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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 Mutual Insurance Company

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 14621 Employer's ID Number 31-4259550

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

Country of Domicile United States of America

Incorporated/Organized 11/08/1928 Commenced Business 11/27/1928

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

Jon Andrew Bright, Sr. VP, Sales & Underwriting	Grady Brendan Campbell #, Chief Operating Officer	Marchelle Elaine Moore #, Chief Legal Officer & General Counsel
John Christopher Kessler, Chief Information Officer	Charles Donovan Stapleton #, Executive Vice President	

DIRECTORS OR TRUSTEES

John Jacob Bishop	Yvette McGee Brown	Archie Mason Griffin
Susan Elizabeth Haack	Sandra Werth Harbrecht	David Lynn Kaufman
Robert Lee McCracken	Thomas Charles Ogg	Robert Charles Smith
Dennis Brendan Sullivan	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	89,998,617	8.914	89,998,617		89,998,617	8.951
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	31,033,670	3.074	31,033,670		31,033,670	3.086
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	40,075,030	3.969	40,075,030		40,075,030	3.986
1.43 Revenue and assessment obligations	185,882,897	18.410	185,882,897		185,882,897	18.487
1.44 Industrial development and similar obligations		0.000				0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	6,268,067	0.621	6,268,067		6,268,067	0.623
1.512 Issued or guaranteed by FNMA and FHLMC	67,103,133	6.646	67,103,133		67,103,133	6.674
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	11,208,526	1.110	11,208,526		11,208,526	1.115
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	36,118,292	3.577	36,118,292		36,118,292	3.592
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	123,437,594	12.226	123,437,594		123,437,594	12.276
2.2 Unaffiliated non-U.S. securities (including Canada)	41,231,365	4.084	41,231,365		41,231,365	4.101
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	50,258,008	4.978	50,258,008		50,258,008	4.998
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	70,382,942	6.971	70,382,942		70,382,942	7.000
3.4 Other equity securities:						
3.41 Affiliated	104,775,333	10.377	100,598,470		100,598,470	10.005
3.42 Unaffiliated	3,542,095	0.351	3,542,095		3,542,095	0.352
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	28,353,359	2.808	28,353,359		28,353,359	2.820
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)	633,749	0.063	633,749		633,749	0.063
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	446,995	0.044	446,995		446,995	0.044
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities	1,290,880	0.128	1,290,880		1,290,880	0.128
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	6,859,946	0.679	6,859,946		6,859,946	0.682
11. Other invested assets	110,757,278	10.970	110,757,278		110,757,278	11.015
12. Total invested assets	1,009,657,776	100.000	1,005,480,913		1,005,480,913	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		27,816,981
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	736,779	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	2,225,589	2,962,368
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		460,925
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	884,320	
	8.2 Totals, Part 3, Column 9		884,320
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		29,434,105
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		29,434,105

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		127,156,300
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	258,091	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	39,245,880	39,503,971
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	(2,648,439)	
	5.2 Totals, Part 3, Column 9		(2,648,439)
6.	Total gain (loss) on disposals, Part 3, Column 19		(534,795)
7.	Deduct amounts received on disposals, Part 3, Column 16		2,722,372
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	63,327	
	9.2 Totals, Part 3, Column 14		63,327
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)		160,817,993
12.	Deduct total nonadmitted amounts		50,060,714
13.	Statement value at end of current period (Line 11 minus Line 12)		110,757,280

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		902,489,170
2.	Cost of bonds and stocks acquired, Part 3, Column 7		144,923,840
3.	Accrual of discount		451,964
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	1,293,567	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	4,527,900	
	4.4. Part 4, Column 11	(5,867,875)	(46,407)
5.	Total gain (loss) on disposals, Part 4, Column 19		9,962,499
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		191,805,999
7.	Deduct amortization of premium		4,659,499
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)		861,315,569
11.	Deduct total nonadmitted amounts		4,176,863
12.	Statement value at end of current period (Line 10 minus Line 11)		857,138,706

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	97,668,778	98,374,938	96,405,626	93,981,606
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	97,668,778	98,374,938	96,405,626	93,981,606
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	31,033,670	31,775,646	32,123,994	29,565,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	40,075,030	40,758,192	42,369,300	38,050,000
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	262,792,461	264,436,419	270,408,016	245,003,437
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	159,555,885	163,663,636	160,188,213	158,006,485
	9. Canada	4,758,262	4,930,588	4,749,905	4,750,000
	10. Other Countries	36,473,103	37,562,573	36,440,013	36,550,000
	11. Totals	200,787,251	206,156,797	201,378,130	199,306,485
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	632,357,190	641,501,991	642,685,067	605,906,528
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States	122,244,453	122,244,453	87,263,339	
Industrial and Miscellaneous	21. Canada				
(unaffiliated)	22. Other Countries	1,938,592	1,938,592	1,498,125	
	23. Totals	124,183,045	124,183,045	88,761,464	
Parent, Subsidiaries and Affiliates	24. Totals	104,775,333	104,775,333	79,168,536	
	25. Total Common Stocks	228,958,378	228,958,378	167,930,000	
	26. Total Stocks	228,958,378	228,958,378	167,930,000	
	27. Total Bonds and Stocks	861,315,569	870,460,370	810,615,067	

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	17,864,985	33,808,905	40,294,929	12,277,049	9,705,279	XXX	113,951,147	17.6	124,083,340	18.2	113,951,147	
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	17,864,985	33,808,905	40,294,929	12,277,049	9,705,279	XXX	113,951,147	17.6	124,083,340	18.2	113,951,147	
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	9,528,741	8,383,144	13,121,785			XXX	31,033,670	4.8	36,374,818	5.3	31,033,670	
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	9,528,741	8,383,144	13,121,785			XXX	31,033,670	4.8	36,374,818	5.3	31,033,670	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	12,525,009	13,574,273	13,741,414	234,334		XXX	40,075,030	6.2	47,726,405	7.0	40,075,030	
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	12,525,009	13,574,273	13,741,414	234,334		XXX	40,075,030	6.2	47,726,405	7.0	40,075,030	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	22,304,788	94,861,061	125,349,391	15,753,625	4,523,596	XXX	262,792,461	40.5	253,282,055	37.1	262,792,461	
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	22,304,788	94,861,061	125,349,391	15,753,625	4,523,596	XXX	262,792,461	40.5	253,282,055	37.1	262,792,461	

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	1,827,776	62,271,633	46,089,108	5,818,336	20,474,864	XXX	136,481,718	21.0	165,616,599	24.3	112,245,000	24,236,718
6.2 NAIC 2	1,665,715	26,579,208	23,131,722	8,732,401	2,257,026	XXX	62,366,073	9.6	55,606,427	8.1	57,138,783	5,227,290
6.3 NAIC 3			1,939,460			XXX	1,939,460	0.3			1,939,460	
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	3,493,491	88,850,841	71,160,290	14,550,737	22,731,891	XXX	200,787,251	31.0	221,223,026	32.4	171,323,242	29,464,008
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) 64,051,300	212,899,018	238,596,626	34,083,343	34,703,740		584,334,026	90.1	XXX	XXX	560,097,308	24,236,718
10.2 NAIC 2	(d) 1,665,715	26,579,208	23,131,722	8,732,401	2,257,026		62,366,073	9.6	XXX	XXX	57,138,783	5,227,290
10.3 NAIC 3	(d)		1,939,460				1,939,460	0.3	XXX	XXX	1,939,460	
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	65,717,014	239,478,226	263,667,809	42,815,744	36,960,766		(b) 648,639,559	100.0	XXX	XXX	619,175,551	29,464,008
10.8 Line 10.7 as a % of Col. 7	10.1	36.9	40.6	6.6	5.7		100.0	XXX	XXX	XXX	95.5	4.5
11. Total Bonds Prior Year												
11.1 NAIC 1	64,510,105	252,357,055	249,191,525	23,431,982	37,592,551	XXX	XXX	XXX	627,083,217	91.9	607,571,555	19,511,663
11.2 NAIC 2	1,001,997	18,867,536	26,992,985	8,743,909		XXX	XXX	XXX	55,606,427	8.1	50,769,286	4,837,141
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	65,512,102	271,224,591	276,184,510	32,175,891	37,592,551	XXX	XXX	XXX	(b) 682,689,645	100.0	658,340,841	24,348,804
11.8 Line 11.7 as a % of Col. 9	9.6	39.7	40.5	4.7	5.5	XXX	XXX	XXX	100.0	XXX	96.4	3.6
12. Total Publicly Traded Bonds												
12.1 NAIC 1	62,823,617	197,439,610	231,895,678	33,234,663	34,703,740		560,097,308	86.3	607,571,555	89.0	560,097,308	XXX
12.2 NAIC 2	1,665,715	25,597,366	19,750,873	7,867,804	2,257,026		57,138,783	8.8	50,769,286	7.4	57,138,783	XXX
12.3 NAIC 3			1,939,460				1,939,460	0.3			1,939,460	XXX
12.4 NAIC 4												XXX
12.5 NAIC 5												XXX
12.6 NAIC 6												XXX
12.7 Totals	64,489,332	223,036,976	253,586,011	41,102,466	36,960,766		619,175,551	95.5	658,340,841	96.4	619,175,551	XXX
12.8 Line 12.7 as a % of Col. 7	10.4	36.0	41.0	6.6	6.0		100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	9.9	34.4	39.1	6.3	5.7		95.5	XXX	XXX	XXX	95.5	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	1,227,682	15,459,408	6,700,948	848,680	0		24,236,718	3.7	19,511,663	2.9	XXX	24,236,718
13.2 NAIC 2		981,843	3,380,850	864,598			5,227,290	0.8	4,837,141	0.7	XXX	5,227,290
13.3 NAIC 3											XXX	
13.4 NAIC 4											XXX	
13.5 NAIC 5											XXX	
13.6 NAIC 6											XXX	
13.7 Totals	1,227,682	16,441,250	10,081,798	1,713,278	0		29,464,008	4.5	24,348,804	3.6	XXX	29,464,008
13.8 Line 13.7 as a % of Col. 7	4.2	55.8	34.2	5.8	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	0.2	2.5	1.6	0.3	0.0		4.5	XXX	XXX	XXX	XXX	4.5

(a) Includes $ 27,919,171 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 1,102,941 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 $ 16,282,369 ; 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	16,282,369	30,171,446	38,557,070	11,593,478	9,676,623	XXX	106,280,986	16.4	102,056,990	14.9	106,280,986	0
1.2 Residential Mortgage-Backed Securities	1,144,783	2,884,539	1,526,519	683,571	28,656	XXX	6,268,067	1.0	20,056,765	2.9	6,268,067	
1.3 Commercial Mortgage-Backed Securities	437,833	752,921	211,340			XXX	1,402,095	0.2	1,969,585	0.3	1,402,095	
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 Totals	17,864,985	33,808,905	40,294,929	12,277,049	9,705,279	XXX	113,951,147	17.6	124,083,340	18.2	113,951,147	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	9,528,741	8,383,144	13,121,785			XXX	31,033,670	4.8	36,374,818	5.3	31,033,670	
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	9,528,741	8,383,144	13,121,785			XXX	31,033,670	4.8	36,374,818	5.3	31,033,670	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	12,525,009	13,574,273	13,741,414	234,334		XXX	40,075,030	6.2	47,726,405	7.0	40,075,030	
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	12,525,009	13,574,273	13,741,414	234,334		XXX	40,075,030	6.2	47,726,405	7.0	40,075,030	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	12,800,541	64,332,861	105,028,662	1,601,101	2,119,734	XXX	185,882,897	28.7	175,277,656	25.7	185,882,897	
5.2 Residential Mortgage-Backed Securities	9,502,187	30,413,228	20,320,729	14,152,524	2,403,863	XXX	76,792,531	11.8	77,658,105	11.4	76,792,531	
5.3 Commercial Mortgage-Backed Securities	2,061	114,973				XXX	117,034	0.0	346,295	0.1	117,034	
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 Totals	22,304,788	94,861,061	125,349,391	15,753,625	4,523,596	XXX	262,792,461	40.5	253,282,055	37.1	262,792,461	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	1,665,715	63,031,181	46,922,146	12,772,171	21,923,547	XXX	146,314,760	22.6	164,558,816	24.1	137,352,959	8,961,801
6.2 Residential Mortgage-Backed Securities	160,312	455,243	378,568	304,071		XXX	1,298,195	0.2	1,960,719	0.3	1,298,195	0
6.3 Commercial Mortgage-Backed Securities	266,960	9,280,196	23,271,425	1,193,172	808,344	XXX	34,820,097	5.4	44,133,196	6.5	20,674,441	14,145,655
6.4 Other Loan-Backed and Structured Securities	1,400,504	16,084,221	588,151	281,323		XXX	18,354,199	2.8	10,570,296	1.5	11,997,648	6,356,552
6.5 Totals	3,493,491	88,850,841	71,160,290	14,550,737	22,731,891	XXX	200,787,251	31.0	221,223,026	32.4	171,323,242	29,464,008
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	52,802,374	179,492,905	217,371,076	26,201,083	33,719,904	XXX	509,587,343	78.6	XXX	XXX	500,625,542	8,961,801
10.2 Residential Mortgage-Backed Securities	10,807,282	33,753,010	22,225,816	15,140,166	2,432,519	XXX	84,358,792	13.0	XXX	XXX	84,358,792	0
10.3 Commercial Mortgage-Backed Securities	706,854	10,148,090	23,482,765	1,193,172	808,344	XXX	36,339,225	5.6	XXX	XXX	22,193,570	14,145,655
10.4 Other Loan-Backed and Structured Securities	1,400,504	16,084,221	588,151	281,323		XXX	18,354,199	2.8	XXX	XXX	11,997,648	6,356,552
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10.6 Totals	65,717,014	239,478,226	263,667,809	42,815,744	36,960,766		648,639,559	100.0	XXX	XXX	619,175,551	29,464,008
10.7 Line 10.6 as a % of Col. 7	10.1	36.9	40.6	6.6	5.7		100.0	XXX	XXX	XXX	95.5	4.5
11. Total Bonds Prior Year												
11.1 Issuer Obligations	21,596,749	184,078,948	251,785,397	30,941,040	37,592,551	XXX	XXX	XXX	525,994,685	77.0	513,318,547	12,676,138
11.2 Residential Mortgage-Backed Securities	18,892,397	64,392,156	15,771,726	619,309		XXX	XXX	XXX	99,675,588	14.6	99,675,588	0
11.3 Commercial Mortgage-Backed Securities	21,912,754	16,534,675	7,753,120	248,527		XXX	XXX	XXX	46,449,075	6.8	36,100,009	10,349,066
11.4 Other Loan-Backed and Structured Securities	3,110,202	6,218,812	874,267	367,016		XXX	XXX	XXX	10,570,296	1.5	9,246,697	1,323,600
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	65,512,102	271,224,591	276,184,510	32,175,891	37,592,551	XXX	XXX	XXX	682,689,645	100.0	658,340,841	24,348,804
11.7 Line 11.6 as a % of Col. 9	9.6	39.7	40.5	4.7	5.5	XXX	XXX	XXX	100.0	XXX	96.4	3.6
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	52,802,374	175,532,490	213,234,288	25,336,485	33,719,904	XXX	500,625,542	77.2	513,318,547	75.2	500,625,542	XXX
12.2 Residential Mortgage-Backed Securities	10,807,282	33,753,010	22,225,816	15,140,166	2,432,519	XXX	84,358,792	13.0	99,675,588	14.6	84,358,792	XXX
12.3 Commercial Mortgage-Backed Securities	502,476	2,131,028	18,125,907	625,815	808,344	XXX	22,193,570	3.4	36,100,009	5.3	22,193,570	XXX
12.4 Commercial Mortgage-Backed Securities	377,200	11,620,447				XXX	11,997,648	1.8	9,246,697	1.4	11,997,648	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		XXX
12.6 Totals	64,489,332	223,036,976	253,586,011	41,102,466	36,960,766		619,175,551	95.5	658,340,841	96.4	619,175,551	XXX
12.7 Line 12.6 as a % of Col. 7	10.4	36.0	41.0	6.6	6.0		100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	9.9	34.4	39.1	6.3	5.7		95.5	XXX	XXX	XXX	95.5	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations		3,960,415	4,136,788	864,598		XXX	8,961,801	1.4	12,676,138	1.9	XXX	8,961,801
13.2 Residential Mortgage-Backed Securities	0		0		0	XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities	204,378	8,017,062	5,356,858	567,358		XXX	14,145,655	2.2	10,349,066	1.5	XXX	14,145,655
13.4 Commercial Mortgage-Backed Securities	1,023,304	4,463,773	588,151	281,323		XXX	6,356,552	1.0	1,323,600	0.2	XXX	6,356,552
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX	XXX	
13.6 Totals	1,227,682	16,441,250	10,081,798	1,713,278	0		29,464,008	4.5	24,348,804	3.6	XXX	29,464,008
13.7 Line 13.6 as a % of Col. 7	4.2	55.8	34.2	5.8	0.0		100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.2	2.5	1.6	0.3	0.0		4.5	XXX	XXX	XXX	XXX	4.5

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	11,946,918	2,300,711		9,646,207	
2. Cost of short-term investments acquired	374,357,590	229,300,112		145,057,478	
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	4,890	4,017		873	
6. Deduct consideration received on disposals	369,525,894	215,322,471		154,203,423	
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)	16,783,504	16,282,369		501,135	
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	16,783,504	16,282,369		501,135	

(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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule E - Verification - Cash Equivalents

N O N E

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location 3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances 11	12	13	14	15	16	17
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100')		Columbus	OH	11/01/1974	01/28/1992	39,819,146		11,269,300	14,018,700	483,830			(483,830)		5,851,750	6,334,022
1 story brick office building with 2 bays, drive-thru, and lot (240' x 330')		Blue Ash	OH	02/01/1981		603,137		293,426	1,027,650	9,824			(9,824)		78,000	62,813
1 story brick office building with 2 bays, drive-thru, and lot (485' x 332')		Uniontown	OH	02/01/1984		652,014		292,061	473,120	12,553			(12,553)		96,696	60,116
1 story brick office building with 2 bays, drive-thru, and lot (210' x 530')		North Olmsted	OH	10/01/1984		1,118,315		570,078	630,100	19,462			(19,462)		163,200	105,090
1 story brick office building with 2 bays, drive-thru, and lot (214' x 571')		Monroeville	PA	12/01/1985		1,303,382		753,813	930,000	21,166			(21,166)		112,800	89,605
1 story brick service garage		Columbus	OH	09/01/1985		85,536		38,075	130,500	618			(618)		3,840	25,048
11 parking lots		Columbus	OH	09/01/1985		1,812,760		1,570,104	3,296,700	5,232			(5,232)		312,947	286,448
1 story brick office building with 2 bays, drive-thru, and lot (310' x 286')		Dayton	OH	10/01/1986		758,691		415,234	447,350	14,372			(14,372)		104,040	95,893
Parking lots		Columbus	OH	02/01/1993		404,158		386,147	413,800	1,729			(1,729)		27,213	24,908
1 story data center (19,891 sq ft) and seven acres land		New Albany	OH	12/29/2008		12,563,407		10,722,269	12,563,407	297,244			(297,244)		698,712	438,229
Land (.57 acreage) and structure (4,344 sq ft)		Columbus	OH	06/01/2011		455,025		455,025	464,600							18,571
Land (.49 acreage) and structure (21,172 sq ft)		Columbus	OH	12/06/2013	07/09/2012	1,305,860		1,305,860	1,300,000						90,066	107,326
Land (.09 acreage) and structure (1,972 sq ft)		Columbus	OH	05/23/2016		281,966		281,966	135,000						730	1,632
0299999. Property occupied by the reporting entity - Administrative						61,163,399		28,353,359	35,830,927	866,030			(866,030)		7,539,994	7,649,701
0399999. Total Property occupied by the reporting entity						61,163,399		28,353,359	35,830,927	866,030			(866,030)		7,539,994	7,649,701
1 story (4,000 sq ft) building and 2 story white block warehouse (20,000 sq ft)		Columbus	OH	03/01/1990	10/24/2004	626,055		331,007	550,000	11,407			(11,407)		51,258	37,147
2 story structure and lot (2,940 sq ft)		Columbus	OH	12/01/2001		395,661		302,742	366,700	6,883			(6,883)		69,913	21,874
0499999. Properties held for the production of income						1,021,716		633,749	916,700	18,290			(18,290)		121,171	59,021
2 story (2,720 sq ft) building and lot (33,106 sq ft)		Clinton	OH	10/16/2015		230,249		230,249	230,249							21,087
1 Story (1,693 sq ft) building and lot (7,405 sq ft)		Plymouth	WI	10/04/2016		216,746		216,746	216,746							64
0599999. Properties held for sale						446,995		446,995	446,995							21,151
0699999 - Totals						62,632,109		29,434,102	37,194,622	884,320			(884,320)		7,661,165	7,729,873

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
1 story brick office building with 2 bays drive-thru and lot (310' x 286')	Dayton	OH	01/20/2016	Possert Construction				5,374
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	01/27/2016	Shaffer Construction				30,838
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	02/11/2016	WAS Studio				46,050
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	02/11/2016	WAS Studio				49,650
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	02/23/2016	Ohio Treasurer of State				299
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	04/20/2016	Danis Building Construction Company				130,950
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	04/28/2019	Shaffer Construction				95,000
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	06/10/2016	Shaffer Construction				80,444
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	06/10/2016	Danis Building Construction Company				221,144
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	07/05/2016	Danis Building Construction Company				368,353
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	10/11/2016	Shaffer Construction				
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	10/18/2016	Shaffer Construction				
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	10/31/2016	Shaffer Construction				438,437
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	11/18/2016	Merit Construction Services				124,761
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	12/05/2016	Shaffer Construction				342,245
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	12/13/2016	Danis Building Construction Company				7,510
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	12/24/2016	Merit Construction Services				284,537
2 story (2,034 sq ft) building and lot (9,583 sq ft)	Westerville	OH	03/06/2016	Home Team Appraisal Services, LTD	(350)			
2 story (2,034 sq ft) building and lot (9,583 sq ft)	Westerville	OH	03/06/2016	The Appraisal Group, Inc	(450)			
2 story condo (1,972 sq ft) and lot (4,008 sq ft)	Columbus	OH	05/23/2016	Stardust Properties, Inc.	281,379			
2 story condo (1,972 sq ft) and lot (4,008 sq ft)	Columbus	OH	06/06/2016	Cornerstone Title	(1,409)			
2 story condo (1,972 sq ft) and lot (4,008 sq ft)	Columbus	OH	06/06/2016	The Kleingers Group. Inc.	1,995			
2 story (2,107 sq ft) building and lot (9,583 sq ft)	Eldridge	IA	07/06/2016	Wren Appraisal L.C.	425			
2 story (2,107 sq ft) building and lot (9,583 sq ft)	Eldridge	IA	07/15/2016	Amy Gilmore	238,442			
1 story (1,693 sq ft) building and lot (7,405 sq ft)	Plymouth	WI	09/12/2016	Joe Michalowitz Appraisals Inc	325			
1 story (1,693 sq ft) building and lot (7,405 sq ft)	Plymouth	WI	09/30/2016	Mark Ziegler Land Valuation	350			
1 Story (1,693 sq ft) building and lot (7,405 sq ft)	Plymouth	WI	10/04/2016	Roxanne Freeman	216,071			
0199999. Acquired by Purchase					736,779			2,225,589
0399999 - Totals					736,779			2,225,589

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
2 story (1,708 sq ft) condominium	Blaine	MN	02/15/2016	Alexandra and Joel Farren	155,003		155,003						155,003	155,003					695
1 story (864 sq ft) building and lot (7,841 sq ft)	Dayton	OH	06/23/2016	William Owens	67,054		67,054						67,054	67,054					7,448
2 Story (2,107 sq ft) building and lot (9,583 sq ft)	Eldridge	IA	11/10/2016	Ward and Carine Robinson	238,867		238,867						238,867	238,867					5,835
0199999. Property Disposed					460,925		460,925						460,925	460,925					13,978
0399999 - Totals					460,925		460,925						460,925	460,925					13,978

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Fixed or Variable Rate - Other Fixed Income - Unaffiliated																			
	1 Agency Loan		Lexington	KY	Private Placement		09/01/2009		48,628	48,628	48,628						2,852		
	1 Agency Loan		Lexington	KY	Private Placement		09/01/2009		33,067	33,067	33,067						1,939		
	1 Agency Loan		Chambersburg	PA	Private Placement		02/01/2012		96,415	96,415	96,415						3,742		
	1 Agency Loan		Westerville	OH	Private Placement		03/31/2012		359,224	359,224	359,224						20,225		
	1 Agency Loan		Leo	IN	Private Placement		08/18/2012		16,480	16,480	16,480						848		
	1 Agency Loan		Circleville	OH	Private Placement		12/19/2012		103,833	103,833	103,833						5,895		
	1 Private Loan		Marco Island	FL	Private Placement		07/31/2013		35,239	35,239	35,239						298		
	1 Agency Loan		Chagrin Falls	OH	Private Placement		07/01/2014		82,160	82,160	82,160						3,620		
	1 Agency Loan		Verona	PA	Private Placement		08/28/2014		6,563	6,563	6,563								
	1 Agency Loan		Florence	KY	Private Placement		01/16/2015		132,988	132,988	132,988						6,214		
	1 Agency Loan		Cleveland	OH	Private Placement		03/01/2015		5,272	5,272	5,272						216		
	1 Agency Loan		Upper Sandusky	OH	Private Placement		02/01/2016		3,483	3,483	3,483						163		
	1 Agency Loan		Elyria	OH	Private Placement		02/01/2016		11,758	11,758	11,758						693		
	1 Agency Loan		Independence	KY	Private Placement		02/01/2016		20,278	20,278	20,278						1,195		
	1 Agency Loan		Parker City	IN	Private Placement		02/23/2016		10,000	10,000	10,000								
	1 Agency Loan		Tell City	IN	Private Placement		09/05/2016		13,227	13,227	13,227						340		
	1 Agency Loan		Westlake	OH	Private Placement		10/01/2016		74,671	74,671	74,671						1,196		
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated									1,053,286	1,053,286	1,053,286						49,435		XXX
Fixed or Variable Rate - Other Fixed Income - Affiliated																			
	Intercompany Long-Term Loan		Columbus	OH	Private Placement		10/20/2015		49,527,029	49,527,029	49,527,029						787,979		
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated									49,527,029	49,527,029	49,527,029						787,979		XXX
Joint Venture Interests - Other - Unaffiliated																			
	Adams Street 2012 Global Fund LP		Chicago	IL	Adams Street Partners		02/15/2012		9,343,776	10,269,499	10,269,499	151,287						6,017,600	2.040
	Blackrock Enhanced Commodity Muni Fund LLC		Wilmington	DE	Blackrock Financial Management		05/31/2007		45,550,000	28,718,694	28,718,694	1,235,354							67.310
	HarbourVest International Private Equity Partners V		Wilmington	DE	HarbourVest		03/29/2007	1	718,964	257,926	257,926	(126,472)				31,652		46,409	0.230
	HarbourVest Partners VIII Buyout Fund LP		Wilmington	DE	HarbourVest		03/29/2007	3	6,361,021	6,638,819	6,638,819	(366,402)						750,000	0.430
	HarbourVest Partners VIII Mezzanine LP		Wilmington	DE	HarbourVest		03/29/2007	2	638,462	566,602	566,602	8,091						60,000	0.310
	HarbourVest Partners VIII Venture Capital Fund LP		Wilmington	DE	HarbourVest		03/29/2007	1	2,391,816	2,690,469	2,690,469	(318,628)						70,000	0.170
	HIPEP V 2007 European Buyout Companion Fund LP		Wilmington	DE	HarbourVest		05/02/2007	3	3,098,662	2,699,041	2,699,041	(228,174)				31,676		142,391	2.360
	HarbourVest Partners IX-Buyout Fund LP		Wilmington	DE	HarbourVest		12/21/2011	3	3,156,959	3,664,436	3,664,436	315,829						2,385,000	0.430
	HarbourVest Partners IX-Credit Opportunities Fund LP		Wilmington	DE	HarbourVest		12/21/2011	2	529,240	543,226	543,226	19,018						385,000	0.410
	HarbourVest Partners IX-Venture Fund LP		Wilmington	DE	HarbourVest		12/21/2011	1	2,248,356	2,798,937	2,798,937	24,196						525,000	0.260
	Park Street Capital Private Equity Fund VIII		Boston	MA	Park Street Capital		05/04/2007		2,451,000	3,554,518	3,554,518	(88,726)						337,500	1.680
	Crescent Senior Secured Floating Rate Fund		Dover	DE	Crescent Capital Group LP		05/01/2007		17,400,000	29,387,827	29,387,827	2,174,136						0	15.850
	Consumer Agent Portal LLC		Minneapolis	MN	IIABA		04/17/2014		5,000,000	533,685	533,685	(5,447,947)							
2199999. Joint Venture Interests - Other - Unaffiliated									98,888,256	92,323,679	92,323,679	(2,648,439)				63,327		10,718,900	XXX
Surplus Debentures, etc - Affiliated																			
	Wilson Mutual Insurance Company		Sheboygan	WI	Private Placement		11/05/2001		10,000,000	10,000,000	10,000,000						325,000		
	Wilson Mutual Insurance Company		Sheboygan	WI	Private Placement		05/20/2010		3,000,000	3,000,000	3,000,000						97,500		
	Iowa Mutual Insurance Company		De Witt	IA	Private Placement		12/02/2003		3,000,000	3,000,000	3,000,000								
2499999. Surplus Debentures, etc - Affiliated									16,000,000	16,000,000	16,000,000						422,500		XXX
All Other Low Income Housing Tax Credit - Unaffiliated																			
	5 Units LTD Partnership Boston Financial Institutional Tax Credits XVIII		Boston	MA	Private Placement		01/30/1998		193,782										
	9.157509 Units LTD Partnership WNC Institutional Tax Credit Fund XXI		Irving	CA	Private Placement		03/28/2006		2,313,491	1,913,998	1,913,998								
3999999. All Other Low Income Housing Tax Credit - Unaffiliated									2,507,273	1,913,998	1,913,998								XXX
4499999. Total - Unaffiliated									102,448,815	95,290,963	95,290,963	(2,648,439)				63,327	49,435	10,718,900	XXX

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
4599999. Total - Affiliated									65,527,029	65,527,029	65,527,029						1,210,479		XXX
4699999 - Totals									167,975,844	160,817,992	160,817,992	(2,648,439)				63,327	1,259,914	10,718,900	XXX

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11
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
Fixed or Variable Rate - Other Fixed Income - Unaffiliated										
	1 Agency Loan	Upper Sandusky	OH	Private Placement	02/01/2016		6,204			
	1 Agency Loan	Cleveland	OH	Private Placement	02/01/2016		4,920			
	1 Agency Loan	Elyria	OH	Private Placement	02/01/2016		20,943			
	1 Agency Loan	Independence	KY	Private Placement	02/01/2016		36,120			
	1 Agency Loan	New Cumberland	PA	Private Placement	02/01/2016		18,213			
	1 Agency Loan	Parker City	IN	Private Placement	02/23/2016		40,000			
	1 Agency Loan	New Cumberland	PA	Private Placement	06/01/2016		39,000			
	1 Agency Loan	Tell City	IN	Private Placement	09/05/2016		14,691			
	1 Agency Loan	Westlake	OH	Private Placement	10/01/2016		78,000			
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated							258,091			XXX
Fixed or Variable Rate - Other Fixed Income - Affiliated										
	Intercompany Long-Term Loan	Columbus	OH	Private Placement	10/20/2015			31,577,133		
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated								31,577,133		XXX
Joint Venture Interests - Other - Unaffiliated										
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012			1,056,000		2.040
	Blackrock Enhanced Commodity Muni Fund LLC	Wilmington	DE	Blackrock Financial Management	05/31/2007			5,000,000		67.310
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	3		375,000		0.430
	HarbourVest Partners VIII Mezzanine LP	Wilmington	DE	HarbourVest	03/29/2007	2		22,500		0.310
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	1		35,000		0.170
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE	HarbourVest	05/02/2007	3		50,247		2.360
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	3		660,000		0.430
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	2		125,000		0.410
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	1		345,000		0.260
2199999. Joint Venture Interests - Other - Unaffiliated								7,668,747		XXX
4499999. Total - Unaffiliated							258,091	7,668,747		XXX
4599999. Total - Affiliated								31,577,133		XXX
4699999 - Totals							258,091	39,245,880		XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location: 3 City	Location: 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value: 9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
Fixed or Variable Rate - Other Fixed Income - Unaffiliated																			
	1 Agency Loan	Pittston	PA	Private Placement	02/01/2014	01/31/2016	809							809	809				81
	1 Agency Loan	Sharpsville	PA	Private Placement	02/01/2014	01/31/2016	255							255	255				2
	1 Agency Loan	Kokomo	IN	Private Placement	02/01/2014	01/31/2016	724							724	724				5
	1 Agency Loan	Elmore	OH	Private Placement	02/01/2014	01/31/2016	898							898	898				6
	1 Agency Loan	Cleveland	OH	Private Placement	02/01/2016	02/29/2016								4,920	4,920				
	1 Agency Loan	New Cumberland	PA	Private Placement	02/01/2016	02/29/2016								18,213	18,213				
	1 Agency Loan	Charleston	WV	Private Placement	01/31/2014	04/30/2016	7,286							7,286	7,286				140
	1 Agency Loan	New Cumberland	PA	Private Placement	06/01/2016	06/30/2016								39,000	39,000				
	1 Agency Loan	Lexington	KY	Private Placement	09/01/2009	12/31/2016	62,023							13,395	13,395				786
	1 Agency Loan	Lexington	KY	Private Placement	09/01/2009	12/31/2016	42,175							9,109	9,109				534
	1 Agency Loan	Chagrin Falls	OH	Private Placement	07/01/2014	12/31/2016	111,227							29,067	29,067				1,281
	1 Agency Loan	Westlake	OH	Private Placement	10/01/2016	12/31/2016								3,329	3,329				53
	1 Agency Loan	Leo	IN	Private Placement	08/18/2012	12/31/2016	24,010							7,529	7,529				388
	1 Agency Loan	Cleveland	OH	Private Placement	03/01/2015	12/31/2016	17,402							12,130	12,130				498
	1 Agency Loan	Upper Sandusky	OH	Private Placement	02/01/2016	12/31/2016								2,721	2,721				127
	1 Agency Loan	Elyria	OH	Private Placement	02/01/2016	12/31/2016								9,185	9,185				541
	1 Agency Loan	Independence	KY	Private Placement	02/01/2016	12/31/2016								15,842	15,842				933
	1 Agency Loan	Parker City	IN	Private Placement	02/23/2016	12/31/2016								30,000	30,000				
	1 Agency Loan	Verona	PA	Private Placement	08/28/2014	12/31/2016	10,313							3,750	3,750				
	1 Agency Loan	Tell City	IN	Private Placement	09/05/2016	12/31/2016								1,464	1,464				38
	1 Agency Loan	Circleville	OH	Private Placement	12/19/2012	12/31/2016	117,795							13,962	13,962				793
	1 Agency Loan	Florence	KY	Private Placement	01/16/2015	12/31/2016	155,408							22,420	22,420				1,048
	1 Agency Loan	Westerville	OH	Private Placement	03/31/2012	12/31/2016	415,752							56,527	56,527				3,183
	1 Agency Loan	Chambersburg	PA	Private Placement	02/01/2012	12/31/2016	138,184							41,769	41,769				1,621
	1 Private Loan	Marco Island	FL	Private Placement	07/31/2013	12/31/2016	59,028,357							23,790	23,790				201
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated							60,132,618							368,094	368,094				12,257
Joint Venture Interests - Other - Unaffiliated																			
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012	12/31/2016	8,891,112							(171,100)	(171,100)				
	HarbourVest International Private Equity Partners V	Wilmington	DE	HarbourVest	03/29/2007	10/19/2016	489,716							104,598	104,598	(32,371)		(32,371)	
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/20/2016	7,548,060							917,839	917,839				
	HarbourVest Partners VIII Mezzanine LP	Wilmington	DE	HarbourVest	03/29/2007	12/30/2016	666,538							130,527	130,527				
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/30/2016	3,214,092							239,995	239,995				
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE	HarbourVest	05/02/2007	11/30/2016	2,931,842							(33,730)	(33,730)	(120,280)		(120,280)	
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/19/2016	2,952,450							263,843	263,843				
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/19/2016	437,257							38,049	38,049				
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/19/2016	2,558,058							128,317	128,317				
	Park Street Capital Private Equity Fund VIII	Boston	MA	Park Street Capital	05/04/2007	12/21/2016	4,168,051							524,807	524,807				
2199999. Joint Venture Interests - Other - Unaffiliated							33,857,176							2,143,145	2,143,145	(152,650)		(152,650)	
All Other Low Income Housing Tax Credit - Unaffiliated																			
	5 Units LTD Partnership Boston Financial Institutional Tax Credits XVIII			Massachusetts			193,782							211,132	211,132		17,350	17,350	
	9.157509 Units LTD Partnership WNC Institutional Tax Credit Fund XXI			California			2,313,491										(399,494)	(399,494)	
3999999. All Other Low Income Housing Tax Credit - Unaffiliated							2,507,273							211,132	211,132		(382,144)	(382,144)	
4499999. Total - Unaffiliated							96,497,067							2,722,372	2,722,372	(152,650)	(382,144)	(534,795)	12,257
4599999. Total - Affiliated																			
4699999 - Totals							96,497,067							2,722,372	2,722,372	(152,650)	(382,144)	(534,795)	12,257

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
Bonds - U.S. Governments - Issuer Obligations																					
912810-FD-5	UNITED STATES TREASURY				1	1,681,057	131.4920	1,562,282	1,188,120	1,607,229	19,056	(33,729)			3.625	0.546	AO	9,229	42,562	08/09/2013	04/15/2028
912810-FH-6	UNITED STATES TREASURY	CF			1	1,963,693	136.6090	2,008,658	1,470,370	1,877,413	44,040	(29,229)			3.875	1.342	AO	40,581	27,934	12/04/2013	04/15/2029
912810-FQ-6	UNITED STATES TREASURY				1	639,219	138.2360	758,647	548,805	672,590	8,806	(3,606)			3.375	2.397	AO	3,969	18,304	09/03/2010	04/15/2032
912810-FR-4	UNITED STATES TREASURY	CF			1	2,730,048	114.7190	2,825,452	2,462,115	2,763,762	54,650	(28,617)			2.375	0.771	JJ	27,013	57,437	05/16/2016	01/15/2025
912810-FS-2	UNITED STATES TREASURY				1	2,051,651	112.6560	1,986,661	1,763,476	2,011,125	28,294	(27,682)			2.000	0.347	JJ	16,293	34,823	08/22/2014	01/15/2026
912810-PS-1	UNITED STATES TREASURY				1	1,638,718	117.1450	1,661,078	1,417,967	1,638,491	22,860	(19,366)			2.375	0.791	JJ	15,557	31,711	05/16/2016	01/15/2027
912810-PV-4	UNITED STATES TREASURY				1	1,772,449	111.6530	1,616,771	1,448,032	1,739,597	23,230	(21,027)			1.750	0.231	JJ	11,706	25,019	07/27/2012	01/15/2028
912810-PZ-5	UNITED STATES TREASURY	CF			1	3,766,635	120.5080	4,524,768	3,754,710	4,058,158	69,883	(5,961)			2.500	1.678	JJ	43,363	92,681	09/03/2010	01/15/2029
912810-QF-8	UNITED STATES TREASURY	CF			1	868,598	123.5700	931,431	753,768	879,558	10,357	(4,458)			2.125	1.264	FA	6,050	15,820	11/04/2015	02/15/2040
912810-QP-6	UNITED STATES TREASURY				1	1,098,850	124.4860	1,171,093	940,743	1,113,933	15,094	(5,649)			2.125	1.285	FA	7,551	19,747	11/04/2015	02/15/2041
912810-QV-3	UNITED STATES TREASURY	CF			1	1,407,688	94.3910	1,615,581	1,711,584	1,469,575	32,280	8,099			0.750	1.450	FA	4,849	12,680	06/20/2013	02/15/2042
912810-RA-8	UNITED STATES TREASURY				1	1,056,219	91.5550	1,128,427	1,232,512	1,096,423	19,777	4,604			0.625	1.143	FA	2,910	7,609	08/04/2014	02/15/2043
912810-RF-7	UNITED STATES TREASURY				1	432,966	109.1310	432,860	396,644	437,181	6,404	(1,416)			1.375	0.941	FA	2,060	6,022	08/07/2015	02/15/2044
912810-RF-7	UNITED STATES TREASURY	CF			1	1,620,354	108.8130	1,579,991	1,452,024	1,646,245	30,164	(6,312)			1.375	0.800	FA	7,541	19,212	08/07/2015	02/15/2044
912810-RL-4	UNITED STATES TREASURY				1	1,873,947	94.0940	1,934,903	2,056,351	1,916,133	33,114	4,112			0.750	1.028	FA	5,825	14,739	05/16/2016	02/15/2045
912810-RR-1	UNITED STATES TREASURY				1	1,103,545	100.4230	1,070,227	1,065,719	1,117,574	14,639	(609)			1.000	0.799	FA	4,025	3,300	08/22/2016	02/15/2046
912828-B2-5	UNITED STATES TREASURY				1	3,798,031	101.7570	3,921,444	3,853,734	3,868,169	61,844	(1,994)			0.625	0.569	JJ	11,127	23,717	05/16/2016	01/15/2024
912828-C9-9	UNITED STATES TREASURY				1	4,506,069	101.2480	4,586,898	4,530,359	4,574,958	68,736	(16,656)			0.125	(0.313)	AO	1,213	5,417	08/30/2016	04/15/2019
912828-H4-5	UNITED STATES TREASURY				1	2,596,495	98.3480	2,679,827	2,724,848	2,644,312	44,188	10,081			0.250	0.632	JJ	3,147	6,755	05/16/2016	01/15/2025
912828-H4-5	UNITED STATES TREASURY	CF			1	1,007,085	98.2730	1,002,915	1,020,540	1,028,188	19,444	(1,250)			0.250	0.153	JJ	1,179	2,277	09/22/2015	01/15/2025
912828-HN-3	UNITED STATES TREASURY				1	831,209	102.6130	799,172	778,822	807,578	12,494	(13,448)			1.625	(0.126)	JJ	5,846	12,495	08/09/2013	01/15/2018
912828-JE-1	UNITED STATES TREASURY				1	1,313,617	103.7690	1,395,826	1,345,128	1,423,255	21,576	15,361			1.375	2.608	JJ	8,544	18,261	03/14/2011	07/15/2018
912828-JX-9	UNITED STATES TREASURY				1	1,396,932	105.6600	1,368,009	1,294,728	1,364,364	14,865	(20,449)			2.125	(0.052)	JJ	12,710	17,716	08/30/2016	01/15/2019
912828-K3-3	UNITED STATES TREASURY				1	4,513,957	101.0390	4,588,824	4,541,636	4,564,313	49,169	(3,448)			0.125	(0.029)	AO	1,217	4,503	08/30/2016	04/15/2020
912828-LA-6	UNITED STATES TREASURY				1	1,571,414	106.4780	1,569,452	1,473,968	1,558,172	15,477	(23,618)			1.875	(0.390)	JJ	12,767	15,760	08/30/2016	07/15/2019
912828-MF-4	UNITED STATES TREASURY				1	1,968,142	105.1710	1,880,962	1,788,480	1,923,816	28,704	(30,375)			1.375	(0.337)	JJ	11,360	24,280	06/30/2015	01/15/2020
912828-N7-1	UNITED STATES TREASURY				1	3,428,221	100.8780	3,352,398	3,323,220	3,451,411	30,341	(7,152)			0.625	0.168	JJ	9,595	4,350	08/30/2016	01/15/2026
912828-NM-8	UNITED STATES TREASURY				1	2,933,383	105.6130	2,938,163	2,782,009	2,928,760	44,674	(34,473)			1.250	(0.026)	JJ	16,065	33,994	05/16/2016	07/15/2020
912828-PP-9	UNITED STATES TREASURY	CF			1	3,848,324	104.9140	3,825,654	3,646,467	3,759,031	50,585	(28,433)			1.125	0.316	JJ	18,951	40,503	06/14/2013	01/15/2021
912828-Q6-0	UNITED STATES TREASURY				1	613,841	100.5720	615,428	611,928	622,610	10,332	(1,563)			0.125	(0.286)	AO	164	381	05/16/2016	04/15/2021
912828-QV-5	UNITED STATES TREASURY	SD			1	1,067,869	103.1900	1,106,692	1,072,480	1,117,590	17,210	813			0.625	0.705	JJ	3,096	6,618	11/23/2011	07/15/2021
912828-QV-5	UNITED STATES TREASURY				1	2,255,877	103.1900	2,324,053	2,252,208	2,340,052	36,141	(1,546)			0.625	0.553	JJ	6,503	13,898	08/09/2013	07/15/2021
912828-S5-0	UNITED STATES TREASURY				1	1,011,207	96.7000	970,667	1,003,793	1,014,596	3,793	(403)			0.125	0.012	JJ	580		08/22/2016	07/15/2026
912828-SA-9	UNITED STATES TREASURY				1	2,013,941	100.1700	2,053,988	2,050,502	2,084,922	32,890	1,772			0.125	0.214	JJ	1,184	2,531	05/05/2014	01/15/2022
912828-SA-9	UNITED STATES TREASURY	SD			1	673,864	100.1700	673,965	672,821	698,278	10,792	(574)			0.125	0.038	JJ	389	830	08/16/2012	01/15/2022
912828-TE-0	UNITED STATES TREASURY				1	3,917,582	100.2530	3,888,446	3,878,633	4,010,448	62,213	(9,604)			0.125	(0.127)	JJ	2,240	4,787	06/30/2015	07/15/2022
912828-UH-1	UNITED STATES TREASURY				1	1,389,012	99.2610	1,455,260	1,466,106	1,455,808	18,594	6,607			0.125	0.545	JJ	847	2,129	08/09/2013	01/15/2023
912828-UH-1	UNITED STATES TREASURY	CF			1	2,281,948	99.2110	2,389,579	2,408,583	2,391,378	44,962	7,145			0.125	0.249	JJ	1,391	2,653	08/09/2013	01/15/2023
912828-UX-6	UNITED STATES TREASURY				1	3,162,653	100.9100	3,209,189	3,180,249	3,186,946	51,033	(5,222)			0.125	(0.041)	AO	852	3,940	09/22/2015	04/15/2018
912828-VM-9	UNITED STATES TREASURY				1	3,616,118	100.8960	3,877,550	3,843,116	3,727,257	61,642	17,156			0.375	0.859	JJ	6,658	14,229	12/04/2013	07/15/2023
912828-WU-0	UNITED STATES TREASURY	CF			1	3,632,190	98.1950	3,698,613	3,766,600	3,712,062	70,044	6,849			0.125	0.321	JJ	2,175	4,649	09/22/2015	07/15/2024
912828-XL-9	UNITED STATES TREASURY				1	1,819,956	99.4570	1,774,072	1,783,758	1,823,619	5,215	(1,553)			0.375	0.111	JJ	3,090		08/30/2016	07/15/2025
912828-XL-9	UNITED STATES TREASURY	CF			1	1,840,774	99.3670	1,863,622	1,875,494	1,871,736	30,514	920			0.375	0.398	JJ	3,249	6,005	05/16/2016	07/15/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						88,715,347	XXX	90,619,499	86,633,148	89,998,617	1,350,118	(305,903)			XXX	XXX	XXX	354,659	702,280	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36202F-E5-1	G2 004656 - RMBS			4	1	1,569,751	106.8660	1,617,871	1,513,925	1,568,843		3,296			4.000	3.151	MON	5,046	61,823	09/10/2010	03/20/2040
3620AD-NY-4	GN 726807 - RMBS			4	1	80,019	109.3260	85,400	78,115	80,418		427			5.000	4.214	MON	325	4,069	08/19/2009	09/15/2039
3620C5-YY-7	GN 749627 - RMBS			4	1	2,316,590	106.3890	2,361,997	2,220,152	2,335,157		13,386			4.000	2.777	MON	7,401	91,437	10/21/2010	11/15/2040
3620C6-EG-6	GN 749935 - RMBS			4	1	327,432	106.2350	333,367	313,802	329,544		4,748			4.000	2.795	MON	1,046	13,409	10/21/2010	11/15/2040
36212W-5M-5	GN 546352 - RMBS			4	1	512,135	100.3760	475,982	474,199	503,330		(5,232)			8.000	5.950	MON	3,161	38,047	01/17/2001	12/15/2030
36218N-JE-2	GN 227161 - RMBS			4	1	3,098	100.5110	3,066	3,050	3,043		(4)			10.000	10.062	MON	25	313	06/08/1989	05/15/2019
36291E-H8-7	GN 625855 - RMBS			4	1	341,084	100.2530	312,281	311,493	328,650		(3,700)			5.750	4.559	MON	1,493	17,952	06/03/2005	06/15/2035
36291H-C9-3	GN 628396 - RMBS			4	1	608,716	114.2270	654,417	572,909	588,160		(2,230)			6.500	5.521	MON	3,103	37,548	02/20/2004	10/15/2028
36291J-W3-0	GN 629866 - RMBS			4	1	457,779	100.2750	452,254	451,014	454,993		(1,221)			6.250	6.052	MON	2,349	28,254	12/09/2009	09/15/2034

