



ANNUAL STATEMENT

For the Year Ended December 31, 2017

of the Condition and Affairs of the

UNITED FINANCIAL CASUALTY COMPANY

|                                           |                                                                                            |                                            |
|-------------------------------------------|--------------------------------------------------------------------------------------------|--------------------------------------------|
| NAIC Group Code.....155, 155              | NAIC Company Code..... 11770                                                               | Employer's ID Number..... 36-3298008       |
| (Current Period) (Prior Period)           |                                                                                            |                                            |
| Organized under the Laws of OH            | State of Domicile or Port of Entry OH                                                      | Country of Domicile US                     |
| Incorporated/Organized..... June 13, 1984 | Commenced Business..... August 10, 1984                                                    |                                            |
| Statutory Home Office                     | 6300 WILSON MILLS ROAD, W33..... CLEVELAND ..... OH ..... US ..... 44143-2182              |                                            |
|                                           | (Street and Number) (City or Town, State, Country and Zip Code)                            |                                            |
| Main Administrative Office                | 6300 WILSON MILLS ROAD, W33..... CLEVELAND ..... OH ..... US..... 44143-2182 440-461-5000  |                                            |
|                                           | (Street and Number) (City or Town, State, Country and Zip Code)                            | (Area Code) (Telephone Number)             |
| Mail Address                              | P.O. BOX 89490..... CLEVELAND ..... OH ..... US ..... 44101-6490                           |                                            |
|                                           | (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)               |                                            |
| Primary Location of Books and Records     | 6300 WILSON MILLS ROAD, W33..... CLEVELAND ..... OH ..... US ..... 44143-2182 440-395-4460 |                                            |
|                                           | (Street and Number) (City or Town, State, Country and Zip Code)                            | (Area Code) (Telephone Number)             |
| Internet Web Site Address                 | PROGRESSIVE.COM                                                                            |                                            |
| Statutory Statement Contact               | MARY BETH ANDREANO                                                                         | 440-395-4460                               |
|                                           | (Name)                                                                                     | (Area Code) (Telephone Number) (Extension) |
|                                           | FINANCIAL_REPORTING@PROGRESSIVE.COM                                                        | 440-603-5500                               |
|                                           | (E-Mail Address)                                                                           | (Fax Number)                               |

POLICYHOLDER SERVICES AND CLAIMS REPORTING -- 1-800-PROGRESSIVE (1-800-776-4737)

OFFICERS

| Name                    | Title     | Name                     | Title     |
|-------------------------|-----------|--------------------------|-----------|
| MICHAEL WILLIAM BISSLER | PRESIDENT | PATRICIA MITCHELL CORWIN | SECRETARY |
| KEVIN PATRICK MAHER     | TREASURER |                          |           |

OTHER

|                      |                  |                       |                   |
|----------------------|------------------|-----------------------|-------------------|
| PATRICIA ONODY BEMER | (VICE PRESIDENT) | WILLIAM RAYMOND KAMPF | (VICE PRESIDENT)  |
| SANDRA LEE RIHVALSKY | (VICE PRESIDENT) | MARGARET ANN ROSE     | (ASST. SECRETARY) |

DIRECTORS OR TRUSTEES

|                      |                         |                       |                       |
|----------------------|-------------------------|-----------------------|-----------------------|
| PATRICIA ONODY BEMER | MICHAEL WILLIAM BISSLER | JEANETTE LOUISE HISEK | WILLIAM RAYMOND KAMPF |
| KEVIN PATRICK MAHER  |                         |                       |                       |

State of..... OHIO  
County of..... CUYAHOGA

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.

|                         |                     |                     |
|-------------------------|---------------------|---------------------|
| (Signature)             | (Signature)         | (Signature)         |
| MICHAEL WILLIAM BISSLER | MARGARET ANN ROSE   | KEVIN PATRICK MAHER |
| 1. (Printed Name)       | 2. (Printed Name)   | 3. (Printed Name)   |
| PRESIDENT               | ASSISTANT SECRETARY | TREASURER           |
| (Title)                 | (Title)             | (Title)             |

