/20/2016	VARIOUS	300.000	32,103	34,314	32,103							2,211	2,211	128	
485170-30-2	KANSAS CITY SOUTHERN ORD		02/09/2016	ITG INC	11/25/2016	JP MORGAN SECURITIES INC.	55.000	4,347	4,828	4,347							480	480	54	
487836-10-8	KELLOGG ORD		02/09/2016	ITG INC	11/25/2016	JP MORGAN SECURITIES INC.	45.000	3,171	3,337	3,171							166	166	68	
500255-10-4	KOHL'S ORD		08/25/2016	CITIGROUP GLOBAL MARKETS INC.	10/28/2016	ITG INC	115.000	5,134	5,046	5,134							(88)	(88)	58	
500754-10-6	KRAFT HEINZ ORD		06/14/2016	ITG INC	10/07/2016	MERRILL LYNCH PIERCE FENNER	105.000	8,882	9,147	8,882							265	265	63	
539830-10-9	LOCKHEED MARTIN ORD		07/25/2016	ITG INC	09/23/2016	MERRILL LYNCH PIERCE FENNER	50.000	12,755	12,023	12,755							(731)	(731)	83	
554382-10-1	MACERICH REIT		11/25/2016	VARIOUS	12/29/2016	VARIOUS	135.000	9,715	9,462	9,715							(252)	(252)	143	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD		09/23/2016	CORPORATE ACTION	10/28/2016	ITG INC	88.000	6,023	5,897	6,023							(126)	(126)		
58933Y-10-5	MERCK & CO ORD		02/25/2016	ITG INC	11/25/2016	VARIOUS	350.000	17,854	20,638	17,854							2,784	2,784	322	
59156R-10-8	METLIFE ORD		06/14/2016	ITG INC	09/13/2016	VARIOUS	535.000	22,575	22,303	22,575							(272)	(272)	148	
594918-10-4	MICROSOFT ORD		02/25/2016	ITG INC	09/20/2016	MERRILL LYNCH PIERCE FENNER	515.000	26,837	26,456	26,837							(381)	(381)	79	
617446-44-8	MORGAN STANLEY ORD		02/25/2016	ITG INC	06/14/2016	VARIOUS	255.000	6,283	6,627	6,283							343	343	2	
64110L-10-6	NETFLIX ORD		02/25/2016	ITG INC	11/25/2016	VARIOUS	65.000	6,145	6,139	6,145							(7)	(7)		