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
36297D-K3-0	GN 708714 - RMBS			4	1	76,594	110.4650	81,922	74,161	75,928		(122)			5.000	4.357	MON	309	3,737	03/25/2009	04/15/2039
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						6,293,200	XXX	6,378,558	6,012,820	6,268,067		9,347			XXX	XXX	XXX	24,259	296,590	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
38376G-DN-7	GNR 1018 C - CMBS			4	1	1,157,595	103.5731	1,142,545	1,103,128	1,164,612		(15,660)			4.336	2.014	MON	3,986	49,032	01/24/2014	03/16/2051
38376G-XT-2	GNR 10148A C - CMBS			4	1	239,484	100.7860	234,337	232,509	237,483		(697)			3.074	2.478	MON	596	7,524	09/30/2010	12/16/2050
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						1,397,080	XXX	1,376,881	1,335,637	1,402,095		(16,357)			XXX	XXX	XXX	4,582	56,557	XXX	XXX
0599999. Total - U.S. Government Bonds						96,405,626	XXX	98,374,938	93,981,606	97,668,778	1,350,118	(312,912)			XXX	XXX	XXX	383,500	1,055,426	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
Bonds - U.S. States, Territories and Possessions - Issuer Obligations																					
13063B-4N-9	CALIFORNIA ST ECONOMIC RECOVERY			2	1FE	933,616	114.1690	913,352	800,000	888,574		(12,711)			5.000	3.040	AO	10,000	40,000	04/12/2013	10/01/2027
13063B-E2-4	CALIFORNIA ST			2	1FE	559,655	111.2080	556,040	500,000	536,606		(5,749)			5.000	3.561	MS	8,333	25,000	09/25/2012	09/01/2036
13063B-PX-4	CALIFORNIA ST			2	1FE	1,242,425	108.3090	1,353,863	1,250,000	1,242,967		141			5.000	5.040	AO	15,625	62,500	07/24/2013	10/01/2041
13063B-S6-0	CALIFORNIA ST ECONOMIC RECOVERY			2	1FE	1,145,470	113.8200	1,138,200	1,000,000	1,095,258		(13,941)			5.000	3.261	FA	20,833	50,000	03/15/2013	02/01/2027
13063C-NR-7	CALIFORNIA ST ECONOMIC RECOVERY			2	1FE	590,445	116.4930	582,465	500,000	572,374		(8,232)			5.000	2.900	AO	6,250	25,000	09/24/2014	10/01/2028
13063C-ZY-9	CALIFORNIA ST			2	1FE	2,165,240	105.1520	2,103,040	2,000,000	2,154,440		(10,800)			4.000	3.070	MS	26,667	36,444	03/10/2016	09/01/2032
20772J-WQ-1	CONNECTICUT ST			2	1FE	791,333	103.2610	774,458	750,000	783,221		(3,753)			4.000	3.340	MS	10,000	30,000	10/09/2014	09/01/2033
373384-DT-0	GEORGIA ST			2	1FE	3,606,785	102.3220	3,581,270	3,500,000	3,508,567		(14,168)			5.000	4.570	FA	72,917	175,000	11/14/2008	08/01/2024
373384-GW-0	GEORGIA ST			2	1FE	1,074,420	105.5910	1,055,910	1,000,000	1,013,255		(8,401)			5.000	4.080	JJ	25,000	50,000	07/24/2008	07/01/2020
546415-P5-3	LOUISIANA ST			2	1FE	2,471,176	115.4260	2,325,834	2,015,000	2,322,270		(42,816)			5.000	2.461	JJ	46,457	100,750	05/24/2013	07/15/2025
57582P-B3-3	MASSACHUSETTS ST			2	1FE	639,380	113.6420	568,210	500,000	577,406		(15,595)			5.000	1.600	AO	6,250	25,000	11/29/2012	10/01/2022
57582R-EH-5	MASSACHUSETTS ST			2	1FE	567,980	114.1660	570,830	500,000	559,393		(5,939)			5.000	3.380	JJ	12,500	23,958	07/14/2015	07/01/2037
57582R-EL-6	MASSACHUSETTS ST			2	1FE	1,440,550	116.1100	1,451,375	1,250,000	1,416,250		(16,771)			5.000	3.200	JJ	31,250	59,896	06/25/2015	07/01/2032
641461-EG-9	NEVADA ST			2	1FE	6,175,440	103.5590	6,213,540	6,000,000	6,020,174		(21,138)			5.000	4.620	JD	25,000	300,000	04/04/2008	12/01/2026
641461-JA-7	NEVADA ST			2	1FE	5,366,200	105.3080	5,265,400	5,000,000	5,064,646		(43,571)			5.000	4.050	JD	20,833	250,000	01/22/2009	06/01/2021
939745-V7-7	WASHINGTON ST	@			1FE	456,975	96.9570	484,785	500,000	484,870		7,393			0.000	1.542	N/A			01/16/2013	01/01/2019
93974D-BG-2	WASHINGTON ST			2	1FE	1,133,750	110.9660	1,109,660	1,000,000	1,099,856		(13,372)			5.000	3.300	FA	20,833	50,000	05/20/2014	08/01/2035
97705L-6G-7	WISCONSIN ST			2	1FE	591,340	115.2790	576,395	500,000	567,115		(10,571)			5.000	2.511	MN	4,167	25,000	08/06/2014	11/01/2025
97705L-6H-5	WISCONSIN ST			2	1FE	587,310	115.1610	575,805	500,000	564,222		(10,080)			5.000	2.611	MN	4,167	25,000	08/06/2014	11/01/2026
97705L-6J-1	WISCONSIN ST			2	1FE	584,505	115.0430	575,215	500,000	562,205		(9,740)			5.000	2.681	MN	4,167	25,000	08/06/2014	11/01/2027
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						32,123,994	XXX	31,775,646	29,565,000	31,033,670		(259,815)			XXX	XXX	XXX	371,249	1,378,549	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						32,123,994	XXX	31,775,646	29,565,000	31,033,670		(259,815)			XXX	XXX	XXX	371,249	1,378,549	XXX	XXX
Bonds - U.S. Political Subdivisions - Issuer Obligations																					
181059-KA-3	CLARK CNTY NEV SCH DIST			2	1FE	5,110,050	104.5110	5,225,550	5,000,000	5,028,825		(10,928)			4.500	4.250	JD	10,000	225,000	04/03/2008	06/15/2019
199492-PD-5	COLUMBUS OHIO			2	1FE	530,505	106.4410	532,205	500,000	526,870		(2,701)			4.000	3.271	JJ	10,000	17,667	08/20/2015	07/01/2033
248866-TV-7	DENTON TEX				1FE	611,195	112.8100	564,050	500,000	561,828		(11,209)			5.000	2.418	FA	9,444	25,000	05/01/2012	02/15/2022
248866-WE-1	DENTON TEX				1FE	568,655	103.1540	515,770	500,000	516,697		(14,724)			4.000	1.000	FA	7,556	20,000	05/20/2013	02/15/2018
248866-WG-6	DENTON TEX				1FE	579,355	106.9710	534,855	500,000	537,990		(11,799)			4.000	1.500	FA	7,556	20,000	05/09/2013	02/15/2020
249174-SE-4	DENVER COLO CITY & CNTY SCH DIST NO 1			2	1FE	552,190	116.5090	582,545	500,000	535,397		(5,273)			5.000	3.658	JD	2,083	25,000	08/29/2013	12/01/2025
262633-EY-2	DU PAGE CNTY ILL				1FE	842,946	108.0750	826,774	765,000	785,914		(4,633)			5.600	4.840	JJ	26,320	42,840	02/02/1999	01/01/2021
304657-NF-2	FAIRFIELD OHIO CITY SCH DIST			2	1FE	853,658	113.5720	851,790	750,000	830,317		(10,357)			5.000	3.240	MN	6,250	37,500	08/28/2014	11/01/2035
34153P-G3-6	FLORIDA ST BRD ED PUB ED			2	1FE	609,900	112.7690	563,845	500,000	561,275		(13,126)			5.000	2.080	JD	2,083	25,000	03/05/2013	06/01/2024
349425-2B-3	FORT WORTH TEX				1FE	965,678	114.5710	859,283	750,000	874,250		(22,922)			5.000	1.640	MS	12,500	37,500	11/21/2012	03/01/2022
366155-XP-9	GARLAND TEX INDPT SCH DIST			2	1FE	550,325	110.4700	552,350	500,000	520,187		(6,003)			5.000	3.620	FA	9,444	25,000	06/23/2011	02/15/2026
417123-EG-7	HARTNELL CALIF CMNTY COLLEGE DIST	@		3	1FE	224,740	45.7920	228,960	500,000	234,334		9,364			0.000	4.120	N/A			12/09/2015	08/01/2035
429335-FV-9	HIDALGO CNTY TEX DRAIN DIST NO 1				1FE	1,549,463	113.2230	1,415,288	1,250,000	1,424,030		(35,466)			5.000	1.868	MS	20,833	62,500	05/08/2013	09/01/2021
438670-3C-3	HONOLULU HAWAII CITY & CNTY				1FE	506,783	104.6700	460,548	440,000	451,233		(8,738)			5.000	2.900	AO	5,500	22,000	01/26/2010	04/01/2018
438670-3D-1	HONOLULU HAWAII CITY & CNTY				1FE	23,036	104.7330	20,947	20,000	20,511		(397)			5.000	2.900	AO	250	1,000	01/26/2010	04/01/2018
472736-P7-6	JEFFERSON CNTY COLO SCH DIST NO R-001				1FE	4,705,720	107.0210	4,280,840	4,000,000	4,172,248		(84,760)			5.000	2.721	JD	8,889	200,000	03/03/2010	12/15/2018
495033-DR-0	KING CNTY WASH SCH DIST NO 401 HIGHLINE			2	1FE	631,615	115.4850	577,425	500,000	581,155		(12,777)			5.000	2.070	JD	2,083	25,000	11/26/2012	12/01/2025
521841-JM-9	LEANDER TEX INDPT SCH DIST			2	1FE	2,507,808	102.4170	2,458,008	2,400,000	2,408,805		(13,683)			5.000	4.395	FA	45,333	120,000	05/29/2008	08/15/2026
521841-KP-0	LEANDER TEX INDPT SCH DIST			2	1FE	104,492	102.2130	102,213	100,000	100,367		(570)			5.000	4.395	FA	1,889	5,000	05/29/2008	08/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
542264-ED-4	LONE STAR COLLEGE SYS TEX			2	1FE	608,465	112.9630	564,815	500,000	551,660		(11,800)			5.000	2.355	FA	9,444	25,000	12/12/2011	02/15/2022
584002-PG-8	MECKLENBURG CNTY N C				1FE	2,727,458	104.5360	2,430,462	2,325,000	2,389,828		(54,368)			5.000	2.550	MS	38,750	116,250	04/23/2010	03/01/2018
592112-RS-7	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1	126,163	115.6340	115,634	100,000	115,522		(1,481)			5.000	2.005	JJ	2,500	2,500	11/01/2012	07/01/2023
592112-RW-8	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1FE	504,652	115.4090	461,636	400,000	462,089		(5,925)			5.000	2.005	JJ	10,000	10,000	11/01/2012	07/01/2023
613681-U8-6	MONTGOMERY CNTY TEX			2	1FE	597,570	116.0000	580,000	500,000	576,211		(9,560)			5.000	2.650	MS	8,333	25,000	09/17/2014	03/01/2027
66702R-HS-4	NORTHSIDE TEX INDPT SCH DIST				1FE	600,925	114.6620	573,310	500,000	573,446		(13,499)			5.000	1.971	FA	9,444	25,000	11/13/2014	02/15/2022
702334-CH-4	PASADENA TEX INDPT SCH DIST			2	1FE	526,780	104.7980	523,990	500,000	522,911		(2,417)			4.000	3.351	FA	7,556	20,000	04/22/2015	02/15/2034
718814-XX-9	PHOENIX ARIZ			2	1FE	3,963,857	101.7470	4,120,754	4,050,000	4,037,395		24,270			4.500	5.138	JJ	91,125	182,250	02/27/2008	07/01/2025
720390-YK-3	PIERCE CNTY WASH SCH DIST NO 003 PUYALLU			2	1FE	2,193,328	116.3880	2,036,790	1,750,000	2,026,645		(43,448)			5.000	2.140	JD	7,292	87,500	01/11/2013	12/01/2024
735371-NU-6	PORT SEATTLE WASH			2	1FE	543,665	106.1840	530,920	500,000	536,436		(4,347)			4.000	2.901	JD	1,667	20,000	04/15/2015	06/01/2029
736679-RD-5	PORTLAND ORE			2	1FE	1,004,601	101.5890	960,016	945,000	949,616		(10,859)			5.000	3.800	JD	3,938	48,437	06/24/2011	06/01/2027
758449-QQ-8	REEDY CREEK IMPT DIST FLA			2	1FE	610,495	116.1930	580,965	500,000	608,959		(1,536)			5.000	2.400	JD	2,083	10,000	11/03/2016	06/01/2030
76541V-LT-2	RICHMOND VA			2	1FE	628,830	115.7380	578,690	500,000	575,144		(12,662)			5.000	2.110	JJ	11,528	25,000	08/07/2012	07/15/2023
797508-FZ-6	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1FE	532,460	105.7240	528,620	500,000	527,925		(2,771)			4.000	3.249	FA	8,333	25,111	04/16/2015	08/01/2033
797508-GA-0	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1FE	530,665	105.2640	526,320	500,000	526,392		(2,613)			4.000	3.289	FA	8,333	25,111	04/16/2015	08/01/2034
812626-5J-4	SEATTLE WASH			2	1FE	512,885	104.6500	523,250	500,000	511,121		(1,109)			4.000	3.690	JD	1,667	20,000	05/08/2015	12/01/2038
833153-SZ-3	SNOHOMISH CNTY WASH SCH DIST NO 015 EDMO				1FE	620,475	109.9130	549,565	500,000	549,714		(16,572)			5.000	1.501	JD	2,083	25,000	08/01/2012	12/01/2019
833153-TB-5	SNOHOMISH CNTY WASH SCH DIST NO 015 EDMO				1FE	624,500	112.2560	561,280	500,000	561,008		(14,932)			5.000	1.761	JD	2,083	25,000	08/01/2012	12/01/2020
833153-TY-5	SNOHOMISH CNTY WASH SCH DIST NO 015 EDMO			2	1FE	582,810	114.2600	571,300	500,000	565,514		(7,779)			5.000	3.015	JD	2,083	25,000	09/23/2014	12/01/2032
833153-TZ-2	SNOHOMISH CNTY WASH SCH DIST NO 015 EDMO			2	1FE	586,335	113.6170	573,766	505,000	569,381		(7,628)			5.000	3.065	JD	2,104	25,250	09/23/2014	12/01/2033
969887-C3-0	WILLIAMSON CNTY TEX				1FE	579,990	107.6140	538,070	500,000	531,978		(14,629)			5.000	1.910	FA	9,444	25,000	08/20/2013	02/15/2019
982696-QQ-2	WYANDOTTE CNTY KANS UNI SCH DIST NO 500			2	1FE	568,690	117.7560	588,780	500,000	568,496		(194)			5.000	3.323	MS	764		12/02/2016	09/01/2027
982696-QR-0	WYANDOTTE CNTY KANS UNI SCH DIST NO 500			2	1FE	565,590	117.2030	586,015	500,000	565,406		(184)			5.000	3.393	MS	764		12/02/2016	09/01/2028
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						42,369,300	XXX	40,758,192	38,050,000	40,075,030		(476,743)			XXX	XXX	XXX	429,334	1,728,416	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						42,369,300	XXX	40,758,192	38,050,000	40,075,030		(476,743)			XXX	XXX	XXX	429,334	1,728,416	XXX	XXX
Bonds - U.S. Special Revenues - Issuer Obligations																					
010268-AU-4	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			2	1FE	522,590	103.8740	519,370	500,000	519,070		(2,146)			4.000	3.430	MS	6,667	20,000	04/24/2015	09/01/2034
011798-KU-8	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	893,033	109.5710	821,783	750,000	842,571		(13,783)			5.000	2.781	FA	15,625	37,500	02/27/2013	02/01/2029
011798-KV-6	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	1,481,263	109.3400	1,366,750	1,250,000	1,399,829		(22,260)			5.000	2.841	FA	26,042	62,500	02/27/2013	02/01/2030
011798-LL-7	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	636,802	110.9080	576,722	520,000	595,138		(11,328)			5.000	2.431	FA	10,833	26,000	02/27/2013	02/01/2025
011798-LM-5	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	910,380	110.5570	829,178	750,000	853,369		(15,523)			5.000	2.541	FA	15,625	37,500	02/27/2013	02/01/2026
01179R-FK-4	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	578,725	111.7390	558,695	500,000	563,486		(7,144)			5.000	3.141	AO	6,250	25,000	09/25/2014	10/01/2033
01244Q-CC-8	ALBANY N Y MUN WTR FIN AUTH SECOND RESOL			2	1FE	1,043,720	112.2090	1,122,090	1,000,000	1,023,110		(4,120)			5.000	4.471	JD	4,167	50,000	06/24/2011	12/01/2033
04048R-GQ-3	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV			2	1FE	2,306,169	114.7370	2,208,687	1,925,000	2,144,742		(36,527)			5.000	2.749	JJ	48,125	96,250	05/03/2012	07/01/2024
040654-XH-3	ARIZONA ST TRANSN BRD HWY REV			2	1FE	339,744	115.3530	322,988	280,000	316,528		(784)			5.000	2.450	JJ	7,000		01/17/2013	07/01/2028
040654-XM-2	ARIZONA ST TRANSN BRD HWY REV			2	1FE	570,284	113.7370	534,564	470,000	531,315		(1,316)			5.000	2.450	JJ	11,750		01/17/2013	07/01/2028
047061-CY-0	ATHENS-CLARKE CNTY GA UNI GOVT WTR & SEW			2	1FE	518,940	105.2390	526,195	500,000	516,234		(1,728)			4.000	3.531	JJ	10,000	20,000	05/06/2015	01/01/2032
047870-NC-0	ATLANTA GA WTR & WASTEWTR REV			2	1FE	581,745	114.1540	570,770	500,000	569,707		(7,240)			5.000	3.089	MN	4,167	25,000	04/21/2015	11/01/2034
047870-NE-6	ATLANTA GA WTR & WASTEWTR REV			2	1FE	2,015,058	112.5890	1,970,308	1,750,000	1,982,689		(24,034)			5.000	3.171	MN	14,583	87,500	12/09/2015	11/01/2040
047870-NF-3	ATLANTA GA WTR & WASTEWTR REV			2	1FE	558,785	112.3560	561,780	500,000	550,795		(5,154)			5.000	3.579	MN	4,167	25,000	05/29/2015	11/01/2043
051249-GM-6	AUGUSTA GA WTR & SEW REV			2	1FE	548,720	105.9910	529,955	500,000	529,992		(4,744)			4.000	2.861	AO	5,000	20,000	11/13/2012	10/01/2029
052414-MP-1	AUSTIN TEX ELEC UTIL SYS REV			2	1FE	630,110	114.5460	572,730	500,000	580,269		(12,738)			5.000	2.080	MN	3,194	25,000	12/05/2012	11/15/2024
05922K-VL-0	BALTIMORE MD PROJ REV			2	1FE	558,430	111.6570	558,285	500,000	544,592		(5,520)			5.000	3.550	JJ	12,500	25,000	05/28/2014	07/01/2043
059231-WY-2	BALTIMORE MD REV			2	1FE	562,830	112.5250	562,625	500,000	554,388		(6,816)			5.000	3.250	JJ	12,500	25,000	09/29/2015	07/01/2038
084213-AL-1	BERKELEY CNTY S C UTIL REV			2	1FE	618,605	116.5770	582,885	500,000	578,792		(11,264)			5.000	2.340	JD	2,083	25,000	04/11/2013	06/01/2024
10741M-BM-5	BREVARD CNTY FLA LOC OPT FUEL TAX REV			2	1FE	566,435	115.2300	576,150	500,000	566,243		(192)			5.000	3.371	FA	764		11/30/2016	08/01/2028
139372-QE-9	CAPE CORAL FLA WTR & SWR REV			2	1FE	849,270	115.1870	863,903	750,000	837,054		(8,405)			5.000	3.451	AO	9,375	37,500	06/19/2015	10/01/2031
15504R-CW-7	CENTRAL PUGET SOUND WASH REGL TRAN AUTH			2	1FE	3,678,255	103.2910	3,615,185	3,500,000	3,527,734		(32,235)			5.000	4.020	MN	29,167	175,000	12/06/2011	11/01/2036
15504R-GC-7	CENTRAL PUGET SOUND WASH REGL TRAN AUTH			2	1FE	520,300	104.6140	523,070	500,000	518,046		(1,716)			4.000	3.521	MN	3,333	20,000	08/05/2015	11/01/2033
162393-FV-9	CHATTANOOGA TENN ELEC REV			2	1FE	569,815	113.9970	569,985	500,000	561,582		(6,038)			5.000	3.350	MS	8,333	25,903	07/23/2015	09/01/2040
167593-HH-8	CHICAGO ILL O HARE INTL ARPT REV			2	1FE	731,250	100.9460	757,095	750,000	732,538		990			4.000	4.235	JJ	15,000	30,000	09/21/2015	01/01/2030
167593-TM-4	CHICAGO ILL O HARE INTL ARPT REV			2	1FE	569,945	109.9440	549,720	500,000	569,452		(493)			5.000	3.211	JJ	1,806		11/04/2016	01/01/2031
167736-WG-8	CHICAGO ILL WTR REV			2	1FE	5,270,650	103.6610	5,183,050	5,000,000	5,056,627		(29,133)			5.000	4.350	MN	41,667	250,000	05/13/2008	11/01/2026
18085P-PJ-7	CLARK CNTY NEV ARPT REV			2	1FE	565,875	110.7150	553,575	500,000	543,057		(6,367)			5.000	3.401	JJ	12,500	25,000	03/20/2013	07/01/2025
18085P-PK-4	CLARK CNTY NEV ARPT REV			2	1FE	840,870	109.9680	824,760	750,000	809,512		(8,762)			5.000	3.521	JJ	18,750	37,500	03/20/2013	07/01/2026
181000-NS-5	CLARK CNTY NEV HWY IMPT REV			2	1FE	865,245	113.6060	852,045	750,000	853,310		(10,452)			5.000	3.141	JJ	18,750	24,063	10/28/2015	07/01/2033

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
181070-ET-6	CLARK CNTY NEV WTR RECLAMATION DIST			2	1FE	571,285	105.7460	528,730	500,000	569,099		(2,186)			4.000	2.367	JJ	6,722		08/04/2016	07/01/2032
186423-AQ-2	CLEVELAND OHIO WTR POLLUTION CTL REV			2	1FE	297,808	115.0380	287,595	250,000	294,654		(3,154)			5.000	2.720	MN	1,597	7,326	04/01/2016	11/15/2031
186423-AR-0	CLEVELAND OHIO WTR POLLUTION CTL REV			2	1FE	1,024,800	114.5360	990,736	865,000	1,014,294		(10,506)			5.000	2.790	MN	5,526	25,349	04/01/2016	11/15/2032
186423-AS-8	CLEVELAND OHIO WTR POLLUTION CTL REV			2	1FE	624,494	114.0370	604,396	530,000	618,302		(6,192)			5.000	2.860	MN	3,386	15,532	04/01/2016	11/15/2033
186427-CY-4	CLEVELAND OHIO WTR REV			2	1FE	520,285	104.1470	520,735	500,000	516,947		(2,106)			4.000	3.451	JJ	10,000	20,000	04/15/2015	01/01/2033
220245-YP-3	CORPUS CHRISTI TEX UTIL SYS REV			2	1FE	616,795	115.6590	578,295	500,000	613,095		(3,700)			5.000	2.340	JJ	10,417		08/04/2016	07/15/2030
222102-AA-3	COULEE MED FNDTN WASH REV			2	1FE	4,310,000	108.6410	4,682,427	4,310,000	4,310,000					6.500	6.500	MON	8,560	280,172	12/27/2010	04/20/2036
235036-C6-5	DALLAS FORT WORTH TEX INTL ARPT REV			2	1FE	2,624,873	110.5170	2,486,633	2,250,000	2,440,549		(46,690)			5.000	2.660	MN	18,750	112,500	11/15/2012	11/01/2029
235036-SH-4	DALLAS FORT WORTH TEX INTL ARPT REV				1FE	2,369,780	111.3740	2,227,480	2,000,000	2,170,137		(41,699)			5.000	2.650	MN	16,667	100,000	12/08/2011	11/01/2020
235241-PC-4	DALLAS TEX AREA RAPID TRAN SALES TAX REV			2	1FE	606,770	118.9360	594,680	500,000	586,895		(9,791)			5.000	2.560	JD	2,083	25,000	11/20/2014	12/01/2025
24917D-AD-5	DENVER COLO CITY & CNTY DEDICATED TAX RE				1FE	1,000,000	99.9570	999,570	1,000,000	1,000,000					1.825	1.825	FA	7,604	5,830	03/24/2016	08/01/2019
254845-KV-1	DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI			2	1FE	593,885	111.7390	558,695	500,000	587,537		(6,348)			5.000	2.500	AO	6,250	12,500	05/12/2016	10/01/2044
270618-DD-0	EAST BATON ROUGE LA SEW COMMN REV				1FE	2,335,000	99.9390	2,333,576	2,335,000	2,335,000					1.543	1.543	FA	15,012	36,029	04/25/2013	02/01/2018
283506-LC-5	EL PASO CNTY TEX CMNTY COLLEGE DIST REV			2	1FE	532,045	102.7990	513,995	500,000	531,779		(266)			4.000	3.201	AO	1,722		10/27/2016	04/01/2034
29270C-H7-3	ENERGY NORTHWEST WASH ELEC REV			2	1FE	584,265	115.2140	576,070	500,000	572,490		(7,366)			5.000	3.051	JJ	12,500	25,000	04/24/2015	07/01/2033
303891-A4-7	FAIRFAX CNTY VA WTR AUTH WTR REV			2	1FE	4,232,762	100.7510	4,317,180	4,285,000	4,245,068		3,397			4.500	4.625	AO	48,206	192,825	03/06/2013	04/01/2026
303891-ZS-7	FAIRFAX CNTY VA WTR AUTH WTR REV			2	1FE	706,284	100.8480	721,063	715,000	714,109		3,521			4.500	5.017	AO	8,044	32,175	03/06/2013	04/01/2026
343136-7Q-4	FLORIDA ST TPK AUTH TPK REV			2	1FE	784,853	104.1670	781,253	750,000	781,234		(3,116)			4.000	3.431	JJ	15,000	19,667	10/08/2015	07/01/2033
343136-V9-5	FLORIDA ST TPK AUTH TPK REV			2	1FE	1,031,660	111.8150	1,118,150	1,000,000	1,016,071		(3,146)			5.000	4.601	JJ	25,000	50,000	06/24/2011	07/01/2032
373541-5M-9	GEORGIA MUN ELEC AUTH PWR REV				1FE	626,515	113.4140	567,070	500,000	572,307		(13,638)			5.000	1.950	JJ	12,500	25,000	11/21/2012	01/01/2022
396066-CZ-3	GREENVILLE CNTY S C SCH DIST INSTALLMENT				1FE	1,394,789	116.1220	1,277,342	1,100,000	1,255,542		(29,465)			5.500	2.430	JD	5,042	60,500	01/11/2012	12/01/2021
407287-ME-8	HAMILTON CNTY OHIO SALES TAX			2	1FE	625,560	116.2810	581,405	500,000	622,047		(3,513)			5.000	2.241	JD	2,083	5,833	08/04/2016	12/01/2030
407287-MF-5	HAMILTON CNTY OHIO SALES TAX			2	1FE	565,885	105.5250	527,625	500,000	564,062		(1,823)			4.000	2.531	JD	1,667	4,667	08/04/2016	12/01/2031
407287-MG-3	HAMILTON CNTY OHIO SALES TAX			2	1FE	704,350	104.7500	654,688	625,000	702,159		(2,191)			4.000	2.581	JD	2,083	5,833	08/04/2016	12/01/2032
414005-QD-3	HARRIS CNTY TEX			2	1FE	1,553,950	113.8520	1,423,150	1,250,000	1,433,407		(30,316)			5.000	2.210	FA	23,611	62,500	11/15/2012	08/15/2026
414005-WH-7	HARRIS CNTY TEX			2	1FE	585,805	118.3310	591,655	500,000	585,624		(181)			5.000	2.943	FA	11,736		12/20/2016	08/15/2028
41422E-DM-2	HARRIS CNTY TEX MET TRAN AUTH SALES & US			2	1FE	2,107,110	111.9630	2,239,260	2,000,000	2,063,137		(11,549)			5.000	4.270	MN	16,667	100,000	01/08/2014	11/01/2036
447168-KL-8	HUNTSVILLE ALA WTR SYS REV			2	1FE	526,250	105.5010	527,505	500,000	523,055		(2,364)			4.000	3.361	MN	3,333	20,000	08/19/2015	11/01/2032
45129W-MA-5	IDAHO HSG & FIN ASSN			2	1FE	528,960	110.8380	554,190	500,000	521,196		(2,758)			5.000	4.250	JJ	11,528	25,000	01/15/2014	07/15/2031
454898-RT-6	INDIANA MUN PWR AGY PWR SUPPLY SYS REV				1FE	577,625	111.9770	559,885	500,000	559,428		(14,168)			5.000	1.900	JJ	12,500	25,000	09/14/2015	01/01/2021
45505M-EX-0	INDIANA ST FIN AUTH WASTEWATER UTIL REV			2	1FE	621,795	114.7740	573,870	500,000	618,738		(3,057)			5.000	2.270	AO	6,250	694	09/09/2016	10/01/2031
45506D-EZ-4	INDIANA ST FIN AUTH REV			2	1FE	938,445	116.5750	874,313	750,000	870,344		(18,312)			5.000	2.170	FA	15,625	37,500	02/26/2013	02/01/2024
455114-HC-5	INDIANA ST UNIV REVS			2	1FE	747,871	113.3570	697,146	615,000	693,682		(13,934)			5.000	2.391	AO	7,688	30,750	12/06/2012	04/01/2025
469494-AU-2	JACKSONVILLE FLA TRANSN AUTH LOC OPT GAS			2	1FE	570,435	112.7600	563,800	500,000	562,293		(6,176)			5.000	3.320	FA	10,417	25,000	08/31/2015	08/01/2035
485429-T2-0	KANSAS ST DEV FIN AUTH REV			2	1FE	863,535	113.3050	849,788	750,000	841,194		(13,173)			5.000	2.860	AO	9,375	37,500	04/01/2015	04/01/2027
49151E-XD-0	KENTUCKY ST PPTY & BLDGS COMMN REVS				1FE	2,386,220	108.4840	2,169,680	2,000,000	2,143,885		(50,268)			5.000	2.283	AO	25,000	100,000	12/08/2011	10/01/2019
495289-WF-3	KING CNTY WASH SWR REV			2	1FE	1,344,224	111.2760	1,307,493	1,175,000	1,250,517		(20,147)			5.000	3.050	JJ	29,375	58,750	01/20/2012	01/01/2029
495289-X4-7	KING CNTY WASH SWR REV			2	1FE	582,205	112.2260	561,130	500,000	569,495		(7,569)			5.000	3.030	JJ	12,500	25,000	04/15/2015	07/01/2038
495289-X9-6	KING CNTY WASH SWR REV			2	1FE	893,253	111.2590	878,946	790,000	878,453		(9,476)			5.000	3.390	JJ	19,750	39,500	05/29/2015	07/01/2040
516391-AR-0	LANSING MICH BRD WTR & LT UTIL SYS REV			2	1FE	572,560	111.0920	555,460	500,000	538,526		(7,850)			5.000	3.150	JJ	12,500	25,000	05/18/2012	07/01/2030
517039-TL-7	LAREDO TEX WTRWKS SWR SYS REV			2	1FE	621,400	116.0090	580,045	500,000	617,928		(3,472)			5.000	2.150	MS	7,361		08/23/2016	03/01/2029
517840-7B-4	LAS VEGAS VALLEY NEV WTR DIST			2	1FE	1,739,040	117.9310	1,768,965	1,500,000	1,737,319		(1,721)			5.000	2.870	JD	6,250		12/02/2016	12/01/2026
546475-NQ-3	LOUISIANA ST GAS & FUELS TAX REV			2	1FE	1,820,730	114.8360	1,722,540	1,500,000	1,682,057		(31,525)			5.000	2.550	MN	12,500	75,000	05/03/2012	05/01/2024
546589-SG-8	LOUISVILLE & JEFFERSON CNTY KY MET SWR D				1FE	924,960	110.7340	830,505	750,000	836,726		(24,941)			5.000	1.470	MN	4,792	37,500	05/07/2013	05/15/2020
546589-SH-6	LOUISVILLE & JEFFERSON CNTY KY MET SWR D				1FE	622,605	112.9130	564,565	500,000	569,200		(15,140)			5.000	1.700	MN	3,194	25,000	05/07/2013	05/15/2021
546589-VJ-8	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			2	1FE	601,885	117.4270	587,135	500,000	582,574		(9,322)			5.000	2.660	MN	3,194	25,000	11/20/2014	05/15/2026
575579-LL-9	MASSACHUSETTS BAY TRANSN AUTH MASS SALE				1FE	618,810	126.0120	630,060	500,000	609,696		(5,802)			5.250	3.330	JJ	13,125	26,250	05/26/2015	07/01/2031
57583U-NA-2	MASSACHUSETTS ST DEV FIN AGY REV				1FE	592,415	108.3910	541,955	500,000	532,616		(12,533)			5.000	2.300	JJ	12,500	25,000	12/09/2011	07/01/2019
576000-RB-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			2	1FE	510,025	103.6850	518,425	500,000	508,618		(901)			4.000	3.750	JJ	9,222	23,111	05/05/2015	01/15/2036
576000-RF-2	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			2	1FE	501,565	102.7660	513,830	500,000	501,384		(141)			4.000	3.959	JJ	9,222	23,111	05/26/2015	01/15/2040
586158-MQ-7	MEMPHIS TENN ELEC SYS REV				1FE	1,987,049	106.8030	1,810,311	1,695,000	1,765,293		(35,294)			5.000	2.761	JD	7,063	84,750	03/03/2010	12/01/2018
590545-WC-9	MESA ARIZ UTIL SYS REV			2	1FE	545,150	106.8400	534,200	500,000	542,321		(2,829)			4.000	2.971	JJ	10,000	4,722	03/23/2016	07/01/2031
592481-HT-5	METROPOLITAN ST LOUIS MO SWR DIST WASTEW			2	1FE	782,490	120.7630	784,960	650,000	782,071		(419)			5.000	2.541	MN	993		12/09/2016	05/01/2027
59259Y-CF-4	METROPOLITAN TRANSN AUTH N Y REV			1	1FE	2,069,180	108.8820	2,177,640	2,000,000	2,024,363		(7,741)			5.304	4.844	MN	13,555	106,080	05/21/2010	11/15/2019
59259Y-RY-7	METROPOLITAN TRANSN AUTH N Y REV			2	1FE	909,225	114.1930	856,448	750,000	850,454		(15,696)			5.000	2.530	MN	4,792	37,500	02/08/2013	11/15/2023
59333P-B6-4	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	589,970	112.2040	561,020	500,000	555,744		(8,811)			5.000	2.881	AO	6,250	25,000	12/03/2012	10/01/2023
59333P-B8-0	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	2,020,288	111.8090	1,956,658	1,750,000	1,920,351		(26,694)			5.000	3.136	AO	21,875	87,500	01/29/2013	10/01/2025

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
59333P-H7-6	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	873,373	108.0440	831,939	770,000	857,161		(9,726)			5.000	3.330	AO	9,625	38,500	04/21/2015	10/01/2031
59333P-K9-8	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	559,040	108.0440	540,220	500,000	548,323		(5,337)			5.000	3.561	AO	6,250	25,000	12/03/2014	10/01/2031
59333P-R7-5	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	1,341,780	107.6140	1,345,175	1,250,000	1,331,154		(7,585)			5.000	4.109	AO	15,625	62,500	09/03/2015	10/01/2038
594612-DJ-9	MICHIGAN ST				1FE	863,805	118.7060	890,295	750,000	863,170		(635)			5.000	3.250	MS	14,479		12/02/2016	03/15/2027
594614-7S-2	MICHIGAN ST BLDG AUTH REV			2	1FE	5,007,839	112.6300	4,888,142	4,340,000	4,694,031		(67,614)			5.000	3.150	AO	45,811	217,000	01/19/2012	10/15/2026
594615-BK-1	MICHIGAN ST BLDG AUTH REV			2	1FE	852,698	112.6970	845,228	750,000	840,929		(8,759)			5.000	3.392	AO	7,917	37,500	07/31/2015	04/15/2031
594615-BL-9	MICHIGAN ST BLDG AUTH REV			2	1FE	1,217,276	112.2110	1,206,268	1,075,000	1,201,003		(12,107)			5.000	3.442	AO	11,347	53,750	07/31/2015	04/15/2032
594615-BM-7	MICHIGAN ST BLDG AUTH REV			2	1FE	857,812	111.7280	849,133	760,000	846,641		(8,308)			5.000	3.482	AO	8,022	38,000	07/31/2015	04/15/2033
606092-JU-9	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ			2	1FE	574,580	113.2500	566,250	500,000	566,698		(6,816)			5.000	3.181	JD	2,083	25,000	10/21/2015	12/01/2030
60636W-NL-5	MISSOURI ST HWYS & TRANSN COMMN ST RD RE			2	1FE	603,390	107.9800	539,900	500,000	541,476		(17,407)			5.000	1.372	MN	4,167	25,000	05/14/2013	05/01/2020
644614-2U-2	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV			2	1FE	632,511	115.5390	635,465	550,000	620,946		(7,139)			5.000	3.251	JJ	13,750	27,500	04/29/2015	07/01/2031
644693-KP-7	NEW HAMPSHIRE ST TPK SYS REV			2	1FE	577,350	109.2940	546,470	500,000	532,307		(9,371)			5.000	2.900	AO	6,250	25,000	11/21/2011	04/01/2021
646139-3A-1	NEW JERSEY ST TPK AUTH TPK REV			2	1FE	855,938	112.8570	846,428	750,000	816,751		(10,926)			5.000	3.221	JJ	18,750	37,500	03/21/2013	01/01/2027
646139-RD-9	NEW JERSEY ST TPK AUTH TPK REV			9	1FE	445,000	100.0000	500,000	500,000	457,275		3,293			1.260	0.126	N/A	35	4,033	02/08/2013	01/01/2030
64971W-MW-7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1FE	1,172,040	116.3230	1,163,230	1,000,000	1,138,318		(16,051)			5.000	2.951	FA	20,833	50,000	11/06/2014	08/01/2029
64990B-FK-4	NEW YORK ST DORM AUTH REVS NON ST SUPPOR			2	1FE	1,169,470	114.2460	1,142,460	1,000,000	1,145,088		(14,744)			5.000	3.049	JJ	25,000	59,583	04/22/2015	07/01/2033
64990E-CL-9	NEW YORK ST DORM AUTH ST PERS INCOME TAX			2	1FE	566,505	114.6800	573,400	500,000	547,864		(7,187)			5.000	3.220	JD	1,111	25,000	04/29/2014	12/15/2029
64990E-MQ-7	NEW YORK ST DORM AUTH ST PERS INCOME TAX			2	1FE	883,185	116.6880	875,160	750,000	850,658		(12,553)			5.000	2.901	FA	14,167	37,500	05/01/2014	02/15/2026
64990E-MU-8	NEW YORK ST DORM AUTH ST PERS INCOME TAX			2	1FE	883,598	115.5580	866,685	750,000	854,823		(13,116)			5.000	2.820	FA	14,167	37,500	10/02/2014	02/15/2030
650028-UP-6	NEW YORK ST TWY AUTH ST PERS INCOME TAX				1FE	581,550	100.8090	504,045	500,000	504,322		(21,399)			5.000	0.699	MS	7,361	25,000	05/06/2013	03/15/2017
650035-YY-8	NEW YORK ST URBAN DEV CORP REV			2	1FE	2,988,375	115.5020	2,887,550	2,500,000	2,818,653		(46,597)			5.000	2.750	MS	36,806	125,000	03/14/2013	03/15/2026
65825P-CX-6	NORTH CAROLINA ST CAP IMPT LTD OBLIG			2	1FE	2,330,760	110.2380	2,204,760	2,000,000	2,138,992		(39,315)			5.000	2.800	MN	16,667	100,000	10/26/2011	05/01/2022
65829Q-AK-0	NORTH CAROLINA ST LTD OBLIG			2	1FE	627,465	113.9200	569,600	500,000	571,405		(13,999)			5.000	1.893	MN	4,167	25,000	11/13/2012	11/01/2023
65887P-SA-4	NORTH DAKOTA PUB FIN AUTH			2	1FE	571,175	114.0130	570,065	500,000	561,276		(6,877)			5.000	3.201	AO	6,250	25,000	07/10/2015	10/01/2035
66285W-PP-5	NORTH TEX TWY AUTH REV			2	1FE	499,375	101.1600	505,800	500,000	499,380		23			4.000	4.010	JJ	10,000	15,389	09/18/2015	01/01/2035
663903-DM-1	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE			1,2	1FE	864,600	110.1190	825,893	750,000	808,358		(13,742)			6.038	3.854	MN	5,786	45,285	08/15/2012	11/15/2040
665250-CN-4	NORTHERN ILL MUN PWR AGY PWR PROJ REV			2	1FE	640,351	112.6400	580,096	515,000	637,091		(3,260)			5.000	2.311	JD	2,146	5,436	08/24/2016	12/01/2029
665250-CQ-7	NORTHERN ILL MUN PWR AGY PWR PROJ REV			2	1FE	556,710	102.8850	514,425	500,000	555,257		(1,453)			4.000	2.721	JD	1,667	4,222	08/24/2016	12/01/2031
67884F-SU-1	OKLAHOMA DEV FIN AUTH LEASE REV			2	1FE	1,207,343	111.9220	1,175,181	1,050,000	1,175,359		(14,780)			5.000	3.180	JD	4,375	52,500	10/02/2014	06/01/2034
679086-DU-9	OKLAHOMA ST CAP IMPT AUTH ST AGY FAC REV			2	1FE	593,760	116.3840	581,920	500,000	574,280		(8,788)			5.000	2.791	JJ	12,500	25,000	09/25/2014	07/01/2028
679111-UJ-1	OKLAHOMA ST TPK AUTH TPK REV				1FE	2,963,050	109.8540	2,746,350	2,500,000	2,680,999		(57,418)			5.000	2.481	JJ	62,500	125,000	10/26/2011	01/01/2020
679111-UV-4	OKLAHOMA ST TPK AUTH TPK REV			2	1FE	595,895	111.6500	558,250	500,000	552,548		(12,422)			5.000	2.239	JJ	12,500	25,000	05/22/2013	01/01/2025
681793-8E-8	OMAHA PUB PWR DIST NEB ELEC REV			2	1FE	573,665	111.2840	556,420	500,000	542,867		(7,657)			5.000	3.161	FA	10,417	25,000	09/21/2012	02/01/2037
681810-LJ-4	OMAHA NEB SAN SEW REV			2	1FE	552,885	107.6780	538,390	500,000	552,426		(459)			4.000	2.711	AO	1,778		10/26/2016	04/01/2030
682001-ET-5	OMAHA PUB PWR DIST NEB ELEC REV			2	1FE	563,135	114.0880	570,440	500,000	555,008		(5,812)			5.000	3.430	FA	10,417	25,000	07/30/2015	02/01/2043
684545-ZA-7	ORANGE CNTY FLA TOURIST DEV TAX REV			2	1FE	574,020	103.0910	515,455	500,000	570,993		(3,027)			4.000	2.361	AO	5,000	4,278	06/17/2016	10/01/2032
684545-ZE-9	ORANGE CNTY FLA TOURIST DEV TAX REV			2	1FE	576,385	116.7780	583,890	500,000	576,180		(205)			5.000	3.171	AO	694		11/30/2016	10/01/2028
696499-DU-3	PALM BEACH CNTY FLA ARPT SYS REV			2	1FE	628,610	114.3250	571,625	500,000	623,670		(4,940)			5.000	2.171	AO	6,250	4,514	06/30/2016	10/01/2028
696543-PP-6	PALM BEACH CNTY FLA PUB IMPT REV			2	1FE	514,960	104.7700	523,850	500,000	513,078		(1,236)			4.000	3.651	MN	3,333	20,000	06/17/2015	11/01/2033
717817-SM-3	PHILADELPHIA PA ARPT REV			2	1FE	1,090,981	102.0110	1,117,020	1,095,000	1,091,177		175			4.000	4.031	JD	1,947	43,800	10/01/2015	06/15/2032
71884A-YY-9	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX			2	1FE	876,660	114.8900	861,675	750,000	858,793		(11,055)			5.000	3.050	JJ	18,750	42,604	04/22/2015	07/01/2032
71884A-ZF-9	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX			2	1FE	561,885	112.4960	562,480	500,000	553,593		(5,320)			5.000	3.529	JJ	12,500	28,403	05/27/2015	07/01/2041
73358W-TM-6	PORT AUTH N Y & N J				1FE	588,990	114.5780	572,890	500,000	569,367		(9,397)			5.000	2.710	MS	8,333	25,000	11/12/2014	09/01/2023
73358W-TU-8	PORT AUTH N Y & N J			2	1FE	855,570	110.9850	832,388	750,000	834,632		(9,570)			5.000	3.320	MS	12,500	37,500	10/01/2014	09/01/2032
73358W-VY-7	PORT AUTH N Y & N J			2	1FE	565,525	111.3550	556,775	500,000	556,087		(5,729)			5.000	3.440	MN	4,167	25,000	04/28/2015	05/01/2033
74265L-L9-7	PRIVATE COLLEGES & UNIVS AUTH GA REV			2	1FE	625,625	117.7950	588,975	500,000	622,707		(2,918)			5.000	2.190	AO	6,389		09/21/2016	10/01/2031
74265L-M2-1	PRIVATE COLLEGES & UNIVS AUTH GA REV			2	1FE	622,575	117.2390	586,195	500,000	619,736		(2,839)			5.000	2.250	AO	6,389		09/21/2016	10/01/2032
762197-LP-4	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH				1FE	605,900	111.7210	558,605	500,000	559,925		(11,589)			5.000	2.360	MN	4,167	25,000	11/07/2012	11/01/2021
762197-NH-0	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH				1FE	717,942	108.0610	648,366	600,000	652,541		(18,891)			5.000	1.671	MS	8,833	30,000	05/09/2013	09/15/2019
762232-AN-6	RHODE ISLAND ST COMM CORP REV			2	1FE	1,144,010	116.0730	1,160,730	1,000,000	1,143,197		(813)			5.000	3.229	JD	9,028		12/06/2016	06/15/2028
790407-JQ-4	ST JOHNS CNTY FLA SALES TAX REV			2	1FE	1,126,890	115.5250	1,097,488	950,000	1,099,894		(15,941)			5.000	2.840	AO	11,875	47,500	03/26/2015	10/01/2028
790407-JU-5	ST JOHNS CNTY FLA SALES TAX REV			2	1FE	582,250	113.9510	569,755	500,000	569,819		(7,345)			5.000	3.070	AO	6,250	25,000	03/26/2015	10/01/2032
794665-FQ-7	SALES TAX ASSET RECEIVABLE CORP N Y			2	1FE	601,165	117.9550	589,775	500,000	581,018		(9,253)			5.000	2.680	AO	5,278	25,000	09/24/2014	10/15/2028
79574C-AS-2	SALT RIVER PROJ ARIZ AGRIC IMPT & PWR DI			2	1FE	572,795	114.1210	570,605	500,000	562,786		(6,386)			5.000	3.280	JD	2,083	25,000	05/26/2015	12/01/2035
79575D-N2-2	SALT RIVER PROJ ARIZ AGRIC IMPT & PWR DI			2	1FE	918,008	113.5990	851,993	750,000	846,937		(18,484)			5.000	2.210	JD	3,125	37,500	01/08/2013	12/01/2026
797686-CY-6	SAN FRANCISCO CALIF MUN TRANSN AGY REV			2	1FE	582,025	112.8580	564,290	500,000	567,811		(8,422)			5.000	2.890	MS	8,333	25,000	04/14/2015	03/01/2033
803321-NP-9	SARASOTA CNTY FLA UTIL SYS REV			2	1FE	910,192	104.8000	838,400	800,000	904,822		(5,370)			4.000	2.411	AO	8,000	8,889	05/19/2016	10/01/2033