Subscribed and sworn to before me

This 13TH day of FEBRUARY, 2018

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

UNITED FINANCIAL CASUALTY COMPANY  
SUMMARY INVESTMENT SCHEDULE

| Investment Categories                                                                                                                                 | Gross<br>Investment Holdings |            | Admitted Assets as Reported<br>in the Annual Statement |                                                       |                                 |            |
|-------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|------------|--------------------------------------------------------|-------------------------------------------------------|---------------------------------|------------|
|                                                                                                                                                       | 1                            | 2          | 3                                                      | 4                                                     | 5                               | 6          |
|                                                                                                                                                       | Amount                       | Percentage | Amount                                                 | Securities Lending<br>Reinvested<br>Collateral Amount | Total<br>(Col. 3 + 4)<br>Amount | Percentage |
| 1. Bonds:                                                                                                                                             |                              |            |                                                        |                                                       |                                 |            |
| 1.1 U.S. treasury securities.....                                                                                                                     | 561,451,401                  | 22.0       | 561,451,401                                            |                                                       | 561,451,401                     | 22.0       |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities):                                                                        |                              |            |                                                        |                                                       |                                 |            |
| 1.21 Issued by U.S. government agencies.....                                                                                                          |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.22 Issued by U.S. government sponsored agencies.....                                                                                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....                                                                 |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:                                                  |                              |            |                                                        |                                                       |                                 |            |
| 1.41 States, territories and possessions general obligations.....                                                                                     |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.43 Revenue and assessment obligations.....                                                                                                          | 144,258,806                  | 5.7        | 144,258,806                                            |                                                       | 144,258,806                     | 5.7        |
| 1.44 Industrial development and similar obligations.....                                                                                              | 5,296,083                    | 0.2        | 5,296,083                                              |                                                       | 5,296,083                       | 0.2        |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS):                                                                             |                              |            |                                                        |                                                       |                                 |            |
| 1.51 Pass-through securities:                                                                                                                         |                              |            |                                                        |                                                       |                                 |            |
| 1.511 Issued or guaranteed by GNMA.....                                                                                                               |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.512 Issued or guaranteed by FNMA and FHLMC.....                                                                                                     |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.513 All other.....                                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.52 CMOs and REMICs:                                                                                                                                 |                              |            |                                                        |                                                       |                                 |            |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....                                                                                            | 31,756,499                   | 1.2        | 31,756,499                                             |                                                       | 31,756,499                      | 1.2        |
| 1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521..... |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.523 All other.....                                                                                                                                  | 370,627,616                  | 14.5       | 370,627,616                                            |                                                       | 370,627,616                     | 14.5       |
| 2. Other debt and other fixed income securities (excluding short-term):                                                                               |                              |            |                                                        |                                                       |                                 |            |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....                                                        | 893,927,733                  | 35.0       | 893,927,733                                            |                                                       | 893,927,733                     | 35.0       |
| 2.2 Unaffiliated non-U.S. securities (including Canada).....                                                                                          | 112,871,855                  | 4.4        | 112,871,855                                            |                                                       | 112,871,855                     | 4.4        |
| 2.3 Affiliated securities.....                                                                                                                        |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3. Equity interests:                                                                                                                                  |                              |            |                                                        |                                                       |                                 |            |
| 3.1 Investments in mutual funds.....                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.2 Preferred stocks:                                                                                                                                 |                              |            |                                                        |                                                       |                                 |            |
| 3.21 Affiliated.....                                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.22 Unaffiliated.....                                                                                                                                | 49,333,800                   | 1.9        | 49,333,800                                             |                                                       | 49,333,800                      | 1.9        |
| 3.3 Publicly traded equity securities (excluding preferred stocks):                                                                                   |                              |            |                                                        |                                                       |                                 |            |
| 3.31 Affiliated.....                                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.32 Unaffiliated.....                                                                                                                                | 273,359,960                  | 10.7       | 273,359,960                                            |                                                       | 273,359,960                     | 10.7       |
| 3.4 Other equity securities:                                                                                                                          |                              |            |                                                        |                                                       |                                 |            |
| 3.41 Affiliated.....                                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.42 Unaffiliated.....                                                                                                                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.5 Other equity interests including tangible personal property under lease:                                                                          |                              |            |                                                        |                                                       |                                 |            |
| 3.51 Affiliated.....                                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.52 Unaffiliated.....                                                                                                                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4. Mortgage loans:                                                                                                                                    |                              |            |                                                        |                                                       |                                 |            |
| 4.1 Construction and land development.....                                                                                                            |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4.2 Agricultural.....                                                                                                                                 |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4.3 Single family residential properties.....                                                                                                         |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4.4 Multifamily residential properties.....                                                                                                           |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4.5 Commercial loans.....                                                                                                                             |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4.6 Mezzanine real estate loans.....                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 5. Real estate investments:                                                                                                                           |                              |            |                                                        |                                                       |                                 |            |
| 5.1 Property occupied by company.....                                                                                                                 |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....                                     |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....                                                        |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 6. Contract loans.....                                                                                                                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 7. Derivatives.....                                                                                                                                   |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 8. Receivables for securities.....                                                                                                                    | 359,239                      | 0.0        | 359,239                                                |                                                       | 359,239                         | 0.0        |
| 9. Securities lending (Line 10, Asset Page reinvested collateral).....                                                                                |                              | 0.0        |                                                        | XXX                                                   | XXX                             | XXX        |
| 10. Cash, cash equivalents and short-term investments.....                                                                                            | 110,000,484                  | 4.3        | 110,000,484                                            |                                                       | 110,000,484                     | 4.3        |
| 11. Other invested assets.....                                                                                                                        |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 12. Total invested assets.....                                                                                                                        | 2,553,243,476                | 100.0      | 2,553,243,476                                          | 0                                                     | 2,553,243,476                   | 100.0      |