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 Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
655664-10-0	NORDSTROM ORD		10/28/2016	ITG INC	12/13/2016	JP MORGAN SECURITIES INC.	60.000	3,157	3,470	3,157							314	314	22	
665859-10-4	NORTHERN TRUST ORD		02/25/2016	ITG INC	11/25/2016	VARIOUS	35.000	2,084	2,712	2,084							629	629	37	
690768-40-3	OWENS ILLINOIS ORD		11/25/2016	MERRILL LYNCH PIERCE FENNER	12/29/2016	CITIGROUP GLOBAL MARKETS INC.	25.000	459	440	459							(18)	(18)		
69331C-10-8	PG&E ORD		02/25/2016	ITG INC	04/28/2016	VARIOUS	140.000	8,169	8,085	8,169							(84)	(84)	64	
693506-10-7	PPG INDUSTRIES ORD		02/12/2016	MORGAN STANLEY CO	04/15/2016	JP MORGAN SECURITIES INC.	253.000	23,081	29,107	23,081							6,026	6,026	91	
704326-10-7	PAYCHEX ORD		07/25/2016	ITG INC	09/20/2016	VARIOUS	375.000	20,472	20,974	20,472							502	502	76	
70450Y-10-3	PAYPAL HOLDINGS ORD		02/25/2016	ITG INC	04/28/2016	ITG INC	165.000	6,064	6,609	6,064							546	546		
713448-10-8	PEPSICO ORD		02/25/2016	ITG INC	09/30/2016	MERRILL LYNCH PIERCE FENNER	200.000	20,136	20,743	20,136							607	607	208	
717081-10-3	PFIZER ORD		04/19/2016	VARIOUS	12/01/2016	VARIOUS	535.000	17,060	17,832	17,060							771	771	357	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		04/19/2016	Citigroup (SSB)	04/28/2016	ITG INC	190.000	18,865	18,494	18,865							(371)	(371)		
742718-10-9	PROCTER & GAMBLE ORD		07/25/2016	ITG INC	09/20/2016	VARIOUS	230.000	19,000	18,828	19,000							(171)	(171)	164	
747525-10-3	QUALCOMM ORD		02/25/2016	ITG INC	04/28/2016	MERRILL LYNCH PIERCE FENNER	135.000	6,973	7,037	6,973							64	64	65	
806857-10-8	SCHLUMBERGER ORD	C	02/25/2016	ITG INC	10/14/2016	VARIOUS	170.000	12,301	12,811	12,301							510	510	169	
82481R-10-6	SHIRE ADS REP 3 ORD	C	06/03/2016	CORPORATE ACTION	10/07/2016	VARIOUS	37.050	7,041	7,641	7,041							600	600	5	
828806-10-9	SIMON PROP GRP REIT		10/28/2016	ITG INC	11/30/2016	JP MORGAN SECURITIES INC.	15.000	2,736	2,719	2,736							(17)	(17)	25	
83088M-10-2	SKYWORKS SOLUTIONS ORD		06/14/2016	ITG INC	12/08/2016	JP MORGAN SECURITIES INC.	55.000	3,561	4,235	3,561							674	674	31	
832696-40-5	JM SMUCKER ORD		02/25/2016	ITG INC	04/28/2016	ITG INC	55.000	7,127	7,027	7,127							(100)	(100)		
845467-10-9	SOUTHWSTN ENER ORD		09/20/2016	MERRILL LYNCH PIERCE FENNER	10/28/2016	ITG INC	170.000	2,423	1,765	2,423							(659)	(659)		
85590A-40-1	STARWOOD HOTELS & RESORTS WLDWDE ORD		05/13/2016	VARIOUS	09/23/2016	CORPORATE ACTION	190.000	11,122	13,850	11,122							2,729	2,729	71	
87165B-10-3	SYNCHRONY FINANCIAL ORD		02/25/2016	ITG INC	10/01/2016	CITIGROUP GLOBAL MARKETS INC.	275.000	7,642	7,406	7,642							(237)	(237)	36	
871829-10-7	SYSCO ORD		02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	08/01/2016	VARIOUS	910.000	39,546	47,387	39,546							7,842	7,842	564	
883203-10-1	TEXTRON ORD		06/14/2016	ITG INC	10/03/2016	MERRILL LYNCH PIERCE FENNER	115.000	4,316	4,474	4,316							158	158	2	
892356-10-6	TRACTOR SUPPLY ORD		02/25/2016	ITG INC	09/20/2016	MERRILL LYNCH PIERCE FENNER	85.000	7,268	5,744	7,268							(1,524)	(1,524)	41	
893641-10-0	TRANSDIGM GROUP ORD		10/28/2016	ITG INC	11/25/2016	JP MORGAN SECURITIES INC.	30.000	8,129	7,800	8,129							(328)	(328)		
89417E-10-9	TRAVELERS COMPANIES ORD		02/25/2016	ITG INC	04/28/2016	ITG INC	65.000	7,103	7,092	7,103							(11)	(11)	40	
902653-10-4	UDR REIT		10/28/2016	VARIOUS	11/25/2016	VARIOUS	335.000	11,805	11,561	11,805							(244)	(244)	52	
904311-10-7	UNDER ARMOUR CL A ORD		06/14/2016	VARIOUS	10/28/2016	VARIOUS	290.000	14,089	13,555	14,089							(534)	(534)		
904311-20-6	UNDER ARMOUR CL C ORD		10/28/2016	VARIOUS	11/25/2016	VARIOUS	225.000	7,493	6,614	7,493							(879)	(879)		