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
803321-NQ-7	SARASOTA CNTY FLA UTIL SYS REV			2	1FE	845,640	103.9140	779,355	750,000	841,001		(4,639)			4.000	2.521	AO	7,500	8,333	05/19/2016	10/01/2034
816705-JE-8	SEMINOLE CNTY FLA WTR & SWR REV			2	1FE	524,180	106.4450	532,225	500,000	520,962		(2,025)			4.000	3.441	AO	5,000	20,000	05/01/2015	10/01/2030
833102-ZC-3	SNOHOMISH CNTY WASH PUB UTIL DIST NO 001			2	1FE	558,970	112.6930	563,465	500,000	551,741		(4,838)			5.000	3.631	JD	2,083	25,000	06/19/2015	12/01/2040
837123-GL-6	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1FE	483,930	98.4930	492,465	500,000	484,235		283			4.000	4.191	JJ	10,000	13,167	10/21/2015	07/01/2045
837227-4C-8	SOUTH CENT CONN REGL WTR AUTH WTR SYS RE			2	1FE	562,230	103.1310	515,655	500,000	559,493		(2,737)			4.000	2.590	FA	10,111		06/16/2016	08/01/2035
864784-EW-9	SUFFOLK CNTY N Y WTR AUTH WTRWKS REV			2	1FE	803,438	106.8420	801,315	750,000	797,938		(4,905)			4.000	3.130	JD	2,500	31,167	10/22/2015	06/01/2031
882854-WT-5	TEXAS WTR DEV BRD REV			2	1FE	529,030	105.2930	526,465	500,000	526,099		(2,533)			4.000	3.310	AO	4,222	18,944	10/07/2015	10/15/2032
882854-XS-6	TEXAS WTR DEV BRD REV			2	1FE	567,450	105.8050	529,025	500,000	566,135		(1,315)			4.000	2.470	AO	4,333		09/21/2016	10/15/2032
89602N-E8-3	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1FE	615,370	116.4690	582,345	500,000	574,746		(10,725)			5.000	2.451	MN	3,194	25,000	01/11/2013	11/15/2024
89602N-E9-1	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1FE	611,290	115.6340	578,170	500,000	572,206		(10,329)			5.000	2.531	MN	3,194	25,000	01/11/2013	11/15/2025
89602N-ZE-7	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1FE	3,110,675	116.0910	2,902,275	2,500,000	2,884,968		(60,861)			5.000	2.190	MN	15,972	125,000	02/27/2013	11/15/2023
89602N-ZF-4	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1FE	619,820	115.4940	577,470	500,000	572,230		(11,356)			5.000	2.351	MN	3,194	25,000	08/03/2012	11/15/2024
914046-WH-6	UNIVERSITY ALASKA UNIV REVS			2	1FE	619,735	112.5320	562,660	500,000	566,716		(13,274)			5.000	2.037	AO	6,250	25,000	11/13/2012	10/01/2024
914119-B8-4	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1FE	609,500	117.3600	586,800	500,000	589,240		(10,082)			5.000	2.500	JD	2,083	25,000	12/03/2014	06/01/2025
914119-C7-5	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1FE	979,249	101.6390	904,587	890,000	897,193		(17,005)			5.000	3.022	JD	3,708	44,500	11/08/2011	06/01/2021
914119-D6-6	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1FE	764,695	101.3690	704,515	695,000	700,617		(13,280)			5.000	3.022	JD	2,896	34,750	11/08/2011	06/01/2021
914119-PQ-9	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1FE	569,015	109.7030	548,515	500,000	527,214		(8,805)			5.000	3.034	JD	2,083	25,000	12/13/2011	06/01/2023
914302-AP-9	UNIVERSITY HOUSTON TEX UNIV REVS			2	1FE	57,276	111.9490	61,572	55,000	56,336		(98)			5.000	4.349	FA	1,039		07/25/2013	02/15/2030
914302-BL-7	UNIVERSITY HOUSTON TEX UNIV REVS			2	1FE	984,114	110.5730	1,044,915	945,000	967,963		(1,676)			5.000	4.349	FA	17,850		07/25/2013	02/15/2030
914641-X6-7	UNIVERSITY NEB UNIV REVS			2	1FE	621,910	115.1780	575,890	500,000	569,926		(11,803)			5.000	2.280	JJ	12,500	25,000	05/17/2012	07/01/2023
914641-Y2-5	UNIVERSITY NEB UNIV REVS			2	1FE	899,198	114.2360	856,770	750,000	836,403		(14,372)			5.000	2.730	JJ	18,750	37,500	05/17/2012	07/01/2027
914716-YE-9	UNIVERSITY N C CHARLOTTE REV				1FE	638,389	114.4100	589,212	515,000	590,753		(13,568)			5.000	2.030	AO	6,438	25,750	05/20/2013	04/01/2022
915200-TY-5	UNIVERSITY VT & ST AGRIC COLLEGE			2	1FE	1,119,740	111.4160	1,114,160	1,000,000	1,076,927		(11,902)			5.000	3.510	AO	12,500	50,000	03/19/2013	10/01/2038
915200-UN-7	UNIVERSITY VT & ST AGRIC COLLEGE			2	1FE	582,435	115.7350	578,675	500,000	566,427		(7,502)			5.000	3.061	AO	6,250	25,000	09/19/2014	10/01/2029
915200-WF-2	UNIVERSITY VT & ST AGRIC COLLEGE			2	1FE	791,136	102.8910	740,815	720,000	730,076		(5,472)			5.000	3.089	AO	9,000	18,000	01/19/2012	10/01/2032
915200-WU-9	UNIVERSITY VT & ST AGRIC COLLEGE			2	1FE	857,064	102.5000	799,500	780,000	790,916		(5,928)			5.000	3.089	AO	9,750	19,500	01/19/2012	10/01/2032
915260-BU-6	UNIVERSITY WIS HOSPS & CLINICS AUTH REV				1FE	1,125,707	112.0450	1,036,416	925,000	1,035,038		(24,582)			5.000	2.060	AO	11,563	46,250	02/28/2013	04/01/2021
915260-BV-4	UNIVERSITY WIS HOSPS & CLINICS AUTH REV				1FE	976,968	114.0990	912,792	800,000	907,025		(19,020)			5.000	2.280	AO	10,000	40,000	02/28/2013	04/01/2022
915260-BW-2	UNIVERSITY WIS HOSPS & CLINICS AUTH REV				1FE	647,072	115.5420	612,373	530,000	606,188		(11,151)			5.000	2.500	AO	6,625	26,500	02/28/2013	04/01/2023
91802R-AH-2	UTILITY DEBT SECURITIZATION AUTH N Y			2	1FE	1,166,315	116.6080	1,166,080	1,000,000	1,125,268		(15,986)			5.000	2.991	JD	2,222	50,000	05/01/2014	12/15/2029
92778V-BL-1	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R			2	1FE	597,300	116.0300	580,150	500,000	582,194		(8,976)			5.000	2.721	FA	10,417	25,000	04/15/2015	02/01/2031
92778V-CW-6	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R			2	1FE	2,857,100	107.3960	2,684,900	2,500,000	2,837,709		(19,391)			4.000	2.341	FA	41,667	16,667	05/19/2016	02/01/2030
92812U-K5-6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R				1FE	843,783	95.5380	806,134	843,783	843,784					2.750	2.750	MON	1,934	23,600	04/25/2013	04/25/2042
92817T-CY-0	VIRGINIA ST PUB SCH AUTH SPL OBLIG PRINC			2	1FE	616,715	113.9010	569,505	500,000	562,209		(12,930)			5.000	2.110	JJ	11,528	25,000	08/15/2012	07/15/2023
92818M-AS-9	VIRGINIA ST RES AUTH INFRASTRUCTURE REV			2	1FE	552,280	105.9140	529,570	500,000	551,696		(584)			4.000	2.790	MN	2,500		11/03/2016	11/01/2033
930876-CX-3	WAKE CNTY N C LTD OBLIG			2	1FE	568,145	106.2190	531,095	500,000	565,017		(3,128)			4.000	2.510	JD	1,667	9,167	05/10/2016	12/01/2033
940093-7A-9	WASHINGTON ST UNIV REVS			2	1FE	591,005	115.5250	577,625	500,000	576,522		(8,115)			5.000	2.900	AO	6,250	25,000	02/12/2015	04/01/2029
940093-7B-7	WASHINGTON ST UNIV REVS			2	1FE	588,615	114.8140	574,070	500,000	574,543		(7,887)			5.000	2.950	AO	6,250	25,000	02/12/2015	04/01/2030
940839-CF-8	WASHOE CNTY NEV HWY REV			2	1FE	528,365	105.1610	525,805	500,000	511,195		(5,063)			5.000	3.871	FA	10,417	25,000	06/05/2013	02/01/2043
944514-TJ-7	WAYNE CNTY MICH ARPT AUTH REV			2	1FE	1,079,960	109.3860	1,093,860	1,000,000	1,072,063		(6,541)			5.000	4.030	JD	4,167	56,389	09/23/2015	12/01/2032
95308R-FE-4	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S				1FE	1,270,811	113.1490	1,193,722	1,055,000	1,186,061		(24,691)			5.000	2.330	JD	2,344	52,750	05/22/2013	12/15/2021
95308R-FG-9	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S			2	1FE	1,183,430	112.9990	1,129,990	1,000,000	1,111,859		(20,917)			5.000	2.580	JD	2,222	50,000	05/22/2013	12/15/2023
95308R-FH-7	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S			2	1FE	587,965	112.9490	564,745	500,000	553,723		(10,019)			5.000	2.670	JD	1,111	25,000	05/22/2013	12/15/2024
968369-AA-6	WILKES CNTY GA HOSP AUTH REV			2	1FE	5,911,000	109.6430	6,480,998	5,911,000	5,911,000					7.200	7.200	MON	13,004	426,084	12/27/2010	02/20/2037
977092-QZ-1	WISCONSIN ST CLEAN WTR REV			2	1FE	4,062,893	105.3080	3,633,126	3,450,000	3,591,172		(97,421)			5.000	2.050	JD	14,375	172,500	12/12/2011	06/01/2021
97712D-QR-0	WISCONSIN ST HEALTH & EDL FACS AUTH REV			2	1FE	1,627,830	99.5510	1,493,265	1,500,000	1,621,724		(6,106)			4.000	3.000	MN	7,667	30,667	06/09/2016	11/15/2039
98322Q-LF-2	WYOMING CMNTY DEV AUTH HSG REV				1FE	500,000	94.0890	470,445	500,000	500,000					2.350	2.350	JD	979	1,828	09/09/2016	12/01/2025
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						193,344,590	XXX	188,140,550	171,004,783	185,882,897		(2,099,073)			XXX	XXX	XXX	1,949,145	7,314,370	XXX	XXX
Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities																					
3128M1-Q7-7	FH G12378 - RMBS			4	1	21,742	105.6470	23,978	22,696	22,177		69			4.500	5.929	MON	85	1,055	08/23/2007	09/01/2021
3128M9-VK-5	FH G07518 - RMBS			4	1	7,135,210	105.9450	7,279,589	6,871,102	7,118,877		(3,294)			4.000	3.326	MON	22,904	278,093	01/22/2014	02/01/2043
3128MA-BS-7	FH G07849 - RMBS			4	1	1,005,568	102.9520	995,136	966,602	1,004,608		(12)			3.500	2.879	MON	2,819	34,211	10/21/2014	05/01/2044
3128MC-JK-2	FH G13666 - RMBS			4	1	174,275	105.7140	177,227	167,648	172,556		(311)			4.500	3.318	MON	629	7,734	10/06/2009	09/01/2024
3128MJ-Q9-4	FH G08479 - RMBS			4	1	1,005,667	103.0000	1,002,625	973,422	1,005,465		1,284			3.500	2.969	MON	2,839	34,629	02/23/2012	03/01/2042
3128MJ-S4-3	FH G08538 - RMBS			4	1	691,562	102.9470	708,290	688,014	691,265		(32)			3.500	3.426	MON	2,007	24,416	08/06/2013	07/01/2043
3128MJ-S8-4	FH G08542 - RMBS			4	1	1,317,976	105.0820	1,345,025	1,279,976	1,325,590		4,620			4.000	3.297	MON	4,267	52,500	08/28/2013	08/01/2043

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
3128MM-US-0	FH G18592 - RMBS			4	1	3,692,393	102.6940	3,625,327	3,530,223	3,690,966		(1,427)			3.000	1.969	MON	8,826	62,780	04/19/2016	03/01/2031
3128MS-JA-9	FH H00257 - RMBS			4	1	233,312	104.7680	238,039	227,205	237,987		(1,724)			5.000	3.685	MON	947	11,384	03/19/2009	04/01/2035
3128PP-6C-2	FH J10867 - RMBS			4	1	80,332	105.4230	81,664	77,463	79,654		(132)			4.500	3.279	MON	290	3,587	10/21/2009	09/01/2024
3128PP-H4-8	FH J10251 - RMBS			4	1	71,792	104.4020	75,673	72,483	71,545		(84)			4.000	4.498	MON	242	3,038	06/04/2009	07/01/2024
3128PP-H5-5	FH J10252 - RMBS			4	1	120,880	105.2000	128,389	122,043	120,994		(57)			4.000	4.319	MON	407	5,048	06/04/2009	07/01/2024
3128PP-HZ-9	FH J10248 - RMBS			4	1	161,008	102.5990	162,376	158,263	159,903		87			4.500	4.057	MON	593	7,482	06/03/2009	07/01/2024
3128PP-WM-1	FH J10652 - RMBS			4	1	441,434	106.0710	455,287	429,228	436,210		(738)			4.500	3.830	MON	1,610	19,751	09/03/2009	10/01/2024
3128PQ-E9-8	FH J11060 - RMBS			4	1	154,439	105.7170	157,438	148,924	152,487		(429)			4.500	3.539	MON	558	6,821	11/04/2009	10/01/2024
31292S-AF-7	FH C09006 - RMBS			4	1	1,939,367	99.9590	1,866,535	1,867,301	1,936,914		946			3.000	2.464	MON	4,668	56,699	07/26/2012	07/01/2042
31292S-AH-3	FH C09008 - RMBS			4	1	1,406,323	99.9590	1,359,646	1,360,204	1,405,012		1,277			3.000	2.527	MON	3,401	41,368	07/19/2012	08/01/2042
312945-V5-4	FH A96936 - RMBS			4	1	260,962	105.5680	261,984	248,166	261,691		779			4.000	2.974	MON	827	10,110	10/25/2013	02/01/2041
31294T-7M-2	FH E09000 - RMBS			4	1	1,114,258	102.6880	1,095,510	1,066,834	1,105,487		(1,388)			3.000	1.967	MON	2,667	32,628	06/22/2012	06/01/2027
3132GU-KM-5	FH Q09000 - RMBS			4	1	1,601,721	103.0030	1,579,721	1,533,665	1,603,928		3,737			3.500	2.776	MON	4,473	54,618	06/06/2012	06/01/2042
3132HM-ZZ-7	FH Q11660 - RMBS			4	1	3,138,355	99.9590	3,017,772	3,019,010	3,126,639		(5,631)			3.000	2.490	MON	7,548	91,046	09/18/2012	10/01/2042
3132HR-D8-0	FH Q14627 - RMBS			4	1	1,321,518	99.9590	1,266,364	1,266,883	1,318,720		(180)			3.000	2.419	MON	3,167	38,393	01/08/2013	01/01/2043
3132J8-UR-9	FH Q17391 - RMBS			4	1	1,762,427	105.7690	1,788,643	1,691,084	1,756,096		(2,548)			4.000	3.239	MON	5,637	68,250	02/14/2014	04/01/2043
3132JP-P9-7	FH Q22248 - RMBS			4	1	166,105	105.2990	166,355	157,984	165,911		95			4.000	3.025	MON	527	6,410	10/29/2013	10/01/2043
3132JQ-F6-2	FH Q22889 - RMBS			4	1	968,180	105.7380	967,212	914,725	971,658		4,178			4.000	2.799	MON	3,049	37,368	07/29/2014	11/01/2043
3132L5-SE-4	FH V80517 - RMBS			4	1	3,348,973	105.7270	3,348,739	3,167,346	3,353,240		8,358			4.000	2.864	MON	10,558	128,976	07/28/2014	10/01/2043
3132M9-5A-8	FH Q29241 - RMBS			4	1	4,704,557	105.8900	4,659,154	4,399,995	4,670,355		2,254			4.000	2.795	MON	14,667	178,259	10/08/2014	10/01/2044
3132MA-CR-0	FH Q29380 - RMBS			4	1	501,593	105.0770	496,676	472,678	503,941		2,940			4.000	2.710	MON	1,576	19,344	11/05/2014	11/01/2044
3132QM-LQ-2	FH Q31234 - RMBS			4	1	1,647,921	102.7290	1,613,690	1,570,822	1,647,416		3,926			3.500	2.727	MON	4,582	55,828	02/25/2015	02/01/2045
3132QU-3B-7	FH Q37993 - RMBS			4	1	2,426,630	105.0950	2,394,266	2,278,192	2,421,509		(5,121)			4.000	2.890	MON	7,594	76,631	01/19/2016	12/01/2045
3132WE-F2-3	FH Q41084 - RMBS			4	1	5,082,063	102.4900	4,942,924	4,822,836	5,074,740		(7,323)			3.500	2.714	MON	14,067	84,909	06/07/2016	06/01/2046
3136AC-U5-8	FNR 1315E EP - CMO/RMBS			4	1	1,666,332	104.0097	1,667,490	1,603,206	1,657,076		(3,215)			3.500	2.655	MON	4,676	56,872	11/22/2013	08/25/2042
3136AE-ZQ-3	FNR 1356B P - CMO/RMBS			4	1	5,557,834	99.8669	5,615,366	5,622,848	5,561,882		756			2.500	2.733	MON	11,714	142,478	11/12/2013	06/25/2043
3136AF-Y8-1	FNR 1389A PA - CMO/RMBS			4	1	575,381	102.7942	570,596	555,085	571,475		(1,645)			3.500	2.511	MON	1,619	19,756	12/10/2013	02/25/2043
3137AC-P3-7	FHR 3879F NW - CMO/RMBS			4	1	132,436	103.6358	131,028	126,431	130,795		(333)			4.000	2.276	MON	421	5,217	07/12/2011	09/15/2040
3137B4-Z5-8	FHR 4261B PA - CMO/RMBS			4	1	1,043,762	103.0565	1,048,789	1,017,684	1,039,642		1,836			3.000	2.487	MON	2,544	30,965	11/25/2013	07/15/2032
3137B8-PP-6	FHR 4322A PA - CMO/RMBS			4	1	701,871	105.8430	703,736	664,887	698,168		(1,156)			4.000	2.824	MON	2,216	27,038	04/03/2014	03/15/2044
31385X-EW-3	FN 555549 - RMBS			4	1	69,494	102.3400	69,897	68,298	68,336		(208)			5.000	4.424	MON	285	3,667	03/25/2008	06/01/2018
31385X-NF-0	FN 555790 - RMBS			4	1	243,984	105.8890	254,848	240,675	245,292		1,773			2.906	2.391	MON	583	6,390	01/22/2004	10/01/2033
3138EN-7M-5	FN AL6299 - RMBS			4	1	1,693,307	102.8020	1,645,860	1,601,000	1,688,803		690			3.500	2.560	MON	4,670	56,761	01/28/2015	01/01/2045
3138EN-WX-3	FN AL6061 - RMBS			4	1	1,016,465	102.8070	1,009,811	982,240	1,014,246		896			3.500	2.921	MON	2,865	34,913	11/19/2014	11/01/2044
3138WG-EZ-3	FN AS6451 - RMBS			4	1	1,957,656	102.8690	1,926,382	1,872,655	1,953,644		(4,013)			3.500	2.827	MON	5,462	54,947	01/22/2016	01/01/2046
3138WQ-L3-4	FN AT3045 - RMBS			4	1	3,697,504	99.9720	3,537,291	3,538,281	3,692,973		(2,081)			3.000	2.379	MON	8,846	107,108	04/24/2013	04/01/2043
3138Y1-3L-7	FN AX0802 - RMBS			4	1	1,584,232	102.8960	1,547,880	1,504,315	1,582,785		1,000			3.500	2.602	MON	4,388	53,358	02/12/2015	10/01/2044
3138Y6-MY-7	FN AX4874 - RMBS			4	1	2,376,041	102.8580	2,305,611	2,241,548	2,357,602		(7,887)			3.500	2.607	MON	6,538	78,855	01/15/2015	12/01/2044
31390U-MU-7	FN 656571 - RMBS			4	1	157,354	105.4370	165,495	156,961	158,340		1,129			2.915	2.900	MON	381	4,384	06/02/2005	05/01/2033
31395M-QS-1	FHR 2935E LM - CMO/RMBS			4	1	17,807	101.0692	17,527	17,341	17,396		(77)			4.500	3.549	MON	65	838	06/24/2009	02/15/2035
31397Q-S6-6	FNR 1120E CA - CMO/RMBS			4	1	13,291	100.1746	12,977	12,955	12,963		(89)			3.500	1.999	MON	38	529	03/01/2011	07/25/2024
31402H-Z2-0	FN 729861 - RMBS			4	1	179,912	105.4140	183,906	174,460	180,784		2,381			3.229	2.915	MON	469	4,773	01/23/2004	11/01/2033
31402R-AD-1	FN 735404 - RMBS			4	1	23,315	103.5300	24,901	24,052	23,672		58			4.500	5.615	MON	90	1,126	11/07/2007	04/01/2020
31403D-YB-9	FN 746006 - RMBS			4	1	469,555	106.0050	480,629	453,402	468,670		4,317			2.893	2.238	MON	1,093	11,609	03/24/2004	12/01/2033
31405Q-AX-6	FN 795722 - RMBS			4,8	1	199,244	105.6990	207,486	196,299	199,809		1,434			2.723	2.511	MON	445	5,018	10/04/2004	10/01/2034
31412U-AJ-9	FN 934809 - RMBS			4	1	103,531	106.6100	106,593	99,984	102,007		(282)			4.500	3.594	MON	375	4,592	09/18/2009	03/01/2024
31414R-PK-5	FN 973926 - RMBS			4	1	260,098	105.4440	270,205	256,254	259,750		(165)			2.960	3.290	MON	632	7,222	04/15/2008	05/01/2038
31416X-FA-3	FN AB1960 - RMBS			4	1	772,223	105.8310	763,340	721,282	771,474		1,173			4.000	2.660	MON	2,404	29,301	12/03/2014	12/01/2040
31418A-HX-9	FN MA1145 - RMBS			4	1	669,122	102.8430	653,335	635,274	662,608		(1,440)			3.000	1.790	MON	1,588	19,389	07/11/2012	08/01/2027
31418B-6J-0	FN MA2672 - RMBS			4	1	3,994,641	101.3640	3,902,774	3,850,256	3,987,554		(7,087)			3.000	2.304	MON	9,626	58,122	05/19/2016	07/01/2036
31418V-KJ-0	FN AD7496 - RMBS			4	1	71,460	104.3490	74,012	70,928	71,242		(56)			3.500	3.287	MON	207	2,535	01/13/2011	01/01/2026
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						76,946,392	XXX	76,179,020	73,881,621	76,792,531		(8,171)			XXX	XXX	XXX	212,268	2,361,130	XXX	XXX
Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities																					
3137B9-BZ-7	FHMS KF03 A - CMBS			4	1	117,034	99.8431	116,850	117,034	117,034					0.874	1.112	MON	20	1,038	04/08/2014	01/25/2021

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
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						117,034	XXX	116,850	117,034	117,034					XXX	XXX	XXX	20	1,038	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						270,408,016	XXX	264,436,419	245,003,437	262,792,461		(2,107,244)			XXX	XXX	XXX	2,161,433	9,676,538	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00287Y-AQ-2	ABBVIE INC			1,2	2FE	1,497,375	99.0490	1,485,735	1,500,000	1,497,742		227			3.600	3.621	MN	7,050	54,000	05/05/2015	05/14/2025
00507U-AS-0	ACTAVIS FUNDING SCS		C	1,2	2FE	747,338	100.1180	750,885	750,000	747,748		230			3.800	3.843	MS	8,392	28,500	03/03/2015	03/15/2025
03523T-BP-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2FE	4,632,850	98.4210	4,921,050	5,000,000	4,751,013		40,085			2.500	3.497	JJ	57,639	125,000	12/10/2013	07/15/2022
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE INC		C	1	1FE	3,184,440	104.0050	3,120,150	3,000,000	3,176,458		(3,418)			4.625	4.257	FA	57,813	138,750	07/30/2014	02/01/2044
05567L-T3-1	BNP PARIBAS SA		C		1FE	1,007,190	109.0970	1,090,970	1,000,000	1,003,586		(785)			5.000	4.901	JJ	23,056	50,000	10/26/2011	01/15/2021
06051G-EH-8	BANK OF AMERICA CORP				2FE	1,250,100	108.9040	1,361,300	1,250,000	1,250,099		(20)			5.000	4.998	MN	8,333	62,500	08/03/2011	05/13/2021
07177M-AD-5	BAXALTA INC		C	1,2	2FE	1,499,520	99.9750	1,499,625	1,500,000	1,499,672		105			2.875	2.882	JD	958	43,125	06/18/2015	06/23/2020
075887-BA-6	BECTON DICKINSON & CO			1	2FE	1,732,430	102.5230	1,794,153	1,750,000	1,738,778		2,104			3.125	3.269	MN	8,051	54,688	11/15/2013	11/08/2021
115637-AL-4	BROWN-FORMAN CORP			1,2	1FE	4,922,600	91.8410	4,592,050	5,000,000	4,925,521		1,642			3.750	3.841	JJ	86,458	187,500	04/28/2015	01/15/2043
126408-GV-9	CSX CORP			1,2	2FE	497,495	106.8270	534,135	500,000	498,765		249			4.250	4.312	JD	1,771	21,250	05/20/2011	06/01/2021
151020-AT-1	CELGENE CORP			1	2FE	1,249,925	100.4020	1,255,025	1,250,000	1,249,960		25			2.125	2.127	FA	10,035	26,784	08/03/2015	08/15/2018
166764-AH-3	CHEVRON CORP			1,2	1FE	3,000,000	102.4280	3,072,840	3,000,000	3,000,000					3.191	3.191	JD	1,861	95,730	06/17/2013	06/24/2023
172967-FT-3	CITIGROUP INC				2FE	1,615,290	106.6180	1,599,270	1,500,000	1,600,082		(15,208)			4.500	3.060	JJ	31,313	33,750	02/24/2016	01/14/2022
172967-KB-6	CITIGROUP INC				2FE	1,986,360	100.0700	2,001,400	2,000,000	1,988,929		2,569			2.650	2.804	AO	9,569	53,000	01/25/2016	10/26/2020
191241-AE-8	COCA-COLA FEMSA SAB DE CV		C	1	1FE	4,741,355	102.0680	4,848,230	4,750,000	4,743,747		776			3.875	3.897	MN	17,895	184,063	01/13/2014	11/26/2023
20030N-BH-3	COMCAST CORP			1	1FE	1,250,913	104.0670	1,300,838	1,250,000	1,250,888		(41)			4.250	4.244	JJ	24,497	53,125	05/12/2014	01/15/2033
20030N-BK-6	COMCAST CORP			1	1FE	5,637,050	107.2530	5,362,650	5,000,000	5,616,865		(12,417)			4.750	4.001	MS	79,167	237,500	04/28/2015	03/01/2044
21685W-DD-6	COOPERATIEVE RABOBANK UA		C		1FE	2,408,215	105.5810	2,428,363	2,300,000	2,362,190		(11,019)			3.875	3.295	FA	35,402	89,125	07/30/2012	02/08/2022
224044-CF-2	COX COMMUNICATIONS INC			1,2	2FE	859,800	93.1480	931,480	1,000,000	864,598		4,074			4.800	6.041	FA	20,000	48,000	10/27/2015	02/01/2035
22546Q-AF-4	CREDIT SUISSE (NEW YORK BRANCH)		C		1FE	1,705,900	105.4860	1,846,005	1,750,000	1,730,224		4,937			4.375	4.721	FA	31,050	76,563	12/06/2011	08/05/2020
23636T-AA-8	DANONE SA		C	1	2FE	3,324,300	100.7260	3,525,410	3,500,000	3,380,850		19,390			3.000	3.695	JD	4,667	105,000	12/18/2013	06/15/2022
25179M-AV-5	DEVON ENERGY CORP			1,2	2FE	1,499,325	113.6140	1,704,210	1,500,000	1,499,379		52			5.850	5.856	JD	3,900	87,750	12/10/2015	12/15/2025
25243Y-AP-4	DIAGEO CAPITAL PLC		C	1	1FE	1,089,950	108.4570	1,084,570	1,000,000	1,035,944		(9,336)			4.828	3.734	JJ	22,262	48,280	08/04/2010	07/15/2020
25470D-AE-9	DISCOVERY COMMUNICATIONS LLC			1	2FE	1,987,540	105.4410	2,108,820	2,000,000	1,993,758		1,242			4.375	4.453	JD	3,889	87,500	06/13/2011	06/15/2021
25470D-AK-5	DISCOVERY COMMUNICATIONS LLC			1,2	2FE	999,150	95.4550	954,550	1,000,000	999,294		74			3.450	3.460	MS	10,158	34,500	02/25/2015	03/15/2025
28370T-AG-4	EL PASO PIPELINE PARTNERS OPERATING COMP			1,2	2FE	1,762,720	102.3200	2,046,400	2,000,000	1,782,235		19,515			4.300	6.169	MN	14,333	86,000	02/24/2016	05/01/2024
29273R-AY-5	ENERGY TRANSFER PARTNERS LP			1,2	2FE	1,091,525	103.4340	1,292,925	1,250,000	1,104,580		13,055			4.900	7.012	FA	25,521	30,625	02/24/2016	02/01/2024
31428X-AX-4	FEDEX CORP			1	2FE	3,080,580	106.5960	3,197,880	3,000,000	3,073,002		(2,749)			4.900	4.691	JJ	67,783	147,000	01/24/2014	01/15/2034
341099-CP-2	DUKE ENERGY FLORIDA LLC			1,2	1FE	997,960	102.5480	1,025,480	1,000,000	998,977		203			3.100	3.124	FA	11,711	31,000	08/15/2011	08/15/2021
36164Q-6M-5	GE CAPITAL INTERNATIONAL FUNDING CO			1	1FE	746,970	101.6580	759,385	747,000	747,005		31			3.373	3.373	MN	3,220	26,526	10/26/2015	11/15/2025
36962G-6F-6	GENERAL ELECTRIC CAPITAL CORPORATION				1FE	291,879	102.1300	293,113	287,000	289,982		(476)			3.150	2.950	MS	2,863	9,041	10/19/2012	09/07/2022
38141E-A6-6	GOLDMAN SACHS & CO				1FE	1,073,400	110.8940	1,108,940	1,000,000	1,032,059		(8,315)			6.000	4.978	JD	2,667	60,000	06/13/2011	06/15/2020
38141G-GQ-1	GOLDMAN SACHS GROUP INC				1FE	2,269,848	109.5990	2,465,978	2,250,000	2,260,036		(1,936)			5.250	5.138	JJ	50,531	118,125	12/07/2011	07/27/2021
404280-AK-5	HSBC HOLDINGS PLC		C		1FE	2,925,038	108.0710	2,971,953	2,750,000	2,836,258		(18,126)			5.100	4.286	AO	33,504	140,250	08/11/2011	04/05/2021
42824C-AG-4	HEWLETT PACKARD ENTERPRISE CO			1,2	2FE	1,499,580	101.7310	1,525,965	1,500,000	1,499,683		84			3.600	3.605	AO	12,108	54,962	09/30/2015	10/15/2020
459284-AB-1	COCA COLA EUROPEAN PARTNERS US LLC			1	2FE	2,668,848	103.0930	2,835,058	2,750,000	2,714,206		8,844			3.500	3.881	MS	28,340	96,250	05/27/2011	09/15/2020
46625H-HU-7	JPMORGAN CHASE & CO				1FE	963,220	105.8240	1,058,240	1,000,000	983,581		3,880			4.250	4.729	AO	8,972	42,500	02/22/2011	10/15/2020
46625H-HZ-6	JPMORGAN CHASE & CO				1FE	1,781,903	107.6730	1,884,278	1,750,000	1,766,004		(3,269)			4.625	4.392	MN	11,466	80,938	08/11/2011	05/10/2021
46625H-NX-4	JPMORGAN CHASE & CO			2	1FE	3,551,415	99.9260	3,497,410	3,500,000	3,547,491		(3,975)			2.550	2.168	AO	15,371	63,750	08/24/2016	10/29/2020
49456B-AG-6	KINDER MORGAN INC			1,2	2FE	885,320	101.4850	1,014,850	1,000,000	889,583		3,246			5.300	6.340	JD	4,417	53,000	09/11/2015	12/01/2034
55907R-AA-6	MAGELLAN MIDSTREAM PARTNERS LP			1	2FE	2,022,960	106.0180	2,120,360	2,000,000	2,010,879		(2,400)			4.250	4.104	FA	35,417	85,000	06/09/2011	02/01/2021
559080-AH-9	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2FE	998,710	97.2230	972,230	1,000,000	998,922		113			3.200	3.215	MS	9,422	32,000	02/25/2015	03/15/2025
565849-AL-0	MARATHON OIL CORP			1,2	3FE	1,995,420	96.9730	1,939,460	2,000,000	1,939,460	(56,551)	394			3.850	3.878	JD	6,417	77,000	06/01/2015	06/01/2025
58013M-EM-2	MCDONALDS CORP			1	2FE	1,207,413	99.7050	1,246,313	1,250,000	1,222,446		4,979			2.625	3.101	JJ	15,130	32,813	11/18/2013	01/15/2022
58933Y-AJ-4	MERCK & CO INC			1	1FE	2,470,475	102.7180	2,567,950	2,500,000	2,471,926		572			4.150	4.221	MN	12,392	103,750	05/14/2014	05/18/2043
58933Y-AT-2	MERCK & CO INC			1,2	1FE	994,250	95.3540	953,540	1,000,000	994,455		110			3.700	3.732	FA	14,492	37,000	02/05/2015	02/10/2045
617446-7P-8	MORGAN STANLEY			1	1FE	1,005,770	109.5210	1,095,210	1,000,000	1,002,560		(635)			5.500	5.420	JJ	23,986	55,000	02/24/2011	07/24/2020
61747W-AF-6	MORGAN STANLEY			1	1FE	443,325	110.9580	554,790	500,000	470,112		6,085			5.750	7.483	JJ	12,458	28,750	11/30/2011	01/25/2021
655044-AK-1	NOBLE ENERGY INC			1,2	2FE	1,649,475	104.3280	1,844,519	1,768,000	1,665,715		16,502			5.625	7.182	MN	16,575	106,940	02/17/2016	05/01/2021
666807-BA-9	NORTHROP GRUMMAN CORP			1	2FE	3,000,520	107.0180	2,942,995	2,750,000	2,837,743		(31,769)			5.050	3.743	FA	57,865	138,875	06/01/2011	08/01/2019
69351U-AP-8	PPL ELECTRIC UTILITIES CORP			1,2	1FE	495,955	101.4980	507,490	500,000	497,958		398			3.000	3.094	MS	4,417	15,000	08/18/2011	09/15/2021
74456Q-AX-4	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1FE	4,835,863	103.8470	4,880,809	4,700,000	4,760,203		(15,559)			3.500	3.122	FA	62,144	164,500	10/18/2011	08/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
751212-AB-7	RALPH LAUREN CORP			1,2	1FE	997,950	101.0100	1,010,100	1,000,000	998,485		392			2.625	2.669	FA	9,698	26,250	08/13/2015	08/18/2020
75625Q-AB-5	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1FE	758,003	101.9710	764,783	750,000	755,939		(803)			3.625	3.488	MS	7,552	27,188	03/26/2014	09/21/2023
80685Q-AA-4	SCHLUMBERGER OILFIELD UK PLC			1,2	1FE	2,953,260	106.0580	3,181,740	3,000,000	2,978,572		4,751			4.200	4.395	JJ	58,100	126,000	02/10/2011	01/15/2021
82481L-AA-7	SHIRE ACQUISITIONS INVESTMENTS IRELAND D		C	1	2FE	1,498,785	98.7320	1,480,980	1,500,000	1,498,894		109			1.900	1.928	MS	7,758		09/19/2016	09/23/2019
84756N-AB-5	SPECTRA ENERGY PARTNERS LP			1,2	2FE	499,835	106.6670	533,335	500,000	499,920		16			4.600	4.604	JD	1,022	23,000	06/06/2011	06/15/2021
863667-AB-7	STRYKER CORP			1	1FE	4,612,185	106.4770	4,791,465	4,500,000	4,542,687		(12,955)			4.375	4.040	JJ	90,781	196,875	01/31/2011	01/15/2020
86960B-AQ-5	SVENSKA HANDELSBANKEN AB		C		1FE	996,110	96.5720	965,720	1,000,000	996,349		239			1.875	1.957	MS	5,938		08/30/2016	09/07/2021
886546-AB-6	TIFFANY & CO			1,2	2FE	997,020	99.1100	991,100	1,000,000	1,042,648		(4,792)			3.800	3.175	AO	9,500	38,000	09/22/2014	10/01/2024
89153V-AL-3	TOTAL CAPITAL INTERNATIONAL SA	C	C	1	1FE	4,962,450	104.7010	5,235,050	5,000,000	4,972,389		3,239			3.750	3.838	AO	42,188	187,500	01/08/2014	04/10/2024
89352H-AK-5	TRANSCANADA PIPELINES LTD			1,2	1FE	3,954,800	103.4930	4,139,720	4,000,000	3,967,309		4,139			3.750	3.888	AO	31,250	150,000	11/13/2013	10/16/2023
89352H-AM-1	TRANSCANADA PIPELINES LTD			1,2	1FE	795,105	105.4490	790,868	750,000	790,953		(1,641)			4.625	4.172	MS	11,563	34,688	05/06/2014	03/01/2034
90131H-AE-5	21ST CENTURY FOX AMERICA INC			1,2	2FE	2,505,925	101.2550	2,531,375	2,500,000	2,504,783		(538)			3.700	3.671	MS	27,236	92,500	09/24/2014	09/15/2024
91324P-CW-0	UNITEDHEALTH GROUP INC			1	1FE	1,997,920	101.5830	2,031,660	2,000,000	1,997,928		8			3.450	3.462	JJ	2,108		12/15/2016	01/15/2027
92343V-BS-2	VERIZON COMMUNICATIONS INC			1	2FE	3,019,166	120.6510	3,016,275	2,500,000	2,973,570		(18,418)			6.400	4.741	MS	47,111	160,000	08/27/2014	09/15/2033
92343V-CQ-5	VERIZON COMMUNICATIONS INC			1,2	2FE	928,700	98.6990	986,990	1,000,000	931,648		2,338			4.400	4.983	MN	7,333	44,000	09/28/2015	11/01/2034
925524-BG-4	VIACOM INC (NEW)			1	2FE	1,258,750	104.5000	1,306,250	1,250,000	1,254,237		(910)			4.500	4.410	MS	18,750	56,250	05/25/2011	03/01/2021
927804-FB-5	VIRGINIA ELECTRIC AND POWER CO			1	2FE	2,291,920	123.7340	2,474,680	2,000,000	2,257,026		(7,156)			6.000	4.988	MN	15,333	120,000	07/13/2011	05/15/2037
927804-FR-0	VIRGINIA ELECTRIC AND POWER CO			1,2	1FE	2,480,300	104.9870	2,624,675	2,500,000	2,481,295		348			4.450	4.498	FA	42,028	111,250	02/04/2014	02/15/2044
931142-DD-2	WAL MART STORES INC	C			1FE	3,022,620	108.1470	3,244,410	3,000,000	3,010,889		(2,279)			4.250	4.157	AO	26,917	127,500	04/18/2011	04/15/2021
94974B-FC-9	WELLS FARGO & CO				1FE	1,018,420	102.8850	1,028,850	1,000,000	1,012,403		(2,169)			3.500	3.238	MS	10,986	35,000	02/14/2014	03/08/2022
980888-AD-3	WOOLWORTHS LTD		C		2FE	958,570	102.8830	1,028,830	1,000,000	981,843		4,393			4.000	4.536	MS	11,000	40,000	02/08/2011	09/22/2020
98389B-AM-2	XCEL ENERGY INC			1,2	2FE	3,158,035	106.3500	3,190,500	3,000,000	3,061,841		(19,994)			4.700	3.933	MN	18,017	141,000	05/13/2011	05/15/2020
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						146,702,578	XXX	151,126,587	145,552,000	146,314,760	(56,551)	(37,343)			XXX	XXX	XXX	1,630,877	5,679,576	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
161542-DQ-5	CFLAT 04AQ1 M2 - CMO/RMBS			4,5	1FM	37,651	83.9576	127,079	151,360	20,137		(18,369)			2.556	49.109	MON	54	3,522	11/21/2006	05/25/2034
452570-AE-4	IMSA 072 2A - CMO/RMBS			4,5	1FM	965,058	90.4999	873,377	965,058	973,944		7,652			1.006	0.956	MON	130	7,218	03/27/2007	04/25/2037
55265K-2G-3	MASTR 0311 7A2 - CMO/RMBS			4	1FM	300,283	101.5613	316,339	311,476	304,114		(1,813)			5.250	5.921	MON	1,363	16,570	12/23/2005	12/25/2033
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,302,992	XXX	1,316,795	1,427,895	1,298,195		(12,529)			XXX	XXX	XXX	1,547	27,309	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
12591K-AD-7	COMM 13CR12 A3 - CMBS			4	1FM	2,168,438	105.1727	2,103,455	2,000,000	2,135,858		(24,398)			3.765	2.647	MON	6,275	75,300	03/26/2015	10/15/2046
12626L-AE-2	COMM 13CR11 A4 - CMBS			4	1FM	2,362,148	107.8585	2,426,815	2,250,000	2,330,190		(17,739)			4.258	3.664	MON	7,984	95,805	01/24/2014	08/12/2050
17324D-AU-8	CGCMT 15P1 A5 - CMBS			4	1FM	5,157,227	104.2862	5,214,311	5,000,000	5,141,494		(15,052)			3.717	3.340	MON	15,488	185,850	12/09/2015	09/17/2048
21870K-AA-6	CORE 15WEST A - CMBS			4	1FM	1,802,382	100.1581	1,752,766	1,750,000	1,802,056		(5,777)			3.292	2.869	MON	4,801	57,610	04/07/2015	02/10/2037
23312L-AS-7	DBJPM 16C1 A4 - CMBS			4	1FM	1,613,613	100.9444	1,514,166	1,500,000	1,609,119		(4,494)			3.276	2.386	MON	4,095	16,380	07/28/2016	05/12/2049
23312V-AF-3	DBJPM 16C3 A5 - CMBS			4	1FE	1,544,985	97.4895	1,462,342	1,500,000	1,543,381		(1,604)			2.890	2.553	MON	3,613	14,450	07/26/2016	08/12/2049
350910-AN-5	FTST 064TS A - CMBS			4	1FM	5,015,543	109.9130	5,485,404	4,990,679	4,996,423		(19,595)			5.401	5.418	MON	14,975	269,589	12/11/2006	12/13/2028
36249K-AC-4	GSMS 10C1 A2 - CMBS			4	1FM	1,029,960	106.6179	1,066,179	1,000,000	1,011,210		(6,407)			4.592	4.241	MON	3,827	45,920	08/04/2010	08/10/2043
36251H-AA-0	GSMS 16ICE2 A - CMBS			4,5	1FM	1,500,000	100.8775	1,513,163	1,500,000	1,500,000					2.634	2.672	MON	1,866	26,945	03/10/2016	02/15/2033
46645U-AT-4	JPMCC 16JP4 A4 - CMBS			4	1FE	2,059,996	103.1933	2,063,866	2,000,000	2,059,974		(22)			3.648	3.495	MON	6,081		12/05/2016	12/17/2049
61763K-AX-2	MSBAM 14C15 A2 - CMBS			4	1FM	1,029,995	101.9609	1,019,609	1,000,000	1,012,808		(6,385)			2.979	2.313	MON	2,483	29,790	03/26/2014	04/17/2047
67087M-AA-4	OBP 100BP CTF - CMBS			4	1FM	1,749,990	106.3419	1,860,983	1,750,000	1,747,749		(480)			4.646	4.670	MON	6,776	81,309	06/25/2010	07/15/2045
92937U-AD-0	WFRBS 13C13 A4 - CMBS			4	1FM	4,634,910	101.0416	4,546,872	4,500,000	4,587,478		(13,417)			3.001	2.659	MON	11,254	135,045	04/17/2013	05/17/2045
95000A-AU-1	WFCM 15P2 A4 - CMBS			4	1FM	1,802,444	104.4432	1,827,757	1,750,000	1,797,520		(4,826)			3.809	3.459	MON	5,555	66,657	12/08/2015	12/17/2048
95000P-AE-4	WFCM 16C37 A5 - CMBS			4	1FE	1,544,931	102.9954	1,544,931	1,500,000	1,544,837		(94)			3.794	3.444	MON	4,743		12/09/2016	12/15/2049
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						35,016,561	XXX	35,402,619	33,990,679	34,820,097		(120,293)			XXX	XXX	XXX	99,811	1,100,650	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02005A-FE-3	AMOT 152 A2 - ABS			4	1FE	1,498,242	100.1040	1,501,560	1,500,000	1,498,899		525			1.830	1.874	MON	1,220	27,450	09/25/2015	01/15/2021
02006W-AD-1	ALLYA 142 A4 - ABS			4	1FE	499,949	100.4995	502,497	500,000	499,979		16			1.840	1.850	MON	409	9,200	09/17/2014	01/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02007C-AE-2	ALLYA 161 A4 - ABS			4	1FE	2,999,182	99.9217	2,997,651	3,000,000	2,999,394		213			1.730	1.744	MON	2,307	45,845	01/20/2016	11/16/2020
03065T-AD-4	AMCAR 164 A3 - ABS			4	1FE	999,955	99.3221	993,221	1,000,000	999,959		4			1.530	1.537	MON	978	2,338	10/05/2016	07/08/2021
143127-AE-8	CARMX 152 B - ABS			4	1FE	999,987	99.9588	999,588	1,000,000	999,991		6			2.150	2.160	MON	956	21,500	05/06/2015	03/15/2021
14313Y-AD-0	CARMX 161 A4 - ABS			4	1FE	1,249,927	99.6352	1,245,440	1,250,000	1,249,943		16			1.880	1.889	MON	1,044	20,367	01/26/2016	06/15/2021
17119B-AD-9	CCART 16B A4 - ABS			4	1FE	999,815	98.6916	986,916	1,000,000	999,824		8			1.870	1.882	MON	831	2,130	10/26/2016	02/15/2022
17290H-AA-3	CHAI 15PM3 A - ABS			4	1FE	556,985	100.1835	558,097	557,075	556,998		13			2.560	2.563	MON	634	15,567	12/10/2015	05/16/2022
26250J-AG-5	DRSLF 25R AR - CDO			4,5	1FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					2.080	2.103	MON	8,782		10/05/2016	01/15/2025
28415P-AA-2	EHGVT 16A A - ABS			4	1FE	880,794	98.7536	869,831	880,809	880,798		4			2.730	2.730	MON	267	12,079	06/22/2016	04/25/2028
34530N-AA-5	FORDO 14REV2 A - ABS			4	1FE	1,274,121	100.8363	1,260,454	1,250,000	1,271,015		(3,106)			2.310	1.698	MON	1,283	12,031	07/26/2016	04/15/2026
34531A-AE-4	FORDL 16A A4 - ABS			4	1FE	1,249,844	100.4419	1,255,523	1,250,000	1,249,888		45			1.850	1.862	MON	1,028	16,894	03/15/2016	07/15/2019
44890R-AD-3	HART 14A A4 - ABS			4	1FE	499,891	100.1150	500,575	500,000	499,975		36			1.320	1.330	MON	293	6,600	01/28/2014	08/15/2019
65478U-AE-9	NAROT 16A A4 - ABS			4	1FE	999,754	99.4051	994,051	1,000,000	999,806		52			1.590	1.602	MON	707	13,471	02/02/2016	07/15/2022
82650A-AA-6	SRFC 123 A - ABS			4	1FE	140,706	99.3687	139,843	140,732	140,714		1			1.870	1.884	MON	80	2,723	10/25/2012	08/20/2029
82652J-AA-5	SRFC 153 A - ABS			4	1FE	507,197	99.4825	504,670	507,295	507,203		5			2.580	2.581	MON	400	13,751	10/14/2015	09/20/2032
98160Q-AE-2	WOART 14B A4 - ABS			4	1FE	999,651	100.0879	1,000,879	1,000,000	999,813		83			1.680	1.694	MON	747	16,800	10/22/2014	12/15/2020
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						18,356,000	XXX	18,310,796	18,335,911	18,354,199		(2,081)			XXX	XXX	XXX	21,966	238,745	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						201,378,130	XXX	206,156,797	199,306,485	200,787,251	(56,551)	(172,247)			XXX	XXX	XXX	1,754,201	7,046,280	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						503,255,809	XXX	502,420,473	470,804,932	493,304,974	1,293,567	(3,178,877)			XXX	XXX	XXX	4,735,264	16,803,190	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						84,542,583	XXX	83,874,372	81,322,336	84,358,792		(11,353)			XXX	XXX	XXX	238,074	2,685,029	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						36,530,674	XXX	36,896,350	35,443,350	36,339,225		(136,649)			XXX	XXX	XXX	104,413	1,158,244	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						18,356,000	XXX	18,310,796	18,335,911	18,354,199		(2,081)			XXX	XXX	XXX	21,966	238,745	XXX	XXX
8199999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						642,685,067	XXX	641,501,991	605,906,528	632,357,190	1,293,567	(3,328,960)			XXX	XXX	XXX	5,099,716	20,885,209	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		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
Common Stock - Industrial and Miscellaneous (Unaffiliated)																	
000000-00-0	FEDERAL HOME LOAN BANK	RF		20,393.000	2,039,300	100.000	2,039,300	2,039,300		81,684						V	02/15/2012
001055-10-2	AFLAC ORD			1,185.000	82,476	69.600	82,476	45,503		1,967		11,495		11,495		L	09/30/2011
00130H-10-5	AES ORD			1,137.000	13,212	11.620	13,212	12,211		500		2,331		2,331		L	10/19/2015
00206R-10-2	AT&T ORD			10,124.000	430,574	42.530	430,574	260,058		19,438		82,207		82,207		L	09/16/2015
002824-10-0	ABBOTT LABORATORIES ORD			38,088.000	1,462,960	38.410	1,462,960	1,293,025		36,779		(211,005)		(211,005)		L	07/14/2016
00287Y-10-9	ABBVIE ORD			2,994.000	187,484	62.620	187,484	63,730		6,819		10,100		10,100		L	07/25/2016
00507V-10-9	ACTIVISION BLIZZARD ORD			815.000	29,430	36.110	29,430	24,882		212		(2,119)		(2,119)		L	09/16/2015
00724F-10-1	ADOBE SYSTEM ORD			930.000	95,744	102.950	95,744	28,625				8,379		8,379		L	03/28/2007
00751Y-10-6	ADVANCE AUTO PARTS ORD			55.000	9,302	169.120	9,302	9,398	3			(96)		(96)		L	11/25/2016
00773T-10-1	ADVANSIX ORD			54.000	1,196	22.140	1,196	324				872		872		L	09/30/2011
00817Y-10-8	AETNA ORD			7,004.000	868,566	124.010	868,566	760,240		3,800		83,256		83,256		L	11/11/2016
00846U-10-1	AGILENT TECHNOLOGIES ORD			870.000	39,637	45.560	39,637	21,005	115	400		3,263		3,263		L	03/28/2007
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			360.000	51,775	143.820	51,775	18,721	310	310		33,054		33,054		L	01/30/2008
00971T-10-1	AKAMAI TECHNOLOGIES ORD			305.000	20,337	66.680	20,337	10,702				4,322		4,322		L	06/14/2016
011659-10-9	ALASKA AIR GROUP ORD			215.000	19,077	88.730	19,077	13,261		118		5,816		5,816		L	06/14/2016
012653-10-1	ALBEMARLE ORD			101.000	8,694	86.080	8,694	8,336	31			358		358		L	09/27/2016
013817-50-7	ARCONIC INC.			515.666	9,560	18.540	9,560	9,701	1	0		(141)		(141)		L	12/29/2016
013872-10-6	ALCOA ORD			156.222	4,387	28.080	4,387	3,474				913		913		L	09/16/2015
015351-10-9	ALEXION PHARMACEUTICALS ORD			389.000	47,594	122.350	47,594	37,858				(21,491)		(21,491)		L	12/29/2016
018581-10-8	ALLIANCE DATA SYSTEMS ORD			101.000	23,079	228.500	23,079	21,597		53		1,482		1,482		L	09/27/2016
020002-10-1	ALLSTATE ORD			428.000	31,723	74.120	31,723	10,144	141	552		5,149		5,149		L	09/30/2011
02079K-10-7	ALPHABET CL C ORD			522.000	402,890	771.820	402,890	120,491				6,755		6,755		L	09/16/2015
02079K-30-5	ALPHABET CL A ORD			1,816.000	1,439,089	792.450	1,439,089	838,905				26,223		26,223		L	09/21/2015
02209S-10-3	ALTRIA GROUP ORD			3,986.000	269,533	67.620	269,533	79,522	2,431	9,188		37,508		37,508		L	03/28/2007
023135-10-6	AMAZON COM ORD			701.000	525,659	749.870	525,659	87,550				51,860		51,860		L	11/17/2009
02376R-10-2	AMERICAN AIRLINES GROUP ORD			615.000	28,714	46.690	28,714	26,032		40		2,683		2,683		L	11/25/2016
025537-10-1	AMERICAN ELECTRIC POWER ORD			848.000	53,390	62.960	53,390	21,420		1,925		3,977		3,977		L	03/28/2007
025816-10-9	AMERICAN EXPRESS ORD			1,338.000	99,119	74.080	99,119	24,820		1,592		6,061		6,061		L	03/28/2007
026874-15-6	AMERICAN INTERNATION GRP EQY WARRANT			26.000	610	23.460	610	158				(8)		(8)		L	01/20/2011
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			2,275.000	148,580	65.310	148,580	66,934		2,912		7,599		7,599		L	09/19/2012
03027X-10-0	AMERICAN TOWER REIT			768.000	81,162	105.680	81,162	42,700	445	1,597		6,705		6,705		L	09/16/2015
03073E-10-5	AMERISOURCEBERGEN ORD			460.000	35,967	78.190	35,967	17,149		637		(11,739)		(11,739)		L	09/30/2011
03076C-10-6	AMERIPRISE FINANCE ORD			360.000	39,938	110.940	39,938	8,410		1,051		1,627		1,627		L	03/28/2007
031100-10-0	AMETEK ORD			305.000	14,823	48.600	14,823	14,711		7		112		112		L	12/29/2016
031162-10-0	AMGEN ORD			1,289.000	188,465	146.210	188,465	71,104		5,156		(20,779)		(20,779)		L	09/30/2011
032095-10-1	AMPHENOL CL A ORD			632.000	42,470	67.200	42,470	16,065	101	354		9,461		9,461		L	06/24/2011
032511-10-7	ANADARKO PETROLEUM ORD			947.000	66,034	69.730	66,034	41,713		168		21,495		21,495		L	09/27/2016
032654-10-5	ANALOG DEVICES ORD			840.000	61,001	72.620	61,001	16,187		1,411		14,532		14,532		L	03/28/2007
036752-10-3	ANTHEM ORD			482.000	69,297	143.770	69,297	22,543		1,253		2,087		2,087		L	12/03/2014
037411-10-5	APACHE ORD			656.000	41,636	63.470	41,636	29,608		577		11,544		11,544		L	03/15/2016
03748R-10-1	APARTMENT INVESTMENT MGT CL A REIT			229.000	10,408	45.450	10,408	8,226		301		1,236		1,236		L	08/25/2016
037833-10-0	APPLE ORD			16,515.000	1,912,767	115.820	1,912,767	789,695		36,828		174,398		174,398		L	08/13/2015
038222-10-5	APPLIED MATERIAL ORD			1,865.000	60,184	32.270	60,184	18,892		746		25,364		25,364		L	07/19/2006
039483-10-2	ARCHER DANIELS MIDLAND ORD			599.000	27,344	45.650	27,344	16,640		719		5,373		5,373		L	03/28/2007
052769-10-6	AUTODESK ORD			320.000	23,683	74.010	23,683	8,131				4,186		4,186		L	03/28/2007
053015-10-3	AUTOMATIC DATA PROCESSING ORD			881.000	90,549	102.780	90,549	28,937	502	1,866		15,900		15,900		L	04/19/2016
05329W-10-2	AUTONATION ORD			25.000	1,216	48.650	1,216	1,120				96		96		L	11/25/2016
053332-10-2	AUTOZONE ORD			63.000	49,757	789.790	49,757	18,371				3,016		3,016		L	06/24/2011
053484-10-1	AVALONBAY COMMUNITIES REIT			340.000	60,231	177.150	60,231	19,966	459	1,802		(2,373)		(2,373)		L	03/28/2007
054937-10-7	BB AND T ORD			939.000	44,152	47.020	44,152	29,391		1,080		14,761		14,761		L	02/09/2016
057224-10-7	BAKER HUGHES ORD			802.000	52,106	64.970	52,106	34,875		273		17,231		17,231		L	07/25/2016
058498-10-6	BALL ORD			263.000	19,743	75.070	19,743	10,845		137		615		615		L	11/20/2012
060505-10-4	BANK OF AMERICA ORD			16,604.000	366,948	22.100	366,948	198,808		3,784		96,571		96,571		L	07/25/2016