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

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).....                                                 |  | 0 |
| 3.   | Capitalized deferred interest and other:                                                                             |  |   |
| 3.1  | Totals, Part 1, Column 12.....                                                                                       |  |   |
| 3.2  | Totals, Part 3, Column 11.....                                                                                       |  | 0 |
| 4.   | Accrual of discount.....                                                                                             |  |   |
| 5.   | Unrealized valuation increase (decrease):                                                                            |  |   |
| 5.1  | Totals, Part 1, Column 9.....                                                                                        |  |   |
| 5.2  | Totals, Part 3, Column 8.....                                                                                        |  | 0 |
| 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.....                                                                                       |  | 0 |
| 10.  | Deduct current year's other-than-temporary impairment recognized:                                                    |  |   |
| 10.1 | Totals, Part 1, Column 11.....                                                                                       |  |   |
| 10.2 | Totals, Part 3, Column 10.....                                                                                       |  | 0 |
| 11.  | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... |  | 0 |
| 12.  | Total valuation allowance.....                                                                                       |  |   |
| 13.  | Subtotal (Line 11 plus Line 12).....                                                                                 |  | 0 |
| 14.  | Deduct total nonadmitted amounts.....                                                                                |  |   |
| 15.  | Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....                             |  | 0 |

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

|     |                                                                                      |             |               |
|-----|--------------------------------------------------------------------------------------|-------------|---------------|
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                         |             | 1,935,899,895 |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 7.....                             |             | 1,564,574,698 |
| 3.  | Accrual of discount.....                                                             |             | 2,455,194     |
| 4.  | Unrealized valuation increase (decrease):                                            |             |               |
| 4.1 | Part 1, Column 12.....                                                               | 485,642     |               |
| 4.2 | Part 2, Section 1, Column 15.....                                                    | 1,920,800   |               |
| 4.3 | Part 2, Section 2, Column 13.....                                                    | 50,101,537  |               |
| 4.4 | Part 4, Column 11.....                                                               | (9,702,223) | 42,805,756    |
| 5.  | Total gain (loss) on disposals, Part 4, Column 19.....                               |             | 16,957,688    |
| 6.  | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....         |             | 1,101,739,648 |
| 7.  | Deduct amortization of premium.....                                                  |             | 17,789,775    |
| 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.....                                                               |             | 0             |
| 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.....                                                               | 280,055     | 280,055       |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... |             | 2,442,883,753 |
| 11. | Deduct total nonadmitted amounts.....                                                |             |               |
| 12. | Statement value at end of current period (Line 10 minus Line 11).....                |             | 2,442,883,753 |