911312-10-6	UNITED PARCEL SERVICE CL B ORD		02/25/2016	ITG INC	09/20/2016	VARIOUS	120.000	11,728	12,639	11,728							912	912	23	
91913Y-10-0	VALERO ENERGY ORD		02/25/2016	ITG INC	06/21/2016	ITG INC	105.000	6,374	5,906	6,374							(467)	(467)	27	
92343V-10-4	VERIZON COMMUNICATIONS ORD		02/25/2016	ITG INC	10/01/2016	VARIOUS	435.000	22,237	22,257	22,237							20	20	393	
92532F-10-0	VERTEX PHARMACEUTICALS ORD		06/14/2016	ITG INC	09/20/2016	MERRILL LYNCH PIERCE FENNER	50.000	4,498	4,584	4,498							87	87		
92532W-10-3	VERSUM MATERIALS ORD		10/01/2016	CORPORATE ACTION	11/25/2016	JP MORGAN SECURITIES INC.	37.500	753	941	753							188	188		
92826C-83-9	VISA CL A ORD		02/25/2016	ITG INC	09/20/2016	MERRILL LYNCH PIERCE FENNER	215.000	15,755	17,036	15,755							1,281	1,281	20	
92939U-10-6	WEC ENERGY GROUP ORD		10/28/2016	ITG INC	12/01/2016	JP MORGAN SECURITIES INC.	70.000	4,086	3,958	4,086							(127)	(127)	35	
931142-10-3	WAL MART STORES ORD		02/25/2016	ITG INC	09/20/2016	MERRILL LYNCH PIERCE FENNER	225.000	15,311	15,794	15,311							483	483	208	
95040Q-10-4	WELLTOWER ORD		02/25/2016	ITG INC	11/25/2016	JP MORGAN SECURITIES INC.	55.000	3,447	3,445	3,447							(3)	(3)	142	
962166-10-4	WEYERHAEUSER REIT		02/25/2016	ITG INC	11/25/2016	JP MORGAN SECURITIES INC.	270.000	6,850	8,637	6,850							1,787	1,787	335	
984332-10-6	YAHOO! ORD		02/25/2016	ITG INC	11/25/2016	JP MORGAN SECURITIES INC.	130.000	4,078	5,312	4,078							1,234	1,234		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
98850P-10-9	YUM CHINA ORD	C	10/31/2016	CORPORATE ACTION	11/25/2016	MERRILL LYNCH PIERCE FENNER	10.000	117	294	117							177	177		
G0177J-10-8	ALLERGAN ORD	C	02/25/2016	ITG INC	07/25/2016	VARIOUS	147.000	44,135	35,271	44,135							(8,864)	(8,864)		
G1151C-10-1	ACCENTURE CL A ORD	C	02/25/2016	ITG INC	09/20/2016	VARIOUS	140.000	14,129	15,751	14,129							1,622	1,622	154	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		09/07/2016	CORPORATE ACTION	10/31/2016	CORPORATE ACTION	556.316	15,398	15,413	15,398							14	14		
G5785G-10-7	MALLINCKRODT ORD	C	02/25/2016	ITG INC	10/28/2016	ITG INC	10.000	673	614	673							(60)	(60)		
G5960L-10-3	MEDTRONIC ORD	C	04/19/2016	Citigroup (SSB)	09/20/2016	VARIOUS	260.000	20,223	21,465	20,223							1,242	1,242	47	
G6518L-10-8	NIELSEN HOLDINGS ORD	C	02/25/2016	ITG INC	04/28/2016	ITG INC	145.000	7,202	7,506	7,202							304	304	41	
H0023R-10-5	CHUBB ORD	C	01/19/2016	CORPORATE ACTION	03/09/2016	NON-BROKER TRADE, BOSTON	102.320	11,366	38	36							2	2		
H1467J-10-4	CHUBB ORD	D	05/23/2016	CORPORATE ACTION	11/25/2016	VARIOUS	0.000		12,917	11,330							1,587	1,587	209	
V7780T-10-3	ROYAL CARIBBEAN CRUISES ORD		02/25/2016	ITG INC	09/20/2016	MERRILL LYNCH PIERCE FENNER	55.000	4,096	3,762	4,096							(334)	(334)	21	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								1,435,872	1,518,845	1,435,872							82,972	82,972	9,322	
Common Stocks - Mutual Funds																				
78467Y-10-7	SPDR S&P MIDCAP 400 ETF		02/25/2016	ITG INC	10/31/2016	VARIOUS	245.000	59,545	66,079	59,545							6,534	6,534	318	
9299999. Subtotal - Common Stocks - Mutual Funds								59,545	66,079	59,545							6,534	6,534	318	
Common Stocks - Money Market Mutual Funds																				
996087-09-4	MELLON BSDT-LATE MONEY DEPOSIT ACCT		08/15/2016	Direct	08/16/2016	Direct	707,404.750	707,405	707,405	707,405									0	
9399999. Subtotal - Common Stocks - Money Market Mutual Funds								707,405	707,405	707,405									0	
9799998. Total - Common Stocks								2,202,822	2,292,328	2,202,822							89,506	89,506	9,640	
9899999. Total - Preferred and Common Stocks								2,202,822	2,292,328	2,202,822							89,506	89,506	9,640	
9999999 - Totals								2,719,397	2,826,033	2,718,449		(948)		(948)			107,584	107,584	26,848	6,660