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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 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
064058-10-0	BANK OF NEW YORK MELLON ORD			1,317.000	62,399	47.380	62,399	35,911		939		8,345		8,345		L	03/15/2016
067383-10-9	C R BARD ORD			44.000	9,885	224.660	9,885	8,577		44		1,550		1,550		L	09/16/2015
071813-10-9	BAXTER INTERNATIONAL ORD			818.000	36,270	44.340	36,270	23,472	106	401		5,063		5,063		L	12/17/2008
075887-10-9	BECTON DICKINSON ORD			502.997	83,271	165.550	83,271	42,390		1,363		5,764		5,764		L	11/20/2007
075896-10-0	BED BATH AND BEYOND ORD			290.000	11,786	40.640	11,786	7,372	36	73		(2,207)		(2,207)		L	03/28/2007
084670-70-2	BERKSHIRE HATHWAY CL B ORD			3,281.000	534,737	162.980	534,737	244,124				101,514		101,514		L	11/22/2011
09062X-10-3	BIOGEN ORD			321.000	91,029	283.580	91,029	84,217				6,740		6,740		L	10/28/2016
09247X-10-1	BLACKROCK ORD			288.000	109,596	380.540	109,596	58,173		2,638		11,526		11,526		L	11/20/2012
093671-10-5	H&R BLOCK ORD			438.000	10,070	22.990	10,070	5,217	96	368		(4,520)		(4,520)		L	03/28/2007
097023-10-5	BOEING ORD			999.000	155,524	155.680	155,524	42,627		4,356		11,079		11,079		L	03/28/2007
099724-10-6	BORGWARNER ORD			16,085.000	634,392	39.440	634,392	672,530		8,357		(22,897)		(22,897)		L	10/28/2016
101121-10-1	BOSTON PROPERTIES REIT			265.000	33,332	125.780	33,332	30,993	199	1,020		(466)		(466)		L	09/16/2015
101137-10-7	BOSTON SCIENTIFIC ORD			1,873.000	40,513	21.630	40,513	10,770				5,975		5,975		L	04/23/2015
110122-10-8	BRISTOL MYERS SQUIBB ORD			3,064.000	179,060	58.440	179,060	84,183		4,657		(31,712)		(31,712)		L	03/28/2011
115637-20-9	BROWN FORMAN CL B ORD			80.000	3,594	44.920	3,594	1,387	15	41		(378)		(378)		L	03/28/2007
124857-20-2	CBS CL B ORD			1,076.000	68,455	63.620	68,455	8,812	194	678		17,743		17,743		L	03/28/2007
12504L-10-9	CBRE GROUP CL A ORD			640.000	20,154	31.490	20,154	16,730				3,424		3,424		L	10/28/2016
125269-10-0	CF INDUSTRIES HOLDINGS ORD			735.000	23,138	31.480	23,138	16,181		882		(6,858)		(6,858)		L	09/25/2008
125509-10-9	CIGNA ORD			330.000	44,019	133.390	44,019	6,001		13		(4,193)		(4,193)		L	02/09/2016
12572Q-10-5	CME GROUP CL A ORD			588.000	67,826	115.350	67,826	44,112	1,911	2,542		14,553		14,553		L	12/23/2015
126408-10-3	CSX ORD			1,280.000	45,990	35.930	45,990	16,580		922		12,774		12,774		L	03/28/2007
12650T-10-4	CSRA ORD			255.000	8,119	31.840	8,119	8,127	4			(8)		(8)		L	12/29/2016
126650-10-0	CVS HEALTH ORD			2,175.000	171,629	78.910	171,629	73,863		3,698		(41,021)		(41,021)		L	03/28/2007
12673P-10-5	CA ORD			30.000	953	31.770	953	528		30		96		96		L	03/28/2007
127097-10-3	CABOT OIL & GAS ORD			460.000	10,746	23.360	10,746	6,041		37		2,608		2,608		L	06/24/2011
14040H-10-5	CAPITAL ONE FINANCIAL ORD			14,399.000	1,256,169	87.240	1,256,169	1,053,184		23,038		242,604		242,604		L	01/28/2016
14149Y-10-8	CARDINAL HEALTH ORD			559.000	40,231	71.970	40,231	27,184	157	583		(6,165)		(6,165)		L	12/29/2016
141624-10-6	CARE CAPITAL PROPERTIES ORD			88.000	2,200	25.000	2,200	1,771	50	150		(490)		(490)		L	09/19/2012
143130-10-2	CARMAX ORD			393.000	25,305	64.390	25,305	13,896				4,095		4,095		L	12/17/2010
143658-30-0	CARNIVAL ORD			442.000	23,011	52.060	23,011	10,749		597		(1,070)		(1,070)		L	10/30/2008
149123-10-1	CATERPILLAR ORD			1,076.000	99,788	92.740	99,788	71,285		3,314		26,663		26,663		L	03/28/2007
151020-10-4	CELGENE ORD			1,445.000	167,259	115.750	167,259	38,206				(5,794)		(5,794)		L	03/28/2007
15135B-10-1	CENTENE ORD			295.000	16,670	56.510	16,670	16,749				(79)		(79)		L	11/25/2016
15189T-10-7	CENTERPOINT ENERGY ORD			1,210.000	29,814	24.640	29,814	21,768		1,246		7,599		7,599		L	03/28/2007
156700-10-6	CENTURYLINK ORD			330.000	7,847	23.780	7,847	8,471		583		(426)		(426)		L	11/25/2016
156782-10-4	CERNER ORD			304.000	14,400	47.370	14,400	7,502				(3,891)		(3,891)		L	12/23/2015
16119P-10-8	CHARTER COMMUNICATIONS, INC.			2,481.999	714,617	287.920	714,617	499,627				214,990		214,990		L	12/29/2016
163851-10-8	CHEMOURS ORD			280.000	6,185	22.090	6,185	2,757		34		4,684		4,684		L	05/19/2009
165167-10-7	CHESAPEAKE ENERGY ORD			1,330.000	9,337	7.020	9,337	5,981				3,027		3,027		L	11/25/2016
166764-10-0	CHEVRON ORD			3,155.000	371,344	117.700	371,344	194,708		13,386		87,520		87,520		L	09/16/2015
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			57.000	21,507	377.320	21,507	16,716				(5,844)		(5,844)		L	06/24/2011
171798-10-1	CIMAREX ENERGY ORD			6,431.000	873,973	135.900	873,973	676,755		2,523		296,273		296,273		L	09/27/2016
172062-10-1	CINCINNATI FINANCIAL ORD			710.000	53,783	75.750	53,783	20,640	341	1,349		11,772		11,772		L	03/28/2007
17275R-10-2	CISCO SYSTEMS ORD			44,193.000	1,335,512	30.220	1,335,512	926,259		43,751		135,452		135,452		L	12/02/2015
172908-10-5	CINTAS ORD			369.000	42,642	115.560	42,642	13,732		491		9,044		9,044		L	01/26/2012
172967-42-4	CITIGROUP ORD			28,904.000	1,717,765	59.430	1,717,765	1,144,173		11,844		283,628		283,628		L	06/14/2016
174610-10-5	CITIZENS FINANCIAL GROUP ORD			1,202.000	42,827	35.630	42,827	26,252		433		16,576		16,576		L	03/15/2016
177376-10-0	CITRIX SYSTEMS ORD			273.000	24,382	89.310	24,382	18,909				3,729		3,729		L	09/16/2015
189054-10-9	CLOROX ORD			380.000	45,608	120.020	45,608	24,962		1,193		(2,588)		(2,588)		L	07/24/2007
189754-10-4	COACH ORD			611.000	21,397	35.020	21,397	18,391	206	619		1,399		1,399		L	10/19/2015
191216-10-0	COCA-COLA ORD			6,058.000	251,165	41.460	251,165	141,524		7,739		(8,382)		(8,382)		L	12/29/2016
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			1,080.000	60,512	56.030	60,512	12,328				(4,309)		(4,309)		L	07/24/2007
194162-10-3	COLGATE PALMOLIVE ORD			1,765.000	115,502	65.440	115,502	52,575		2,736		(2,083)		(2,083)		L	09/28/2010
20030N-10-1	COMCAST CL A ORD			15,459.000	1,067,444	69.050	1,067,444	516,697	4,251	16,618		195,093		195,093		L	09/21/2015

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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
200340-10-7	COMERICA ORD			600.000	40,866	68.110	40,866	17,780	138	522		15,768		15,768		L	01/23/2013
20341J-10-4	COMMUNICATIONS SALES AND LEASING ORD			244.000	6,200	25.410	6,200	7,091	146	586		1,640		1,640		L	03/06/2015
205887-10-2	CONAGRA BRANDS ORD			1,130.000	44,692	39.550	44,692	20,928				23,763		23,763		L	11/20/2007
20605P-10-1	CONCHO RESOURCES ORD			295.000	39,117	132.600	39,117	29,718				9,399		9,399		L	03/15/2016
20825C-10-4	CONOCOPHILLIPS ORD			1,866.000	93,561	50.140	93,561	79,671		523		9,706		9,706		L	11/25/2016
20854P-10-9	CONSOL ENERGY ORD			488.000	8,896	18.230	8,896	5,954		5		5,041		5,041		L	08/26/2015
209115-10-4	CONSOLIDATED EDISON ORD			164.000	12,084	73.680	12,084	8,010		440		1,543		1,543		L	12/21/2007
21036P-10-8	CONSTELLATION BRANDS CL A ORD			268.000	41,087	153.310	41,087	31,945		405		2,913		2,913		L	08/26/2015
219350-10-5	CORNING ORD			1,375.000	33,371	24.270	33,371	25,191		743		8,236		8,236		L	11/19/2015
22160K-10-5	COSTCO WHOLESALE ORD			859.000	137,534	160.110	137,534	46,145		1,503		(1,194)		(1,194)		L	03/28/2007
222070-20-3	COTY CL A ORD			24,579.004	450,410	18.325	450,410	571,511		2,955		(121,101)		(121,101)		L	12/29/2016
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT			730.000	63,342	86.770	63,342	38,583		2,632		234		234		L	12/16/2014
231021-10-6	CUMMINS ORD			400.000	54,668	136.670	54,668	23,680		1,600		19,464		19,464		L	03/03/2010
23331A-10-9	D R HORTON ORD			1,105.000	30,200	27.330	30,200	8,864		376		(5,194)		(5,194)		L	01/29/2010
233331-10-7	DTE ENERGY ORD			400.000	39,404	98.510	39,404	19,079	330	1,184		7,328		7,328		L	01/23/2013
235851-10-2	DANAHER ORD			1,110.000	86,402	77.840	86,402	30,985	139	139		55,418		55,418		L	03/05/2008
237194-10-5	DARDEN RESTAURANTS ORD			50.000	3,636	72.720	3,636	1,254		106		454		454		L	03/28/2007
23918K-10-8	DAVITA ORD			518.000	33,256	64.200	33,256	17,949				(2,854)		(2,854)		L	08/22/2011
244199-10-5	DEERE ORD			461.000	47,501	103.040	47,501	15,551	277	1,106		12,341		12,341		L	07/24/2007
247361-70-2	DELTA AIR LINES ORD			1,290.000	63,455	49.190	63,455	37,475		871		(1,935)		(1,935)		L	11/26/2013
24906P-10-9	DENTSPLY SIRONA INC.			650.000	37,525	57.730	37,525	19,806		198		(2,028)		(2,028)		L	07/24/2009
25179M-10-3	DEVON ENERGY ORD			905.000	41,331	45.670	41,331	23,223		330		18,108		18,108		L	09/27/2016
254687-10-6	WALT DISNEY ORD			9,739.000	1,014,999	104.220	1,014,999	373,915	7,596	13,829		(8,376)		(8,376)		L	02/15/2012
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			749.000	53,995	72.090	53,995	7,234		869		13,834		13,834		L	11/19/2015
25470F-10-4	DISCOVERY COMMUNICATIONS SRS A ORD			355.000	9,731	27.410	9,731	7,398				259		259		L	03/28/2012
25470F-30-2	DISCOVERY COMMUNICATIONS SRS C ORD			160.000	4,285	26.780	4,285	2,405				250		250		L	08/07/2014
256677-10-5	DOLLAR GENERAL ORD			449.000	33,257	74.070	33,257	24,008	112	436		988		988		L	08/15/2013
256746-10-8	DOLLAR TREE ORD			406.000	31,335	77.180	31,335	27,216		(2)		520		520		L	10/28/2016
25746U-10-9	DOMINION RESOURCES ORD			720.000	55,145	76.590	55,145	31,889		2,016		6,444		6,444		L	03/28/2007
260003-10-8	DOVER ORD			260.000	19,482	74.930	19,482	12,503		447		3,541		3,541		L	12/17/2010
260543-10-3	DOW CHEMICAL ORD			1,803.000	103,168	57.220	103,168	27,297	829	3,318		10,349		10,349		L	09/16/2015
26138E-10-9	DR PEPPER SNAPPLE GROUP ORD			330.000	29,921	90.670	29,921	11,827	175	683		(835)		(835)		L	08/22/2011
263534-10-9	E I DU PONT DE NEMOURS ORD			1,629.000	119,569	73.400	119,569	61,033		2,476		11,077		11,077		L	05/19/2009
26441C-20-4	DUKE ENERGY ORD			1,248.003	96,870	77.620	96,870	69,603		4,193		7,775		7,775		L	07/03/2012
26483E-10-0	DUN & BRADSTREET ORD			10.000	1,213	121.320	1,213	1,233				(20)		(20)		L	11/25/2016
26875P-10-1	EOG RESOURCES ORD			5,487.000	554,736	101.100	554,736	388,579		3,676		166,311		166,311		L	08/11/2015
26884L-10-9	EQT ORD			420.000	27,468	65.400	27,468	21,785		50		5,573		5,573		L	08/22/2011
269246-40-1	E TRADE FINANCIAL ORD			85.000	2,945	34.650	2,945	2,948				(3)		(3)		L	11/25/2016
277432-10-0	EASTMAN CHEMICAL ORD			5,514.000	414,708	75.210	414,708	410,292	2,812	10,146		42,458		42,458		L	09/21/2015
278642-10-3	EBAY ORD			2,047.000	60,775	29.690	60,775	10,510				4,524		4,524		L	03/28/2007
278865-10-0	ECOLAB ORD			635.000	74,435	117.220	74,435	31,363	235	889		1,803		1,803		L	09/25/2008
281020-10-7	EDISON INTERNATIONAL ORD			565.000	40,674	71.990	40,674	31,979	307	1,085		7,221		7,221		L	09/24/2014
28176E-10-8	EDWARDS LIFESCIENCES ORD			426.000	39,916	93.700	39,916	16,961				6,271		6,271		L	04/23/2014
285512-10-9	ELECTRONIC ARTS ORD			404.000	31,819	78.760	31,819	19,804				4,056		4,056		L	04/23/2015
291011-10-4	EMERSON ELECTRIC ORD			1,110.000	61,883	55.750	61,883	46,243		2,115		8,791		8,791		L	09/30/2011
29364G-10-3	ENTERGY ORD			310.000	22,776	73.470	22,776	19,335		1,060		1,584		1,584		L	11/20/2012
29414D-10-0	ENVISION HEALTHCARE ORD			235.000	14,873	63.290	14,873	15,099				(226)		(226)		L	12/29/2016
294429-10-5	EQUIFAX ORD			430.000	50,839	118.230	50,839	15,772		568		2,950		2,950		L	03/28/2007
29444U-70-0	EQUINIX REIT			126.003	45,035	357.410	45,035	32,350		881		6,935		6,935		L	02/19/2016
29476L-10-7	EQUITY RESIDENTIAL REIT			630.000	40,547	64.360	40,547	30,677	317	8,230		(10,855)		(10,855)		L	04/23/2014
297178-10-5	ESSEX PROPERTY REIT			135.000	31,388	232.500	31,388	29,067	184			2,321		2,321		L	12/29/2016
30040W-10-8	EVERSOURCE ENERGY ORD			560.000	30,929	55.230	30,929	18,043		997		2,330		2,330		L	08/22/2011
30161N-10-1	EXELON ORD			1,618.000	57,423	35.490	57,423	43,450		2,045		12,491		12,491		L	12/23/2015
30212P-30-3	EXPEDIA ORD			59.000	6,684	113.280	6,684	5,853		59		(650)		(650)		L	04/23/2015

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 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
30219G-10-8	EXPRESS SCRIPTS HOLD ORD			1,265.000	87,019	68.790	87,019	44,216				(23,554)		(23,554)		L	08/22/2011
30225T-10-2	EXTRA SPACE STORAGE REIT			270.000	20,855	77.240	20,855	19,418		211		1,436		1,436		L	10/28/2016
30231G-10-2	EXXON MOBIL ORD			7,139.000	644,366	90.260	644,366	304,267		21,274		87,881		87,881		L	05/19/2005
302491-30-3	FMC ORD			49.000	2,771	56.560	2,771	1,389	8	32		854		854		L	09/29/2009
30249U-10-1	FMC TECHNOLOGIES ORD			380.000	13,501	35.530	13,501	11,337				1,383		1,383		L	11/25/2016
30303M-10-2	FACEBOOK CL A ORD			3,963.000	455,943	115.050	455,943	236,820				40,403		40,403		L	12/29/2016
311900-10-4	FASTENAL ORD			498.000	23,396	46.980	23,396	15,609		598		3,068		3,068		L	09/30/2011
313747-20-6	FEDERAL REIT			10.000	1,421	142.110	1,421	1,410	10			11		11		L	11/25/2016
31428X-10-6	FEDEX ORD			527.000	98,127	186.200	98,127	33,807	211	685		19,610		19,610		L	03/28/2007
315616-10-2	F5 NETWORKS ORD			115.000	16,643	144.720	16,643	13,898				5,492		5,492		L	08/26/2015
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			361.000	27,306	75.640	27,306	23,461		251		3,231		3,231		L	10/28/2016
316773-10-0	FIFTH THIRD BANCORP ORD			1,485.000	40,050	26.970	40,050	21,844	208	579		18,206		18,206		L	02/09/2016
336433-10-7	FIRST SOLAR ORD			160.000	5,134	32.090	5,134	5,139				(4)		(4)		L	12/29/2016
337738-10-8	FISERV ORD			552.000	58,667	106.280	58,667	19,553				8,181		8,181		L	11/20/2012
337932-10-7	FIRSTENERGY ORD			851.000	26,355	30.970	26,355	26,522		1,060		(571)		(571)		L	12/29/2016
343412-10-2	FLUOR ORD			30.000	1,576	52.520	1,576	1,506	6	8		7		7		L	11/25/2016
34354P-10-5	FLOWSERVE ORD			126.000	6,054	48.050	6,054	5,842	24	95		752		752		L	11/20/2012
345370-86-0	FORD MOTOR ORD			63,893.000	775,022	12.130	775,022	766,625		23,531		(74,519)		(74,519)		L	06/24/2016
34959J-10-8	FORTIVE ORD			555.000	29,765	53.630	29,765	9,897		78		19,868		19,868		L	03/05/2008
35086T-10-9	FOUR CORNERS PROPERTY ORD			21.004	431	20.520	431	230	5	148		(37)		(37)		L	03/02/2016
354613-10-1	FRANKLIN RESOURCES ORD			11,460.000	453,587	39.580	453,587	429,576	2,292	8,222		31,745		31,745		L	07/25/2016
35671D-85-7	FREEPORT MCMORAN ORD			2,235.000	29,480	13.190	29,480	16,405				14,349		14,349		L	12/23/2015
35906A-10-8	FRONTIER COMMUNICATIONS ORD			2,340.000	7,909	3.380	7,909	7,886				23		23		L	12/29/2016
363576-10-9	ARTHUR J GALLAGHER ORD			20.000	1,039	51.960	1,039	1,037		8		2		2		L	11/25/2016
364760-10-8	GAP ORD			480.000	10,771	22.440	10,771	9,101	110	221		1,670		1,670		L	06/14/2016
369550-10-8	GENERAL DYNAMICS ORD			549.000	94,790	172.660	94,790	37,425		1,631		19,380		19,380		L	10/17/2007
369604-10-3	GENERAL ELECTRIC ORD			13,856.000	437,850	31.600	437,850	309,380	3,325	12,748		6,235		6,235		L	09/16/2015
370023-10-3	GENERAL GROWTH PROPERTIES REIT			1,006.000	25,130	24.980	25,130	23,007	483	775		(2,243)		(2,243)		L	04/23/2014
370334-10-4	GENERAL MILLS ORD			656.000	40,521	61.770	40,521	23,852		1,220		2,696		2,696		L	05/14/2010
37045V-10-0	GENERAL MOTORS ORD			1,646.000	57,347	34.840	57,347	47,041		1,718		6,062		6,062		L	11/25/2016
372460-10-5	GENUINE PARTS ORD			240.000	22,930	95.540	22,930	9,110	158	621		2,316		2,316		L	03/28/2007
375558-10-3	GILEAD SCIENCES ORD			2,404.000	172,150	71.610	172,150	45,105		4,423		(71,110)		(71,110)		L	03/28/2007
38141G-10-4	GOLDMAN SACHS GROUP ORD			650.000	155,643	239.450	155,643	72,305		1,602		39,863		39,863		L	07/25/2016
382550-10-1	GOODYEAR TIRE AND RUBBER ORD			14,703.000	453,882	30.870	453,882	310,487		4,558		(26,465)		(26,465)		L	08/26/2015
384802-10-4	WW GRAINGER ORD			190.000	44,128	232.250	44,128	25,211		918		5,635		5,635		L	08/22/2011
40412C-10-1	HCA HOLDINGS ORD			306.000	22,650	74.020	22,650	20,025				1,955		1,955		L	11/19/2015
40434L-10-5	HP ORD			2,201.000	32,663	14.840	32,663	21,542	292	759		11,121		11,121		L	06/14/2016
406216-10-1	HALLIBURTON ORD			1,695.000	91,683	54.090	91,683	52,376		1,220		33,985		33,985		L	09/30/2011
40650V-10-0	HALYARD HEALTH ORD			79.000	2,921	36.980	2,921	1,822				282		282		L	11/03/2014
410345-10-2	HANESBRANDS ORD			19,579.000	422,319	21.570	422,319	509,976		4,161		(87,657)		(87,657)		L	12/29/2016
412822-10-8	HARLEY DAVIDSON ORD			366.000	21,352	58.340	21,352	18,344		256		3,009		3,009		L	07/25/2016
413086-10-9	HARMAN INTERNATIONAL ORD			151.000	16,785	111.160	16,785	12,008		106		4,778		4,778		L	07/25/2016
413875-10-5	HARRIS ORD			320.000	32,790	102.470	32,790	15,131		659		4,982		4,982		L	09/25/2008
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			16,835.000	802,188	47.650	802,188	686,157	3,872	1,943		104,350		104,350		L	10/26/2016
423452-10-1	HELMERICH AND PAYNE ORD			190.000	14,706	77.400	14,706	13,226				1,480		1,480		L	11/25/2016
427866-10-8	HERSHEY FOODS ORD			383.000	39,614	103.430	39,614	21,548		920		5,423		5,423		L	08/22/2011
42809H-10-7	HESS ORD			510.000	31,768	62.290	31,768	26,020		128		5,748		5,748		L	10/28/2016
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD			2,863.000	66,250	23.140	66,250	42,415	186	502		22,732		22,732		L	12/23/2015
436440-10-1	HOLOGIC ORD			480.000	19,258	40.120	19,258	17,280				1,978		1,978		L	10/28/2016
437076-10-2	HOME DEPOT ORD			2,198.000	294,708	134.080	294,708	56,533		6,066		4,022		4,022		L	08/26/2009
438516-10-6	HONEYWELL INTERNATIONAL ORD			2,977.000	344,885	115.850	344,885	245,080		898		99,805		99,805		L	12/08/2016
440452-10-0	HORMEL FOODS ORD			900.000	31,329	34.810	31,329	12,596		522		(4,257)		(4,257)		L	08/22/2011
44107P-10-4	HOST HOTELS & RESORTS REIT			1,575.000	29,673	18.840	29,673	23,546	394			6,127		6,127		L	10/28/2016
444859-10-2	HUMANA ORD			148.000	30,196	204.030	30,196	5,517		172		3,777		3,777		L	03/28/2007

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 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
446150-10-4	HUNTINGTON BANCSHARES ORD			2,310.000	30,538	13.220	30,538	22,199	185	162		8,339		8,339		L	08/25/2016
44967H-10-1	ILG, INC.			116.000	2,108	18.170	2,108	359		42		1,749		1,749		L	03/28/2007
452308-10-9	ILLINOIS TOOL ORD			6,374.000	780,560	122.460	780,560	305,553	4,143	14,660		189,818		189,818		L	09/21/2015
452327-10-9	ILLUMINA ORD			130.000	16,645	128.040	16,645	17,576				(930)		(930)		L	11/25/2016
45688C-10-7	INGEVITY ORD			78.000	4,279	54.860	4,279	1,575				2,704		2,704		L	01/26/2012
458140-10-0	INTEL ORD			7,640.000	277,103	36.270	277,103	112,002		7,946		13,905		13,905		L	02/13/2007
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			980.000	55,292	56.420	55,292	16,628		666		5,065		5,065		L	01/29/2010
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			1,493.000	247,823	165.990	247,823	140,745		8,212		42,356		42,356		L	03/28/2007
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD			260.000	30,636	117.830	30,636	13,876	166	603		(471)		(471)		L	08/22/2011
460146-10-3	INTERNATIONAL PAPER ORD			1,087.000	57,676	53.060	57,676	12,650		1,938		16,696		16,696		L	11/20/2007
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			1,360.000	31,838	23.410	31,838	5,386		816		177		177		L	03/28/2007
461202-10-3	INTUIT ORD			605.000	69,339	114.610	69,339	28,023		750		10,957		10,957		L	07/29/2011
46120E-60-2	INTUITIVE SURGICAL ORD			70.000	44,392	634.170	44,392	19,459				6,161		6,161		L	06/25/2008
46284V-10-1	IRON MOUNTAIN ORD			490.000	15,915	32.480	15,915	13,076		682		1,864		1,864		L	12/29/2016
46625H-10-0	JPMORGAN CHASE ORD			21,513.000	1,856,357	86.290	1,856,357	757,191		39,584		435,853		435,853		L	12/19/2012
478160-10-4	JOHNSON & JOHNSON ORD			4,923.000	567,179	115.210	567,179	253,487		15,507		61,488		61,488		L	05/19/2004
48203R-10-4	JUNIPER NETWORKS ORD			16,398.000	463,407	28.260	463,407	315,684		6,559		10,823		10,823		L	01/23/2015
482480-10-0	KLA TENCOR ORD			99.000	7,789	78.680	7,789	5,267		208		924		924		L	09/16/2015
485170-30-2	KANSAS CITY SOUTHERN ORD			19.000	1,612	84.850	1,612	1,502	6	19		110		110		L	02/09/2016
487836-10-8	KELLOGG ORD			300.000	22,113	73.710	22,113	16,036		612		432		432		L	12/21/2007
493267-10-8	KEYCORP ORD			1,370.000	25,030	18.270	25,030	11,220		452		6,960		6,960		L	04/13/2010
494368-10-3	KIMBERLY CLARK ORD			8,157.000	930,877	114.120	930,877	613,752	7,504	29,691		(107,509)		(107,509)		L	09/21/2015
49446R-10-9	KIMCO REALTY REIT			708.000	17,813	25.160	17,813	17,381	191	722		(920)		(920)		L	07/16/2015
49456B-10-1	KINDER MORGAN ORD			3,469.000	71,843	20.710	71,843	52,093		1,301		19,750		19,750		L	02/09/2016
500255-10-4	KOHL'S ORD			325.000	16,049	49.380	16,049	14,238		163		1,810		1,810		L	10/28/2016
500754-10-6	KRAFT HEINZ ORD			919.000	80,247	87.320	80,247	28,334		2,688		13,381		13,381		L	10/02/2012
501044-10-1	KROGER ORD			2,163.000	74,645	34.510	74,645	22,203		973		(15,833)		(15,833)		L	03/28/2007
501797-10-4	L BRANDS ORD			579.000	38,121	65.840	38,121	12,050		2,548		(17,358)		(17,358)		L	09/30/2011
502424-10-4	L3 TECHNOLOGIES ORD			230.000	34,985	152.110	34,985	15,570		644		7,498		7,498		L	12/17/2008
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD			265.000	34,021	128.380	34,021	19,093				1,256		1,256		L	03/28/2007
512807-10-8	LAM RESEARCH ORD			213.000	22,520	105.730	22,520	2,336	96	256		5,604		5,604		L	06/01/2012
513272-10-4	LAMB WESTON HOLDINGS ORD			380.000	14,383	37.850	14,383	6,019				8,364		8,364		L	11/20/2007
518439-10-4	ESTEE LAUDER CL A ORD			592.000	45,282	76.490	45,282	26,193		734		(6,849)		(6,849)		L	08/22/2011
524901-10-5	LEGG MASON ORD			0.000		30.170			34							L	11/25/2016
526057-10-4	LENNAR CL A ORD			170.000	7,298	42.930	7,298	6,477		27		(1,017)		(1,017)		L	11/20/2012
527288-10-4	LEUCADIA NATIONAL ORD			685.000	15,926	23.250	15,926	12,741		43		3,185		3,185		L	10/28/2016
52729N-30-8	LEVEL 3 COMMUNICATIONS ORD			500.000	28,180	56.360	28,180	26,935				1,245		1,245		L	10/28/2016
532457-10-8	ELI LILLY ORD			1,545.000	113,635	73.550	113,635	53,216		3,152		(16,547)		(16,547)		L	09/29/2009
534187-10-9	LINCOLN NATIONAL ORD			479.000	31,743	66.270	31,743	18,973		359		12,770		12,770		L	03/15/2016
539830-10-9	LOCKHEED MARTIN ORD			390.000	97,477	249.940	97,477	28,176		2,640		12,788		12,788		L	07/18/2012
540424-10-8	LOEWS ORD			11,797.000	552,454	46.830	552,454	440,164		2,949		100,414		100,414		L	02/08/2016
548661-10-7	LOWE'S COMPANIES ORD			1,769.000	125,811	71.120	125,811	49,789		2,229		(8,703)		(8,703)		L	11/22/2011
55261F-10-4	M&T BANK ORD			380.000	59,443	156.430	59,443	37,354		1,064		13,395		13,395		L	11/20/2012
554382-10-1	MACERICH REIT			379.000	26,848	70.840	26,848	24,389		1,800		(3,733)		(3,733)		L	04/23/2014
55616P-10-4	MACYS ORD			733.000	26,249	35.810	26,249	7,587	277	1,081		608		608		L	11/20/2007
565849-10-6	MARATHON OIL ORD			1,598.000	27,661	17.310	27,661	12,560		309		15,101		15,101		L	11/25/2016
56585A-10-2	MARATHON PETROLEUM ORD			1,158.000	58,305	50.350	58,305	11,924		1,575		(1,725)		(1,725)		L	06/27/2011
571748-10-2	MARSH & MCLENNAN ORD			13,700.000	925,983	67.590	925,983	613,051		17,810		166,318		166,318		L	10/25/2013
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			442.000	36,545	82.680	36,545	10,694		573		6,913		6,913		L	03/28/2007
573284-10-6	MARTIN MARIETTA MATERIALS ORD			112.000	24,811	221.530	24,811	17,434		184		9,514		9,514		L	08/26/2015
574599-10-6	MASCO ORD			649.000	20,521	31.620	20,521	13,593		250		2,155		2,155		L	03/06/2015
57636Q-10-4	MASTERCARD CL A ORD			1,441.000	148,783	103.250	148,783	58,016		1,095		8,487		8,487		L	09/16/2015
579780-20-6	MCCORMICK ORD			420.000	39,199	93.330	39,199	18,795	197	722		3,263		3,263		L	08/22/2011
580135-10-1	MCDONALD'S ORD			1,428.000	173,816	121.720	173,816	64,032		5,155		5,112		5,112		L	03/28/2007

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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
58155Q-10-3	MCKESSON ORD			392.000	55,056	140.450	55,056	34,135	85	301		(16,308)		(16,308)		L	12/29/2016
582839-10-6	MEAD JOHNSON NUTRITION ORD			358.000	25,332	70.760	25,332	15,670	148	591		(2,932)		(2,932)		L	12/18/2009
58933Y-10-5	MERCK & CO ORD			4,758.000	280,103	58.870	280,103	146,889	2,236	8,755		28,786		28,786		L	09/30/2011
59156R-10-8	METLIFE ORD			14,860.000	800,805	53.890	800,805	717,366		23,405		84,405		84,405		L	12/08/2015
594918-10-4	MICROSOFT ORD			27,797.000	1,727,306	62.140	1,727,306	727,472		40,862		185,128		185,128		L	11/22/2011
595017-10-4	MICROCHIP TECHNOLOGY ORD			660.000	42,339	64.150	42,339	20,777		950		11,623		11,623		L	09/30/2011
595112-10-3	MICRON TECHNOLOGY ORD			1,783.000	39,083	21.920	39,083	8,612				13,836		13,836		L	03/28/2007
59522J-10-3	MID AMERICA APARTMENT COMMUNITI REIT			225.000	22,032	97.920	22,032	21,785				247		247		L	12/29/2016
608190-10-4	MOHAWK INDUSTRIES ORD			13.000	2,596	199.680	2,596	2,483				134		134		L	11/19/2015
60871R-20-9	MOLSON COORS BREWING NONVTG CL B ORD			470.000	45,736	97.310	45,736	23,142		771		1,593		1,593		L	06/05/2013
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			2,857.000	126,651	44.330	126,651	54,717	543	2,000		(1,457)		(1,457)		L	09/29/2009
61166W-10-1	MONSANTO ORD			752.000	79,118	105.210	79,118	57,411		1,624		5,031		5,031		L	12/17/2008
61174X-10-9	MONSTER BEVERAGE ORD			480.000	21,283	44.340	21,283	9,406				(2,550)		(2,550)		L	06/05/2013
615369-10-5	MOODYS ORD			315.000	29,695	94.270	29,695	6,328		466		(1,912)		(1,912)		L	03/28/2007
617446-44-8	MORGAN STANLEY ORD			31,781.000	1,342,747	42.250	1,342,747	782,626		20,200		423,047		423,047		L	06/14/2016
61945C-10-3	MOSAIC ORD			728.000	21,352	29.330	21,352	17,374		200		3,978		3,978		L	09/27/2016
620076-30-7	MOTOROLA SOLUTIONS ORD			370.000	30,669	82.890	30,669	19,832	174	607		5,343		5,343		L	11/20/2012
626717-10-2	MURPHY OIL ORD			366.000	11,394	31.130	11,394	8,601		439		3,177		3,177		L	12/23/2015
628530-10-7	MYLAN ORD		C	795.000	30,329	38.150	30,329	29,424				905		905		L	12/29/2016
629377-50-8	NRG ENERGY ORD			674.000	8,263	12.260	8,263	7,549		20		714		714		L	09/27/2016
62989*-10-5	NAMIC INSURANCE COMPANY INC.			4,620.000	1,326,795	287.185	1,326,795	231,000				(4,315)		(4,315)		A	03/11/1987
631103-10-8	NASDAQ ORD			490.000	32,889	67.120	32,889	9,712		593		4,386		4,386		L	10/30/2008
637071-10-1	NATIONAL OILWELL VARCO ORD			647.000	24,224	37.440	24,224	23,078		43		1,145		1,145		L	11/25/2016
63938C-10-8	NAVIENT ORD			560.000	9,201	16.430	9,201	3,197		358		2,789		2,789		L	04/30/2014
64110D-10-4	NETAPP ORD			190.000	6,701	35.270	6,701	5,372		52		450		450		L	11/25/2016
64110L-10-6	NETFLIX ORD			736.000	91,117	123.800	91,117	71,544				15,724		15,724		L	09/27/2016
651229-10-6	NEWELL BRANDS ORD			602.000	26,879	44.650	26,879	25,594		458		343		343		L	09/16/2015
651290-10-8	NEWFIELD EXPLORATION ORD			327.000	13,244	40.500	13,244	10,840				2,596		2,596		L	11/19/2014
651639-10-6	NEWMONT MINING ORD			1,087.000	37,034	34.070	37,034	20,421		136		17,479		17,479		L	10/19/2015
65249B-10-9	NEWS CL A ORD			1,342.000	15,379	11.460	15,379	5,582		268		(2,550)		(2,550)		L	07/01/2013
65339F-10-1	NEXTERA ENERGY ORD			990.000	118,265	119.460	118,265	50,263		3,445		15,414		15,414		L	01/27/2009
654106-10-3	NIKE CL B ORD			2,005.000	101,914	50.830	101,914	26,351	361	1,283		(23,398)		(23,398)		L	03/28/2007
65473P-10-5	NISOURCE ORD			1,120.000	24,797	22.140	24,797	4,600		717		2,946		2,946		L	03/28/2007
655044-10-5	NOBLE ENERGY ORD			736.000	28,012	38.060	28,012	23,961		225		3,383		3,383		L	07/25/2016
655844-10-8	NORFOLK SOUTHERN ORD			630.000	68,084	108.070	68,084	31,532		1,487		14,792		14,792		L	03/28/2007
665859-10-4	NORTHERN TRUST ORD			404.000	35,976	89.050	35,976	22,264	154	590		6,852		6,852		L	10/30/2008
666807-10-2	NORTHROP GRUMMAN ORD			435.000	101,172	232.580	101,172	22,040		1,523		19,040		19,040		L	03/28/2007
67011P-10-0	NOW ORD			70.000	1,433	20.470	1,433	988				326		326		L	06/02/2014
670346-10-5	NUCOR ORD			532.000	31,665	59.520	31,665	22,324	201	798		10,225		10,225		L	09/16/2015
67066G-10-4	NVIDIA ORD			1,017.000	108,555	106.740	108,555	17,898		493		75,034		75,034		L	01/23/2015
67103H-10-7	O'REILLY AUTOMOTIVE ORD			88.000	24,500	278.410	24,500	8,917				2,199		2,199		L	08/26/2015
674599-10-5	OCCIDENTAL PETROLEUM ORD			1,208.000	86,046	71.230	86,046	83,866	766	2,278		2,180		2,180		L	12/29/2016
681919-10-6	OMNICOM GROUP ORD			680.000	57,875	85.110	57,875	15,912	374	1,428		6,426		6,426		L	03/28/2007
68235P-10-8	ONE GAS ORD			4.000	256	63.960	256	65		6		55		55		L	02/03/2014
682680-10-3	ONEOK ORD			474.000	27,212	57.410	27,212	11,601		1,166		15,524		15,524		L	12/23/2015
68389X-10-5	ORACLE ORD			5,643.000	216,973	38.450	216,973	102,590		3,386		10,835		10,835		L	03/28/2007
69331C-10-8	PG&E ORD			837.000	50,864	60.770	50,864	41,141	410	1,582		6,344		6,344		L	09/16/2015
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			5,119.000	598,718	116.960	598,718	276,402		10,852		110,826		110,826		L	09/21/2015
693506-10-7	PPG INDUSTRIES ORD			420.000	39,799	94.760	39,799	15,061		655		(1,705)		(1,705)		L	12/21/2007
69351T-10-6	PPL ORD			382.000	13,007	34.050	13,007	11,690	145	580		(31)		(31)		L	09/24/2014
693718-10-8	PACCAR ORD			696.000	44,474	63.900	44,474	17,929	418	1,643		11,484		11,484		L	03/28/2007
701094-10-4	PARKER HANNIFIN ORD			5,914.000	827,960	140.000	827,960	363,420		14,903		254,420		254,420		L	09/30/2011
703395-10-3	PATTERSON COMPANIES ORD			465.000	19,079	41.030	19,079	15,452		437		(1,944)		(1,944)		L	03/28/2007
704326-10-7	PAYCHEX ORD			81.000	4,931	60.880	4,931	2,129		143		647		647		L	07/24/2007