SCHEDULE D - SUMMARY BY COUNTRY

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

| Description                                                                                                                                                                     |                                 | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value    | 3<br>Actual Cost   | 4<br>Par Value<br>of Bonds |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------|--------------------------------------|--------------------|--------------------|----------------------------|
| <b>BONDS</b><br><br>Governments (Including all obligations<br>guaranteed by governments)                                                                                        | 1. United States.....           | .....561,451,401                     | .....558,229,712   | .....561,348,839   | .....564,500,000           |
|                                                                                                                                                                                 | 2. Canada.....                  |                                      |                    |                    |                            |
|                                                                                                                                                                                 | 3. Other Countries.....         |                                      |                    |                    |                            |
|                                                                                                                                                                                 | 4. Totals.....                  | .....561,451,401                     | .....558,229,712   | .....561,348,839   | .....564,500,000           |
| U.S. States, Territories and Possessions<br>(Direct and guaranteed)                                                                                                             | 5. Totals.....                  |                                      |                    |                    |                            |
| U.S. Political Subdivisions of States, Territories<br>and Possessions (Direct and guaranteed)                                                                                   | 6. Totals.....                  |                                      |                    |                    |                            |
| U.S. Special Revenue and Special Assessment<br>Obligations and All Non-Guaranteed Obligations<br>of Agencies and Authorities of Governments<br>and Their Political Subdivisions | 7. Totals.....                  | .....181,311,388                     | .....183,019,961   | .....232,193,819   | .....145,462,789           |
| Industrial and Miscellaneous, SVO Identified<br>Funds and Hybrid Securities (Unaffiliated)                                                                                      | 8. United States.....           | .....1,264,555,349                   | .....1,264,534,587 | .....1,264,324,644 | .....1,257,158,491         |
|                                                                                                                                                                                 | 9. Canada.....                  | .....32,610,297                      | .....32,370,949    | .....32,611,899    | .....32,591,469            |
|                                                                                                                                                                                 | 10. Other Countries.....        | .....80,261,558                      | .....80,167,877    | .....80,660,039    | .....79,981,000            |
|                                                                                                                                                                                 | 11. Totals.....                 | .....1,377,427,204                   | .....1,377,073,413 | .....1,377,596,582 | .....1,369,730,960         |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 12. Totals.....                 |                                      |                    |                    |                            |
|                                                                                                                                                                                 | 13. Total Bonds.....            | .....2,120,189,993                   | .....2,118,323,086 | .....2,171,139,240 | .....2,079,693,749         |
| <b>PREFERRED STOCKS</b><br><br>Industrial and Miscellaneous (Unaffiliated)                                                                                                      | 14. United States.....          | .....49,333,800                      | .....49,333,800    | .....24,840,000    |                            |
|                                                                                                                                                                                 | 15. Canada.....                 |                                      |                    |                    |                            |
|                                                                                                                                                                                 | 16. Other Countries.....        |                                      |                    |                    |                            |
|                                                                                                                                                                                 | 17. Totals.....                 | .....49,333,800                      | .....49,333,800    | .....24,840,000    |                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 18. Totals.....                 |                                      |                    |                    |                            |
|                                                                                                                                                                                 | 19. Total Preferred Stocks..... | .....49,333,800                      | .....49,333,800    | .....24,840,000    |                            |
| <b>COMMON STOCKS</b><br><br>Industrial and Miscellaneous (Unaffiliated)                                                                                                         | 20. United States.....          | .....264,907,588                     | .....264,907,588   | .....108,077,736   |                            |
|                                                                                                                                                                                 | 21. Canada.....                 | .....495,884                         | .....495,884       | .....278,505       |                            |
|                                                                                                                                                                                 | 22. Other Countries.....        | .....7,956,488                       | .....7,956,488     | .....3,377,749     |                            |
|                                                                                                                                                                                 | 23. Totals.....                 | .....273,359,960                     | .....273,359,960   | .....111,733,990   |                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 24. Totals.....                 |                                      |                    |                    |                            |
|                                                                                                                                                                                 | 25. Total Common Stocks.....    | .....273,359,960                     | .....273,359,960   | .....111,733,990   |                            |
|                                                                                                                                                                                 | 26. Total Stocks.....           | .....322,693,760                     | .....322,693,760   | .....136,573,990   |                            |
|                                                                                                                                                                                 | 27. Total Bonds and Stocks..... | .....2,442,883,753                   | .....2,441,016,846 | .....2,307,713,230 |                            |

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

SI05

| NAIC Designation                                                                  | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 10.7 | 9<br>Total from Column<br>7 Prior Year | 10<br>% from Col. 8<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed (a) |
|-----------------------------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 1. U.S. Governments                                                               |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 1.1 NAIC 1.....                                                                   |                        | 440,106,838                         | 121,344,563                           |                                        |                       | XXX                      | 561,451,401                | 25.2                                 | 158,829,870                            | 8.1                               | 561,451,401                    |                                     |
| 1.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.7 Totals.....                                                                   | 0                      | 440,106,838                         | 121,344,563                           | 0                                      | 0                     | XXX                      | 561,451,401                | 25.2                                 | 158,829,870                            | 8.1                               | 561,451,401                    | 0                                   |
| 2. All Other Governments                                                          |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 2.1 NAIC 1.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.7 Totals.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 3. U.S. States, Territories and Possessions, etc., Guaranteed                     |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 3.1 NAIC 1.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | 20,788,382                             | 1.1                               |                                |                                     |
| 3.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.7 Totals.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 20,788,382                             | 1.1                               | 0                              | 0                                   |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 4.1 NAIC 1.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.7 Totals.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 5.1 NAIC 1.....                                                                   | 14,776,684             | 87,828,359                          | 51,839,508                            | 26,865,949                             | 888                   | XXX                      | 181,311,388                | 8.1                                  | 189,672,009                            | 9.7                               | 181,311,388                    |                                     |
| 5.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.7 Totals.....                                                                   | 14,776,684             | 87,828,359                          | 51,839,508                            | 26,865,949                             | 888                   | XXX                      | 181,311,388                | 8.1                                  | 189,672,009                            | 9.7                               | 181,311,388                    | 0                                   |