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
0999999. Total Preferred Stocks										XXX	XXX
Common Stock - U.S. Life Insurer											
61944@-10-9	MOTORISTS LIFE INSURANCE COMPANY		66311		2CIB1	NO		18,660,201		90,000.000	30.0
1299999. Subtotal - Common Stock - U.S. Life Insurer								18,660,201		XXX	XXX
Common Stock - Other Affiliates											
00131@-10-0	MCM INSURANCE AGENCY, INC				2CIB2	NO		132,636	132,636	200.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates								132,636	132,636	XXX	XXX
1899999. Total Common Stocks								18,792,837	132,636	XXX	XXX
1999999 - Totals								18,792,837	132,636	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: $ 146,085,163
2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

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

NONE

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 (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Funds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations																XXX	XXX	XXX		
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8199999. Total - SVO Identified Funds																XXX	XXX	XXX		
8399999. Total Bonds																XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
Exempt Money Market Mutual Funds - as Identified by the SVO																				
316175-10-8	FIDELITY INST : GOV PT CL I MMF			12/30/2016	Direct	XXX	3,849,698						3,849,698	1,129		0.410	0.000	N/A	14	
31846V-41-9	FIRST AMER:TRES OBLG;II			11/02/2016	Direct	XXX	0						0			0.290	0.270	N/A		
94975H-29-6	WELLS FRGO TREASURY PLUS CL I MMF			11/02/2016	Direct	XXX	0						0			0.360	0.360	N/A		
8899999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO							3,849,698					XXX	3,849,698	1,129		XXX	XXX	XXX	14	
All Other Money Market Mutual Funds																				
09248U-61-9	BLACKROCK LIQUIDITY TEMPCL INS MMF			12/02/2016	Direct	XXX	2,500,000						2,500,000	1,533		0.820	0.820	N/A	311	
4812A2-60-3	JPMORGAN PRIME CL INST MMF			12/02/2016	Direct	XXX	1,500,000						1,500,000	967		0.830	0.820	N/A	843	
60934N-20-3	FEDERATED INSTL PRM OBLGNS CL IS MMF			06/20/2014	VARIOUS	XXX	411,922						411,922			0.500	0.000	N/A	289	
949917-39-7	WELLSFARGO:HTGE MM;I			10/05/2016	Direct	XXX	500,000						500,000	243		0.650	0.640	N/A	329	
8999999. Subtotal - All Other Money Market Mutual Funds							4,911,922					XXX	4,911,922	2,743		XXX	XXX	XXX	1,772	
9199999 - Totals							8,761,621					XXX	8,761,621	3,872		XXX	XXX	XXX	1,785	

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6099999. Subtotal - SVO Identified Funds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total - SVO Identified Funds						XXX
6699999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
9999999 - Totals						XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 0 Book/Adjusted Carrying Value $ 0
2. Average balance for the year Fair Value $ 1,134,456 Book/Adjusted Carrying Value $ 1,134,456
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 0 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6099999. Subtotal - SVO Identified Funds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total - SVO Identified Funds						XXX
6699999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
9999999 - Totals						XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 0 Book/Adjusted Carrying Value $ 0
2. Average balance for the year Fair Value $ 1,134,456 Book/Adjusted Carrying Value $ 1,134,456

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 *
Vanderbilt Avenue Asset Management LLC New York, NY		0.300	1,417		112,600	XXX
0199998 Deposits in ... 4 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX			95,172	XXX
0199999. Totals - Open Depositories	XXX	XXX	1,417		207,772	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX				XXX
0399999. Total Cash on Deposit	XXX	XXX	1,417		207,772	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	500	XXX
0599999 Total - Cash	XXX	XXX	1,417		208,272	XXX

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

1. January	2,964,361	4. April	72,910	7. July	74,075	10. October	79,366
2. February	1,015,574	5. May	66,862	8. August	90,600	11. November	198,410
3. March	1,372,976	6. June	(96,024)	9. September	151,032	12. December	208,272

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 and Accrued	8 Amount Received During Year
8699999 - Total Cash Equivalents							

NONE

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	B	Workers' Compensation			2,752,897	2,634,370
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE	B	Workers' Compensation			197,746	184,590
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	Workers' Compensation			181,871	167,474
12.	Hawaii HI						
13.	Idaho ID	B	Workers' Compensation			244,690	228,181
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	B	Workers' Compensation			371,634	388,710
30.	New Hampshire NH						
31.	New Jersey NJ	B	Workers' Compensation			2,543,543	2,478,125
32.	New Mexico NM	B	Workers' Compensation			523,703	515,423
33.	New York NY						
34.	North Carolina NC	B	Workers' Compensation			482,657	444,451
35.	North Dakota ND						
36.	Ohio OH	B	Property & Casualty.	2,738,998	2,849,750		
37.	Oklahoma OK						
38.	Oregon OR	B	Workers' Compensation			2,753,777	2,831,183
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.	Subtotal	XXX	XXX	2,738,998	2,849,750	10,052,519	9,872,507
	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 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

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