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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
70450Y-10-3	PAYPAL HOLDINGS ORD			2,062.000	81,387	39.470	81,387	15,311				6,743		6,743		L	03/28/2007
713448-10-8	PEPSICO ORD			6,437.000	673,503	104.630	673,503	553,232	4,844	7,444		21,630		21,630		L	11/23/2016
717081-10-3	PFIZER ORD			50,917.000	1,653,784	32.480	1,653,784	963,749		56,241		8,009		8,009		L	12/29/2016
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			8,364.000	765,222	91.490	765,222	650,555	8,699	34,292		29,943		29,943		L	05/02/2013
718546-10-4	PHILLIPS 66 ORD			674.000	58,240	86.410	58,240	17,770		1,581		3,107		3,107		L	05/01/2012
723484-10-1	PINNACLE WEST ORD			380.000	29,651	78.030	29,651	18,430		961		5,149		5,149		L	01/26/2012
723787-10-7	PIONEER NATURAL RESOURCE ORD			295.000	53,121	180.070	53,121	24,973		24		16,134		16,134		L	01/26/2012
724479-10-0	PITNEY BOWES ORD			370.000	5,620	15.190	5,620	5,668				(48)		(48)		L	12/29/2016
74005P-10-4	PRAXAIR ORD			5,020.000	588,294	117.190	588,294	621,823		15,060		74,246		74,246		L	09/21/2015
74144T-10-8	T ROWE PRICE GROUP ORD			490.000	36,877	75.260	36,877	23,253		1,058		1,847		1,847		L	09/30/2011
741503-40-3	THE PRICELINE GROUP ORD			76.000	111,421	1,466.060	111,421	15,874				14,524		14,524		L	11/17/2009
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD			574.000	33,212	57.860	33,212	23,762		482		9,450		9,450		L	06/14/2016
742718-10-9	PROCTER & GAMBLE ORD			17,445.000	1,466,776	84.080	1,466,776	1,184,707		46,522		81,320		81,320		L	12/29/2016
743315-10-3	PROGRESSIVE ORD			24,440.000	867,620	35.500	867,620	551,767		21,708		90,428		90,428		L	03/14/2013
74340W-10-3	PROLOGIS REIT			1,177.000	62,134	52.790	62,134	40,218		1,977		11,617		11,617		L	06/24/2011
744320-10-2	PRUDENTIAL FINANCIAL ORD			679.000	70,657	104.060	70,657	51,892		841		18,765		18,765		L	09/27/2016
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			666.000	29,224	43.880	29,224	25,115		1,092		3,457		3,457		L	09/24/2014
74460D-10-9	PUBLIC STORAGE REIT			248.000	55,428	223.500	55,428	50,764		679		(1,850)		(1,850)		L	12/29/2016
745867-10-1	PULTEGROUP ORD			909.000	16,707	18.380	16,707	6,836	82	327		509		509		L	03/05/2008
74736K-10-1	QORVO ORD			216.000	11,390	52.730	11,390	10,029				395		395		L	10/19/2015
747525-10-3	QUALCOMM ORD			2,533.000	165,152	65.200	165,152	102,395		5,243		38,540		38,540		L	10/17/2007
74762E-10-2	QUANTA SERVICES ORD			315.000	10,978	34.850	10,978	7,417				4,599		4,599		L	07/24/2009
74834L-10-0	QUEST DIAGNOSTICS ORD			280.000	25,732	91.900	25,732	13,910		442		5,813		5,813		L	03/28/2007
751212-10-1	RALPH LAUREN CL A ORD			10.000	903	90.320	903	795	20	20		(212)		(212)		L	11/25/2016
75281A-10-9	RANGE RESOURCES ORD			378.000	12,988	34.360	12,988	11,155		30		1,833		1,833		L	02/09/2016
755111-50-7	RAYTHEON ORD			379.000	53,818	142.000	53,818	20,281	278	1,087		6,621		6,621		L	03/05/2014
756109-10-4	REALTY INCOME REIT			512.000	29,430	57.480	29,430	26,075	83	985		2,481		2,481		L	12/29/2016
756577-10-2	RED HAT ORD			340.000	23,698	69.700	23,698	10,972				(4,457)		(4,457)		L	08/22/2011
75886F-10-7	REGENERON PHARMACEUTICALS ORD			125.000	45,886	367.090	45,886	29,435				(21,973)		(21,973)		L	08/15/2013
7591EP-10-0	REGIONS FINANCIAL ORD			2,726.000	39,145	14.360	39,145	24,916	177	177		14,230		14,230		L	06/14/2016
75935*-10-2	REINSURANCE BLDG CORP			1,760.000	176,000	100.000	176,000	176,000								A	07/01/2006
760759-10-0	REPUBLIC SERVICES ORD			554.000	31,606	57.050	31,606	15,551	177	676		7,235		7,235		L	09/30/2011
761713-10-6	REYNOLDS AMRICAN ORD			1,188.000	66,576	56.040	66,576	22,109	546	1,972		11,749		11,749		L	06/12/2015
770323-10-3	ROBERT HALF ORD			20.000	976	48.780	976	905				70		70		L	11/25/2016
773903-10-9	ROCKWELL AUTOMAT ORD			200.000	26,880	134.400	26,880	6,448		587		6,358		6,358		L	03/28/2007
774341-10-1	ROCKWELL COLLINS ORD			23.000	2,133	92.760	2,133	1,037		30		11		11		L	09/16/2015
776696-10-6	ROPER TECHNOLOGIES ORD			301.000	55,107	183.080	55,107	24,983		361		(2,020)		(2,020)		L	02/23/2011
778296-10-3	ROSS STORES ORD			734.000	48,150	65.600	48,150	11,685		396		8,654		8,654		L	12/17/2010
783549-10-8	RYDER SYSTEM ORD			180.000	13,399	74.440	13,399	10,219		306		3,170		3,170		L	01/26/2012
78409V-10-4	S&P GLOBAL ORD			450.000	48,393	107.540	48,393	10,436		648		4,032		4,032		L	10/17/2007
78440X-10-1	SL GREEN RLTY REIT			194.000	20,865	107.550	20,865	20,033	150	516		(936)		(936)		L	11/25/2016
786CVR-20-9	SAFEWAY CASA LAY CVR			290.000	290	1.000	290					(3)		(3)		V	02/03/2015
786CVR-30-8	SAFEWAY INC CVR			290.000	290	1.000	290					276		276		V	02/02/2015
790849-10-3	ST JUDE MEDICAL ORD			570.000	45,708	80.190	45,708	20,708		695		10,499		10,499		L	09/30/2011
79466L-30-2	SALESFORCE.COM ORD			914.000	62,572	68.460	62,572	35,812				(7,784)		(7,784)		L	10/28/2016
80589M-10-2	SCANA ORD			390.000	28,579	73.280	28,579	18,915	224	885		4,988		4,988		L	07/18/2012
806407-10-2	HENRY SCHEIN ORD			30.000	4,551	151.710	4,551	4,536				16		16		L	11/25/2016
806857-10-8	SCHLUMBERGER ORD		C	2,150.000	180,493	83.950	180,493	134,389	1,075	4,293		30,530		30,530		L	09/30/2011
808513-10-5	CHARLES SCHWAB ORD			2,565.000	101,241	39.470	101,241	36,833		693		16,775		16,775		L	03/28/2007
811065-10-1	SCRIPPS NETWORKS INTERACTIV CL A ORD			72.000	5,139	71.370	5,139	3,202		72		1,164		1,164		L	07/01/2008
81211K-10-0	SEALED AIR ORD			545.000	24,710	45.340	24,710	8,142		332		403		403		L	03/28/2007
816851-10-9	SEMPRA ENERGY ORD			570.000	57,365	100.640	57,365	35,928	430	1,690		3,779		3,779		L	05/23/2012
824348-10-6	SHERWIN WILLIAMS ORD			79.000	21,230	268.740	21,230	10,411		265		722		722		L	10/19/2015
828806-10-9	SIMON PROP GRP REIT			412.000	73,200	177.670	73,200	27,927		2,321		(5,896)		(5,896)		L	12/29/2016

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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			151.000	11,274	74.660	11,274	9,845		85		1,428		1,428		L	07/25/2016
832696-40-5	JM SMUCKER ORD			370.000	47,382	128.060	47,382	25,075		1,051		1,746		1,746		L	08/22/2011
833034-10-1	SNAP ON ORD			120.000	20,552	171.270	20,552	5,537		305		(19)		(19)		L	09/28/2010
842587-10-7	SOUTHERN ORD			1,710.000	84,115	49.190	84,115	62,468		3,800		4,104		4,104		L	05/19/2009
844741-10-8	SOUTHWEST AIRLINES ORD			1,451.000	72,318	49.840	72,318	16,585	145	508		9,838		9,838		L	03/28/2007
845467-10-9	SOUTHWSTN ENER ORD			972.000	10,517	10.820	10,517	6,824				3,169		3,169		L	11/25/2016
847560-10-9	SPECTRA ENERGY ORD			922.000	37,885	41.090	37,885	18,910		1,494		15,812		15,812		L	03/28/2007
854502-10-1	STANLEY BLACK AND DECKER ORD			301.000	34,522	114.690	34,522	15,609		680		2,396		2,396		L	03/01/2010
855030-10-2	STAPLES ORD			1,295.000	11,720	9.050	11,720	12,626	134			(906)		(906)		L	12/29/2016
855244-10-9	STARBUCKS ORD			2,692.000	149,460	55.520	149,460	12,733		2,288		(12,141)		(12,141)		L	03/28/2007
857477-10-3	STATE STREET ORD			632.000	49,119	77.720	49,119	31,185	240	454		10,913		10,913		L	07/25/2016
858912-10-8	STERICYCLE ORD			165.000	12,712	77.040	12,712	12,693				19		19		L	12/29/2016
863667-10-1	STRYKER ORD			4,802.000	575,328	119.810	575,328	379,312	2,041	7,299		129,030		129,030		L	10/22/2014
867914-10-3	SUNTRUST BANKS ORD			777.000	42,618	54.850	42,618	17,066		777		9,332		9,332		L	03/28/2011
871503-10-8	SYMANTEC ORD			1,056.000	25,228	23.890	25,228	20,508		4,620		3,052		3,052		L	05/04/2007
87165B-10-3	SYNCHRONY FINANCIAL ORD			1,310.000	47,514	36.270	47,514	32,580		341		14,934		14,934		L	02/09/2016
871829-10-7	SYSCO ORD			1,071.000	59,301	55.370	59,301	34,293		1,328		15,390		15,390		L	12/21/2007
872540-10-9	TJX ORD			12,953.000	973,159	75.130	973,159	561,729		12,823		54,662		54,662		L	09/21/2015
87265H-10-9	TRI POINTE GROUP ORD			608.000	6,980	11.480	6,980	4,611				(724)		(724)		L	07/02/2014
87612E-10-6	TARGET ORD			986.000	71,219	72.230	71,219	47,867		2,288		(375)		(375)		L	09/30/2011
87901J-10-5	TEGNA ORD			17,120.000	366,197	21.390	366,197	392,865	2,354	9,416		(69,519)		(69,519)		L	12/29/2016
881609-10-1	TESORO ORD			233.000	20,376	87.450	20,376	3,139		489		(4,175)		(4,175)		L	11/20/2007
882508-10-4	TEXAS INSTRUMENTS ORD			1,831.000	133,608	72.970	133,608	30,230		3,003		33,251		33,251		L	03/28/2007
883203-10-1	TEXTRON ORD			459.000	22,289	48.560	22,289	17,243	9	9		5,046		5,046		L	06/14/2016
883556-10-2	THERMO FISHER SCIENTIFIC ORD			3,935.000	555,229	141.100	555,229	454,413	590	1,889		25,947		25,947		L	01/20/2016
88579Y-10-1	3M ORD			935.000	166,963	178.570	166,963	67,458		3,860		26,115		26,115		L	08/20/2008
886547-10-8	TIFFANY ORD			120.000	9,292	77.430	9,292	6,336	54	204		137		137		L	08/22/2011
887228-10-4	TIME ORD			219.000	3,909	17.850	3,909	1,974		166		477		477		L	06/06/2014
887317-30-3	TIME WARNER ORD			1,590.000	153,483	96.530	153,483	43,465		2,560		50,657		50,657		L	12/28/2009
89055F-10-3	TOPBUILD ORD			72.000	2,563	35.600	2,563	1,751				348		348		L	03/06/2015
891027-10-4	TORCHMARK ORD			15.000	1,106	73.760	1,106	293		8		249		249		L	03/28/2007
891906-10-9	TOTAL SYSTEM SERVICES ORD			20.000	981	49.030	981	1,032	2			(52)		(52)		L	11/25/2016
892356-10-6	TRACTOR SUPPLY ORD			230.000	17,436	75.810	17,436	14,198		55		3,238		3,238		L	10/28/2016
89417E-10-9	TRAVELERS COMPANIES ORD			806.000	98,671	122.420	98,671	41,759		2,112		7,705		7,705		L	03/28/2007
896945-20-1	TRIPADVISOR ORD			225.000	10,433	46.370	10,433	10,152				(7,591)		(7,591)		L	12/29/2016
90130A-10-1	TWENTY FIRST CENTURY FOX CL A ORD			2,056.000	57,650	28.040	57,650	16,551		678		1,809		1,809		L	07/01/2013
90130A-20-0	TWENTY FIRST CENTURY FOX CL B ORD			13,875.000	378,094	27.250	378,094	447,573		4,579		278		278		L	09/21/2015
902494-10-3	TYSON FOODS CL A ORD			509.000	31,395	61.680	31,395	15,017		344		4,250		4,250		L	09/16/2015
902973-30-4	US BANCORP ORD			2,973.000	152,723	51.370	152,723	64,286	832	3,107		25,865		25,865		L	09/30/2011
90384S-30-3	ULTA SALON COSMETICS FRAGRANCE ORD			53.000	13,512	254.940	13,512	12,584				928		928		L	06/14/2016
904311-10-7	UNDER ARMOUR CL A ORD			360.000	10,458	29.050	10,458	11,019				(561)		(561)		L	11/25/2016
904311-20-6	UNDER ARMOUR CL C ORD			266.000	6,695	25.170	6,695	6,433				262		262		L	11/25/2016
907818-10-8	UNION PACIFIC ORD			1,741.000	180,507	103.680	180,507	57,961		3,926		44,361		44,361		L	05/04/2010
910047-10-9	UNITED CONTINENTAL HOLDINGS ORD			504.000	36,732	72.880	36,732	23,975				12,756		12,756		L	08/25/2016
911312-10-6	UNITED PARCEL SERVICE CL B ORD			4,476.000	513,129	114.640	513,129	402,481		13,965		82,403		82,403		L	08/24/2015
911363-10-9	UNITED RENTAL ORD			214.000	22,594	105.580	22,594	14,019				7,071		7,071		L	10/19/2015
913017-10-9	UNITED TECHNOLOGIES ORD			13,091.000	1,435,035	109.620	1,435,035	917,981		34,298		177,383		177,383		L	09/21/2015
91324P-10-2	UNITEDHEALTH GRP ORD			1,701.000	272,228	160.040	272,228	45,247		4,040		72,122		72,122		L	03/28/2007
91529Y-10-6	UNUM ORD			506.000	22,229	43.930	22,229	17,467		101		4,761		4,761		L	08/25/2016
91704F-10-4	URBAN EDGE PROPERTIES ORD			120.000	3,301	27.510	3,301	1,789		98		487		487		L	06/05/2013
918204-10-8	VF ORD			11,120.000	593,252	53.350	593,252	427,133		17,014		(98,968)		(98,968)		L	09/21/2015
91913Y-10-0	VALERO ENERGY ORD			795.000	54,314	68.320	54,314	39,736		1,908		(1,900)		(1,900)		L	11/19/2014
92210H-10-5	VANTIV CL A ORD			10,025.000	597,691	59.620	597,691	321,457				122,305		122,305		L	03/19/2014
92220P-10-5	VARIAN MEDICAL SYSTEMS ORD			80.000	7,182	89.780	7,182	3,764				718		718		L	03/28/2007

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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
CUSIP Identification	Description	3 Code	4 Foreign	Number of Shares	Book/ Adjusted Carrying Value	7 Rate Per Share Used to Obtain Fair Value	8 Fair Value	Actual Cost	10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
92276F-10-0	VENTAS REIT			445.000	27,821	62.520	27,821	17,267		1,319		2,710		2,710		L	09/19/2012
92343E-10-2	VERISIGN ORD			108.000	8,216	76.070	8,216	3,859				(1,219)		(1,219)		L	01/26/2012
92343V-10-4	VERIZON COMMUNICATIONS ORD			7,290.000	389,140	53.380	389,140	205,762		16,567		52,196		52,196		L	07/19/2006
923454-10-2	VERITIV ORD			25.000	1,344	53.750	1,344	213				438		438		L	07/02/2014
92345Y-10-6	VERISK ANALYTICS ORD			234.000	18,994	81.170	18,994	17,845				1,149		1,149		L	03/15/2016
92532F-10-0	VERTEX PHARMACEUTICALS ORD			458.000	33,741	73.670	33,741	32,152				(16,680)		(16,680)		L	12/29/2016
92532W-10-3	VERSUM MATERIALS ORD			180.000	5,053	28.070	5,053	1,529				3,524		3,524		L	01/30/2008
92553P-20-1	VIACOM CL B ORD			0.000		35.520			55							L	11/25/2016
92826C-83-9	VISA CL A ORD			3,210.000	250,444	78.020	250,444	66,839		1,878		1,509		1,509		L	09/30/2011
929042-10-9	VORNADO REALTY REIT			240.000	25,049	104.370	25,049	17,190		605		1,058		1,058		L	06/05/2013
929160-10-9	VULCAN MATERIALS ORD			247.000	30,912	125.150	30,912	21,783		198		7,454		7,454		L	06/11/2015
92939N-10-2	GLIMCHER REALTY TRUST			161.000	1,678	10.420	1,678	943		161		(31)		(31)		L	05/28/2014
92939U-10-6	WEC ENERGY GROUP ORD			740.000	43,401	58.650	43,401	22,385		1,465		5,432		5,432		L	08/22/2011
931142-10-3	WAL MART STORES ORD			2,311.000	159,736	69.120	159,736	106,521	1,156	4,599		18,072		18,072		L	10/17/2007
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			1,621.000	134,154	82.760	134,154	42,081		2,383		(3,882)		(3,882)		L	11/20/2007
94106L-10-9	WASTE MANAGEMENT ORD			1,050.000	74,456	70.910	74,456	35,784		1,722		18,417		18,417		L	03/28/2007
941848-10-3	WATERS ORD			260.000	34,941	134.390	34,941	18,938				(49)		(49)		L	08/22/2011
949746-10-1	WELLS FARGO ORD			20,558.000	1,132,951	55.110	1,132,951	836,292		31,145		43,691		43,691		L	01/27/2016
95040Q-10-4	WELLTOWER ORD			620.000	41,497	66.930	41,497	28,785		2,133		(682)		(682)		L	09/30/2011
958102-10-5	WESTERN DIGITAL ORD			488.000	33,160	67.950	33,160	15,279	244	888		5,940		5,940		L	05/13/2016
959802-10-9	WESTERN UNION ORD			837.000	18,180	21.720	18,180	16,288		536		3,189		3,189		L	03/06/2015
96145D-10-5	WESTROCK ORD			468.000	23,760	50.770	23,760	14,504		363		9,256		9,256		L	01/26/2012
962166-10-4	WEYERHAEUSER REIT			1,488.000	44,774	30.090	44,774	37,758		1,448		220		220		L	12/29/2016
963320-10-6	WHIRLPOOL ORD			4,390.000	797,970	181.770	797,970	632,944		17,121		153,211		153,211		L	09/21/2015
966837-10-6	WHOLE FOODS MARKET ORD			458.000	14,088	30.760	14,088	2,162		247		(1,255)		(1,255)		L	03/28/2007
969457-10-0	WILLIAMS ORD			1,201.000	37,399	31.140	37,399	21,558		1,469		15,018		15,018		L	03/15/2016
98310W-10-8	WYNDHAM WORLDWIDE ORD			390.000	29,784	76.370	29,784	11,123		780		1,451		1,451		L	09/30/2011
983134-10-7	WYNN RESORTS ORD			182.000	15,745	86.510	15,745	12,313		364		3,152		3,152		L	10/19/2015
98389B-10-0	XCEL ENERGY ORD			1,410.000	57,387	40.700	57,387	32,695	479	1,889		6,754		6,754		L	07/18/2012
983919-10-1	XILINX ORD			760.000	45,881	60.370	45,881	20,961		988		10,184		10,184		L	09/30/2011
984332-10-6	YAHOO! ORD			1,505.000	58,198	38.670	58,198	25,317				8,142		8,142		L	07/24/2009
988498-10-1	YUM BRANDS ORD			800.000	50,664	63.330	50,664	23,217				27,447		27,447		L	05/14/2010
98850P-10-9	YUM CHINA ORD		C	780.000	20,374	26.120	20,374	8,844				11,529		11,529		L	05/14/2010
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD			290.000	29,928	103.200	29,928	24,065	70	273		177		177		L	09/16/2015
989701-10-7	ZIONS BANCORPORATION ORD			436.000	18,765	43.040	18,765	9,148		122		6,863		6,863		L	03/06/2015
98978V-10-3	ZOETIS CL A ORD			771.000	41,272	53.530	41,272	16,112		293		4,325		4,325		L	09/16/2015
G0084W-10-1	ADIENT ORD		D	158.000	9,259	58.600	9,259	3,428				5,831		5,831		L	09/07/2016
G0176J-10-9	ALLEGION ORD		C	296.000	18,944	64.000	18,944	8,451		142		(568)		(568)		L	12/12/2013
G0177J-10-8	ALLERGAN ORD		C	584.000	122,646	210.010	122,646	83,357				(47,707)		(47,707)		L	11/25/2016
G0408V-10-2	AON CL A ORD		C	485.000	54,092	111.530	54,092	23,770		626		9,370		9,370		L	04/02/2012
G0750C-10-8	AXALTA COATING SYSTEMS ORD			16,825.000	457,640	27.200	457,640	475,841				(18,201)		(18,201)		L	07/28/2016
G1151C-10-1	ACCENTURE CL A ORD		C	1,119.000	131,068	117.130	131,068	62,515		2,585		14,133		14,133		L	09/30/2011
G27823-10-6	DELPHI AUTOMOTIVE ORD		C	236.000	15,895	67.350	15,895	10,827		224		(3,352)		(3,352)		L	08/25/2016
G29183-10-3	EATON ORD		C	633.000	42,468	67.090	42,468	32,587		1,443		9,527		9,527		L	12/03/2012
G30401-10-6	ENDO INTERNATIONAL ORD		C	435.000	7,164	16.470	7,164	7,586				(422)		(422)		L	07/25/2016
G47791-10-1	INGERSOLL RAND ORD		C	733.000	55,004	75.040	55,004	27,599		997		14,477		14,477		L	12/17/2010
G491BT-10-8	INVESCO ORD			1,140.000	34,588	30.340	34,588	26,808		1,265		(3,580)		(3,580)		L	09/25/2008
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		D	1,589.004	65,451	41.190	65,451	29,367	397			36,084		36,084		L	09/07/2016
G5785G-10-7	MALLINCKRODT ORD		C	207.000	10,313	49.820	10,313	8,298				(3,115)		(3,115)		L	12/29/2016
G5960L-10-3	MEDTRONIC ORD		C	10,808.000	769,854	71.230	769,854	812,559	4,426	16,675		(58,799)		(58,799)		L	12/29/2016
G60754-10-1	MICHAEL KORS HOLDINGS ORD		C	347.000	14,914	42.980	14,914	14,317				1,013		1,013		L	07/16/2015
G6518L-10-8	NIELSEN HOLDINGS ORD			260.000	10,907	41.950	10,907	10,850		370		(1,209)		(1,209)		L	11/19/2014
G6S01W-10-8	PARAGON OFFSHORE ORD			5.000	1	0.225	1	0				1		1		V	08/04/2014
G7945M-10-7	SEAGATE TECHNOLOGY ORD		C	549.000	20,955	38.170	20,955	15,098	346	1,038		829		829		L	07/18/2012

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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
G7S00T-10-4	PENTAIR ORD		C	206.000	11,550	56.070	11,550	6,141		276		1,347		1,347		L	10/31/2012
G81276-10-0	SIGNET JEWELERS ORD		C	155.000	14,610	94.260	14,610	12,485				2,125		2,125		L	10/28/2016
G96629-10-3	WILLIS TOWERS WATSON ORD		D	147.000	17,975	122.280	17,975	16,389	71	212		1,586		1,586		L	02/09/2016
G97822-10-3	PERRIGO ORD		C	6.000	499	83.230	499	570		1		(71)		(71)		L	09/27/2016
H1467J-10-4	CHUBB ORD		D	421.999	55,755	132.120	55,755	27,424	288	575		28,330		28,330		L	12/29/2016
H84989-10-4	TE CONNECTIVITY ORD		C	1,025.000	71,012	69.280	71,012	32,151		1,476		4,787		4,787		L	11/22/2011
H8817H-10-0	TRANSOCEAN ORD		C	734.000	10,819	14.740	10,819	6,907				3,912		3,912		L	09/27/2016
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		C	766.000	65,707	85.780	65,707	40,590		2,551		(858)		(858)		L	09/19/2012
V7780T-10-3	ROYAL CARIBBEAN CRUISES ORD			135.000	11,075	82.040	11,075	11,209	65			(134)		(134)		L	11/25/2016
Y09827-10-9	BROADCOM ORD		D	687.000	121,441	176.770	121,441	43,051		1,731		27,450		27,450		L	09/24/2014
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					73,925,037	XXX	73,925,037	46,195,349	86,885	1,396,134		7,006,367		7,006,367		XXX	XXX
Common Stock - Parent, Subsidiaries and Affiliates																	
210573-20-0	CONSUMERS INSURANCE GROUP, INC.			100.000	46,092,969	460,929.690	46,092,969	42,371,923				80,374		80,374		V	10/20/2014
59478*-10-9	MICO INSURANCE CO			563.000	10,965,031	19,476.077	10,965,031	5,155,266		1,172,729		287,646		287,646		V	11/05/1997
61944@-10-9	MOTORISTS LIFE INSURANCE COMPANY			210,000.000	43,540,470	207.336	43,540,470	15,377,642				299,840		299,840		V	02/13/2003
62006@-10-2	MOTORISTS SERVICE CORPORATION			2.000	4,176,863	2,088,431.580	4,176,863	16,263,705				(6,717,561)		(6,717,561)		V	12/31/1985
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					104,775,333	XXX	104,775,333	79,168,536		1,172,729		(6,049,700)		(6,049,700)		XXX	XXX
Mutual Funds																	
00769G-53-5	LSV SMALL CAP VALUE MF			653,850.315	10,036,602	15.350	10,036,602	6,839,852	235,582	132,502		2,131,552		2,131,552		L	12/30/2015
04314H-75-8	ARTISAN SMALL CAP CL INSTITUTIONL MF			276,150.063	7,801,239	28.250	7,801,239	6,768,848		90,826		342,426		342,426		L	11/19/2015
04314H-85-7	ARTISAN INTERNATNL VALUE CL INSTI MF			910,751.617	29,626,750	32.530	29,626,750	27,549,720		981,699		655,741		655,741		L	11/19/2015
78467Y-10-7	SPDR S&P MIDCAP 400 ETF			9,258.000	2,793,416	301.730	2,793,416	1,407,695	10,783	34,993		441,514		441,514		L	09/30/2011
9299999. Subtotal - Mutual Funds					50,258,008	XXX	50,258,008	42,566,115	246,365	1,240,020		3,571,233		3,571,233		XXX	XXX
9799999 - Total Common Stocks					228,958,378	XXX	228,958,378	167,930,000	333,250	3,808,883		4,527,900		4,527,900		XXX	XXX
9899999 - Total Preferred and Common Stocks					228,958,378	XXX	228,958,378	167,930,000	333,250	3,808,883		4,527,900		4,527,900		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-FR-4	UNITED STATES TREASURY		06/01/2016	Nomura		29,578	25,214	202
912810-PS-1	UNITED STATES TREASURY		05/16/2016	Nomura		158,650	129,622	1,040
912810-QV-3	UNITED STATES TREASURY		12/30/2016	VARIOUS		(29,195)		
912810-RL-4	UNITED STATES TREASURY		05/16/2016	Bank of America		137,767	141,282	268
912810-RR-1	UNITED STATES TREASURY		08/22/2016	VARIOUS		1,103,545	1,050,000	391
912828-B2-5	UNITED STATES TREASURY		05/16/2016	MERRILL LYNCH PIERCE FENNER		21,253	20,369	43
912828-C9-9	UNITED STATES TREASURY		08/30/2016	MORGAN STANLEY CO		311,498	300,000	145
912828-H4-5	UNITED STATES TREASURY		05/16/2016	Nomura		172,389	170,563	144
912828-JX-9	UNITED STATES TREASURY		08/30/2016	NOMURA SECURITIES INTL INC		475,419	449,020	1,219
912828-K3-3	UNITED STATES TREASURY		08/30/2016	BNP PARIBAS SEC BOND, NEW YORK		1,819,978	1,801,048	849
912828-LA-6	UNITED STATES TREASURY		08/30/2016	BARCLAYS BZWSIFED		662,464	620,824	1,487
912828-N7-1	UNITED STATES TREASURY		08/30/2016	VARIOUS		3,428,221	3,286,710	2,532
912828-NM-8	UNITED STATES TREASURY		05/16/2016	MERRILL LYNCH PIERCE FENNER		58,437	54,483	230
912828-PP-9	UNITED STATES TREASURY		12/30/2016	VARIOUS		(106,901)		
912828-Q6-0	UNITED STATES TREASURY		05/16/2016	MERRILL LYNCH PIERCE FENNER		613,841	601,596	66
912828-S5-0	UNITED STATES TREASURY		08/22/2016	BARCLAYS BZWSIFED		1,011,207	1,000,000	133
912828-XL-9	UNITED STATES TREASURY		08/30/2016	VARIOUS		2,333,642	2,279,583	1,487
0599999. Subtotal - Bonds - U.S. Governments						12,201,795	11,930,313	10,237
Bonds - U.S. States, Territories and Possessions								
13063C-ZY-9	CALIFORNIA ST		03/10/2016	Citigroup Global Markets Inc. NY		2,165,240	2,000,000	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,165,240	2,000,000	
Bonds - U.S. Political Subdivisions of States, Territories and Possessions								
592112-RS-7	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		06/10/2016	CORPORATE ACTION		117,003	100,000	2,208
592112-RW-8	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		06/10/2016	CORPORATE ACTION		468,014	400,000	8,833
758449-QQ-8	REEDY CREEK IMPT DIST FLA		11/03/2016	US Bancorp Piper Jaffray		610,495	500,000	8,403
982696-QQ-2	WYANDOTTE CNTY KANS UNI SCH DIST NO 500		12/02/2016	US Bancorp Piper Jaffray		568,690	500,000	
982696-QR-0	WYANDOTTE CNTY KANS UNI SCH DIST NO 500		12/02/2016	US Bancorp Piper Jaffray		565,590	500,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,329,792	2,000,000	19,444
Bonds - U.S. Special Revenues								
040654-XH-3	ARIZONA ST TRANSN BRD HWY REV		11/15/2016	CORPORATE ACTION		317,312	280,000	5,211
040654-XM-2	ARIZONA ST TRANSN BRD HWY REV		11/15/2016	CORPORATE ACTION		532,630	470,000	8,747
10741M-BM-5	BREVARD CNTY FLA LOC OPT FUEL TAX REV		12/01/2016	Adjustment		566,435	500,000	
167593-TM-4	CHICAGO ILL O HARE INTL ARPT REV		11/04/2016	MERRILL LYNCH PIERCE FENNER		569,945	500,000	
181070-ET-6	CLARK CNTY NEV WTR RECLAMATION DIST		08/04/2016	MERRILL LYNCH PIERCE FENNER		571,285	500,000	
186423-AQ-2	CLEVELAND OHIO WTR POLLUTION CTL REV		04/01/2016	MORGAN STANLEY CO		297,808	250,000	
186423-AR-0	CLEVELAND OHIO WTR POLLUTION CTL REV		04/01/2016	MORGAN STANLEY CO		1,024,800	865,000	
186423-AS-8	CLEVELAND OHIO WTR POLLUTION CTL REV		04/01/2016	MORGAN STANLEY CO		624,494	530,000	
220245-YP-3	CORPUS CHRISTI TEX UTIL SYS REV		08/04/2016	JP MORGAN SECURITIES INC.		616,795	500,000	1,667
24917D-AD-5	DENVER COLO CITY & CNTY DEDICATED TAX RE		03/24/2016	Citigroup Global Markets Inc. NY		1,000,000	1,000,000	
254845-KV-1	DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI		05/12/2016	Citigroup Global Markets Inc. NY		593,885	500,000	3,194
283506-LC-5	EL PASO CNTY TEX CMNTY COLLEGE DIST REV		11/01/2016	HILLTOP SECURITIES INC		532,045	500,000	
3128MM-US-0	RMBS - FH G18592		05/01/2016	Adjustment		4,131,729	3,950,264	5,596
3132QU-3B-7	RMBS - FH Q37993		02/01/2016	Adjustment		2,655,483	2,493,045	2,770
3132WE-F2-3	RMBS - FH Q41084		06/07/2016	WELLS FARGO SECURITIES LLC		5,268,750	5,000,000	5,833
3138WG-EZ-3	RMBS - FN AS6451		02/01/2016	Adjustment		2,078,466	1,988,219	1,933
31418B-6J-0	RMBS - FN MA2672		06/01/2016	Adjustment		4,150,000	4,000,000	4,000
407287-ME-8	HAMILTON CNTY OHIO SALES TAX		08/04/2016	RBC CAPITAL MARKETS		625,560	500,000	
407287-MF-5	HAMILTON CNTY OHIO SALES TAX		09/01/2016	RBC CAPITAL MARKETS		565,885	500,000	
407287-MG-3	HAMILTON CNTY OHIO SALES TAX		08/04/2016	RBC CAPITAL MARKETS		704,350	625,000	
414005-WH-7	HARRIS CNTY TEX		12/20/2016	NATL FINANCIAL SERVICES CORP (NFS)		585,805	500,000	11,181
45505M-EX-0	INDIANA ST FIN AUTH WASTEWATER UTIL REV		09/09/2016	JP MORGAN SECURITIES INC.		621,795	500,000	
517039-TL-7	LAREDO TEX WTRWKS SWR SYS REV		09/01/2016	Jefferies		621,400	500,000	
517840-7B-4	LAS VEGAS VALLEY NEV WTR DIST		12/02/2016	WELLS FARGO BANK, N.A./SIG		1,739,040	1,500,000	1,250
590545-WC-9	MESA ARIZ UTIL SYS REV		03/23/2016	JP MORGAN SECURITIES INC.		545,150	500,000	
592481-HT-5	METROPOLITAN ST LOUIS MO SWR DIST WASTEW		12/09/2016	MORGAN STANLEY CO		782,490	650,000	
594612-DJ-9	MICHIGAN ST		12/02/2016	PERSHING DIV OF DLJ SEC LNDING		863,805	750,000	11,979
665250-CN-4	NORTHERN ILL MUN PWR AGY PWR PROJ REV		08/24/2016	Goldman Sachs		640,351	515,000	
665250-CQ-7	NORTHERN ILL MUN PWR AGY PWR PROJ REV		08/24/2016	Goldman Sachs		556,710	500,000	
681810-LJ-4	OMAHA NEB SAN SEW REV		11/01/2016	DAVIDSON (D.A.) & CO. INC.		552,885	500,000	
684545-ZA-7	ORANGE CNTY FLA TOURIST DEV TAX REV		07/01/2016	PITTSBURGH NATIONAL BANK-SECURITIES		574,020	500,000	
684545-ZE-9	ORANGE CNTY FLA TOURIST DEV TAX REV		11/30/2016	MERRILL LYNCH PIERCE FENNER		576,385	500,000	
696499-DU-3	PALM BEACH CNTY FLA ARPT SYS REV		06/30/2016	Raymond James Financial		628,610	500,000	

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
74265L-L9-7	PRIVATE COLLEGES & UNIVS AUTH GA REV		09/21/2016	BARCLAYS CAPITAL INC		625,625	500,000	
74265L-M2-1	PRIVATE COLLEGES & UNIVS AUTH GA REV		09/21/2016	BARCLAYS CAPITAL INC		622,575	500,000	
762232-AN-6	RHODE ISLAND ST COMM CORP REV		12/06/2016	PERSHING DIV OF DLJ SEC LNDING		1,144,010	1,000,000	5,972
803321-NP-9	SARASOTA CNTY FLA UTIL SYS REV		06/01/2016	Adjustment		910,192	800,000	
803321-NQ-7	SARASOTA CNTY FLA UTIL SYS REV		05/19/2016	Citigroup Global Markets Inc. NY		845,640	750,000	
837227-4C-8	SOUTH CENT CONN REGL WTR AUTH WTR SYS RE		06/16/2016	JANNEY MONTGOMERY, SCOTT INC		562,230	500,000	
882854-XS-6	TEXAS WTR DEV BRD REV		09/21/2016	MERRILL LYNCH PIERCE FENNER		567,450	500,000	
914302-AP-9	UNIVERSITY HOUSTON TEX UNIV REVS		08/31/2016	CORPORATE ACTION		56,434	55,000	122
914302-BL-7	UNIVERSITY HOUSTON TEX UNIV REVS		08/31/2016	CORPORATE ACTION		969,639	945,000	2,100
915200-WF-2	UNIVERSITY VT & ST AGRIC COLLEGE		08/03/2016	CORPORATE ACTION		735,548	720,000	12,200
915200-WU-9	UNIVERSITY VT & ST AGRIC COLLEGE		08/03/2016	CORPORATE ACTION		796,844	780,000	13,217
92778V-CW-6	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R		05/19/2016	MERRILL LYNCH PIERCE FENNER		2,857,100	2,500,000	
92818M-AS-9	VIRGINIA ST RES AUTH INFRASTRUCTURE REV		11/03/2016	NATL FINANCIAL SERVICES CORP (NFS)		552,280	500,000	
930876-CX-3	WAKE CNTY N C LTD OBLIG		05/10/2016	MERRILL LYNCH PIERCE FENNER		568,145	500,000	
97712D-QR-0	WISCONSIN ST HEALTH & EDL FACS AUTH REV		06/09/2016	VARIOUS		1,627,830	1,500,000	5,500
983220-LF-2	WYOMING CMNTY DEV AUTH HSG REV		09/09/2016	MERRILL LYNCH PIERCE FENNER		500,000	500,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						50,657,644	45,916,528	102,473
Bonds - Industrial and Miscellaneous (Unaffiliated)								
02007C-AE-2	ABS - ALLYAR-161-A4		01/20/2016	Citigroup (SSB)		2,999,182	3,000,000	
03065T-AD-4	AMCAR 164 A3 - ABS		10/05/2016	JP MORGAN SECURITIES INC.		999,955	1,000,000	
14313Y-AD-0	ABS - CARMAX-161-A4		01/26/2016	BARCLAYS CAPITAL INC, NEW YORK		1,249,927	1,250,000	
17119B-AD-9	CCART 16B A4 - ABS		10/26/2016	Citigroup (SSB)		999,815	1,000,000	
172967-FT-3	CITIGROUP INC		02/24/2016	Citigroup (SSB)		1,615,290	1,500,000	8,438
172967-KB-6	CITIGROUP INC		01/25/2016	Citigroup (SSB)		1,986,360	2,000,000	13,544
23312L-AS-7	CMBS - DBJPM 16C1 A4	C	07/28/2016	DEUTSCHE BANK SECURITIES, INC.		1,613,613	1,500,000	137
23312V-AF-3	CMBS - DBJPM 16C3 A5	C	07/26/2016	DEUTSCHE BANK SECURITIES, INC.		1,544,985	1,500,000	1,204
26250J-AG-5	DRSLF 25R AR - CDO		10/05/2016	MORGAN STANLEY CO		2,000,000	2,000,000	
28370T-AG-4	EL PASO PIPELINE PARTNERS OPERATING COMP		02/24/2016	BARCLAYS CAPITAL INC, NEW YORK		1,762,720	2,000,000	28,189
28415P-AA-2	ABS - EHGVT 16A A		06/22/2016	DEUTSCHE BK SECS INC, NY (NWSCUS33)		999,983	1,000,000	
29273R-AY-5	ENERGY TRANSFER PARTNERS LP		02/24/2016	WELLS FARGO ADVISORS LLC (CHARLOTTE, NC)		1,091,525	1,250,000	4,764
34530N-AA-5	ABS - FORDO 14REV2 A		07/26/2016	MERRILL LYNCH PIERCE FENNER		1,274,121	1,250,000	1,123
34531A-AE-4	ABS - FRDL-16A-A4		03/15/2016	Citigroup (SSB)		1,249,844	1,250,000	
36251H-AA-0	CMBS - GMSCII-16ICE2-A		03/10/2016	Goldman Sachs		1,500,000	1,500,000	
46625H-NX-4	JPMORGAN CHASE & CO		08/24/2016	JP MORGAN SECURITIES INC.		2,052,960	2,000,000	17,000
46645U-AT-4	JPMCC 16JP4 A4 - CMBS		12/05/2016	JP MORGAN SECURITIES INC.		2,059,996	2,000,000	4,256
65478U-AE-9	ABS - NART-16A-A4		02/02/2016	MERRILL LYNCH PIERCE FENNER		999,754	1,000,000	
655044-AK-1	NOBLE ENERGY INC		02/17/2016	WELLS FARGO ADVISORS LLC (CHARLOTTE, NC)		1,125,000	1,250,000	21,680
82481L-AA-7	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	C	09/19/2016	BARCLAYS CAPITAL INC		1,498,785	1,500,000	
86960B-AQ-5	SVENSKA HANDELSBANKEN AB	C	08/30/2016	DEUTSCHE BANK SECURITIES, INC.		996,110	1,000,000	
91324P-CW-0	UNITEDHEALTH GROUP INC		12/15/2016	MERRILL LYNCH PIERCE FENNER		1,997,920	2,000,000	
95000P-AE-4	WFCM 16C37 A5 - CMBS		12/09/2016	WELLS FARGO SECURITIES LLC		1,544,931	1,500,000	3,320
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						35,162,776	35,250,000	103,654
8399997. Total - Bonds - Part 3						102,517,247	97,096,841	235,808
8399998. Total - Bonds - Part 5						866,310	1,000,000	12,097
8399999. Total - Bonds						103,383,557	98,096,841	247,905
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)								
002824-10-0	ABBOTT LABORATORIES ORD		07/14/2016	VARIOUS	7,905.000	318,446		
00287Y-10-9	ABBVIE ORD		07/25/2016	ITG INC	249.000	15,956		
00751Y-10-6	ADVANCE AUTO PARTS ORD		11/25/2016	JP MORGAN SECURITIES INC.	55.000	9,398		
00773T-10-1	ADVANSIX ORD		10/01/2016	CORPORATE ACTION	54.000	324		
00817Y-10-8	AETNA ORD		11/11/2016	VARIOUS	6,545.000	735,589		
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		10/01/2016	CORPORATE ACTION	360.000	18,721		
00971T-10-1	AKAMAI TECHNOLOGIES ORD		06/14/2016	ITG INC	224.000	11,735		
011659-10-9	ALASKA AIR GROUP ORD		06/14/2016	ITG INC	265.000	16,345		
012653-10-1	ALBEMARLE ORD		09/27/2016	ITG INC	241.000	19,892		
013817-50-7	ALCOA INC.		12/29/2016	VARIOUS	983.666	20,090		
013872-10-6	ALCOA ORD		11/02/2016	CORPORATE ACTION	156.222	3,474		
015351-10-9	ALEXION PHARMACEUTICALS ORD		12/29/2016	ITG INC	75.000	9,190		
018581-10-8	ALLIANCE DATA SYSTEMS ORD		09/27/2016	ITG INC	126.000	26,942		