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

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

|                                                | 1                 | 2                              | 3                                | 4                                 | 5                | 6                   | 7                     | 8                               | 9                                 | 10                          | 11                       | 12                            |
|------------------------------------------------|-------------------|--------------------------------|----------------------------------|-----------------------------------|------------------|---------------------|-----------------------|---------------------------------|-----------------------------------|-----------------------------|--------------------------|-------------------------------|
| NAIC Designation                               | 1 Year<br>or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20<br>Years | No Maturity<br>Date | Total<br>Current Year | Column 7 as a<br>% of Line 10.7 | Total from Column<br>7 Prior Year | % from Col. 8<br>Prior Year | Total<br>Publicly Traded | Total<br>Privately Placed (a) |
| 6. Industrial and Miscellaneous (unaffiliated) |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 6.1 NAIC 1.....                                | 380,035,605       | 528,772,837                    | 92,409,156                       | 429,519                           | 192              | XXX.....            | 1,001,647,309         | 44.9                            | 1,133,606,270                     | 57.8                        | 335,444,454              | 666,202,855                   |
| 6.2 NAIC 2.....                                | 153,524,572       | 249,876,438                    | 76,090,941                       |                                   |                  | XXX.....            | 479,491,951           | 21.5                            | 428,156,206                       | 21.8                        | 331,699,482              | 147,792,469                   |
| 6.3 NAIC 3.....                                | 337,009           | 2,253,050                      | 1,816,214                        | 479,297                           |                  | XXX.....            | 4,885,570             | 0.2                             | 4,460,857                         | 0.2                         |                          | 4,885,570                     |
| 6.4 NAIC 4.....                                |                   |                                | 987,500                          |                                   |                  | XXX.....            | 987,500               | 0.0                             | 6,755,000                         | 0.3                         |                          | 987,500                       |
| 6.5 NAIC 5.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 6.6 NAIC 6.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             | 18,522,590                        | 0.9                         |                          |                               |
| 6.7 Totals.....                                | 533,897,186       | 780,902,325                    | 171,303,811                      | 908,816                           | 192              | XXX.....            | 1,487,012,330         | 66.7                            | 1,591,500,923                     | 81.2                        | 667,143,936              | 819,868,394                   |
| 7. Hybrid Securities                           |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 7.1 NAIC 1.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 7.2 NAIC 2.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 7.3 NAIC 3.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 7.4 NAIC 4.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 7.5 NAIC 5.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 7.6 NAIC 6.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 7.7 Totals.....                                | 0                 | 0                              | 0                                | 0                                 | 0                | XXX.....            | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                             |
| 8. Parent, Subsidiaries and Affiliates         |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 8.1 NAIC 1.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 8.2 NAIC 2.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 8.3 NAIC 3.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 8.4 NAIC 4.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 8.5 NAIC 5.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 8.6 NAIC 6.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 8.7 Totals.....                                | 0                 | 0                              | 0                                | 0                                 | 0                | XXX.....            | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                             |
| 9. SVO Identified Funds                        |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 9.1 NAIC 1.....                                | XXX.....          | XXX.....                       | XXX.....                         | XXX.....                          | XXX.....         |                     | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 9.2 NAIC 2.....                                | XXX.....          | XXX.....                       | XXX.....                         | XXX.....                          | XXX.....         |                     | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 9.3 NAIC 3.....                                | XXX.....          | XXX.....                       | XXX.....                         | XXX.....                          | XXX.....         |                     | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 9.4 NAIC 4.....                                | XXX.....          | XXX.....                       | XXX.....                         | XXX.....                          | XXX.....         |                     | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 9.5 NAIC 5.....                                | XXX.....          | XXX.....                       | XXX.....                         | XXX.....                          | XXX.....         |                     | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 9.6 NAIC 6.....                                | XXX.....          | XXX.....                       | XXX.....                         | XXX.....                          | XXX.....         |                     | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 9.7 Totals.....                                | XXX.....          | XXX.....                       | XXX.....                         | XXX.....                          | XXX.....         | 0                   | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                             |