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
02376R-10-2	AMERICAN AIRLINES GROUP ORD		11/25/2016	VARIOUS	710.000	30,480		
031100-10-0	AMETEK ORD		12/29/2016	VARIOUS	305.000	14,711		
032511-10-7	ANADARKO PETROLEUM ORD		09/27/2016	VARIOUS	644.000	31,954		
037411-10-5	APACHE ORD		03/15/2016	Citigroup (SSB)	520.000	24,643		
03748R-10-1	APARTMENT INVESTMENT MGT CL A REIT		08/25/2016	CITIGROUP GLOBAL MARKETS INC.	106.000	4,762		
053015-10-3	AUTOMATIC DATA PROCESSING ORD		04/19/2016	ITG INC	12.000	1,085		
05329W-10-2	AUTONATION ORD		11/25/2016	JP MORGAN SECURITIES INC.	25.000	1,120		
054937-10-7	BB AND T ORD		02/09/2016	ITG INC	939.000	29,391		
057224-10-7	BAKER HUGHES ORD		07/25/2016	ITG INC	932.000	40,912		
060505-10-4	BANK OF AMERICA ORD		07/25/2016	ITG INC	3,669.000	52,682		
064058-10-0	BANK OF NEW YORK MELLON ORD		03/15/2016	Citigroup (SSB)	730.000	27,120		
09062X-10-3	BIOGEN ORD		10/28/2016	ITG INC	317.000	83,064		
099724-10-6	BORGWARNER ORD		10/28/2016	VARIOUS	3,135.000	97,461		
12504L-10-9	CBRE GROUP CL A ORD		10/28/2016	ITG INC	640.000	16,730		
125509-10-9	CIGNA ORD		02/09/2016	ITG INC	261.000	33,126		
12650T-10-4	CSRA ORD		12/29/2016	VARIOUS	255.000	8,127		
14040H-10-5	CAPITAL ONE FINANCIAL ORD		01/28/2016	WEEDEN + CO.	2,820.000	177,793		
14149Y-10-8	CARDINAL HEALTH ORD		12/29/2016	ITG INC	210.000	15,241		
15135B-10-1	CENTENE ORD		11/25/2016	MERRILL LYNCH PIERCE FENNER	295.000	16,749		
156700-10-6	CENTURYLINK ORD		11/25/2016	JP MORGAN SECURITIES INC.	60.000	1,480		
16119P-10-8	CHARTER COMMUNICATIONS, INC		12/29/2016	VARIOUS	2,975.981	617,376		
165167-10-7	CHESAPEAKE ENERGY ORD		11/25/2016	MERRILL LYNCH PIERCE FENNER	155.000	1,023		
171798-10-1	CIMAREX ENERGY ORD		09/27/2016	VARIOUS	386.000	39,448		
172967-42-4	CITIGROUP ORD		06/14/2016	VARIOUS	5,932.000	240,886		
174610-10-5	CITIZENS FINANCIAL GROUP ORD		03/15/2016	Citigroup (SSB)	1,202.000	26,252		
191216-10-0	COCA-COLA ORD		12/29/2016	ITG INC	530.000	22,064		
205887-10-2	CONAGRA BRANDS ORD		11/10/2016	CORPORATE ACTION	1,140.000	21,113		
20605P-10-1	CONCHO RESOURCES ORD		03/15/2016	Citigroup (SSB)	295.000	29,718		
20825C-10-4	CONOCOPHILLIPS ORD		11/25/2016	VARIOUS	2,234.000	98,351		
222070-20-3	COTY CL A ORD		12/29/2016	VARIOUS	24,579.014	571,511		
235851-10-2	DANAHER ORD		07/05/2016	CORPORATE ACTION	1,110.000	30,985		
25179M-10-3	DEVON ENERGY ORD		09/27/2016	ITG INC	1,120.000	31,456		
256746-10-8	DOLLAR TREE ORD		10/28/2016	ITG INC	305.000	22,799		
26483E-10-0	DUN & BRADSTREET ORD		11/25/2016	JP MORGAN SECURITIES INC.	10.000	1,233		
269246-40-1	E TRADE FINANCIAL ORD		11/25/2016	JP MORGAN SECURITIES INC.	85.000	2,948		
29414D-10-0	ENVISION HEALTHCARE ORD		12/29/2016	ITG INC	235.000	15,099		
29444U-70-0	EQUINIX REIT		02/19/2016	NON-BROKER TRADE, BOSTON	0.337	98		
297178-10-5	ESSEX PROPERTY REIT		12/29/2016	VARIOUS	135.000	29,067		
30225T-10-2	EXTRA SPACE STORAGE REIT		10/28/2016	ITG INC	270.000	19,418		
30249U-10-1	FMC TECHNOLOGIES ORD		11/25/2016	MERRILL LYNCH PIERCE FENNER	220.000	7,477		
30303M-10-2	FACEBOOK CL A ORD		12/29/2016	ITG INC	65.000	7,576		
313747-20-6	FEDERAL REIT		11/25/2016	JP MORGAN SECURITIES INC.	10.000	1,410		
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		10/28/2016	ITG INC	185.000	13,753		
316773-10-0	FIFTH THIRD BANCORP ORD		02/09/2016	ITG INC	1,485.000	21,844		
336433-10-7	FIRST SOLAR ORD		12/29/2016	VARIOUS	160.000	5,139		
337932-10-7	FIRSTENERGY ORD		12/29/2016	ITG INC	115.000	3,573		
343412-10-2	FLUOR ORD		11/25/2016	JP MORGAN SECURITIES INC.	20.000	1,097		
345370-86-0	FORD MOTOR ORD		06/24/2016	VARIOUS	55,960.000	737,765		
34959J-10-8	FORTIVE ORD		07/05/2016	CORPORATE ACTION	555.000	9,897		
35086T-10-9	FOUR CORNERS PROPERTY ORD		03/02/2016	CORPORATE ACTION	5.870	95		
354613-10-1	FRANKLIN RESOURCES ORD		07/25/2016	ITG INC	785.000	27,253		
35906A-10-8	FRONTIER COMMUNICATIONS ORD		12/29/2016	ITG INC	2,340.000	7,886		
363576-10-9	ARTHUR J GALLAGHER ORD		11/25/2016	JP MORGAN SECURITIES INC.	20.000	1,037		
364760-10-8	GAP ORD		06/14/2016	ITG INC	480.000	9,101		
37045V-10-0	GENERAL MOTORS ORD		11/25/2016	VARIOUS	987.000	28,872		
38141G-10-4	GOLDMAN SACHS GROUP ORD		07/25/2016	ITG INC	133.000	21,292		
40434L-10-5	HP Inc.		06/14/2016	ITG INC	3,656.000	40,485		
410345-10-2	HANESBRANDS ORD		12/29/2016	VARIOUS	19,579.000	509,976		
412822-10-8	HARLEY DAVIDSON ORD		07/25/2016	ITG INC	366.000	18,344		
413086-10-9	HARMAN INTERNATIONAL ORD		07/25/2016	ITG INC	151.000	12,008		
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD		10/26/2016	VARIOUS	18,655.000	768,856		
423452-10-1	HELMERICH AND PAYNE ORD		11/25/2016	JP MORGAN SECURITIES INC.	190.000	13,226		
42809H-10-7	HESS ORD		10/28/2016	ITG INC	575.000	29,337		
436440-10-1	HOLOGIC ORD		10/28/2016	ITG INC	590.000	21,240		
438516-10-6	HONEYWELL INTERNATIONAL ORD		12/08/2016	VARIOUS	2,977.000	245,080		

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
44107P-10-4	HOST HOTELS & RESORTS REIT		10/28/2016	ITG INC	1,575.000	23,546		
446150-10-4	HUNTINGTON BANCSHARES ORD		08/25/2016	CITIGROUP GLOBAL MARKETS INC.	2,310.000	22,199		
452327-10-9	ILLUMINA ORD		11/25/2016	MERRILL LYNCH PIERCE FENNER	195.000	26,363		
45688C-10-7	INGEVITY ORD		05/15/2016	CORPORATE ACTION	78.000	1,575		
46113M-10-8	INTERVAL LEISURE GROUP ORD		05/13/2016	CORPORATE ACTION	116.355	360		
46284V-10-1	IRON MOUNTAIN ORD		12/29/2016	ITG INC	150.000	4,868		
485170-30-2	KANSAS CITY SOUTHERN ORD		02/09/2016	ITG INC	249.000	19,682		
49456B-10-1	KINDER MORGAN ORD		02/09/2016	ITG INC	3,472.000	52,138		
500255-10-4	KOHL'S ORD		10/28/2016	ITG INC	325.000	14,238		
513272-10-4	LAMB WESTON HOLDINGS ORD		11/10/2016	CORPORATE ACTION	380.000	6,019		
524901-10-5	LEGG MASON ORD		11/25/2016	VARIOUS	155.000	5,076		
527288-10-4	LEUCADIA NATIONAL ORD		10/28/2016	ITG INC	685.000	12,741		
52729N-30-8	LEVEL 3 COMMUNICATIONS ORD		10/28/2016	ITG INC	615.000	33,130		
534187-10-9	LINCOLN NATIONAL ORD		03/15/2016	Citigroup (SSB)	479.000	18,973		
540424-10-8	LOEWS ORD		02/08/2016	MERRILL LYNCH PIERCE FENNER	335.000	11,899		
565849-10-6	MARATHON OIL ORD		11/25/2016	VARIOUS	1,598.000	12,560		
58155Q-10-3	MCKESSON ORD		12/29/2016	ITG INC	300.000	47,659		
59522J-10-3	MID AMERICA APARTMENT COMMUNITI REIT		12/29/2016	ITG INC	225.000	21,785		
617446-44-8	MORGAN STANLEY ORD		06/14/2016	VARIOUS	12,739.000	313,974		
61945C-10-3	MOSAIC ORD		09/27/2016	ITG INC	748.000	17,852		
628530-10-7	MYLAN ORD	C	12/29/2016	VARIOUS	795.000	29,424		
629377-50-8	NRG ENERGY ORD		09/27/2016	ITG INC	674.000	7,549		
637071-10-1	NATIONAL OILWELL VARCO ORD		11/25/2016	VARIOUS	1,227.000	43,459		
64110D-10-4	NETAPP ORD		11/25/2016	JP MORGAN SECURITIES INC.	120.000	4,394		
64110L-10-6	NETFLIX ORD		09/27/2016	ITG INC	512.000	49,772		
655044-10-5	NOBLE ENERGY ORD		07/25/2016	ITG INC	523.000	17,812		
674599-10-5	OCCIDENTAL PETROLEUM ORD		12/29/2016	ITG INC	1,613.000	111,835		
713448-10-8	PEPSICO ORD		11/23/2016	VARIOUS	3,879.000	396,278		
717081-10-3	PFIZER ORD		12/29/2016	VARIOUS	5,341.000	174,582		
724479-10-0	PITNEY BOWES ORD		12/29/2016	ITG INC	370.000	5,668		
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD		06/14/2016	ITG INC	574.000	23,762		
742718-10-9	PROCTER & GAMBLE ORD		12/29/2016	ITG INC	30.000	2,530		
744320-10-2	PRUDENTIAL FINANCIAL ORD		09/27/2016	ITG INC	679.000	51,892		
74460D-10-9	PUBLIC STORAGE REIT		12/29/2016	ITG INC	155.000	34,242		
751212-10-1	RALPH LAUREN CL A ORD		11/25/2016	JP MORGAN SECURITIES INC.	30.000	3,365		
75281A-10-9	RANGE RESOURCES ORD		02/09/2016	ITG INC	378.000	11,155		
756109-10-4	REALTY INCOME REIT		12/29/2016	ITG INC	100.000	5,677		
7591EP-10-0	REGIONS FINANCIAL ORD		06/14/2016	ITG INC	2,726.000	24,916		
770323-10-3	ROBERT HALF ORD		11/25/2016	JP MORGAN SECURITIES INC.	20.000	905		
78440X-10-1	SL GREEN RLTY REIT		11/25/2016	JP MORGAN SECURITIES INC.	15.000	1,578		
79466L-30-2	SALESFORCE.COM ORD		10/28/2016	ITG INC	840.000	63,017		
806407-10-2	HENRY SCHEIN ORD		11/25/2016	JP MORGAN SECURITIES INC.	30.000	4,536		
828806-10-9	SIMON PROP GRP REIT		12/29/2016	ITG INC	55.000	9,681		
83088M-10-2	SKYWORKS SOLUTIONS ORD		07/25/2016	ITG INC	282.000	18,386		
845467-10-9	SOUTHWSTN ENER ORD		11/25/2016	MERRILL LYNCH PIERCE FENNER	100.000	1,148		
855030-10-2	STAPLES ORD		12/29/2016	VARIOUS	1,295.000	12,626		
857477-10-3	STATE STREET ORD		07/25/2016	ITG INC	425.000	24,443		
858912-10-8	STERICYCLE ORD		12/29/2016	ITG INC	165.000	12,693		
87165B-10-3	SYNCHRONY FINANCIAL ORD		02/09/2016	ITG INC	1,310.000	32,580		
87901J-10-5	TEGNA ORD		12/29/2016	ITG INC	305.000	6,597		
883203-10-1	TEXTRON ORD		06/14/2016	ITG INC	574.000	21,564		
883556-10-2	THERMO FISHER SCIENTIFIC ORD		01/20/2016	VARIOUS	3,145.000	417,220		
891906-10-9	TOTAL SYSTEM SERVICES ORD		11/25/2016	JP MORGAN SECURITIES INC.	20.000	1,032		
892356-10-6	TRACTOR SUPPLY ORD		10/28/2016	ITG INC	285.000	17,593		
896945-20-1	TRIPADVISOR ORD		12/29/2016	ITG INC	30.000	1,400		
90384S-30-3	ULTA SALON COSMETICS FRAGRANCE ORD		06/14/2016	ITG INC	128.000	30,392		
904311-10-7	UNDER ARMOUR CL A ORD		11/25/2016	MERRILL LYNCH PIERCE FENNER	360.000	11,019		
904311-20-6	UNDER ARMOUR CL C ORD		11/25/2016	VARIOUS	313.000	8,034		
910047-10-9	UNITED CONTINENTAL HOLDINGS ORD		08/25/2016	CITIGROUP GLOBAL MARKETS INC.	714.000	33,965		
91529Y-10-6	UNUM ORD		08/25/2016	CITIGROUP GLOBAL MARKETS INC.	506.000	17,467		
92345Y-10-6	VERISK ANALYTICS ORD		03/15/2016	Citigroup (SSB)	244.000	18,607		
92532F-10-0	VERTEX PHARMACEUTICALS ORD		12/29/2016	ITG INC	140.000	10,407		
92532W-10-3	VERSUM MATERIALS ORD		10/01/2016	CORPORATE ACTION	180.000	1,529		
92553P-20-1	VIACOM CL B ORD		11/25/2016	MERRILL LYNCH PIERCE FENNER	275.000	10,353		
949746-10-1	WELLS FARGO ORD		01/27/2016	VARIOUS	5,445.000	267,717		

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
958102-10-5	WESTERN DIGITAL ORD		05/13/2016	CORPORATE ACTION	88.796	3,229		
96145D-10-5	WESTROCK ORD		05/15/2016	CORPORATE ACTION	468.000	14,504		
962166-10-4	WEYERHAEUSER REIT		12/29/2016	ITG INC	320.000	9,718		
969457-10-0	WILLIAMS ORD		03/15/2016	Citigroup (SSB)	858.000	13,567		
988498-10-1	YUM BRANDS ORD		10/31/2016	CORPORATE ACTION	800.000	23,217		
98850P-10-9	YUM CHINA ORD		10/31/2016	CORPORATE ACTION	800.000	9,071		
G0084W-10-1	ADIENT ORD	D	10/31/2016	CORPORATE ACTION	158.900	3,448		
G0177J-10-8	ALLERGAN ORD	C	11/25/2016	JP MORGAN SECURITIES INC.	105.000	20,184		
G0750C-10-8	AXALTA COATING SYSTEMS ORD		08/01/2016	Adjustment	16,825.000	475,841		
G27823-10-6	DELPHI AUTOMOTIVE ORD	C	08/25/2016	CITIGROUP GLOBAL MARKETS INC.	402.000	27,509		
G30401-10-6	ENDO INTERNATIONAL ORD	C	07/25/2016	ITG INC	435.000	7,586		
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		10/31/2016	CORPORATE ACTION	1,589.004	29,367		
G5785G-10-7	MALLINCKRODT ORD	C	12/29/2016	ITG INC	80.000	3,950		
G5960L-10-3	MEDTRONIC ORD	C	12/29/2016	ITG INC	515.000	36,915		
G81276-10-0	SIGNET JEWELERS ORD	C	10/28/2016	ITG INC	160.000	12,888		
G96629-10-3	WILLIS TOWERS WATSON ORD	D	02/09/2016	ITG INC	272.000	30,326		
G97822-10-3	PERRIGO ORD	C	09/27/2016	ITG INC	306.000	29,082		
H1467J-10-4	CHUBB ORD	D	12/29/2016	VARIOUS	536.000	39,953		
H8817H-10-0	TRANSOCEAN ORD	C	09/27/2016	ITG INC	734.000	6,907		
V7780T-10-3	ROYAL CARIBBEAN CRUISES ORD		11/25/2016	JP MORGAN SECURITIES INC.	135.000	11,209		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						9,829,103	XXX	
Common Stocks - Parent, Subsidiaries and Affiliates								
62006@-10-2	MOTORISTS SERVICE CORPORATION		12/31/2016	CORPORATE ACTION	0.000	6,000,000		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						6,000,000	XXX	
9799997. Total - Common Stocks - Part 3						15,829,103	XXX	
9799998. Total - Common Stocks - Part 5						25,711,180	XXX	
9799999. Total - Common Stocks						41,540,283	XXX	
9899999. Total - Preferred and Common Stocks						41,540,283	XXX	
9999999 - Totals						144,923,840	XXX	247,905

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year'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
Bonds - U.S. Governments																				
36202F-E5-1	RMBS - G2 004656		12/01/2016	VARIOUS		425,890	425,890	441,594	440,412		(14,522)		(14,522)		425,890		0	0	8,503	03/20/2040
36209V-EA-8	RMBS - GN 482629		12/15/2016	VARIOUS		4,656,401	4,656,401	4,739,343	4,698,875		(42,474)		(42,474)		4,656,401		0	0	310,345	04/15/2034
3620AD-NY-4	RMBS - GN 726807		12/01/2016	VARIOUS		48,970	48,970	50,163	50,146		(1,176)		(1,176)		48,970		0	0	1,101	09/15/2039
3620C5-YY-7	RMBS - GN 749627		12/01/2016	VARIOUS		923,916	923,916	964,048	966,205		(42,289)		(42,289)		923,916		0	0	19,063	11/15/2040
3620C6-EG-6	RMBS - GN 749935		12/01/2016	VARIOUS		357,339	357,339	372,861	369,859		(12,520)		(12,520)		357,339				8,874	11/15/2040
36210F-HR-0	RMBS - GN 490840		10/01/2016	Direct		5,262,928	5,262,928	5,332,003	5,303,467		(40,539)		(40,539)		5,262,928		0	0	143,843	04/15/2034
36212W-5M-5	RMBS - GN 546352		12/01/2016	VARIOUS		16,941	16,941	18,296	18,168		(1,228)		(1,228)		16,941		0	0	632	12/15/2030
36218N-JE-2	RMBS - GN 227161		12/01/2016	VARIOUS		1,143	1,143	1,161	1,141		1		1		1,143				55	05/15/2019
36291E-H8-7	RMBS - GN 625855		12/01/2016	VARIOUS		8,681	8,681	9,506	9,262		(581)		(581)		8,681				232	06/15/2035
36291H-C9-3	RMBS - GN 628396		12/01/2016	VARIOUS		59,410	59,410	63,123	61,223		(1,813)		(1,813)		59,410		0	0	1,970	10/15/2028
36291J-W3-0	RMBS - GN 629866		12/01/2016	VARIOUS		12,749	12,749	12,940	12,896		(147)		(147)		12,749				371	09/15/2034
36291J-XA-3	RMBS - GN 629873		12/15/2016	VARIOUS		336,161	336,161	341,204	338,806		(2,645)		(2,645)		336,161		0	0	18,446	11/15/2023
36295F-YU-2	RMBS - GN 669523		10/01/2016	Direct		1,478,443	1,478,443	1,530,189	1,520,236		(41,793)		(41,793)		1,478,443				88,325	07/15/2043
36297D-K3-0	RMBS - GN 708714		12/01/2016	VARIOUS		7,167	7,167	7,402	7,350		(183)		(183)		7,167		0	0	174	04/15/2039
38376G-DN-7	CMBS - GN-1018-C		12/01/2016	VARIOUS		341,065	341,065	357,905	364,917		(23,851)		(23,851)		341,065		0	0	4,520	03/16/2051
38376G-XT-2	CMBS - GN-10148A-C		12/01/2016	VARIOUS		181,784	181,784	187,237	186,217		(4,433)		(4,433)		181,784		0	0	2,178	12/16/2050
912810-FD-5	UNITED STATES TREASURY		10/01/2016	MORGAN STANLEY CO		151,459	110,807	170,360	161,763	(2,566)	(1,903)		(4,470)		157,293		(5,834)	(5,834)	2,749	04/15/2028
912810-FH-6	UNITED STATES TREASURY		10/01/2016	Adjustment															(1)	04/15/2029
912810-FQ-6	UNITED STATES TREASURY		10/01/2016	BARCLAYS CAPITAL INC, NEW YORK		96,988	67,313	76,239	80,353	(7,131)	(149)		(7,280)		73,072		23,915	23,915	1,555	04/15/2032
912810-FR-4	UNITED STATES TREASURY		11/01/2016	VARIOUS		820,035	692,286	687,628	2,580,538	(86,067)	1,102		(84,965)		674,263		145,773	145,773	13,160	01/15/2025
912810-FS-2	UNITED STATES TREASURY		10/01/2016	MORGAN STANLEY CO		280,007	240,794	273,074	272,665	(4,698)	(1,346)		(6,045)		266,620		13,386	13,386	4,511	01/15/2026
912810-PS-1	UNITED STATES TREASURY		10/01/2016	MORGAN STANLEY CO		71,777	59,247	61,982	65,428	(5,458)	(42)		(5,500)		59,928		11,849	11,849	1,318	01/15/2027
912810-PV-4	UNITED STATES TREASURY		10/01/2016	MORGAN STANLEY CO		98,711	85,548	105,923	103,828	(3,499)	(600)		(4,099)		99,730		(1,019)	(1,019)	1,402	01/15/2028
912810-PZ-5	UNITED STATES TREASURY		10/01/2016	Adjustment															(3)	01/15/2029
912810-QF-8	UNITED STATES TREASURY		10/01/2016	MERRILL LYNCH PIERCE FENNER		70,038	55,279	63,730	64,372	(1,401)	(134)		(1,535)		62,837		7,201	7,201	1,001	02/15/2040
912810-QP-6	UNITED STATES TREASURY		10/01/2016	VARIOUS		141,670	106,839	125,483	126,420	(2,053)	(324)		(2,377)		124,043		17,626	17,626	2,030	02/15/2041
912810-RA-8	UNITED STATES TREASURY		10/01/2016	MORGAN STANLEY CO		150,052	153,936	125,946	129,391	(2,151)	417		(1,735)		127,656		22,396	22,396	876	02/15/2043
912810-RF-7	UNITED STATES TREASURY		10/01/2016	Bank of America		61,613	50,000	49,575	49,622	(81)	(5)		(86)		49,536		12,077	12,077	717	02/15/2044
912810-RL-4	UNITED STATES TREASURY		10/01/2016	VARIOUS		344,969	350,000	334,242	337,958	(3,467)	128		(3,339)		334,619		10,350	10,350	2,096	02/15/2045
912828-B2-5	UNITED STATES TREASURY		10/01/2016	Nomura		53,075	51,215	50,183	50,329	(84)	37		(47)		50,283		2,792	2,792	301	01/15/2024
912828-GD-6	UNITED STATES TREASURY		12/01/2016	VARIOUS		5,539,079	5,462,114	5,522,374	5,694,122	(328,246)	(674)		(328,919)		5,365,203		173,876	173,876	123,459	01/15/2017
912828-GX-2	UNITED STATES TREASURY		10/01/2016	BARCLAYS BZWSIFED		1,198,039	1,161,870	1,225,191	1,224,368	(88,732)	4,153		(84,579)		1,139,789		58,249	58,249	33,459	07/15/2017
912828-H4-5	UNITED STATES TREASURY		10/01/2016	Nomura		101,247	100,889	101,125	101,406	(417)	(72)		(489)		100,917		331	331	236	01/15/2025
912828-HN-3	UNITED STATES TREASURY		10/01/2016	VARIOUS		680,265	660,287	708,067	688,749	(13,703)	(7,111)		(20,813)		667,936		12,329	12,329	11,552	01/15/2018
912828-JE-1	UNITED STATES TREASURY		10/01/2016	Bank of America		2,201,107	2,123,554	2,079,893	2,195,004	(165,793)	16,131		(149,662)		2,045,342		155,765	155,765	32,643	07/15/2018
912828-LA-6	UNITED STATES TREASURY		10/01/2016	VARIOUS		1,725,725	1,599,465	1,781,006	1,736,660	(81,275)	(8,656)		(89,931)		1,646,729		78,996	78,996	28,035	07/15/2019
912828-M7-2	UNITED STATES TREASURY		01/19/2016	BARCLAYS CAPITAL INC, NEW YORK		6,350,723	6,350,000	6,336,703	6,336,832		355		355		6,337,188		13,535	13,535	7,742	11/30/2017
912828-MF-4	UNITED STATES TREASURY		10/01/2016	BNP Paribas - CP		117,571	110,521	126,607	122,503	(4,509)	(971)		(5,480)		117,023		548	548	1,428	01/15/2020
912828-NM-8	UNITED STATES TREASURY		10/01/2016	MORGAN STANLEY CO		58,621	54,795	58,911	58,358	(1,153)	(292)		(1,445)		56,913		1,709	1,709	643	07/15/2020
912828-QV-5	UNITED STATES TREASURY		10/01/2016	BARCLAYS CAPITAL INC, NEW YORK		277,319	265,100	266,967	274,892	(12,648)	97		(12,550)		262,341		14,977	14,977	1,556	07/15/2021
912828-SQ-4	UNITED STATES TREASURY		10/01/2016	Nomura		791,667	784,590	794,531	799,940	(13,057)	(811)		(13,868)		786,072		5,596	5,596	572	04/15/2017
912828-TE-0	UNITED STATES TREASURY		10/01/2016	BARCLAYS CAPITAL INC, NEW YORK		1,148,050	1,134,100	1,198,801	1,214,513	(41,484)	(1,839)		(43,323)		1,171,190		(23,140)	(23,140)	1,115	07/15/2022
912828-UH-1	UNITED STATES TREASURY		10/01/2016	BARCLAYS CAPITAL INC, NEW YORK		311,850	310,626	297,645	305,666	(5,997)	600		(5,397)		300,269		11,581	11,581	365	01/15/2023
912828-VM-9	UNITED STATES TREASURY		10/01/2016	Citigroup (SSB)		52,633	51,349	48,866	49,304	(84)	111		27		49,331		3,302	3,302	181	07/15/2023
912828-WU-0	UNITED STATES TREASURY		10/01/2016	Adjustment															0	07/15/2024
912828-XL-9	UNITED STATES TREASURY		10/01/2016	Adjustment															0	07/15/2025
0599999. Subtotal - Bonds - U.S. Governments						37,013,276	36,311,509	37,100,028	39,174,161	(875,752)	(231,990)		(1,107,742)		36,245,110		768,166	768,166	883,331	XXX
Bonds - U.S. States, Territories and Possessions																				
13063A-7D-0	CALIFORNIA ST ECONOMIC RECOVERY		03/01/2016	Citigroup Global Markets Inc. NY		2,503,370	1,765,000	2,234,261	2,206,021		(1,586)		(1,586)		2,204,435		298,935	298,935	54,759	10/01/2039

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
882721-NR-0	TEXAS ST		06/22/2016	Goldman Sachs		5,167,200	5,000,000	5,242,900	5,040,552		(15,555)		(15,555)		5,024,997		142,203	142,203	184,722	04/01/2023
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						7,670,570	6,765,000	7,477,161	7,246,573		(17,141)		(17,141)		7,229,432		441,138	441,138	239,481	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				
262633-EY-2	DU PAGE CNTY ILL		12/02/2016	VARIOUS		335,000	335,000	369,133	346,187		(1,074)		(1,074)		345,114		(10,114)	(10,114)	14,280	01/01/2021
341535-J5-2	FLORIDA ST BRD ED CAP OUTLAY		06/01/2016	Redemption		5,050,000	5,000,000	5,148,300	5,048,581		1,419		1,419		5,050,000				125,000	06/01/2025
388640-S8-8	GRAPEVINE-COLLEYVILLE INDPT SCH DIST TEX		09/28/2016	JP MORGAN SECURITIES INC.		792,503	750,000	866,333	808,685		(16,755)		(16,755)		791,930		573	573	34,000	08/15/2018
447025-RG-4	HUNTSVILLE ALA		02/18/2016	SUNTRUST ROBINSON HUMPHREY INC		625,660	500,000	606,675	593,884		(1,418)		(1,418)		592,466		33,194	33,194	14,028	08/01/2026
447025-RH-2	HUNTSVILLE ALA		02/16/2016	BNY CAPITAL MARKETS, INC.		1,563,900	1,250,000	1,508,175	1,477,301		(3,161)		(3,161)		1,474,140		89,760	89,760	34,375	08/01/2027
592112-JH-0	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		06/10/2016	CORPORATE ACTION		585,017	500,000	630,815	590,835		(5,818)		(5,818)		585,017				23,542	07/01/2023
718814-XX-9	PHOENIX ARIZ		09/01/2016	Adjustment							18,531		18,531							07/01/2025
736679-RD-5	PORTLAND ORE		12/01/2016	Redemption		55,000	55,000	58,469	55,901		(548)		(548)		55,353		(353)	(353)	1,438	06/01/2027
971567-QF-2	WILMINGTON DEL		03/01/2016	Citigroup Global Markets Inc. NY		622,185	500,000	602,655	601,582		(1,573)		(1,573)		600,009		22,176	22,176	7,292	11/01/2028
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						9,629,265	8,890,000	9,790,555	9,522,956		(10,397)		(10,397)		9,494,028		135,237	135,237	253,954	XXX
Bonds - U.S. Special Revenues																				
02765U-DD-3	AMERICAN MUN PWR OHIO INC REV		02/16/2016	Maturity		1,145,000	1,145,000	1,164,087	1,145,412		(412)		(412)		1,145,000				20,038	02/15/2016
040654-VY-8	ARIZONA ST TRANSN BRD HWY REV		11/15/2016	CORPORATE ACTION		849,942	750,000	910,028	864,254		(14,312)		(14,312)		849,942				51,458	07/01/2028
084213-AK-3	BERKELEY CNTY S C UTIL REV		01/12/2016	FIRST TENNESSEE BANK BOND DIVI		616,200	500,000	627,785	596,812		(462)		(462)		596,350		19,850	19,850	3,056	06/01/2023
222102-AA-3	COULEE MED FNDTN WASH REV		12/20/2016	VARIOUS		135,000	135,000	135,000	135,000						135,000				5,319	04/20/2036
235241-PD-2	DALLAS TEX AREA RAPID TRAN SALES TAX REV		02/22/2016	PERSHING LLC		624,745	500,000	601,400	591,871		(1,379)		(1,379)		590,492		34,253	34,253	5,833	12/01/2026
3128M1-Q7-7	RMBS - FH G12378		12/01/2016	VARIOUS		10,761	10,761	10,309	10,483		279		279		10,761		0	0	218	09/01/2021
3128M9-VK-5	RMBS - FH G07518		12/01/2016	VARIOUS		1,039,965	1,039,965	1,079,939	1,077,965		(38,000)		(38,000)		1,039,965				20,081	02/01/2043
3128MA-BS-7	RMBS - FH G07849		12/01/2016	VARIOUS		138,583	138,583	144,169	144,034		(5,451)		(5,451)		138,583		0	0	2,380	05/01/2044
3128MC-JK-2	RMBS - FH G13666		12/01/2016	VARIOUS		58,012	58,012	60,305	59,818		(1,806)		(1,806)		58,012				1,204	09/01/2024
3128MJ-Q9-4	RMBS - FH G08479		12/01/2016	VARIOUS		209,922	209,922	216,875	216,555		(6,633)		(6,633)		209,922		0	0	4,016	03/01/2042
3128MJ-S4-3	RMBS - FH G08538		12/01/2016	VARIOUS		124,180	124,180	124,821	124,773		(592)		(592)		124,180				2,300	07/01/2043
3128MJ-S8-4	RMBS - FH G08542		12/01/2016	VARIOUS		449,276	449,276	462,613	463,664		(14,389)		(14,389)		449,276		0	0	8,976	08/01/2043
3128MM-US-0	RMBS - FH G18592		12/01/2016	VARIOUS		420,041	420,041	439,336			(19,296)		(19,296)		420,041				3,616	03/01/2031
3128MS-JA-9	RMBS - FH H00257		12/01/2016	VARIOUS		5,748	5,748	5,902	6,064		(316)		(316)		5,748		0	0	152	04/01/2035
3128PP-6C-2	RMBS - FH J10867		12/01/2016	VARIOUS		31,478	31,478	32,644	32,422		(944)		(944)		31,478		0	0	619	09/01/2024
3128PP-H4-8	RMBS - FH J10251		12/01/2016	VARIOUS		46,330	46,330	45,889	45,785		546		546		46,330		0	0	673	07/01/2024
3128PP-H5-5	RMBS - FH J10252		12/01/2016	VARIOUS		59,788	59,788	59,218	59,302		486		486		59,788		0	0	1,147	07/01/2024
3128PP-HZ-9	RMBS - FH J10248		12/01/2016	VARIOUS		105,789	105,789	107,624	106,827		(1,038)		(1,038)		105,789		0	0	1,393	07/01/2024
3128PP-WM-1	RMBS - FH J10652		12/01/2016	VARIOUS		128,639	128,639	132,297	130,952		(2,313)		(2,313)		128,639				3,274	10/01/2024
3128PQ-E9-8	RMBS - FH J11060		12/01/2016	VARIOUS		35,155	35,155	36,457	36,097		(942)		(942)		35,155				836	10/01/2024
31292S-AF-7	RMBS - FH C09006		12/01/2016	VARIOUS		290,687	290,687	301,906	301,377		(10,690)		(10,690)		290,687		0	0	4,729	07/01/2042
31292S-AH-3	RMBS - FH C09008		12/01/2016	VARIOUS		242,374	242,374	250,592	250,131		(7,757)		(7,757)		242,374		0	0	3,988	08/01/2042
312945-V5-4	RMBS - FH A96936		12/01/2016	VARIOUS		60,699	60,699	63,829	63,816		(3,118)		(3,118)		60,699		0	0	1,125	02/01/2041
31294T-7M-2	RMBS - FH E09000		12/01/2016	VARIOUS		277,745	277,745	290,092	288,170		(10,425)		(10,425)		277,745				3,893	06/01/2027
31306X-2A-0	RMBS - FH J20769		12/01/2016	VARIOUS		5,464,562	5,320,495	5,555,761	5,513,072		(7,776)		(7,776)		5,505,295		(40,734)	(40,734)	32,004	10/01/2027
31307F-FY-2	RMBS - FH J26483		10/01/2016	VARIOUS		810,940	777,251	801,783	798,275		(691)		(691)		797,584		13,356	13,356	5,613	11/01/2028
3132GU-KM-5	RMBS - FH Q09000		12/01/2016	VARIOUS		354,673	354,673	370,412	370,058		(15,385)		(15,385)		354,673				6,621	06/01/2042
3132HM-ZZ-7	RMBS - FH Q11660		12/01/2016	VARIOUS		195,131	195,131	202,845	202,452		(7,320)		(7,320)		195,131				3,303	10/01/2042
3132HR-D8-0	RMBS - FH Q14627		12/01/2016	VARIOUS		162,430	162,430	169,435	169,100		(6,669)		(6,669)		162,430		0	0	2,461	01/01/2043
3132J8-UR-9	RMBS - FH Q17391		12/01/2016	VARIOUS		190,768	190,767	198,815	198,389		(7,621)		(7,621)		190,767		0	0	4,594	04/01/2043
3132JP-P9-7	RMBS - FH Q22248		12/01/2016	VARIOUS		28,992	28,992	30,483	30,430		(1,437)		(1,437)		28,992		0	0	584	10/01/2043
3132JQ-F6-2	RMBS - FH Q22889		12/01/2016	VARIOUS		262,495	262,495	277,835	277,634		(15,139)		(15,139)		262,495		0	0	4,822	11/01/2043
3132L5-SE-4	RMBS - FH V80517		12/01/2016	VARIOUS		755,759	755,759	799,097	798,120		(42,362)		(42,362)		755,759				15,241	10/01/2043
3132M9-5A-8	RMBS - FH Q29241		12/01/2016	VARIOUS		723,357	723,357	773,427	767,434		(44,077)		(44,077)		723,357		0	0	15,236	10/01/2044
3132MA-CR-0	RMBS - FH Q29380		12/01/2016	VARIOUS		148,005	148,005	157,058	156,873		(8,869)		(8,869)		148,005		0	0	3,168	11/01/2044
3132QM-LQ-2	RMBS - FH Q31234		12/01/2016	VARIOUS		316,524	316,524	332,059	331,166		(14,643)		(14,643)		316,524				5,345	02/01/2045
3132QU-3B-7	RMBS - FH Q37993		12/01/2016	VARIOUS		214,853	214,853	228,852			(13,999)		(13,999)		214,853		0	0	3,506	12/01/2045
3132WE-F2-3	RMBS - FH Q41084		12/01/2016	VARIOUS		177,164	177,164	186,687			(9,523)		(9,523)		177,164				1,677	06/01/2046

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
3136AC-U5-8	CMO/RMBS - FN-1315E-EP		12/01/2016	VARIOUS		280,578	280,578	291,626	290,568		(9,991)		(9,991)		280,578		0	0	4,474	08/25/2042
3136AE-ZQ-3	CMO/RMBS - FN-1356B-P		12/01/2016	VARIOUS		986,682	986,681	975,273	975,850		10,831		10,831		986,681		0	0	11,280	06/25/2043
3136AF-Y8-1	CMO/RMBS - FN-1389A-PA		12/01/2016	VARIOUS		123,601	123,601	128,121	127,617		(4,016)		(4,016)		123,601				1,978	02/25/2043
3137AC-P3-7	CMO/RMBS - FH-3879F-NW		12/01/2016	VARIOUS		57,392	57,392	60,118	59,524		(2,132)		(2,132)		57,392				1,069	09/15/2040
3137B4-Z5-8	CMO/RMBS - FH-4261B-PA		12/01/2016	VARIOUS		188,193	188,192	193,015	191,914		(3,721)		(3,721)		188,192		0	0	2,784	07/15/2032
3137B8-PP-6	CMO/RMBS - FH-4322A-PA		12/01/2016	VARIOUS		145,648	145,648	153,750	153,192		(7,544)		(7,544)		145,648				3,079	03/15/2044
3137B9-BZ-7	CMBS - FH-KF03-A		12/25/2016	VARIOUS		229,261	229,261	229,261	229,261						229,261		0	0	846	01/25/2021
31385X-EW-3	RMBS - FN 555549		12/01/2016	VARIOUS		92,348	92,348	93,964	92,680		(332)		(332)		92,348		0	0	2,110	06/01/2018
31385X-NF-0	RMBS - FN 555790		12/01/2016	VARIOUS		82,796	82,796	83,935	83,775		(979)		(979)		82,796				948	10/01/2033
3138EN-7M-5	RMBS - FN AL6299		12/01/2016	VARIOUS		266,935	266,935	282,325	281,459		(14,524)		(14,524)		266,935				5,113	01/01/2045
3138EN-WX-3	RMBS - FN AL6061		12/01/2016	VARIOUS		199,266	199,266	206,210	205,578		(6,311)		(6,311)		199,266		0	0	3,598	11/01/2044
3138WG-EZ-3	RMBS - FN AS6451		12/01/2016	VARIOUS		115,564	115,564	120,810			(5,246)		(5,246)		115,564				1,581	01/01/2046
3138WQ-L3-4	RMBS - FN AT3045		12/01/2016	VARIOUS		401,774	401,774	419,854	419,576		(17,802)		(17,802)		401,774				5,287	04/01/2043
3138Y1-3L-7	RMBS - FN AX0802		12/01/2016	VARIOUS		254,318	254,318	267,829	267,416		(13,097)		(13,097)		254,318		0	0	3,752	10/01/2044
3138Y6-MY-7	RMBS - FN AX4874		12/01/2016	VARIOUS		141,297	141,297	149,774	149,109		(7,813)		(7,813)		141,297		0	0	2,441	12/01/2044
31390U-MU-7	RMBS - FN 656571		12/01/2016	VARIOUS		24,603	24,603	24,665	24,642		(39)		(39)		24,603		0	0	334	05/01/2033
31395M-QS-1	CMO/RMBS - FH-2935E-LM		12/01/2016	VARIOUS		23,597	23,597	24,231	23,776		(179)		(179)		23,597		0	0	492	02/15/2035
31397Q-S6-6	CMO/RMBS - FN-1120E-CA		12/01/2016	VARIOUS		67,197	67,197	68,940	67,702		(505)		(505)		67,197		0	0	1,138	07/25/2024
31402H-Z2-0	RMBS - FN 729861		12/01/2016	VARIOUS		10,921	10,921	11,262	11,168		(247)		(247)		10,921		0	0	133	11/01/2033
31402R-AD-1	RMBS - FN 735404		12/01/2016	VARIOUS		14,611	14,611	14,163	14,345		266		266		14,611		0	0	309	04/01/2020
31403D-YB-9	RMBS - FN 746006		12/01/2016	VARIOUS		83,641	83,641	86,621	85,661		(2,020)		(2,020)		83,641				1,031	12/01/2033
31405Q-AX-6	RMBS - FN 795722		12/01/2016	VARIOUS		40,942	40,942	41,556	41,374		(433)		(433)		40,942				373	10/01/2034
31412U-AJ-9	RMBS - FN 934809		12/01/2016	VARIOUS		27,405	27,405	28,377	28,037		(632)		(632)		27,405		0	0	668	03/01/2024
31414R-PK-5	RMBS - FN 973926		12/01/2016	VARIOUS		18,271	18,271	18,545	18,532		(261)		(261)		18,271				230	05/01/2038
31416X-FA-3	RMBS - FN AB1960		12/01/2016	VARIOUS		146,798	146,798	157,165	156,774		(9,976)		(9,976)		146,798		0	0	3,205	12/01/2040
31418A-HX-9	RMBS - FN MA1145		12/01/2016	VARIOUS		145,548	145,548	153,303	152,140		(6,592)		(6,592)		145,548				2,073	08/01/2027
31418B-6J-0	RMBS - FN MA2672		12/01/2016	VARIOUS		149,744	149,744	155,359			(5,615)		(5,615)		149,744				1,129	07/01/2036
31418V-KJ-0	RMBS - FN AD7496		12/01/2016	VARIOUS		19,993	19,993	20,143	20,097		(104)		(104)		19,993				313	01/01/2026
454898-QY-6	INDIANA MUN PWR AGY PWR SUPPLY SYS REV		03/01/2016	Wells Fargo		603,085	500,000	605,985	604,426		(387)		(387)		604,039		(954)	(954)	18,880	01/01/2042
47770V-AK-6	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ		03/01/2016	PERSHING LLC		566,570	500,000	563,065	562,715		(1,405)		(1,405)		561,310		5,260	5,260	16,875	01/01/2038
59333P-H8-4	MIAMI-DADE CNTY FLA AVIATION REV		03/01/2016	Citigroup Global Markets Inc. NY		2,534,130	2,250,000	2,601,630	2,571,843		(5,514)		(5,514)		2,566,329		(32,199)	(32,199)	47,813	10/01/2034
64971W-ZF-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		03/01/2016	CREWS & ASSOCIATES, INC.		1,475,463	1,250,000	1,444,788	1,443,038		(2,900)		(2,900)		1,440,138		35,325	35,325	20,660	11/01/2036
656009-KY-2	NORFOLK VA WTR REV		03/01/2016	PITTSBURGH NATIONAL BANK-SECURITIES		691,125	550,000	680,763	673,057		(1,902)		(1,902)		671,155		19,969	19,969	9,866	11/01/2030
686507-GC-2	ORLANDO FLA UTILS COMMN UTIL SYS REV		02/17/2016	CREWS & ASSOCIATES, INC.		928,740	750,000	908,745	899,132		(2,031)		(2,031)		897,101		31,639	31,639	14,688	10/01/2028
709223-A2-7	PENNSYLVANIA ST TPK COMMN TPK REV		03/01/2016	Raymond James Financial		2,466,420	2,000,000	2,228,480	2,216,931		(568)		(568)		2,216,364		250,056	250,056	28,474	12/01/2045
880558-HN-4	TENNESSEE ST SCH BD AUTH		03/01/2016	MESIROW FINANCIAL INC.		928,268	750,000	909,630	900,940		(2,332)		(2,332)		898,608		29,659	29,659	12,813	11/01/2029
914301-X2-7	UNIVERSITY HOUSTON TEX UNIV REVS		08/31/2016	CORPORATE ACTION		1,026,073	1,000,000	1,041,390	1,029,554		(3,481)		(3,481)		1,026,073				52,222	02/15/2030
914692-U7-1	UNIVERSITY N MEX UNIV REVS		01/11/2016	Citigroup Global Markets Inc. NY		616,560	500,000	602,800	590,798		(400)		(400)		590,397		26,163	26,163	2,986	06/01/2023
915200-RH-4	UNIVERSITY VT & ST AGRIC COLLEGE		08/03/2016	CORPORATE ACTION		1,532,392	1,500,000	1,648,200	1,548,353		(15,961)		(15,961)		1,532,392				62,917	10/01/2032
92812U-K5-6	CMO/RMBS - VIRGINIA ST HSG DEV AUTH COMW		02/25/2016	Direct		41,165	41,165	41,165	41,317		(151)		(151)		41,165		0	0	118	04/25/2042
92812U-K5-6	RMBS - VIRGINIA ST HSG DEV AUTH COMWLTH		12/01/2016	VARIOUS		148,295	148,295	148,295	148,841		(3,649)		(3,649)		148,295		0	0	2,301	04/25/2042
92817S-KV-9	VIRGINIA ST PUB SCH AUTH		06/22/2016	MERRILL LYNCH PIERCE FENNER		4,043,041	3,860,000	4,499,563	4,009,550		(45,468)		(45,468)		3,964,082		78,959	78,959	174,772	08/01/2017
968369-AA-6	WILKES CNTY GA HOSP AUTH REV		12/20/2016	VARIOUS		129,000	129,000	129,000	129,000						129,000				4,866	02/20/2037
3199999. Subtotal - Bonds - U.S. Special Revenues						38,980,961	36,460,451	39,901,357	37,905,846		(529,637)		(529,637)		38,510,357		470,604	470,604	786,519	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
07388N-AE-6	CMBS - BSCMS-06TP24-A4		12/01/2016	VARIOUS		3,492,251	3,492,251	3,849,115	3,519,132		(26,881)		(26,881)		3,492,251		0	0	92,921	10/12/2041
126380-AB-0	CMO/RMBS - CSMC-069-2A1		10/01/2016	VARIOUS		418,390	474,925	421,348	421,633		2,592		2,592		424,225		(5,835)	(5,835)	16,272	11/25/2036
126408-GQ-0	CSX CORP		11/17/2016	Redemption		2,259,520	2,000,000	2,418,720	2,182,653		(49,669)		(49,669)		2,132,984		126,536	126,536	190,931	02/01/2019
12648N-AA-0	CMBS - CSMCTR-14ICE-A		02/16/2016	Direct		750,000	750,000	750,000	750,000						750,000				2,186	04/15/2027

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
126650-BW-9	CVS CAREMARK CORP		02/08/2016	WELLS FARGO ADVISORS LLC (CHARLOTTE, NC)		3,219,150	3,000,000	2,960,520	2,976,758		426		426		2,977,184		241,966	241,966	29,219	05/15/2021
14041N-EX-5	ABS - COMET-154A-A		02/08/2016	JP MORGAN SECURITIES INC.		1,034,063	1,000,000	999,420	999,456		8		8		999,464		34,598	34,598	4,201	05/15/2025
161542-DQ-5	RMBS - CFLAT-04AQ1-M2		10/01/2016	Direct		15,237	15,237	3,790	3,876		11,360		11,360		15,237				121	05/25/2034
161571-HA-5	ABS - CHAIT 2015-A7 A7		02/08/2016	JP MORGAN SECURITIES INC.		2,019,453	2,000,000	1,999,454	1,999,530		20		20		1,999,549		19,904	19,904	4,950	07/15/2020
17290H-AA-3	ABS - CHAI-15PM3-A		12/15/2016	VARIOUS		1,192,925	1,192,925	1,192,732	1,192,733		192		192		1,192,925		0	0	14,144	05/16/2022
172967-FS-5	CITIGROUP INC		04/27/2016	Goldman Sachs		1,003,720	1,000,000	1,020,384	1,001,997		(1,468)		(1,468)		1,000,529		3,191	3,191	15,043	06/15/2016
17310M-AE-0	CMBS - CGCMT-06C5-A4		11/01/2016	Direct		3,712,788	3,712,788	3,823,069	3,723,701		(10,913)		(10,913)		3,712,788		0	0	119,852	10/18/2049
28415P-AA-2	EHGVT 16A A - ABS		12/25/2016	VARIOUS		119,191	119,191	119,189			2		2		119,191		0	0	655	04/25/2028
350910-AN-5	FTST 064TS A - CMBS		12/11/2016	Paydown		9,321	9,321	9,367	9,368		(47)		(47)		9,321				461	12/13/2028
42824C-AE-9	HEWLETT PACKARD ENTERPRISE CO		11/01/2016	Adjustment							(2)		(2)							10/15/2020
452570-AE-4	CMO/RMBS - IMPSEC-072-2A		12/28/2016	VARIOUS		167,603	167,603	167,603	167,818		(214)		(214)		167,603		0	0	576	04/25/2037
46625H-JA-9	J.P. MORGAN CHASE & CO.		04/27/2016	PERSHING LLC		2,008,660	2,000,000	1,998,713	1,999,860		92		92		1,999,952		8,708	8,708	51,975	07/05/2016
50179M-AE-1	CMBS - LBUCMT-06C6-A4	C	10/01/2016	Direct		741,723	741,723	758,585	742,728		(1,006)		(1,006)		741,723		0	0	19,597	09/15/2039
52108R-AE-2	CMBS - LBUCMT-06C4-A4		10/01/2016	Direct		4,540,999	4,540,999	4,575,066	4,542,641		(1,642)		(1,642)		4,540,999		0	0	67,768	06/15/2038
539830-AT-6	LOCKHEED MARTIN CORP		02/08/2016	WELLS FARGO ADVISORS LLC (CHARLOTTE, NC)		2,979,653	2,750,000	2,853,895	2,801,622		(1,370)		(1,370)		2,800,252		179,401	179,401	27,595	11/15/2019
55265K-2G-3	CMO/RMBS - MASTRA-0311-7A2		12/01/2016	VARIOUS		57,696	57,696	55,623	56,668		1,028		1,028		57,696		0	0	729	12/25/2033
655044-AK-1	NOBLE ENERGY INC		01/21/2016	NON-BROKER TRADE, BOSTON		474,770	482,000	488,025	487,781		(52)		(52)		487,729		(12,959)	(12,959)	12,995	05/01/2021
71713U-AW-2	PHARMACIA LLC		06/24/2016	MORGAN STANLEY CO		6,211,485	4,500,000	5,659,065	5,258,720		(20,903)		(20,903)		5,237,817		973,668	973,668	169,950	12/01/2028
755111-BZ-3	RAYTHEON CO		02/25/2016	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)		1,621,395	1,500,000	1,610,745	1,609,238		(355)		(355)		1,608,883		12,512	12,512	13,300	12/15/2044
82650A-AA-6	ABS - SRFC-123-A		12/20/2016	VARIOUS		47,725	47,725	47,716	47,718		6		6		47,725		0	0	440	08/20/2029
82650A-AA-6	ABS - SRFC-123-A		06/20/2016	Direct		23,489	23,489	23,485	23,486		3		3		23,489				163	08/20/2029
82651N-AA-7	ABS - SRFC-103-A		01/20/2016	Direct		194,148	194,148	194,129	194,143		5		5		194,148				568	11/20/2025
82652J-AA-5	ABS - SRFC-153-A		12/20/2016	VARIOUS		410,420	410,420	410,341	410,342		79		79		410,420				4,453	09/20/2032
89352H-AK-5	TRANSCANADA PIPELINES LTD		12/15/2016	UBS SECURITIES LLC		1,027,700	1,000,000	988,700	990,793		1,000		1,000		991,793		35,907	35,907	44,167	10/16/2023
907818-CW-6	UNION PACIFIC CORP		05/02/2016	PERSHING LLC		2,092,180	2,000,000	2,295,160	2,071,359		(17,661)		(17,661)		2,053,698		38,482	38,482	56,814	05/01/2017
925524-BG-4	VIACOM INC (NEW)		09/12/2016	Citigroup (SSB)		1,360,300	1,250,000	1,249,630	1,249,843		19		19		1,249,862		110,438	110,438	58,438	03/01/2021
92977Q-AD-0	CMBS - WBCMT-06C27-A3		11/01/2016	Direct		4,179,576	4,179,576	4,160,484	4,168,761		10,815		10,815		4,179,576		0	0	73,692	07/17/2045
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						47,385,529	44,612,016	47,104,073	45,604,357		(104,536)		(104,536)		45,619,012		1,766,517	1,766,517	1,094,174	XXX
8399997. Total - Bonds - Part 4						140,679,601	133,038,977	141,373,173	139,453,893	(875,752)	(893,699)		(1,769,451)		137,097,940		3,581,662	3,581,662	3,257,459	XXX
8399998. Total - Bonds - Part 5						1,005,350	1,000,000	866,310			15,125		15,125		881,435		123,915	123,915	38,368	XXX
8399999. Total - Bonds						141,684,951	134,038,977	142,239,483	139,453,893	(875,752)	(878,574)		(1,754,326)		137,979,375		3,705,576	3,705,576	3,295,827	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.		05/02/2016	NON-BROKER TRADE, BOSTON	430.000	18,060		10,491	14,181	(3,690)			(3,690)		10,491		7,569	7,569	95	
001055-10-2	AFLAC ORD		12/01/2016	JP MORGAN SECURITIES INC.	235.000	16,854		10,382	14,077	(3,694)			(3,694)		10,382		6,472	6,472	390	
001204-10-6	AGL RESOURCES ORD		07/01/2016	NON-BROKER TRADE, BOSTON	150.000	9,900		5,907	9,572	(3,665)			(3,665)		5,907		3,993	3,993	159	
00130H-10-5	AES ORD		11/25/2016	VARIOUS	395.000	4,590		4,242	3,780	462			462		4,242		348	348	174	
00206R-10-2	AT&T ORD		11/25/2016	VARIOUS	1,819.000	70,711		60,860	62,592	(1,732)			(1,732)		60,860		9,851	9,851	2,485	
002824-10-0	ABBOTT LABORATORIES ORD		10/01/2016	CORPORATE ACTION	593.000	22,368		12,183	26,632	(14,449)			(14,449)		12,183		10,185	10,185	308	
00287Y-10-9	ABBVIE ORD		11/25/2016	VARIOUS	801.000	46,431		48,793	32,937	156			156		48,793		(2,362)	(2,362)	598	
00507V-10-9	ACTIVISION BLIZZARD ORD		11/25/2016	JP MORGAN SECURITIES INC.	335.000	12,465		10,228	12,968	(2,740)			(2,740)		10,228		2,238	2,238	87	
00751Y-10-6	ADVANCE AUTO PARTS ORD		10/28/2016	ITG INC	167.000	23,750		25,505	25,135	370			370		25,505		(1,755)	(1,755)	28	
00817Y-10-8	AETNA ORD		11/23/2016	VARIOUS	112.000	13,256		12,839	9,406	824			824		12,839		417	417	84	
008252-10-8	AFFILIATED MANAGERS GROUP ORD		07/25/2016	ITG INC	126.000	15,066		22,788	20,130	2,659			2,659		22,788		(7,723)	(7,723)		

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
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		10/01/2016	CORPORATE ACTION	360.000	20,250		20,250	46,840	(26,590)			(26,590)		20,250				911	
009363-10-2	AIRGAS ORD		05/23/2016	NON-BROKER TRADE, BOSTON	230.000	32,890		13,726	31,814	(18,087)			(18,087)		13,726		19,164	19,164	138	
00971T-10-1	AKAMAI TECHNOLOGIES ORD		11/25/2016	JP MORGAN SECURITIES INC.	70.000	4,686		3,667							3,667		1,018	1,018		
011659-10-9	ALASKA AIR GROUP ORD		12/01/2016	JP MORGAN SECURITIES INC.	50.000	4,137		3,084							3,084		1,053	1,053	28	
012653-10-1	ALBEMARLE ORD		11/25/2016	JP MORGAN SECURITIES INC.	140.000	11,758		11,555							11,555		203	203		
013817-10-1	ALCOA ORD		10/06/2016	VARIOUS	2,973.000	28,973		29,814	29,344	470			470		29,814		(840)	(840)	268	
013817-50-7	ALCOA INC.		11/25/2016	JP MORGAN SECURITIES INC.	468.000	9,603		10,388							10,388		(785)	(785)	42	
015351-10-9	ALEXION PHARMACEUTICALS ORD		11/25/2016	JP MORGAN SECURITIES INC.	75.000	8,911		6,848	14,306	(7,459)			(7,459)		6,848		2,064	2,064		
018581-10-8	ALLIANCE DATA SYSTEMS ORD		12/16/2016	VARIOUS	89.000	19,739		22,076	17,700	(970)			(970)		22,076		(2,337)	(2,337)	13	
020002-10-1	ALLSTATE ORD		04/28/2016	VARIOUS	511.000	33,184		30,256	31,728	(1,472)			(1,472)		30,256		2,928	2,928	322	
02079K-10-7	ALPHABET CL C ORD		11/25/2016	VARIOUS	36.000	26,996		22,896	27,320	(4,424)			(4,424)		22,896		4,100	4,100		
02079K-30-5	ALPHABET CL A ORD		11/25/2016	VARIOUS	42.000	30,363		26,823	32,676	(5,853)			(5,853)		26,823		3,540	3,540		
02209S-10-3	ALTRIA GROUP ORD		11/25/2016	JP MORGAN SECURITIES INC.	50.000	3,223		998	2,911	(1,913)			(1,913)		998		2,226	2,226	115	
023135-10-6	AMAZON COM ORD		11/25/2016	VARIOUS	57.000	37,849		28,174	38,526	(10,352)			(10,352)		28,174		9,675	9,675		
02376R-10-2	AMERICAN AIRLINES GROUP ORD		12/29/2016	VARIOUS	1,045.000	35,709		43,182	40,233	(1,499)			(1,499)		43,182		(7,473)	(7,473)	228	
025537-10-1	AMERICAN ELECTRIC POWER ORD		12/09/2016	VARIOUS	45.000	2,687		1,137	2,622	(1,485)			(1,485)		1,137		1,550	1,550	102	
025816-10-9	AMERICAN EXPRESS ORD		11/25/2016	VARIOUS	285.000	20,762		5,287	19,822	(14,535)			(14,535)		5,287		15,475	15,475	339	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		11/25/2016	VARIOUS	21,609.000	1,232,734		818,299	1,339,110	(520,811)			(520,811)		818,299		414,435	414,435	10,539	
03027X-10-0	AMERICAN TOWER REIT		04/28/2016	VARIOUS	203.000	21,136		18,394	19,681	(1,287)			(1,287)		18,394		2,743	2,743	203	
03073E-10-5	AMERISOURCEBERGEN ORD		12/05/2016	JP MORGAN SECURITIES INC.	90.000	7,070		3,356	9,334	(5,978)			(5,978)		3,356		3,714	3,714	125	
031100-10-0	AMETEK ORD		03/31/2016	Citigroup (SSB)	554.000	26,741		29,794	29,689	105			105		29,794		(3,053)	(3,053)	50	
031162-10-0	AMGEN ORD		12/08/2016	VARIOUS	230.000	33,633		12,818	37,336	(24,518)			(24,518)		12,818		20,815	20,815	850	
032511-10-7	ANADARKO PETROLEUM ORD		11/25/2016	VARIOUS	850.000	41,495		50,627	30,605	7,200			7,200		50,627		(9,132)	(9,132)	11	
037411-10-5	APACHE ORD		11/25/2016	VARIOUS	729.000	31,927		37,319	23,302	4,302			4,302		37,319		(5,392)	(5,392)	285	
03748R-10-1	APARTMENT INVESTMENT MGT CL A REIT		11/30/2016	JP MORGAN SECURITIES INC.	105.000	4,310		4,717							4,717		(407)	(407)	35	
037833-10-0	APPLE ORD		11/25/2016	VARIOUS	2,205.000	235,157		107,497	232,098	(124,601)			(124,601)		107,497		127,660	127,660	4,099	
038222-10-5	APPLIED MATERIAL ORD		12/15/2016	JP MORGAN SECURITIES INC.	565.000	18,006		5,723	10,549	(4,825)			(4,825)		5,723		12,283	12,283	226	
039483-10-2	ARCHER DANIELS MIDLAND ORD		12/07/2016	JP MORGAN SECURITIES INC.	575.000	25,035		15,974	21,091	(5,118)			(5,118)		15,974		9,061	9,061	690	
053015-10-3	AUTOMATIC DATA PROCESSING ORD		11/25/2016	JP MORGAN SECURITIES INC.	10.000	969		904							904		65	65	11	
054937-10-7	BB AND T ORD		07/25/2016	ITG INC	606.000	22,264		15,374	22,913	(7,539)			(7,539)		15,374		6,890	6,890	333	
057224-10-7	BAKER HUGHES ORD		11/25/2016	VARIOUS	671.000	31,451		34,775	24,967	3,771			3,771		34,775		(3,324)	(3,324)	158	
058498-10-6	BALL ORD		04/28/2016	ITG INC	237.000	17,281		10,549	17,237	(6,688)			(6,688)		10,549		6,732	6,732	31	
060505-10-4	BANK OF AMERICA ORD		11/25/2016	VARIOUS	7,604.000	118,203		83,386	127,975	(44,589)			(44,589)		83,386		34,817	34,817	728	
064058-10-0	BANK OF NEW YORK MELLON ORD		11/25/2016	VARIOUS	1,912.000	76,549		74,859	51,072	(1,214)			(1,214)		74,859		1,690	1,690	568	
067383-10-9	C R BARD ORD		11/25/2016	VARIOUS	127.000	27,067		24,757	24,059	699			699		24,757		2,310	2,310	105	
07177M-10-3	BAXALTA ORD	C	10/01/2016	VARIOUS	12,389.000	497,623		345,490	483,543	(138,053)			(138,053)		345,490		152,133	152,133	955	
075896-10-0	BED BATH AND BEYOND ORD		11/25/2016	JP MORGAN SECURITIES INC.	10.000	455		254	483	(228)			(228)		254		201	201	3	
084670-70-2	BERKSHIRE HATHWAY CL B ORD		04/28/2016	MERRILL LYNCH PIERCE FENNER	121.000	17,674		16,500	15,977	523			523		16,500		1,174	1,174		
086516-10-1	BEST BUY ORD		07/25/2016	ITG INC	369.000	11,934		12,470	11,236	1,234			1,234		12,470		(537)	(537)	373	
09062X-10-3	BIOGEN ORD		12/29/2016	VARIOUS	404.000	111,729		129,334	123,765	5,568			5,568		129,334		(17,604)	(17,604)		
093671-10-5	H&R BLOCK ORD		04/28/2016	ITG INC	521.000	10,939		6,205	17,355	(11,149)			(11,149)		6,205		4,734	4,734	208	
097023-10-5	BOEING ORD		12/02/2016	JP MORGAN SECURITIES INC.	210.000	31,506		8,961	30,364	(21,403)			(21,403)		8,961		22,545	22,545	916	
099724-10-6	BORGWARNER ORD		11/23/2016	VARIOUS	5,265.000	188,262		246,232	227,606	18,626			18,626		246,232		(57,970)	(57,970)	1,230	

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
101121-10-1	BOSTON PROPERTIES REIT		11/25/2016	VARIOUS	87.000	11,145		10,243	11,096	(853)			(853)		10,243		903	903	248	
101137-10-7	BOSTON SCIENTIFIC ORD		11/25/2016	VARIOUS	53,620.000	1,217,338		398,043	988,753	(590,710)			(590,710)		398,043		819,295	819,295		
110122-10-8	BRISTOL MYERS SQUIBB ORD		11/25/2016	JP MORGAN SECURITIES INC.	205.000	11,679		5,664	14,102	(8,438)			(8,438)		5,664		6,014	6,014	312	
115637-20-9	BROWN FORMAN CL B ORD		10/01/2016	ITG INC	268.000	25,566		26,071	26,607	(536)			(536)		26,071		(505)	(505)	91	
12504L-10-9	CBRE GROUP CL A ORD		06/14/2016	ITG INC	458.000	13,158		1,979	15,838	(13,859)			(13,859)		1,979		11,179	11,179		
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	
12541W-20-9	CH ROBINSON WORLDWIDE ORD		04/28/2016	ITG INC	335.000	23,723		23,383	20,777	2,606			2,606		23,383		340	340	144	
125509-10-9	CIGNA ORD		11/25/2016	VARIOUS	257.000	35,777		32,618							32,618		3,158	3,158	10	
12572Q-10-5	CME GROUP CL A ORD		11/25/2016	JP MORGAN SECURITIES INC.	79.000	8,913		7,163	7,157	6			6		7,163		1,750	1,750	142	
126408-10-3	CSX ORD		04/28/2016	ITG INC	24.000	657		702	623	79			79		702		(46)	(46)	4	
12650T-10-4	CSRA ORD		04/29/2016	ITG INC	257.000	6,830		8,864	7,710	1,154			1,154		8,864		(2,034)	(2,034)	51	
12673P-10-5	CA ORD		12/06/2016	JP MORGAN SECURITIES INC.	515.000	16,361		9,069	14,708	(5,639)			(5,639)		9,069		7,292	7,292	523	
12686C-10-9	CABLEVISION SYSTEMS CL A ORD		06/21/2016	VARIOUS	475.000	16,511		11,391	15,153	(3,762)			(3,762)		11,391		5,121	5,121		
127097-10-3	CABOT OIL & GAS ORD		07/12/2016	VARIOUS	120.000	3,084		1,844	2,123	(279)			(279)		1,844		1,240	1,240	5	
13057Q-10-7	CALIFORNIA RESOURCES ORD		11/01/2016	VARIOUS	144.000	335		336	336						336		0	0		
13342B-10-5	CAMERON INTERNATIONAL ORD		04/01/2016	CORPORATE ACTION	416.000	26,612		9,123	26,291	(17,168)			(17,168)		9,123		17,489	17,489		
14040H-10-5	CAPITAL ONE FINANCIAL ORD		11/25/2016	VARIOUS	2,090.000	160,980		170,805	150,856	19,949			19,949		170,805		(9,826)	(9,826)	1,550	
14149Y-10-8	CARDINAL HEALTH ORD		11/25/2016	JP MORGAN SECURITIES INC.	60.000	4,266		2,053	5,356	(3,303)			(3,303)		2,053		2,213	2,213	100	
141624-10-6	CARE CAPITAL PROPERTIES ORD		09/30/2016	ITG INC	39.000	1,129		1,257	1,192	65			65		1,257		(128)	(128)	67	
143658-30-0	CARNIVAL ORD		12/16/2016	JP MORGAN SECURITIES INC.	145.000	7,618		3,526	7,900	(4,373)			(4,373)		3,526		4,092	4,092	196	
149123-10-1	CATERPILLAR ORD		11/25/2016	VARIOUS	111.000	8,720		7,354	7,544	(190)			(190)		7,354		1,366	1,366	179	
151020-10-4	CELGENE ORD		11/25/2016	JP MORGAN SECURITIES INC.	10.000	1,210		264	1,198	(933)			(933)		264		946	946		
156700-10-6	CENTURYLINK ORD		12/29/2016	ITG INC	997.000	25,752		27,238	25,085	2,154			2,154		27,238		(1,487)	(1,487)	1,866	
156782-10-4	CERNER ORD		11/25/2016	VARIOUS	386.000	21,890		23,451	23,226	226			226		23,451		(1,562)	(1,562)		
16117M-30-5	CHARTER COMMUNICATIONS, INC		05/18/2016	CORPORATE ACTION	1,085.000	188,339		188,339	198,664	(10,325)			(10,325)		188,339					
16119P-10-8	CHARTER COMMUNICATIONS, INC		11/23/2016	VARIOUS	493.981	127,837		117,748							117,748		10,089	10,089		
163851-10-8	CHEMOURS ORD		12/15/2016	JP MORGAN SECURITIES INC.	95.000	2,241		951	509	442			442		951		1,290	1,290	11	
166764-10-0	CHEVRON ORD		12/12/2016	VARIOUS	908.000	94,202		71,759	81,684	(9,924)			(9,924)		71,759		22,443	22,443	1,716	
171232-10-1	CHUBB ORD	C	01/19/2016	CORPORATE ACTION	327.000	42,441		16,890	43,373	(26,484)			(26,484)		16,890		25,551	25,551	186	
171798-10-1	CIMAREX ENERGY ORD		12/01/2016	VARIOUS	2,225.000	262,561		163,008	193,508	(37,912)			(37,912)		163,008		99,552	99,552	494	
17275R-10-2	CISCO SYSTEMS ORD		11/25/2016	VARIOUS	5,453.000	154,729		97,676	148,076	(50,400)			(50,400)		97,676		57,053	57,053	2,962	
172908-10-5	CINTAS ORD		09/06/2016	CORPORATE ACTION	31.000	3,684		1,163	2,823	(1,660)			(1,660)		1,163		2,521	2,521		
172967-42-4	CITIGROUP ORD		11/25/2016	VARIOUS	7,333.000	358,012		283,805	355,574	(91,229)			(91,229)		283,805		74,207	74,207	1,306	
177376-10-0	CITRIX SYSTEMS ORD		11/25/2016	JP MORGAN SECURITIES INC.	95.000	8,388		6,933	7,187	(254)			(254)		6,933		1,455	1,455		
189754-10-4	COACH ORD		11/25/2016	JP MORGAN SECURITIES INC.	10.000	383		301	327	(26)			(26)		301		82	82	10	
191216-10-0	COCA-COLA ORD		11/25/2016	VARIOUS	2,097.000	90,348		82,495	90,087	(7,592)			(7,592)		82,495		7,853	7,853	1,462	
194162-10-3	COLGATE PALMOLIVE ORD		11/25/2016	JP MORGAN SECURITIES INC.	5.000	333		197	333	(136)			(136)		197		136	136	8	
198280-10-9	COLUMBIA PIPELINE GROUP ORD		07/01/2016	NON-BROKER TRADE, BOSTON	1,120.000	28,560		7,687	22,400	(14,713)			(14,713)		7,687		20,873	20,873	294	
20030N-10-1	COMCAST CL A ORD		11/25/2016	VARIOUS	2,450.000	167,112		62,855	138,254	(75,398)			(75,398)		62,855		104,257	104,257	2,504	
20341J-10-4	COMMUNICATIONS SALES AND LEASING ORD		11/25/2016	JP MORGAN SECURITIES INC.	15.000	383		436	280	156			156		436		(53)	(53)	36	
205363-10-4	COMPUTER SCIENCES ORD		04/29/2016	ITG INC	257.000	8,560		8,836	8,399	437			437		8,836		(276)	(276)	72	
205887-10-2	CONAGRA BRANDS ORD		11/30/2016	VARIOUS	1,150.000	27,509		27,317	48,062	(20,930)			(20,930)		27,317		192	192	1,140	
20825C-10-4	CONOCOPHILLIPS ORD		10/01/2016	VARIOUS	3,196.000	125,901		148,813	115,231	2,278			2,278		148,813		(22,912)	(22,912)	1,292	
209115-10-4	CONSOLIDATED EDISON ORD		12/15/2016	VARIOUS	450.000	31,792		28,602	28,922	(320)			(320)		28,602		3,190	3,190	1,206	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year'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
21036P-10-8	CONSTELLATION BRANDS CL A ORD		11/25/2016	JP MORGAN SECURITIES INC.	35.000	5,474		4,294	4,985	(691)			(691)		4,294		1,180	1,180	53	
219350-10-5	CORNING ORD		12/15/2016	VARIOUS	1,382.000	29,821		26,272	25,263	1,009			1,009		26,272		3,549	3,549	466	
222070-20-3	COTY CL A ORD		10/01/2016	Adjustment	0.010	0		0							0		0	0		
23331A-10-9	D R HORTON ORD		12/12/2016	VARIOUS	65.000	1,877		460	2,082	(1,622)			(1,622)		460		1,417	1,417	22	
235851-10-2	DANAHER ORD		07/29/2016	CORPORATE ACTION	1,110.000	40,881		40,881	103,097	(62,216)			(62,216)		40,881				505	
244199-10-5	DEERE ORD		05/02/2016	ITG INC	241.000	20,224		18,008	18,381	(374)			(374)		18,008		2,216	2,216	289	
247361-70-2	DELTA AIR LINES ORD		12/02/2016	JP MORGAN SECURITIES INC.	15.000	738		436	760	(325)			(325)		436		303	303	10	
25179M-10-3	DEVON ENERGY ORD		11/25/2016	JP MORGAN SECURITIES INC.	215.000	9,507		8,232							8,232		1,275	1,275		
25271C-10-2	DIAMOND OFFSHORE DRILLING ORD		07/25/2016	ITG INC	146.000	3,347		3,081	3,081						3,081		266	266		
254687-10-6	WALT DISNEY ORD		10/01/2016	MERRILL LYNCH PIERCE FENNER	326.000	33,912		33,894	34,256	(362)			(362)		33,894		17	17	231	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD		11/25/2016	JP MORGAN SECURITIES INC.	50.000	3,420		2,886	2,681	205			205		2,886		534	534	58	
25470F-30-2	DISCOVERY COMMUNICATIONS SRS C ORD		11/25/2016	VARIOUS	195.000	5,218		4,722	4,918	(196)			(196)		4,722		497	497		
256677-10-5	DOLLAR GENERAL ORD		11/25/2016	JP MORGAN SECURITIES INC.	130.000	10,406		6,951	9,343	(2,392)			(2,392)		6,951		3,455	3,455	126	
256746-10-8	DOLLAR TREE ORD		11/25/2016	VARIOUS	167.000	14,289		12,904	6,100	226			226		12,904		1,384	1,384	(1)	
25746U-10-9	DOMINION RESOURCES ORD		10/01/2016	VARIOUS	449.000	31,889		30,873	30,370	503			503		30,873		1,016	1,016	314	
260543-10-3	DOW CHEMICAL ORD		11/25/2016	VARIOUS	683.000	36,686		30,728	35,161	(4,433)			(4,433)		30,728		5,958	5,958	877	
268648-10-2	EMC ORD		10/01/2016	CORPORATE ACTION	3,494.000	101,729		51,703	89,726	(38,023)			(38,023)		51,703		50,026	50,026	1,205	
26875P-10-1	EOG RESOURCES ORD		11/25/2016	VARIOUS	5,540.000	444,058		265,917	392,177	(126,259)			(126,259)		265,917		178,141	178,141	1,847	
269246-40-1	E TRADE FINANCIAL ORD		07/25/2016	ITG INC	527.000	13,169		14,682	15,620	(938)			(938)		14,682		(1,513)	(1,513)		
278642-10-3	EBAY ORD		11/25/2016	JP MORGAN SECURITIES INC.	15.000	434		77	412	(335)			(335)		77		357	357		
281020-10-7	EDISON INTERNATIONAL ORD		11/25/2016	JP MORGAN SECURITIES INC.	30.000	2,092		1,698	1,776	(78)			(78)		1,698		394	394	58	
285512-10-9	ELECTRONIC ARTS ORD		04/28/2016	ITG INC	263.000	16,387		18,486	18,073	413			413		18,486		(2,100)	(2,100)		
291011-10-4	EMERSON ELECTRIC ORD		12/09/2016	VARIOUS	155.000	8,560		6,614	7,414	(800)			(800)		6,614		1,947	1,947	295	
29364G-10-3	ENTERGY ORD		12/01/2016	VARIOUS	120.000	8,342		7,484	8,203	(719)			(719)		7,484		858	858	410	
29444U-70-0	EQUINIX REIT		10/01/2016	NON-BROKER TRADE, BOSTON	0.337	97		100	102	(2)			(2)		100		(3)	(3)		
29476L-10-7	EQUITY RESIDENTIAL REIT		11/25/2016	VARIOUS	159.000	10,474		9,201	12,973	(3,771)			(3,771)		9,201		1,273	1,273	1,580	
297178-10-5	ESSEX PROPERTY REIT		10/28/2016	ITG INC	118.000	24,717		26,406	28,250	(1,844)			(1,844)		26,406		(1,689)	(1,689)	736	
30161N-10-1	EXELON ORD		12/09/2016	JP MORGAN SECURITIES INC.	180.000	5,862		4,997	4,999	(2)			(2)		4,997		866	866	228	
30212P-30-3	EXPEDIA ORD		06/16/2016	ITG INC	170.000	17,853		21,197	21,131	66			66		21,197		(3,344)	(3,344)	82	
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD		11/25/2016	JP MORGAN SECURITIES INC.	439.000	23,310		21,458	19,799	1,659			1,659		21,458		1,852	1,852	176	
30219G-10-8	EXPRESS SCRIPTS HOLD ORD		11/25/2016	VARIOUS	7,765.000	566,919		470,807	678,739	(207,932)			(207,932)		470,807		96,112	96,112		
30231G-10-2	EXXON MOBIL ORD		12/09/2016	VARIOUS	1,267.000	111,201		88,318	98,763	(10,445)			(10,445)		88,318		22,883	22,883	1,724	
302491-30-3	FMC ORD		05/18/2016	CORPORATE ACTION	11.000	502		312	430	(119)			(119)		312		190	190	4	
30249U-10-1	FMC TECHNOLOGIES ORD		07/25/2016	ITG INC	257.000	6,493		7,877	7,456	421			421		7,877		(1,384)	(1,384)		
30303M-10-2	FACEBOOK CL A ORD		11/25/2016	VARIOUS	549.000	65,393		52,381	57,458	(5,077)			(5,077)		52,381		13,011	13,011		
31428X-10-6	FEDEX ORD		11/25/2016	JP MORGAN SECURITIES INC.	25.000	4,788		1,604	3,725	(2,121)			(2,121)		1,604		3,184	3,184	33	
315616-10-2	F5 NETWORKS ORD		11/25/2016	JP MORGAN SECURITIES INC.	15.000	2,162		1,813	1,454	358			358		1,813		349	349		
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		11/25/2016	JP MORGAN SECURITIES INC.	25.000	1,969		1,859							1,859		110	110		
316773-10-0	FIFTH THIRD BANCORP ORD		04/28/2016	ITG INC	325.000	6,005		6,635	6,533	102			102		6,635		(630)	(630)	85	
336433-10-7	FIRST SOLAR ORD		07/25/2016	ITG INC	138.000	6,559		8,366	9,107	(741)			(741)		8,366		(1,807)	(1,807)		
337738-10-8	FISERV ORD		10/03/2016	VARIOUS	328.000	32,986		12,116	29,999	(17,883)			(17,883)		12,116		20,870	20,870		
337932-10-7	FIRSTENERGY ORD		12/01/2016	JP MORGAN SECURITIES INC.	215.000	6,908		6,704	6,822	(118)			(118)		6,704		204	204	310	
343412-10-2	FLUOR ORD		10/04/2016	ITG INC	143.000	7,025		7,336	6,752	583			583		7,336		(310)	(310)	120	

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
34354P-10-5	FLOWSERVE ORD		11/25/2016	JP MORGAN SECURITIES INC.	10.000	469		464	421	43			43		464		5	5	8	
35086T-10-9	FOUR CORNERS PROPERTY ORD		03/02/2016	NON-BROKER TRADE, BOSTON	0.866	14		14							14					
354613-10-1	FRANKLIN RESOURCES ORD		11/23/2016	VARIOUS	4,480.000	167,444		152,293	138,075	(11,125)			(11,125)		152,293		15,151	15,151	2,574	
35671D-85-7	FREEPORT MCMORAN ORD		08/25/2016	CITIGROUP GLOBAL MARKETS INC.	388.000	4,241		4,598	2,627	1,971			1,971		4,598		(357)	(357)		
35906A-10-8	FRONTIER COMMUNICATIONS ORD		08/25/2016	CITIGROUP GLOBAL MARKETS INC.	1,432.000	6,594		7,797	6,687	1,109			1,109		7,797		(1,202)	(1,202)	301	
36473H-10-4	GANNETT ORD		11/25/2016	JP MORGAN SECURITIES INC.	81.000	792		260	1,319	(1,060)			(1,060)		260		532	532	52	
364760-10-8	GAP ORD		04/28/2016	ITG INC	487.000	11,453		12,793	12,029	765			765		12,793		(1,341)	(1,341)	224	
369604-10-3	GENERAL ELECTRIC ORD		11/25/2016	VARIOUS	5,115.000	157,447		107,025	159,332	(52,307)			(52,307)		107,025		50,422	50,422	3,005	
370023-10-3	GENERAL GROWTH PROPERTIES REIT		11/25/2016	JP MORGAN SECURITIES INC.	440.000	11,185		10,063	11,972	(1,910)			(1,910)		10,063		1,122	1,122	339	
37045V-10-0	GENERAL MOTORS ORD		10/01/2016	VARIOUS	2,137.000	68,557		72,260	72,679	(419)			(419)		72,260		(3,703)	(3,703)	1,352	
375558-10-3	GILEAD SCIENCES ORD		11/25/2016	VARIOUS	397.000	34,348		41,358	40,172	1,186			1,186		41,358		(7,011)	(7,011)	255	
38141G-10-4	GOLDMAN SACHS GROUP ORD		11/25/2016	VARIOUS	283.000	49,101		39,337	39,290	(10,359)			(10,359)		39,337		9,763	9,763	230	
40412C-10-1	HCA HOLDINGS ORD		11/25/2016	VARIOUS	413.000	31,941		29,569	27,931	1,638			1,638		29,569		2,373	2,373		
40414L-10-9	HCP REIT		10/31/2016	VARIOUS	1,180.000	38,914		42,829	45,123	(2,294)			(2,294)		42,829		(3,916)	(3,916)	1,254	
40434L-10-5	HP Inc.		11/25/2016	VARIOUS	3,073.000	40,242		41,018	19,157	2,918			2,918		41,018		(777)	(777)	694	
406216-10-1	HALLIBURTON ORD		04/28/2016	MERRILL LYNCH PIERCE FENNER	257.000	10,546		9,936	8,748	1,187			1,187		9,936		610	610	46	
413086-10-9	HARMAN INTERNATIONAL ORD		06/14/2016	ITG INC	135.000	10,056		2,259	12,718	(10,460)			(10,460)		2,259		7,797	7,797	95	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD		11/23/2016	WEEDEN + CO.	2,350.000	112,697		94,052							94,052		18,645	18,645	494	
427866-10-8	HERSHEY FOODS ORD		12/15/2016	VARIOUS	117.000	10,814		6,582	10,445	(3,862)			(3,862)		6,582		4,231	4,231	96	
42809H-10-7	HESS ORD		11/25/2016	VARIOUS	685.000	32,572		36,691	30,058	3,317			3,317		36,691		(4,119)	(4,119)	465	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD		11/25/2016	JP MORGAN SECURITIES INC.	685.000	15,899		10,310	10,412	(102)			(102)		10,310		5,588	5,588	151	
436440-10-1	HOLOGIC ORD		11/25/2016	JP MORGAN SECURITIES INC.	110.000	4,295		3,960							3,960		335	335		
437076-10-2	HOME DEPOT ORD		07/12/2016	CORPORATE ACTION	336.000	44,458		7,735	44,436	(36,701)			(36,701)		7,735		36,723	36,723	308	
438516-10-6	HONEYWELL INTERNATIONAL ORD		10/01/2016	CORPORATE ACTION	1,350.000	56,890		56,890	139,820	(82,929)			(82,929)		56,890				2,410	
44107P-10-4	HOST HOTELS & RESORTS REIT		09/27/2016	ITG INC	1,689.000	26,551		27,716	25,909	1,807			1,807		27,716		(1,166)	(1,166)	1,013	
444859-10-2	HUMANA ORD		10/01/2016	CITIGROUP GLOBAL MARKETS INC.	122.000	21,681		22,744	21,778	966			966		22,744		(1,063)	(1,063)	106	
446150-10-4	HUNTINGTON BANCSHARES ORD		04/28/2016	ITG INC	1,485.000	15,009		16,365	16,424	(59)			(59)		16,365		(1,355)	(1,355)	208	
452308-10-9	ILLINOIS TOOL ORD		10/01/2016	VARIOUS	1,779.000	187,019		93,264	164,878	(71,614)			(71,614)		93,264		93,756	93,756	1,957	
452327-10-9	ILLUMINA ORD		12/29/2016	ITG INC	391.000	53,053		65,310	62,574	(6,052)			(6,052)		65,310		(12,256)	(12,256)		
458140-10-0	INTEL ORD		12/01/2016	VARIOUS	2,143.000	67,916		49,303	73,826	(24,523)			(24,523)		49,303		18,613	18,613	1,306	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		11/04/2016	CORPORATE ACTION	10.000	2,694		807	2,563	(1,756)			(1,756)		807		1,887	1,887	26	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		12/12/2016	VARIOUS	4,245.000	667,084		651,466	584,197	67,269			67,269		651,466		15,618	15,618	14,500	
460146-10-3	INTERNATIONAL PAPER ORD		12/15/2016	JP MORGAN SECURITIES INC.	75.000	3,663		873	2,828	(1,955)			(1,955)		873		2,790	2,790	134	
46113M-10-8	INTERVAL LEISURE GROUP ORD		05/31/2016	NON-BROKER TRADE, BOSTON	0.355	5		1							1		4	4		
461202-10-3	INTUIT ORD		09/06/2016	CORPORATE ACTION	115.000	11,996		5,403	11,098	(5,695)			(5,695)		5,403		6,593	6,593	75	
46625H-10-0	JPMORGAN CHASE ORD		11/25/2016	VARIOUS	3,461.000	258,630		130,120	228,530	(98,410)			(98,410)		130,120		128,510	128,510	5,428	
478160-10-4	JOHNSON & JOHNSON ORD		12/06/2016	VARIOUS	180.000	20,541		9,931	18,490	(8,558)			(8,558)		9,931		10,610	10,610	567	
478366-10-7	JOHNSON CONTROLS ORD		10/01/2016	CORPORATE ACTION	920.000	21,636		16,365	36,331	(19,966)			(19,966)		16,365		5,271	5,271	1,067	
48203R-10-4	JUNIPER NETWORKS ORD		11/25/2016	JP MORGAN SECURITIES INC.	100.000	2,650		2,204	2,760	(556)			(556)		2,204		446	446	30	
482480-10-0	KLA TENCOR ORD		04/28/2016	ITG INC	268.000	18,976		13,944	18,586	(4,642)			(4,642)		13,944		5,032	5,032	139	
485170-30-2	KANSAS CITY SOUTHERN ORD		11/25/2016	JP MORGAN SECURITIES INC.	230.000	20,189		18,180							18,180		2,009	2,009	228	
49271M-10-0	KEURIG GREEN MOUNTAIN ORD	C	10/01/2016	NON-BROKER TRADE, BOSTON	158.000	14,536		8,176	14,217	(6,041)			(6,041)		8,176		6,360	6,360	51	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
49446R-10-9	KIMCO REALTY REIT		11/25/2016	JP MORGAN SECURITIES INC.	35.000	922		883	926	(43)			(43)		883		39	39	36	
49456B-10-1	KINDER MORGAN ORD		11/25/2016	VARIOUS	162.000	2,919		4,834	2,372	2,417			2,417		4,834		(1,915)	(1,915)	21	
49926D-10-9	KNOWLES ORD		08/25/2016	CITIGROUP GLOBAL MARKETS INC.	130.000	1,815		2,463	1,733	730			730		2,463		(648)	(648)		
500255-10-4	KOHL'S ORD		06/22/2016	ITG INC	123.000	4,227		6,379	5,858	520			520		6,379		(2,151)	(2,151)	123	
501044-10-1	KROGER ORD		12/01/2016	JP MORGAN SECURITIES INC.	105.000	3,556		1,078	4,392	(3,314)			(3,314)		1,078		2,478	2,478	47	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		11/25/2016	JP MORGAN SECURITIES INC.	5.000	637		360	618	(258)			(258)		360		277	277		
524901-10-5	LEGG MASON ORD		12/29/2016	ITG INC	155.000	4,639		5,076							5,076		(437)	(437)	13	
527288-10-4	LEUCADIA NATIONAL ORD		03/28/2016	Citigroup (SSB)	724.000	10,476		14,976	12,590	2,385			2,385		14,976		(4,500)	(4,500)	45	
52729N-30-8	LEVEL 3 COMMUNICATIONS ORD		11/25/2016	VARIOUS	623.000	30,486		31,107	27,615	(2,703)			(2,703)		31,107		(621)	(621)		
532457-10-8	ELI LILLY ORD		12/09/2016	VARIOUS	354.000	26,617		26,925	29,828	(2,903)			(2,903)		26,925		(309)	(309)	274	
534187-10-9	LINCOLN NATIONAL ORD		08/01/2016	ITG INC	656.000	22,571		16,321	32,971	(16,649)			(16,649)		16,321		6,250	6,250	206	
535678-10-6	LINEAR TECHNOLOGY ORD		10/01/2016	VARIOUS	12,230.000	690,624		404,789	519,408	(114,619)			(114,619)		404,789		285,835	285,835	10,184	
539830-10-9	LOCKHEED MARTIN ORD		10/03/2016	CORPORATE ACTION	109.000	26,129		7,832	23,669	(15,837)			(15,837)		7,832		18,297	18,297	540	
540424-10-8	LOEWS ORD		11/23/2016	WEEDEN + CO.	1,390.000	62,159		52,339	53,376	(1,037)			(1,037)		52,339		9,821	9,821	261	
548661-10-7	LOWE'S COMPANIES ORD		11/25/2016	VARIOUS	259.000	19,190		7,363	19,694	(12,332)			(12,332)		7,363		11,827	11,827	219	
554382-10-1	MACERICH REIT		12/02/2016	JP MORGAN SECURITIES INC.	10.000	690		644	807	(163)			(163)		644		47	47	48	
571748-10-2	MARSH & MCLENNAN ORD		10/01/2016	VARIOUS	2,416.000	152,501		111,922	133,967	(22,045)			(22,045)		111,922		40,579	40,579	1,498	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD		12/30/2016	JP MORGAN SECURITIES INC.	4.000	314		97	268	(171)			(171)		97		217	217	5	
57636Q-10-4	MASTERCARD CL A ORD		11/25/2016	VARIOUS	444.000	44,817		42,542	43,228	(686)			(686)		42,542		2,275	2,275	243	
580135-10-1	MCDONALD'S ORD		05/18/2016	VARIOUS	492.000	62,275		22,061	58,125	(36,064)			(36,064)		22,061		40,213	40,213	438	
58155Q-10-3	MCKESSON ORD		11/25/2016	VARIOUS	288.000	45,890		50,958	21,893	(284)			(284)		50,958		(5,068)	(5,068)	93	
582839-10-6	MEAD JOHNSON NUTRITION ORD		11/25/2016	JP MORGAN SECURITIES INC.	10.000	726		719	790	(70)			(70)		719		6	6	17	
58933Y-10-5	MERCK & CO ORD		11/25/2016	VARIOUS	1,010.000	57,551		50,568	53,348	(2,780)			(2,780)		50,568		6,983	6,983	1,109	
59156R-10-8	METLIFE ORD		12/13/2016	VARIOUS	7,216.000	359,022		362,799	347,883	14,915			14,915		362,799		(3,776)	(3,776)	7,369	
594918-10-4	MICROSOFT ORD		12/08/2016	VARIOUS	2,318.000	128,086		83,218	128,603	(45,384)			(45,384)		83,218		44,867	44,867	2,133	
595112-10-3	MICRON TECHNOLOGY ORD		11/25/2016	JP MORGAN SECURITIES INC.	635.000	12,776		3,067	8,992	(5,925)			(5,925)		3,067		9,709	9,709		
608190-10-4	MOHAWK INDUSTRIES ORD		11/25/2016	JP MORGAN SECURITIES INC.	115.000	23,113		21,962	21,780	182			182		21,962		1,152	1,152		
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		05/18/2016	CORPORATE ACTION	584.000	25,246		11,818	26,187	(14,369)			(14,369)		11,818		13,429	13,429	199	
61166W-10-1	MONSANTO ORD		11/25/2016	VARIOUS	130.000	12,792		9,925	12,808	(2,883)			(2,883)		9,925		2,867	2,867	211	
615369-10-5	MOODYS ORD		04/28/2016	ITG INC	166.000	16,448		3,335	16,656	(13,322)			(13,322)		3,335		13,113	13,113	61	
617446-44-8	MORGAN STANLEY ORD		11/30/2016	VARIOUS	16,274.000	574,743		335,494	517,676	(182,182)			(182,182)		335,494		239,248	239,248	9,309	
61945C-10-3	MOSAIC ORD		11/25/2016	VARIOUS	781.000	22,276		23,123	20,996	1,650			1,650		23,123		(848)	(848)	419	
628530-10-7	MYLAN ORD	C	08/25/2016	VARIOUS	928.000	41,403		48,610	50,177	(1,567)			(1,567)		48,610		(7,207)	(7,207)		
637071-10-1	NATIONAL OILWELL VARCO ORD		09/30/2016	ITG INC	1,433.000	46,054		50,227	28,567	1,280			1,280		50,227		(4,173)	(4,173)	464	
64110D-10-4	NETAPP ORD		10/28/2016	ITG INC	520.000	12,654		7,264	13,796	(6,531)			(6,531)		7,264		5,389	5,389	188	
64110L-10-6	NETFLIX ORD		11/25/2016	VARIOUS	704.000	68,951		16,953	80,524	(63,571)			(63,571)		16,953		51,998	51,998		
651229-10-6	NEWELL BRANDS ORD		11/25/2016	JP MORGAN SECURITIES INC.	15.000	727		644	661	(17)			(17)		644		83	83	9	
651639-10-6	NEWMONT MINING ORD		11/25/2016	JP MORGAN SECURITIES INC.	100.000	3,191		1,956	1,799	157			157		1,956		1,235	1,235	8	
65249B-10-9	NEWS CL A ORD		11/25/2016	JP MORGAN SECURITIES INC.	40.000	472		166	534	(368)			(368)		166		305	305	8	
654106-10-3	NIKE CL B ORD		11/25/2016	VARIOUS	989.000	55,799		52,471	61,813	(9,342)			(9,342)		52,471		3,328	3,328	468	
655044-10-5	NOBLE ENERGY ORD		11/25/2016	JP MORGAN SECURITIES INC.	175.000	6,289		5,960							5,960		329	329	35	
655664-10-0	NORDSTROM ORD		06/15/2016	ITG INC	256.000	9,390		7,357	12,751	(5,394)			(5,394)		7,357		2,033	2,033	189	
665859-10-4	NORTHERN TRUST ORD		11/25/2016	JP MORGAN SECURITIES INC.	30.000	2,464		1,653	2,163	(509)			(509)		1,653		811	811	44	
670346-10-5	NUCOR ORD		10/01/2016	ITG INC	199.000	9,935		8,831	8,020	812			812		8,831		1,104	1,104	149	

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1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
67103H-10-7	O'REILLY AUTOMOTIVE ORD		10/03/2016	CORPORATE ACTION	35.000	9,804		8,238	8,870	(632)			(632)		8,238		1,566	1,566		
674599-10-5	OCCIDENTAL PETROLEUM ORD		11/25/2016	VARIOUS	1,818.000	125,833		125,558	95,533	2,056			2,056		125,558		275	275	1,975	
681919-10-6	OMNICOM GROUP ORD		11/25/2016	JP MORGAN SECURITIES INC.	10.000	885		234	757	(523)			(523)		234		651	651	21	
68389X-10-5	ORACLE ORD		11/25/2016	VARIOUS	540.000	21,759		16,118	19,726	(3,609)			(3,609)		16,118		5,641	5,641	239	
69331C-10-8	PG&E ORD		11/25/2016	VARIOUS	264.000	15,262		13,013	14,042	(1,030)			(1,030)		13,013		2,249	2,249	250	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		11/23/2016	VARIOUS	1,242.000	132,837		64,134	118,375	(54,241)			(54,241)		64,134		68,703	68,703	2,383	
69351T-10-6	PPL ORD		11/25/2016	JP MORGAN SECURITIES INC.	645.000	21,484		19,739	22,014	(2,275)			(2,275)		19,739		1,746	1,746	979	
701094-10-4	PARKER HANNIFIN ORD		09/01/2016	MERRILL LYNCH PIERCE FENNER	625.000	72,886		37,001	60,613	(23,611)			(23,611)		37,001		35,885	35,885	394	
703395-10-3	PATTERSON COMPANIES ORD		11/25/2016	JP MORGAN SECURITIES INC.	15.000	586		498	678	(180)			(180)		498		87	87	14	
704326-10-7	PAYCHEX ORD		11/25/2016	VARIOUS	551.000	29,499		29,677	29,142	534			534		29,677		(178)	(178)	336	
713291-10-2	Pepco Holdings, Inc.		03/25/2016	NON-BROKER TRADE, BOSTON	730.000	19,893		15,263	18,987	(3,724)			(3,724)		15,263		4,629	4,629		
714046-10-9	PERKINELMER ORD		11/25/2016	JP MORGAN SECURITIES INC.	207.000	10,666		10,677	11,089	(412)			(412)		10,677		(11)	(11)	58	
717081-10-3	PFIZER ORD		12/01/2016	VARIOUS	5,655.000	185,227		117,267	182,543	(65,276)			(65,276)		117,267		67,960	67,960	2,754	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		11/25/2016	VARIOUS	1,181.000	115,088		104,560	103,822	738			738		104,560		10,528	10,528	2,411	
718546-10-4	PHILLIPS 66 ORD		10/03/2016	CORPORATE ACTION	349.000	27,705		8,287	28,548	(20,262)			(20,262)		8,287		19,418	19,418	492	
723787-10-7	PIONEER NATURAL RESOURCE ORD		10/12/2016	CORPORATE ACTION	45.000	8,286		4,421	5,642	(1,221)			(1,221)		4,421		3,865	3,865	2	
74005P-10-4	PRAXAIR ORD		10/01/2016	MERRILL LYNCH PIERCE FENNER	625.000	74,361		81,815	64,000	17,815			17,815		81,815		(7,454)	(7,454)	469	
740189-10-5	PRECISION CASTPARTS ORD		02/01/2016	NON-BROKER TRADE, BOSTON	243.000	57,105		19,144	56,378	(37,235)			(37,235)		19,144		37,961	37,961	7	
741503-40-3	THE PRICELINE GROUP ORD		11/25/2016	VARIOUS	32.000	41,933		37,837	40,798	(2,961)			(2,961)		37,837		4,096	4,096		
742718-10-9	PROCTER & GAMBLE ORD		11/25/2016	VARIOUS	5,023.000	423,068		321,185	398,876	(77,691)			(77,691)		321,185		101,883	101,883	8,994	
744320-10-2	PRUDENTIAL FINANCIAL ORD		10/01/2016	VARIOUS	880.000	65,775		69,369	71,641	(2,272)			(2,272)		69,369		(3,594)	(3,594)	1,319	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		11/25/2016	JP MORGAN SECURITIES INC.	15.000	622		566	580	(15)			(15)		566		56	56	18	
74460D-10-9	PUBLIC STORAGE REIT		11/25/2016	JP MORGAN SECURITIES INC.	29.000	5,966		5,806	7,183	(1,378)			(1,378)		5,806		160	160	154	
74736K-10-1	QORVO ORD		11/25/2016	JP MORGAN SECURITIES INC.	120.000	6,587		5,572	6,108	(536)			(536)		5,572		1,015	1,015		
747525-10-3	QUALCOMM ORD		11/25/2016	VARIOUS	498.000	29,350		20,438	24,893	(4,455)			(4,455)		20,438		8,912	8,912	462	
751212-10-1	RALPH LAUREN CL A ORD		12/29/2016	ITG INC	153.000	13,973		17,439	13,712	361			361		17,439		(3,466)	(3,466)	62	
75886F-10-7	REGENERON PHARMACEUTICALS ORD		11/25/2016	VARIOUS	49.000	18,254		22,581	26,601	(4,019)			(4,019)		22,581		(4,328)	(4,328)		
7591EP-10-0	REGIONS FINANCIAL ORD		04/01/2016	Citigroup (SSB)	2,961.000	23,865		29,025	28,426	599			599		29,025		(5,159)	(5,159)	355	
774341-10-1	ROCKWELL COLLINS ORD		12/05/2016	VARIOUS	252.000	22,738		21,460	23,260	(1,799)			(1,799)		21,460		1,277	1,277	123	
79466L-30-2	SALESFORCE.COM ORD		12/29/2016	ITG INC	1,022.000	71,277		75,202	44,453	(3,385)			(3,385)		75,202		(3,925)	(3,925)		
80004C-10-1	SANDISK ORD		05/13/2016	VARIOUS	458.000	34,916		27,728	34,803	(7,076)			(7,076)		27,728		7,189	7,189		
806857-10-8	SCHLUMBERGER ORD	C	11/25/2016	VARIOUS	652.000	52,936		46,130	45,477	653			653		46,130		6,805	6,805	1,135	
811065-10-1	SCRIPPS NETWORKS INTERACTIV CL A ORD		06/14/2016	ITG INC	268.000	16,821		11,917	14,796	(2,879)			(2,879)		11,917		4,904	4,904	134	
81211K-10-0	SEALED AIR ORD		11/25/2016	JP MORGAN SECURITIES INC.	15.000	712		224	669	(445)			(445)		224		488	488	7	
824348-10-6	SHERWIN WILLIAMS ORD		12/02/2016	JP MORGAN SECURITIES INC.	75.000	20,622		18,205	19,470	(1,265)			(1,265)		18,205		2,417	2,417	252	
828806-10-9	SIMON PROP GRP REIT		11/30/2016	VARIOUS	102.000	18,569		18,683	19,833	(1,150)			(1,150)		18,683		(114)	(114)	528	
83088M-10-2	SKYWORKS SOLUTIONS ORD		12/08/2016	VARIOUS	527.000	34,763		39,437	30,425	471			471		39,437		(4,674)	(4,674)	234	
842587-10-7	SOUTHERN ORD		12/06/2016	VARIOUS	220.000	10,509		8,063	10,294	(2,231)			(2,231)		8,063		2,446	2,446	489	
844741-10-8	SOUTHWEST AIRLINES ORD		11/25/2016	JP MORGAN SECURITIES INC.	190.000	9,013		2,172	8,181	(6,010)			(6,010)		2,172		6,842	6,842	67	
847560-10-9	SPECTRA ENERGY ORD		04/28/2016	ITG INC	328.000	10,233		6,727	7,852	(1,125)			(1,125)		6,727		3,505	3,505	133	
855030-10-2	STAPLES ORD		01/14/2016	VARIOUS	0.000														185	
855244-10-9	STARBUCKS ORD		10/01/2016	CORPORATE ACTION	370.000	20,276		1,750	22,211	(20,461)			(20,461)		1,750		18,526	18,526	148	
85590A-40-1	STARWOOD HOTELS & RESORTS WLDWDE ORD		05/13/2016	CORPORATE ACTION	270.000	4,833		4,833	18,706	(13,873)			(13,873)		4,833				101	
857477-10-3	STATE STREET ORD		11/25/2016	VARIOUS	611.000	37,618		28,347	40,347	(12,172)			(12,172)		28,347		9,271	9,271	484	