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

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

| NAIC Designation                                            | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 10.7 | 9<br>Total from Column<br>7 Prior Year | 10<br>% from Col. 8<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed (a) |
|-------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 10. Total Bonds Current Year                                |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 10.1 NAIC 1.....                                            | (d).....394,812,289    | .....1,056,708,034                  | .....265,593,227                      | .....27,295,468                        | .....1,080            | .....0                   | .....1,744,410,098         | .....78.2                            | .....XXX                               | .....XXX                          | .....1,078,207,243             | .....666,202,855                    |
| 10.2 NAIC 2.....                                            | (d).....153,524,572    | .....249,876,438                    | .....76,090,941                       | .....0                                 | .....0                | .....0                   | .....479,491,951           | .....21.5                            | .....XXX                               | .....XXX                          | .....331,699,482               | .....147,792,469                    |
| 10.3 NAIC 3.....                                            | (d).....337,009        | .....2,253,050                      | .....1,816,214                        | .....479,297                           | .....0                | .....0                   | .....4,885,570             | .....0.2                             | .....XXX                               | .....XXX                          | .....0                         | .....4,885,570                      |
| 10.4 NAIC 4.....                                            | (d).....0              | .....0                              | .....987,500                          | .....0                                 | .....0                | .....0                   | .....987,500               | .....0.0                             | .....XXX                               | .....XXX                          | .....0                         | .....987,500                        |
| 10.5 NAIC 5.....                                            | (d).....0              | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | (c).....0                  | .....0.0                             | .....XXX                               | .....XXX                          | .....0                         | .....0                              |
| 10.6 NAIC 6.....                                            | (d).....0              | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | (c).....0                  | .....0.0                             | .....XXX                               | .....XXX                          | .....0                         | .....0                              |
| 10.7 Totals.....                                            | .....548,673,870       | .....1,308,837,522                  | .....344,487,882                      | .....27,774,765                        | .....1,080            | .....0                   | (b).....2,229,775,119      | .....100.0                           | .....XXX                               | .....XXX                          | .....1,409,906,725             | .....819,868,394                    |
| 10.8 Line 10.7 as a % of Col. 7.....                        | .....24.6              | .....58.7                           | .....15.4                             | .....1.2                               | .....0.0              | .....0.0                 | .....100.0                 | .....XXX                             | .....XXX                               | .....XXX                          | .....63.2                      | .....36.8                           |
| 11. Total Bonds Prior Year                                  |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 11.1 NAIC 1.....                                            | .....592,138,161       | .....670,537,909                    | .....206,800,212                      | .....33,205,631                        | .....214,618          | .....                    | .....XXX                   | .....XXX                             | .....1,502,896,531                     | .....76.6                         | .....755,807,740               | .....747,088,791                    |
| 11.2 NAIC 2.....                                            | .....106,422,858       | .....288,289,196                    | .....33,444,152                       | .....                                  | .....                 | .....                    | .....XXX                   | .....XXX                             | .....428,156,206                       | .....21.8                         | .....289,002,969               | .....139,153,237                    |
| 11.3 NAIC 3.....                                            | .....                  | .....                               | .....4,460,857                        | .....                                  | .....                 | .....                    | .....XXX                   | .....XXX                             | .....4,460,857                         | .....0.2                          | .....                          | .....4,460,857                      |
| 11.4 NAIC 4.....                                            | .....                  | .....                               | .....6,755,000                        | .....                                  | .....                 | .....                    | .....XXX                   | .....XXX                             | .....6,755,000                         | .....0.3                          | .....                          | .....6,755,000                      |
| 11.5 NAIC 5.....                                            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .....                    | .....XXX                   | .....XXX                             | (c).....0                              | .....0.0                          | .....                          | .....                               |
| 11.6 NAIC 6.....                                            | .....123,147           | .....5,392,945                      | .....13,006,498                       | .....                                  | .....                 | .....                    | .....XXX                   | .....XXX                             | (c).....18,522,590                     | .....0.9                          | .....                          | .....18,522,590                     |
| 11.7 Totals.....                                            | .....698,684,166       | .....964,220,050                    | .....264,466,719                      | .....33,205,631                        | .....214,618          | .....0                   | .....XXX                   | .....XXX                             | (b)....1,960,791,184                   | .....100.0                        | .....1,044,810,709             | .....915,980,475                    |
| 11.8 Line 11.7 as a % of Col. 9.....                        | .....35.6              | .....49.2                           | .....13.5                             | .....1.7                               | .....0.0              | .....0.0                 | .....XXX                   | .....XXX                             | .....100.0                             | .....XXX                          | .....53.3                      | .....46.7                           |