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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
858912-10-8	STERICYCLE ORD		08/25/2016	VARIOUS	170.000	19,646		20,590	20,502	88			88		20,590		(945)	(945)		
867914-10-3	SUNTRUST BANKS ORD		11/25/2016	JP MORGAN SECURITIES INC.	3.000	157		88	129	(40)			(40)		88		69	69	2	
871503-10-8	SYMANTEC ORD		12/14/2016	VARIOUS	394.000	7,235		7,651	8,274	(623)			(623)		7,651		(417)	(417)	1,652	
87165B-10-3	SYNCHRONY FINANCIAL ORD		07/25/2016	ITG INC	588.000	17,525		9,068	17,881	(8,813)			(8,813)		9,068		8,457	8,457		
871829-10-7	SYSCO ORD		10/01/2016	VARIOUS	28,010.000	1,423,182		1,004,044	1,148,410	(144,366)			(144,366)		1,004,044		419,137	419,137	23,488	
872540-10-9	TJX ORD		12/01/2016	VARIOUS	1,450.000	113,887		58,966	102,820	(43,854)			(43,854)		58,966		54,921	54,921	1,368	
87422J-10-5	TALEN ENERGY ORD		07/25/2016	ITG INC	128.001	1,755		797	797						797		957	957		
87612E-10-6	TARGET ORD		12/12/2016	JP MORGAN SECURITIES INC.	175.000	13,755		8,584	12,707	(4,123)			(4,123)		8,584		5,171	5,171	406	
87901J-10-5	TEGNA ORD		11/23/2016	VARIOUS	3,098.000	68,174		64,301	79,061	(14,760)			(14,760)		64,301		3,874	3,874	1,735	
88033G-40-7	TENET HEALTHCARE ORD		11/25/2016	JP MORGAN SECURITIES INC.	2.000	32		52	61	(9)			(9)		52		(20)	(20)		
88076W-10-3	TERADATA ORD		11/25/2016	JP MORGAN SECURITIES INC.	325.000	8,885		9,766	8,587	1,180			1,180		9,766		(881)	(881)		
882508-10-4	TEXAS INSTRUMENTS ORD		05/18/2016	CORPORATE ACTION	238.000	13,804		3,929	13,045	(9,115)			(9,115)		3,929		9,875	9,875	181	
883203-10-1	TEXTRON ORD		11/25/2016	VARIOUS	468.000	17,126		15,290	14,830	(3,860)			(3,860)		15,290		1,836	1,836	16	
88579Y-10-1	3M ORD		06/13/2016	CORPORATE ACTION	365.000	60,871		27,520	54,984	(27,463)			(27,463)		27,520		33,351	33,351	697	
886547-10-8	TIFFANY ORD		04/28/2016	ITG INC	137.000	9,869		11,159	10,452	707			707		11,159		(1,290)	(1,290)	110	
887317-30-3	TIME WARNER ORD		11/25/2016	VARIOUS	166.000	13,562		4,481	10,735	(6,254)			(6,254)		4,481		9,080	9,080	107	
88732J-20-7	Time Warner Cable Inc.		10/01/2016	CORPORATE ACTION	431.000	73,227		44,906	79,989	(35,083)			(35,083)		44,906		28,320	28,320	647	
892356-10-6	TRACTOR SUPPLY ORD		11/29/2016	VARIOUS	227.000	15,974		16,308	14,706	(1,793)			(1,793)		16,308		(334)	(334)	130	
896945-20-1	TRIPADVISOR ORD		11/25/2016	JP MORGAN SECURITIES INC.	95.000	4,860		4,264	8,099	(3,835)			(3,835)		4,264		596	596		
90130A-10-1	TWENTY FIRST CENTURY FOX CL A ORD		11/25/2016	VARIOUS	1,126.000	34,507		9,064	30,582	(21,518)			(21,518)		9,064		25,442	25,442	173	
90130A-20-0	TWENTY FIRST CENTURY FOX CL B ORD		09/01/2016	VARIOUS	5,944.000	150,481		196,026	161,855	34,171			34,171		196,026		(45,545)	(45,545)	92	
902494-10-3	TYSON FOODS CL A ORD		11/25/2016	JP MORGAN SECURITIES INC.	160.000	9,542		6,981	8,533	(1,552)			(1,552)		6,981		2,561	2,561	72	
902973-30-4	US BANCORP ORD		05/18/2016	CORPORATE ACTION	712.000	29,633		16,768	30,381	(13,613)			(13,613)		16,768		12,866	12,866	363	
90384S-30-3	ULTA SALON COSMETICS FRAGRANCE ORD		11/25/2016	JP MORGAN SECURITIES INC.	75.000	19,770		17,808							17,808		1,962	1,962		
904311-10-7	UNDER ARMOUR CL A ORD		04/08/2016	CORPORATE ACTION	303.000	25,608		25,608	24,425	1,183			1,183		25,608					
904311-20-6	UNDER ARMOUR CL C ORD		12/29/2016	ITG INC	47.341	1,197		1,602							1,602		(404)	(404)		
907818-10-8	UNION PACIFIC ORD		11/25/2016	JP MORGAN SECURITIES INC.	5.000	510		188	391	(203)			(203)		188		323	323	8	
910047-10-9	UNITED CONTINENTAL HOLDINGS ORD		11/25/2016	VARIOUS	1,049.000	52,798		58,618	48,075	554			554		58,618		(5,820)	(5,820)		
911312-10-6	UNITED PARCEL SERVICE CL B ORD		12/08/2016	VARIOUS	1,569.000	183,485		157,964	150,985	6,979			6,979		157,964		25,521	25,521	4,895	
913017-10-9	UNITED TECHNOLOGIES ORD		12/12/2016	VARIOUS	1,130.000	118,938		53,893	108,559	(54,666)			(54,666)		53,893		65,045	65,045	733	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD		12/29/2016	VARIOUS	124.000	13,297		14,741	14,817	(76)			(76)		14,741		(1,444)	(1,444)	49	
91913Y-10-0	VALERO ENERGY ORD		12/15/2016	JP MORGAN SECURITIES INC.	155.000	10,052		7,747	10,960	(3,213)			(3,213)		7,747		2,304	2,304	372	
92210H-10-5	VANTIV CL A ORD		04/28/2016	MERRILL LYNCH PIERCE FENNER	2,450.000	135,811		77,505	116,179	(38,674)			(38,674)		77,505		58,306	58,306		
92276F-10-0	VENTAS REIT		11/25/2016	JP MORGAN SECURITIES INC.	65.000	3,915		3,589	3,668	(79)			(79)		3,589		326	326	142	
92343V-10-4	VERIZON COMMUNICATIONS ORD		09/01/2016	VARIOUS	736.000	37,546		34,257	34,018	239			239		34,257		3,289	3,289	832	
92345Y-10-6	VERISK ANALYTICS ORD		11/25/2016	JP MORGAN SECURITIES INC.	10.000	841		763							763		78	78		
92532F-10-0	VERTEX PHARMACEUTICALS ORD		11/25/2016	JP MORGAN SECURITIES INC.	120.000	10,531		8,206	15,100	(6,894)			(6,894)		8,206		2,325	2,325		
92553P-20-1	VIACOM CL B ORD		12/29/2016	VARIOUS	1,094.000	42,161		45,511	33,710	1,448			1,448		45,511		(3,350)	(3,350)	884	
92826C-83-9	VISA CL A ORD		10/03/2016	VARIOUS	584.000	46,945		28,471	45,289	(16,818)			(16,818)		28,471		18,474	18,474	170	
92939N-10-2	GLIMCHER REALTY TRUST		12/29/2016	ITG INC	175.000	1,801		1,951	1,857	94			94		1,951		(150)	(150)	175	
931142-10-3	WAL MART STORES ORD		11/25/2016	VARIOUS	1,237.000	86,415		67,920	75,828	(7,908)			(7,908)		67,920		18,494	18,494	1,735	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		12/12/2016	JP MORGAN SECURITIES INC.	165.000	13,929		4,283	14,051	(9,767)			(9,767)		4,283		9,646	9,646	243	
949746-10-1	WELLS FARGO ORD		12/01/2016	VARIOUS	3,072.000	151,753		134,846	166,994	(32,148)			(32,148)		134,846		16,906	16,906	4,230	

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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
958102-10-5	WESTERN DIGITAL ORD		07/15/2016	NON-BROKER TRADE, BOSTON	0.796	36		29							29		7	7	0	
959802-10-9	WESTERN UNION ORD		11/25/2016	JP MORGAN SECURITIES INC.	115.000	2,469		2,238	2,060	178			178		2,238		231	231	55	
96145D-10-5	WESTROCK ORD		05/16/2016	CORPORATE ACTION	468.000	16,080		16,080	21,350	(5,271)			(5,271)		16,080				351	
962166-10-4	WEYERHAEUSER REIT		04/28/2016	VARIOUS	1,156.000	29,960		36,903	34,657	2,247			2,247		36,903		(6,943)	(6,943)	111	
963320-10-6	WHIRLPOOL ORD		04/28/2016	MERRILL LYNCH PIERCE FENNER	395.000	69,896		52,024	58,014	(5,990)			(5,990)		52,024		17,872	17,872	356	
966837-10-6	WHOLE FOODS MARKET ORD		11/25/2016	VARIOUS	362.000	10,853		10,230	12,127	(1,897)			(1,897)		10,230		624	624	115	
969457-10-0	WILLIAMS ORD		11/25/2016	VARIOUS	1,153.000	16,197		26,863	29,632	(2,769)			(2,769)		26,863		(10,666)	(10,666)	222	
97382A-20-0	WINDSTREAM HOLDINGS ORD		08/25/2016	CITIGROUP GLOBAL MARKETS INC.	216.000	1,801		1,391	1,391						1,391		410	410	97	
98212B-10-3	WPX ENERGY ORD		11/25/2016	JP MORGAN SECURITIES INC.	12.000	159		69	69						69		90	90		
983919-10-1	XILINX ORD		11/25/2016	JP MORGAN SECURITIES INC.	10.000	534		289	470	(181)			(181)		289		245	245	13	
984121-10-3	XEROX ORD		11/25/2016	VARIOUS	1,871.000	17,718		18,355	19,889	(1,534)			(1,534)		18,355		(636)	(636)	521	
984332-10-6	YAHOO! ORD		11/25/2016	JP MORGAN SECURITIES INC.	275.000	11,236		3,355	9,147	(5,792)			(5,792)		3,355		7,881	7,881		
988498-10-1	YUM BRANDS ORD		11/04/2016	CORPORATE ACTION	800.000	32,288		32,288	58,440	(26,152)			(26,152)		32,288				1,512	
98850P-10-9	YUM CHINA ORD	C	11/25/2016	MERRILL LYNCH PIERCE FENNER	20.000	589		227							227		362	362		
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		11/25/2016	JP MORGAN SECURITIES INC.	45.000	4,606		4,534	4,617	(83)			(83)		4,534		72	72	42	
98978V-10-3	ZOETIS CL A ORD		12/01/2016	JP MORGAN SECURITIES INC.	375.000	18,813		16,695	17,970	(1,275)			(1,275)		16,695		2,118	2,118	143	
G0084W-10-1	ADIENT ORD	D	11/01/2016	Adjustment	0.900	41		20							20		21	21		
G0177J-10-8	ALLERGAN ORD	C	12/29/2016	VARIOUS	339.000	79,073		103,576	104,688	(1,881)			(1,881)		103,576		(24,503)	(24,503)		
G25839-10-4	COCA COLA EUROPEAN PARTNERS ORD		11/25/2016	JP MORGAN SECURITIES INC.	630.000	21,092		12,669	31,021	(18,352)			(18,352)		12,669		8,423	8,423	9,633	
G27823-10-6	DELPHI AUTOMOTIVE ORD	C	11/25/2016	VARIOUS	828.000	52,676		61,801	41,408	(3,215)			(3,215)		61,801		(9,125)	(9,125)	182	
G30401-10-6	ENDO INTERNATIONAL ORD	C	06/14/2016	ITG INC	472.000	12,571		29,632	28,896	736			736		29,632		(17,061)	(17,061)		
G3157S-10-6	ENSCO CL A ORD	C	04/28/2016	ITG INC	264.000	3,067		5,367	4,063	1,304			1,304		5,367		(2,300)	(2,300)	3	
G491BT-10-8	INVESCO ORD		12/05/2016	JP MORGAN SECURITIES INC.	280.000	8,862		6,584	9,374	(2,790)			(2,790)		6,584		2,277	2,277	311	
G5785G-10-7	MALLINCKRODT ORD	C	11/25/2016	JP MORGAN SECURITIES INC.	1.000	57		37	75	(38)			(38)		37		20	20		
G5960L-10-3	MEDTRONIC ORD	C	11/25/2016	VARIOUS	7,795.000	603,017		600,081	599,591	490			490		600,081		2,936	2,936	5,937	
G60754-10-1	MICHAEL KORS HOLDINGS ORD	C	11/25/2016	JP MORGAN SECURITIES INC.	10.000	489		413	401	12			12		413		76	76		
G6518L-10-8	NIELSEN HOLDINGS ORD		12/06/2016	VARIOUS	586.000	28,827		26,695	27,308	(613)			(613)		26,695		2,132	2,132	276	
G7945M-10-7	SEAGATE TECHNOLOGY ORD	C	04/28/2016	ITG INC	253.000	6,802		6,958	9,275	(2,317)			(2,317)		6,958		(155)	(155)	159	
G81276-10-0	SIGNET JEWELERS ORD	C	11/25/2016	VARIOUS	136.000	11,356		15,998	16,203	(608)			(608)		15,998		(4,642)	(4,642)	63	
G91442-10-6	JOHNSON CONTROLS INTERNATIONAL PUBLIC		09/06/2016	CORPORATE ACTION	860.000	16,475		16,475	27,425	(10,951)			(10,951)		16,475				727	
G96629-10-3	WILLIS TOWERS WATSON ORD	D	11/25/2016	JP MORGAN SECURITIES INC.	125.000	15,661		13,937							13,937		1,724	1,724	180	
G97822-10-3	PERRIGO ORD	C	12/29/2016	VARIOUS	630.000	54,522		79,844	47,751	3,581			3,581		79,844		(25,322)	(25,322)	187	
G98290-10-2	XL GROUP ORD	C	06/30/2016	ITG INC	652.000	21,308		24,170	25,545	(1,376)			(1,376)		24,170		(2,862)	(2,862)	261	
H0023R-10-5	CHUBB ORD	C	10/01/2016	CORPORATE ACTION	334.000	17,642		17,642	39,028	(21,386)			(21,386)		17,642				448	
H1467J-10-4	CHUBB ORD	D	11/25/2016	VARIOUS	114.001	14,437		12,529							12,529		1,908	1,908	157	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD	C	12/13/2016	VARIOUS	104.000	8,989		5,602	9,038	(3,436)			(3,436)		5,602		3,388	3,388	158	
V7780T-10-3	ROYAL CARIBBEAN CRUISES ORD		07/25/2016	ITG INC	273.000	19,902		21,204	27,630	(6,426)			(6,426)		21,204		(1,302)	(1,302)	307	
Y09827-10-9	BROADCOM ORD	D	09/01/2016	VARIOUS	257.800	38,130		28,799	37,420	(8,620)			(8,620)		28,799		9,331	9,331	126	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						19,838,978	XXX	15,013,647	18,551,846	(4,332,523)			(4,332,523)		15,013,647		4,825,331	4,825,331	236,079	XXX
Common Stocks - Mutual Funds																				
00769G-53-5	LSV SMALL CAP VALUE MF		11/23/2016	VARIOUS	118,476.358	1,919,812		1,184,764	1,432,379	(247,616)			(247,616)		1,184,764		735,049	735,049	24,489	
04314H-75-8	ARTISAN SMALL CAP CL INSTITUTIONL MF		11/23/2016	VARIOUS	59,452.531	1,750,000		1,336,493	1,605,813	(269,320)			(269,320)		1,336,493		413,507	413,507	16,539	

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
78467Y-10-7	SPDR S&P MIDCAP 400 ETF		11/25/2016	VARIOUS	2,022.000	574,927		371,004	513,669	(142,665)			(142,665)		371,004		203,922	203,922	5,829	
9299999. Subtotal - Common Stocks - Mutual Funds						4,244,739	XXX	2,892,261	3,551,861	(659,600)			(659,600)		2,892,261		1,352,478	1,352,478	46,857	XXX
Common Stocks - Money Market Mutual Funds																				
996087-09-4	MELLON BSDT-LATE MONEY DEPOSIT ACCT		02/01/2016	Direct	247,036.400	247,036		247,036	247,036						247,036				1	
9399999. Subtotal - Common Stocks - Money Market Mutual Funds						247,036	XXX	247,036	247,036						247,036				1	XXX
9799997. Total - Common Stocks - Part 4						24,330,753	XXX	18,152,944	22,350,743	(4,992,123)			(4,992,123)		18,152,944		6,177,809	6,177,809	282,937	XXX
9799998. Total - Common Stocks - Part 5						25,790,295	XXX	25,711,180							25,711,180		79,115	79,115	11,786	XXX
9799999. Total - Common Stocks						50,121,047	XXX	43,864,124	22,350,743	(4,992,123)			(4,992,123)		43,864,124		6,256,923	6,256,923	294,723	XXX
9899999. Total - Preferred and Common Stocks						50,121,047	XXX	43,864,124	22,350,743	(4,992,123)			(4,992,123)		43,864,124		6,256,923	6,256,923	294,723	XXX
9999999 - Totals						191,805,999	XXX	186,103,607	161,804,636	(5,867,875)	(878,574)		(6,746,449)		181,843,499		9,962,499	9,962,499	3,590,550	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
037411-AZ-8	APACHE CORP		02/24/2016	BARCLAYS CAPITAL INC, NEW YORK	12/15/2016	Goldman Sachs	1,000,000	866,310	1,005,350	881,435		15,125		15,125			123,915	123,915	38,368	12,097
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,000,000	866,310	1,005,350	881,435		15,125		15,125			123,915	123,915	38,368	12,097
8399998. Total - Bonds							1,000,000	866,310	1,005,350	881,435		15,125		15,125			123,915	123,915	38,368	12,097
8999998. Total - Preferred Stocks																				
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
002824-10-0	ABBOTT LABORATORIES ORD		08/25/2016	CITIGROUP GLOBAL MARKETS INC.	09/27/2016	ITG INC	446.000	19,591	18,772	19,591							(819)	(819)		
00508Y-10-2	ACUITY BRANDS ORD		11/25/2016	VARIOUS	12/29/2016	ITG INC	118.000	29,430	26,587	29,430							(2,843)	(2,843)	24	
00817Y-10-8	AETNA ORD		01/15/2016	VARIOUS	11/23/2016	WEEDEN + CO.	845.000	88,668	108,741	88,668							20,073	20,073	634	
008252-10-8	AFFILIATED MANAGERS GROUP ORD		11/25/2016	VARIOUS	12/29/2016	ITG INC	121.000	18,579	17,451	18,579							(1,128)	(1,128)		
013817-10-1	ALCOA INC.		10/06/2016	CORPORATE ACTION	11/28/2016	CORPORATE ACTION	468.666	13,877												
013817-50-7	ALCOA INC.		09/27/2016	CORPORATE ACTION	11/02/2016	CORPORATE ACTION	0.000		13,877	13,877										
018581-10-8	ALLIANCE DATA SYSTEMS ORD		06/14/2016	ITG INC	08/25/2016	CITIGROUP GLOBAL MARKETS INC.	93.000	19,415	18,555	19,415							(860)	(860)		
02079K-10-7	ALPHABET CL C ORD		02/09/2016	ITG INC	04/28/2016	ITG INC	31.000	21,492	21,421	21,492							(71)	(71)		
02079K-30-5	ALPHABET CL A ORD		04/19/2016	ITG INC	04/28/2016	ITG INC	15.000	11,596	10,575	11,596							(1,020)	(1,020)		
023135-10-6	AMAZON COM ORD		09/27/2016	ITG INC	10/03/2016	CORPORATE ACTION	15.000	12,230	12,560	12,230							329	329		
02376R-10-2	AMERICAN AIRLINES GROUP ORD		07/25/2016	VARIOUS	10/01/2016	ITG INC	744.000	28,254	26,748	28,254							(1,507)	(1,507)	51	
03027X-10-0	AMERICAN TOWER REIT		10/28/2016	ITG INC	11/25/2016	JP MORGAN SECURITIES INC.	135.000	15,703	14,484	15,703							(1,219)	(1,219)		
031100-10-0	AMETEK ORD		06/14/2016	ITG INC	10/28/2016	ITG INC	499.000	23,348	21,985	23,348							(1,363)	(1,363)	45	
037833-10-0	APPLE ORD		10/28/2016	VARIOUS	11/25/2016	VARIOUS	632.000	63,804	64,791	63,804							987	987	31	
054937-10-7	BB AND T ORD		08/25/2016	CITIGROUP GLOBAL MARKETS INC.	09/27/2016	ITG INC	388.000	14,690	14,507	14,690							(183)	(183)		
086516-10-1	BEST BUY ORD		11/25/2016	VARIOUS	12/29/2016	ITG INC	697.000	29,352	27,768	29,352							(1,584)	(1,584)	195	
110122-10-8	BRISTOL MYERS SQUIBB ORD		08/25/2016	CITIGROUP GLOBAL MARKETS INC.	09/27/2016	ITG INC	286.000	16,911	15,910	16,911							(1,001)	(1,001)		
12504L-10-9	CBRE GROUP CL A ORD		07/25/2016	ITG INC	09/27/2016	ITG INC	621.000	18,027	17,574	18,027							(453)	(453)		
12572Q-10-5	CME GROUP CL A ORD		04/19/2016	ITG INC	11/25/2016	JP MORGAN SECURITIES INC.	11.000	1,010	1,241	1,010							231	231	13	
126408-10-3	CSX ORD		03/15/2016	Citigroup (SSB)	04/28/2016	ITG INC	917.000	23,704	25,086	23,704							1,382	1,382		
127097-10-3	CABOT OIL & GAS ORD		09/27/2016	ITG INC	11/25/2016	VARIOUS	535.000	13,156	12,579	13,156							(577)	(577)	8	
13057Q-10-7	CALIFORNIA RESOURCES ORD		03/01/2016	Adjustment	06/01/2016	CORPORATE ACTION	132.282	42	42	42										
13057Q-20-6	CALIFORNIA RESOURCES ORD		06/01/2016	CORPORATE ACTION	10/03/2016	VARIOUS	27.600	377	400	377							23	23		
151020-10-4	CELGENE ORD		03/15/2016	Citigroup (SSB)	04/28/2016	VARIOUS	247.000	24,386	26,681	24,386							2,295	2,295		
15135B-10-1	CENTENE ORD		06/14/2016	ITG INC	10/28/2016	ITG INC	360.000	24,052	22,676	24,052							(1,376)	(1,376)		
16117M-30-5	CHARTER COMMUNICATIONS CL A ORD		02/08/2016	WEEDEN + CO.	05/18/2016	CORPORATE ACTION	1,080.000	179,739	179,739	179,739										
16119P-10-8	Charter Communications, Inc.		05/20/2016	CORPORATE ACTION	07/25/2016	ITG INC	71.406	16,250	17,317	16,250							1,067	1,067		
166764-10-0	CHEVRON ORD		09/27/2016	ITG INC	10/28/2016	ITG INC	695.000	69,150	72,369	69,150							3,218	3,218		
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		04/19/2016	ITG INC	04/28/2016	ITG INC	11.000	4,984	4,657	4,984							(327)	(327)		
171340-10-2	CHURCH AND DWIGHT ORD		09/27/2016	ITG INC	12/01/2016	JP MORGAN SECURITIES INC.	542.000	26,092	24,417	26,092							(1,675)	(1,675)	96	
17275R-10-2	CISCO SYSTEMS ORD		06/14/2016	ITG INC	11/25/2016	JP MORGAN SECURITIES INC.	1,052.000	30,442	31,643	30,442							1,202	1,202	547	
191216-10-0	COCA-COLA ORD		09/27/2016	ITG INC	11/25/2016	VARIOUS	1,110.000	47,264	46,708	47,264							(555)	(555)		
222070-20-3	COTY CL A ORD		10/28/2016	ITG INC	11/25/2016	MERRILL LYNCH PIERCE FENNER	1,005.000	23,015	19,972	23,015							(3,043)	(3,043)		
237194-10-5	DARDEN RESTAURANTS ORD		04/19/2016	ITG INC	04/28/2016	ITG INC	75.000	4,734	4,735	4,734							1	1		
24703L-10-3	DELL TECHNOLOGIES CL V ORD		09/07/2016	CORPORATE ACTION	11/25/2016	VARIOUS	389.441	17,698	20,319	17,698							2,621	2,621		
247361-70-2	DELTA AIR LINES ORD		06/14/2016	ITG INC	09/02/2016	CITIGROUP GLOBAL MARKETS INC.	343.000	13,383	12,565	13,383							(818)	(818)	69	
253868-10-3	DIGITAL REALTY REIT ORD		10/28/2016	ITG INC	11/25/2016	VARIOUS	417.000	40,914	40,124	40,914							(790)	(790)	35	
256746-10-8	DOLLAR TREE ORD		06/14/2016	ITG INC	09/27/2016	ITG INC	230.000	20,649	18,441	20,649							(2,208)	(2,208)		
28176E-10-8	EDWARDS LIFESCIENCES ORD		04/19/2016	ITG INC	04/28/2016	ITG INC	57.000	6,025	6,112	6,025							88	88		
30212P-30-3	EXPEDIA ORD		11/25/2016	VARIOUS	12/29/2016	ITG INC	194.000	22,296	21,879	22,296							(416)	(416)		
30225T-10-2	EXTRA SPACE STORAGE REIT		03/15/2016	Citigroup (SSB)	08/25/2016	CITIGROUP GLOBAL MARKETS INC.	281.000	24,928	22,741	24,928							(2,187)	(2,187)	219	

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
30303M-10-2	FACEBOOK CL A ORD		10/28/2016	ITG INC	11/25/2016	VARIOUS	404.000	47,461	47,648	47,461							187	187		
313747-20-6	FEDERAL REIT		09/27/2016	ITG INC	10/28/2016	ITG INC	151.000	24,109	21,602	24,109							(2,507)	(2,507)		
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY ORD		11/25/2016	JP MORGAN SECURITIES INC.	12/29/2016	ITG INC	20.000	1,147	1,081	1,147							(66)	(66)		
35906A-10-8	FRONTIER COMMUNICATIONS ORD		09/27/2016	ITG INC	11/25/2016	VARIOUS	2,508.000	10,959	9,230	10,959							(1,730)	(1,730)		
37940X-10-2	GLOBAL PAYMENTS ORD		08/25/2016	CITIGROUP GLOBAL MARKETS INC.	12/29/2016	VARIOUS	285.000	21,808	20,376	21,808							(1,432)	(1,432)	3	
40414L-10-9	HCP REIT		10/31/2016	VARIOUS	12/29/2016	VARIOUS	1,488.000	53,523	48,893	53,523							(4,630)	(4,630)	368	
410345-10-2	HANESBRANDS ORD		03/15/2016	Citigroup (SSB)	09/07/2016	CITIGROUP GLOBAL MARKETS INC.	660.000	19,271	18,070	19,271							(1,201)	(1,201)	145	
418056-10-7	HASBRO ORD		11/25/2016	JP MORGAN SECURITIES INC.	12/29/2016	ITG INC	25.000	2,199	1,944	2,199							(255)	(255)		
423452-10-1	HELMERICH AND PAYNE ORD		04/19/2016	ITG INC	09/27/2016	ITG INC	88.000	5,503	5,137	5,503							(365)	(365)	122	
444859-10-2	HUMANA ORD		07/18/2016	VARIOUS	12/22/2016	VARIOUS	1,195.000	189,266	241,902	189,266							52,636	52,636	347	
452327-10-9	ILLUMINA ORD		07/25/2016	ITG INC	10/28/2016	ITG INC	166.000	24,824	23,087	24,824							(1,737)	(1,737)		
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		04/19/2016	ITG INC	10/03/2016	CORPORATE ACTION	4.000	961	1,077	961							116	116	7	
46625H-10-0	JPMORGAN CHASE ORD		06/14/2016	ITG INC	11/25/2016	VARIOUS	798.000	49,683	62,897	49,683							13,214	13,214	766	
469814-10-7	JACOBS ENGINEERING GROUP ORD		11/25/2016	JP MORGAN SECURITIES INC.	12/29/2016	ITG INC	15.000	933	858	933							(74)	(74)		
478160-10-4	JOHNSON & JOHNSON ORD		02/09/2016	ITG INC	04/28/2016	MERRILL LYNCH PIERCE FENNER	115.000	11,655	12,934	11,655							1,280	1,280	86	
49271M-10-0	KEURIG GREEN MOUNTAIN ORD	C	02/09/2016	ITG INC	03/03/2016	NON-BROKER TRADE, BOSTON	107.000	9,553	9,844	9,553							291	291		
49456B-10-1	KINDER MORGAN ORD		07/25/2016	ITG INC	11/25/2016	JP MORGAN SECURITIES INC.	422.000	8,839	9,199	8,839							361	361	106	
500255-10-4	KOHL'S ORD		08/25/2016	CITIGROUP GLOBAL MARKETS INC.	09/27/2016	ITG INC	391.000	17,454	16,562	17,454							(892)	(892)	196	
501889-20-8	LKQ ORD		07/25/2016	ITG INC	12/29/2016	VARIOUS	568.000	19,073	18,849	19,073							(224)	(224)		
526057-10-4	LENNAR CL A ORD		11/25/2016	JP MORGAN SECURITIES INC.	12/29/2016	ITG INC	35.000	1,550	1,506	1,550							(44)	(44)		
532457-10-8	ELI LILLY ORD		07/25/2016	ITG INC	12/09/2016	VARIOUS	192.000	15,583	14,877	15,583							(706)	(706)	110	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD		09/23/2016	CORPORATE ACTION	12/30/2016	JP MORGAN SECURITIES INC.	216.000	14,783	16,958	14,783							2,175	2,175	65	
57636Q-10-4	MASTERCARD CL A ORD		10/28/2016	ITG INC	11/25/2016	JP MORGAN SECURITIES INC.	405.000	43,363	42,816	43,363							(548)	(548)		
577081-10-2	MATTEL ORD		02/09/2016	ITG INC	12/29/2016	VARIOUS	658.000	20,549	18,835	20,549							(1,714)	(1,714)	1,000	
580135-10-1	MCDONALD'S ORD		10/28/2016	ITG INC	11/25/2016	JP MORGAN SECURITIES INC.	385.000	42,989	46,449	42,989							3,460	3,460		
58155Q-10-3	MCKESSON ORD		07/25/2016	ITG INC	11/25/2016	VARIOUS	98.000	19,076	18,033	19,076							(1,042)	(1,042)	1	
61174X-10-9	MONSTER BEVERAGE ORD		10/28/2016	ITG INC	11/25/2016	VARIOUS	262.000	38,915	37,085	38,915							(1,830)	(1,830)		
628530-10-7	MYLAN ORD	C	09/27/2016	ITG INC	10/28/2016	ITG INC	747.000	30,680	27,848	30,680							(2,833)	(2,833)		
64110D-10-4	NETAPP ORD		08/25/2016	CITIGROUP GLOBAL MARKETS INC.	10/28/2016	ITG INC	543.000	19,200	18,375	19,200							(826)	(826)	103	
654106-10-3	NIKE CL B ORD		10/28/2016	ITG INC	11/25/2016	VARIOUS	851.000	44,928	44,508	44,928							(419)	(419)		
655664-10-0	NORDSTROM ORD		11/25/2016	JP MORGAN SECURITIES INC.	12/29/2016	ITG INC	15.000	868	720	868							(148)	(148)		
67103H-10-7	O'REILLY AUTOMOTIVE ORD		10/28/2016	ITG INC	11/25/2016	JP MORGAN SECURITIES INC.	15.000	3,946	4,149	3,946							203	203		
690768-40-3	OWENS ILLINOIS ORD		11/25/2016	MERRILL LYNCH PIERCE FENNER	12/29/2016	ITG INC	320.000	5,874	5,635	5,874							(239)	(239)		
693506-10-7	PPG INDUSTRIES ORD		02/12/2016	MORGAN STANLEY CO	04/15/2016	JP MORGAN SECURITIES INC.	957.000	87,308	110,101	87,308							22,793	22,793	345	
693656-10-0	PVH ORD		07/25/2016	ITG INC	12/29/2016	VARIOUS	172.000	17,164	16,235	17,164							(929)	(929)	13	
704326-10-7	PAYCHEX ORD		06/14/2016	ITG INC	11/25/2016	JP MORGAN SECURITIES INC.	432.000	23,527	25,042	23,527							1,516	1,516	397	
717081-10-3	PFIZER ORD		10/28/2016	ITG INC	12/01/2016	JP MORGAN SECURITIES INC.	765.000	24,454	24,235	24,454							(220)	(220)	230	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		07/25/2016	ITG INC	11/25/2016	JP MORGAN SECURITIES INC.	64.000	6,370	5,714	6,370							(656)	(656)	67	
74005P-10-4	PRAXAIR ORD		07/25/2016	ITG INC	11/25/2016	JP MORGAN SECURITIES INC.	195.000	22,888	23,218	22,888							330	330	146	
74460D-10-9	PUBLIC STORAGE REIT		09/27/2016	ITG INC	11/25/2016	VARIOUS	377.000	86,771	84,260	86,771							(2,511)	(2,511)	366	
747545-10-1	QUALITY CARE PROPERTIES ORD		10/31/2016	CORPORATE ACTION	12/29/2016	VARIOUS	198.800	3,334	3,031	3,334							(303)	(303)		
75886F-10-7	REGENERON PHARMACEUTICALS ORD		04/19/2016	ITG INC	11/25/2016	JP MORGAN SECURITIES INC.	15.000	6,197	5,972	6,197							(225)	(225)		
79466L-30-2	SALESFORCE.COM ORD		07/25/2016	ITG INC	09/27/2016	ITG INC	82.000	6,734	5,741	6,734							(993)	(993)		
806407-10-2	HENRY SCHEIN ORD		09/27/2016	VARIOUS	10/28/2016	VARIOUS	362.000	60,036	56,781	60,036							(3,255)	(3,255)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
806857-10-8	SCHLUMBERGER ORD	C	04/01/2016	CORPORATE ACTION	11/25/2016	JP MORGAN SECURITIES INC.	297.856	20,604	24,209	20,604							3,605	3,605	297	
82481R-10-6	SHIRE ADS REP 3 ORD	C	06/03/2016	CORPORATE ACTION	08/09/2016	VARIOUS	185.102	32,135	35,630	32,135							3,495	3,495		
828806-10-9	SIMON PROP GRP REIT		06/14/2016	ITG INC	10/28/2016	VARIOUS	110.000	22,275	21,458	22,275							(817)	(817)	182	
83088M-10-2	SKYWORKS SOLUTIONS ORD		04/19/2016	ITG INC	12/08/2016	JP MORGAN SECURITIES INC.	69.000	4,978	5,313	4,978							335	335	57	
855030-10-2	STAPLES ORD		02/09/2016	ITG INC	10/28/2016	ITG INC	1,466.000	12,549	10,702	12,549							(1,847)	(1,847)	528	
85590A-40-1	STARWOOD HOTELS & RESORTS WLDWDE ORD		05/13/2016	CORPORATE ACTION	09/23/2016	CORPORATE ACTION	270.000	4,473	20,453	4,473							15,980	15,980	101	
858912-10-8	STERICYCLE ORD		09/27/2016	ITG INC	11/25/2016	JP MORGAN SECURITIES INC.	181.000	14,465	13,893	14,465							(572)	(572)		
867914-10-3	SUNTRUST BANKS ORD		08/25/2016	CITIGROUP GLOBAL MARKETS INC.	11/25/2016	JP MORGAN SECURITIES INC.	287.000	12,281	15,053	12,281							2,772	2,772	75	
893641-10-0	TRANSDIGM GROUP ORD		09/27/2016	ITG INC	11/01/2016	ITG INC	105.000	30,625	28,439	30,625							(2,187)	(2,187)	2,520	
902653-10-4	UDR REIT		09/27/2016	ITG INC	10/31/2016	ITG INC	571.000	21,029	19,248	21,029							(1,781)	(1,781)	168	
904311-10-7	UNDER ARMOUR CL A ORD		06/14/2016	VARIOUS	10/28/2016	ITG INC	799.000	32,200	30,455	32,200							(1,745)	(1,745)		
904311-20-6	UNDER ARMOUR CL C ORD		04/08/2016	CORPORATE ACTION	12/29/2016	VARIOUS	255.000	10,862	8,776	10,862							(2,086)	(2,086)		
91324P-10-2	UNITEDHEALTH GRP ORD		03/15/2016	Citigroup (SSB)	04/28/2016	MERRILL LYNCH PIERCE FENNER	254.000	31,704	33,544	31,704							1,840	1,840		
92276F-10-0	VENTAS REIT		10/28/2016	ITG INC	11/25/2016	JP MORGAN SECURITIES INC.	235.000	15,632	14,154	15,632							(1,478)	(1,478)		
92343V-10-4	VERIZON COMMUNICATIONS ORD		10/28/2016	ITG INC	11/25/2016	JP MORGAN SECURITIES INC.	245.000	11,794	12,411	11,794							617	617		
92553P-20-1	VIACOM CL B ORD		07/25/2016	ITG INC	08/25/2016	CITIGROUP GLOBAL MARKETS INC.	320.000	14,519	13,280	14,519							(1,239)	(1,239)		
92826C-83-9	VISA CL A ORD		02/09/2016	ITG INC	10/03/2016	CORPORATE ACTION	14.000	963	1,158	963							195	195	6	
929042-10-9	VORNADO REALTY REIT		10/28/2016	ITG INC	11/25/2016	JP MORGAN SECURITIES INC.	125.000	11,360	12,112	11,360							752	752	79	
949746-10-1	WELLS FARGO ORD		10/28/2016	ITG INC	12/01/2016	VARIOUS	640.000	29,434	33,670	29,434							4,236	4,236	243	
95040Q-10-4	WELLTOWER ORD		08/25/2016	CITIGROUP GLOBAL MARKETS INC.	10/28/2016	ITG INC	140.000	10,794	9,545	10,794							(1,249)	(1,249)		
G0177J-10-8	ALLERGAN ORD	C	08/25/2016	CITIGROUP GLOBAL MARKETS INC.	12/29/2016	ITG INC	304.000	72,908	64,624	72,908							(8,285)	(8,285)		
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		09/07/2016	CORPORATE ACTION	10/31/2016	CORPORATE ACTION	1,590.144	32,839	32,866	32,839							27	27		
G5785G-10-7	MALLINCKRODT ORD	C	07/25/2016	ITG INC	11/25/2016	JP MORGAN SECURITIES INC.	104.000	6,876	5,949	6,876							(927)	(927)		
G81276-10-0	SIGNET JEWELERS ORD	C	07/25/2016	ITG INC	09/27/2016	ITG INC	165.000	14,708	12,259	14,708							(2,449)	(2,449)	43	
H0023R-10-5	CHUBB ORD	C	02/09/2016	VARIOUS	10/01/2016	VARIOUS	393.820	43,513	43,518	43,513							5	5	263	
H1467J-10-4	CHUBB ORD	D	05/23/2016	CORPORATE ACTION	11/25/2016	VARIOUS	195.999	21,772	23,544	21,772							1,773	1,773	84	
H8817H-10-0	TRANSOCEAN ORD	C	03/15/2016	Citigroup (SSB)	08/25/2016	CITIGROUP GLOBAL MARKETS INC.	778.000	8,301	7,873	8,301							(428)	(428)		
V7780T-10-3	ROYAL CARIBBEAN CRUISES ORD		08/25/2016	CITIGROUP GLOBAL MARKETS INC.	10/28/2016	ITG INC	357.000	25,358	26,435	25,358							1,078	1,078	171	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								2,815,520	2,894,635	2,815,520							79,115	79,115	11,773	
Common Stocks - Money Market Mutual Funds																				
996087-09-4	MELLON BSDT-LATE MONEY DEPOSIT ACCT		07/29/2016	Direct	08/01/2016	Direct	22,895,659.710	22,895,660	22,895,660	22,895,660									13	
9399999. Subtotal - Common Stocks - Money Market Mutual Funds								22,895,660	22,895,660	22,895,660									13	
9799998. Total - Common Stocks								25,711,180	25,790,295	25,711,180							79,115	79,115	11,786	
9899999. Total - Preferred and Common Stocks								25,711,180	25,790,295	25,711,180							79,115	79,115	11,786	
9999999 - Totals								26,577,490	26,795,645	26,592,615		15,125		15,125			203,029	203,029	50,154	12,097

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/ Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 11 Number of Shares	12 % of Outstanding
0999999. Total Preferred Stocks										XXX	XXX
Common Stock - U.S. P&C Insurer											
59478*-10-9	MICO INSURANCE COMPANY		40932		2CIB1	NO		10,965,031		563.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer								10,965,031		XXX	XXX
Common Stock - U.S. Life Insurer											
61944@-10-9	MOTORISTS LIFE INSURANCE		66311		2CIB1	NO		43,540,470		210,000.000	70.0
1299999. Subtotal - Common Stock - U.S. Life Insurer								43,540,470		XXX	XXX
Common Stock - Non - Insurer											
210573-20-0	CONSUMERS INSURANCE GROUP INC.				2CIB1	NO		46,092,969		100.000	100.0
1599999. Subtotal - Common Stock - Non - Insurer								46,092,969		XXX	XXX
Common Stock - Other Affiliates											
62006@-10-2	MOTORISTS SERVICE CORPORATION				2CIB2	NO		4,176,863	4,176,863	2.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates								4,176,863	4,176,863	XXX	XXX
1899999. Total Common Stocks								104,775,334	4,176,863	XXX	XXX
1999999 - Totals								104,775,334	4,176,863	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: $ 499,671,808

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

NONE

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

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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	16,181,457						16,181,457	5,128		0.410	0.000	N/A	44	
38141W-27-3	FINANCIAL SQUARE GOV CL FST MMF			12/31/2016	Direct	XXX	100,912						100,912	41		0.470	0.460	N/A	67	
8899999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO							16,282,369					XXX	16,282,369	5,170		XXX	XXX	XXX	111	
All Other Money Market Mutual Funds																				
09248U-61-9	BLACKROCK LIQUIDITY TEMPCL INS MMF			12/02/2016	Direct	XXX	299,729						299,729	564		0.820	0.000	N/A		
316175-40-5	FIDELITY INST DOMESTIC PT CL I MMF			12/02/2016	Direct	XXX	99,550						99,550	266		0.790	0.770	N/A		
38141W-23-2	FINANCIAL SQUARE CL FST MMF			07/11/2016	Direct	XXX	1,164						1,164	1		0.700	0.750	N/A	2	
38141W-36-4	FNCL SQUARE PRIME OBL CL FST MMF			07/11/2016	Direct	XXX	82						82	0		0.730	0.740	N/A		
4812A2-60-3	JPMORGAN PRIME CL INST MMF			12/02/2016	Direct	XXX	99,730						99,730	283		0.830	0.820	N/A		
52470G-30-4	WST AST INST CSH RSV CL INST MMF			07/11/2016	Direct	XXX	881						881	1		0.760	0.740	N/A	2	
8999999. Subtotal - All Other Money Market Mutual Funds							501,135					XXX	501,135	1,114		XXX	XXX	XXX	3	
9199999 - Totals							16,783,504					XXX	16,783,504	6,284		XXX	XXX	XXX	114	

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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 $ 3,849,549 Book/Adjusted Carrying Value $ 3,849,549
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 $ 3,849,549 Book/Adjusted Carrying Value $ 3,849,549

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	17,515		4,016,527	XXX
The Bank of NY Mellon	Pittsburge, PA					677,690	XXX
Huntington National Bank	Columbus, OH					(2,493,492)	XXX
PNC Bank	Columbus, OH					(12,497,970)	XXX
0199998 Deposits in ... 5 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			371,087	XXX
0199999. Totals - Open Depositories		XXX	XXX	17,515		(9,926,158)	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	17,515		(9,926,158)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	2,600	XXX
0599999 Total - Cash		XXX	XXX	17,515		(9,923,558)	XXX

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

1.	January	(15,989,720)	4.	April	(12,233,576)	7.	July	(2,943,979)	10.	October	(3,708,409)
2.	February	(10,993,894)	5.	May	(2,034,662)	8.	August	(5,873,582)	11.	November	(2,758,531)
3.	March	(10,928,285)	6.	June	(943,654)	9.	September	(4,170,316)	12.	December	(9,923,558)

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

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	Property & Casualty	1,815,868	1,780,657		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX			7,983,317	8,494,800
59. Subtotal	XXX	XXX	1,815,868	1,780,657	7,983,317	8,494,800
DETAILS OF WRITE-INS						
5801. Pledged assets - TN	B	TN DOI Reg 56-1-405			7,983,317	8,494,800
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			7,983,317	8,494,800

ALPHABETICAL INDEX

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