| 12. Total Publicly Traded Bonds                             |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 12.1 NAIC 1.....                                            | .....252,488,904       | .....619,402,785                    | .....179,252,144                      | .....27,062,330                        | .....1,080            | .....                    | .....1,078,207,243         | .....48.4                            | .....755,807,740                       | .....38.5                         | .....1,078,207,243             | .....XXX                            |
| 12.2 NAIC 2.....                                            | .....124,726,672       | .....141,207,522                    | .....65,765,288                       | .....                                  | .....                 | .....                    | .....331,699,482           | .....14.9                            | .....289,002,969                       | .....14.7                         | .....331,699,482               | .....XXX                            |
| 12.3 NAIC 3.....                                            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .....                    | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....XXX                            |
| 12.4 NAIC 4.....                                            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .....                    | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....XXX                            |
| 12.5 NAIC 5.....                                            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .....                    | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....XXX                            |
| 12.6 NAIC 6.....                                            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .....                    | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....XXX                            |
| 12.7 Totals.....                                            | .....377,215,576       | .....760,610,307                    | .....245,017,432                      | .....27,062,330                        | .....1,080            | .....0                   | .....1,409,906,725         | .....63.2                            | .....1,044,810,709                     | .....53.3                         | .....1,409,906,725             | .....XXX                            |
| 12.8 Line 12.7 as a % of Col. 7.....                        | .....26.8              | .....53.9                           | .....17.4                             | .....1.9                               | .....0.0              | .....0.0                 | .....100.0                 | .....XXX                             | .....XXX                               | .....XXX                          | .....100.0                     | .....XXX                            |
| 12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10..... | .....16.9              | .....34.1                           | .....11.0                             | .....1.2                               | .....0.0              | .....0.0                 | .....63.2                  | .....XXX                             | .....XXX                               | .....XXX                          | .....63.2                      | .....XXX                            |
| 13. Total Privately Placed Bonds                            |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 13.1 NAIC 1.....                                            | .....142,323,385       | .....437,305,249                    | .....86,341,083                       | .....233,138                           | .....                 | .....                    | .....666,202,855           | .....29.9                            | .....747,088,791                       | .....38.1                         | .....XXX                       | .....666,202,855                    |
| 13.2 NAIC 2.....                                            | .....28,797,900        | .....108,668,916                    | .....10,325,653                       | .....                                  | .....                 | .....                    | .....147,792,469           | .....6.6                             | .....139,153,237                       | .....7.1                          | .....XXX                       | .....147,792,469                    |
| 13.3 NAIC 3.....                                            | .....337,009           | .....2,253,050                      | .....1,816,214                        | .....479,297                           | .....                 | .....                    | .....4,885,570             | .....0.2                             | .....4,460,857                         | .....0.2                          | .....XXX                       | .....4,885,570                      |
| 13.4 NAIC 4.....                                            | .....                  | .....                               | .....987,500                          | .....                                  | .....                 | .....                    | .....987,500               | .....0.0                             | .....6,755,000                         | .....0.3                          | .....XXX                       | .....987,500                        |
| 13.5 NAIC 5.....                                            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .....                    | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....XXX                       | .....0                              |
| 13.6 NAIC 6.....                                            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .....                    | .....0                     | .....0.0                             | .....18,522,590                        | .....0.9                          | .....XXX                       | .....0                              |
| 13.7 Totals.....                                            | .....171,458,294       | .....548,227,215                    | .....99,470,450                       | .....712,435                           | .....0                | .....0                   | .....819,868,394           | .....36.8                            | .....915,980,475                       | .....46.7                         | .....XXX                       | .....819,868,394                    |
| 13.8 Line 13.7 as a % of Col. 7.....                        | .....20.9              | .....66.9                           | .....12.1                             | .....0.1                               | .....0.0              | .....0.0                 | .....100.0                 | .....XXX                             | .....XXX                               | .....XXX                          | .....XXX                       | .....100.0                          |
| 13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10..... | .....7.7               | .....24.6                           | .....4.5                              | .....0.0                               | .....0.0              | .....0.0                 | .....36.8                  | .....XXX                             | .....XXX                               | .....XXX                          | .....XXX                       | .....36.8                           |

(a) Includes \$.....819,868,394 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....64,075,673; NAIC 2 \$.....45,509,453; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

SI018

|                                                                                           | 1                    | 2                              | 3                                | 4                                 | 5                | 6                   | 7                     | 8                               | 9                                 | 10                          | 11                       | 12                        |
|-------------------------------------------------------------------------------------------|----------------------|--------------------------------|----------------------------------|-----------------------------------|------------------|---------------------|-----------------------|---------------------------------|-----------------------------------|-----------------------------|--------------------------|---------------------------|
| Distribution by Type                                                                      | 1<br>Year<br>or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20<br>Years | No Maturity<br>Date | Total<br>Current Year | Column 7 as a<br>% of Line 10.6 | Total from Column<br>7 Prior Year | % from Col. 8<br>Prior Year | Total<br>Publicly Traded | Total<br>Privately Placed |
| 1. <b>U.S. Governments</b>                                                                |                      |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                           |
| 1.1 Issuer Obligations.....                                                               |                      | 440,106,838                    | 121,344,563                      |                                   |                  | XXX                 | 561,451,401           | 25.2                            | 158,829,870                       | 8.1                         | 561,451,401              |                           |
| 1.2 Residential Mortgage-Backed Securities.....                                           |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 1.3 Commercial Mortgage-Backed Securities.....                                            |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 1.4 Other Loan-Backed and Structured Securities.....                                      |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 1.5 Totals.....                                                                           | 0                    | 440,106,838                    | 121,344,563                      | 0                                 | 0                | XXX                 | 561,451,401           | 25.2                            | 158,829,870                       | 8.1                         | 561,451,401              | 0                         |
| 2. <b>All Other Governments</b>                                                           |                      |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                           |
| 2.1 Issuer Obligations.....                                                               |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 2.2 Residential Mortgage-Backed Securities.....                                           |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 2.3 Commercial Mortgage-Backed Securities.....                                            |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 2.4 Other Loan-Backed and Structured Securities.....                                      |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 2.5 Totals.....                                                                           | 0                    | 0                              | 0                                | 0                                 | 0                | XXX                 | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                         |
| 3. <b>U.S. States, Territories and Possessions, Guaranteed</b>                            |                      |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                           |
| 3.1 Issuer Obligations.....                                                               |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             | 20,788,382                        | 1.1                         |                          |                           |
| 3.2 Residential Mortgage-Backed Securities.....                                           |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 3.3 Commercial Mortgage-Backed Securities.....                                            |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 3.4 Other Loan-Backed and Structured Securities.....                                      |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 3.5 Totals.....                                                                           | 0                    | 0                              | 0                                | 0                                 | 0                | XXX                 | 0                     | 0.0                             | 20,788,382                        | 1.1                         | 0                        | 0                         |
| 4. <b>U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>  |                      |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                           |
| 4.1 Issuer Obligations.....                                                               |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 4.2 Residential Mortgage-Backed Securities.....                                           |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 4.3 Commercial Mortgage-Backed Securities.....                                            |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 4.4 Other Loan-Backed and Structured Securities.....                                      |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 4.5 Totals.....                                                                           | 0                    | 0                              | 0                                | 0                                 | 0                | XXX                 | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                         |
| 5. <b>U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b> |                      |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                           |
| 5.1 Issuer Obligations.....                                                               | 12,412,476           | 68,306,416                     | 41,976,309                       | 26,859,688                        |                  | XXX                 | 149,554,889           | 6.7                             | 150,408,420                       | 7.7                         | 149,554,889              |                           |
| 5.2 Residential Mortgage-Backed Securities.....                                           | 5,771                | 17,690                         | 11,845                           | 6,261                             | 888              | XXX                 | 42,455                | 0.0                             | 49,665                            | 0.0                         | 42,455                   |                           |
| 5.3 Commercial Mortgage-Backed Securities.....                                            | 2,358,437            | 19,504,253                     | 9,851,354                        |                                   |                  | XXX                 | 31,714,044            | 1.4                             | 39,213,924                        | 2.0                         | 31,714,044               |                           |
| 5.4 Other Loan-Backed and Structured Securities.....                                      |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 5.5 Totals.....                                                                           | 14,776,684           | 87,828,359                     | 51,839,508                       | 26,865,949                        | 888              | XXX                 | 181,311,388           | 8.1                             | 189,672,009                       | 9.7                         | 181,311,388              | 0                         |
| 6. <b>Industrial and Miscellaneous (unaffiliated)</b>                                     |                      |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                           |
| 6.1 Issuer Obligations.....                                                               | 250,729,909          | 318,085,878                    | 77,078,441                       |                                   |                  | XXX                 | 645,894,228           | 29.0                            | 798,343,652                       | 40.7                        | 441,339,787              | 204,554,441               |
| 6.2 Residential Mortgage-Backed Securities.....                                           | 34,480,472           | 31,655,223                     | 5,926,754                        | 196,381                           | 192              | XXX                 | 72,259,022            | 3.2                             | 112,951,816                       | 5.8                         | 35,958,221               | 36,300,801                |
| 6.3 Commercial Mortgage-Backed Securities.....                                            |                      | 258,447,457                    | 79,129,996                       |                                   |                  | XXX                 | 337,577,453           | 15.1                            | 286,738,292                       | 14.6                        | 5,082,082                | 332,495,371               |
| 6.4 Other Loan-Backed and Structured Securities.....                                      | 248,686,805          | 172,713,767                    | 9,168,620                        | 712,435                           |                  | XXX                 | 431,281,627           | 19.3                            | 393,467,163                       | 20.1                        | 184,763,846              | 246,517,781               |
| 6.5 Totals.....                                                                           | 533,897,186          | 780,902,325                    | 171,303,811                      | 908,816                           | 192              | XXX                 | 1,487,012,330         | 66.7                            | 1,591,500,923                     | 81.2                        | 667,143,936              | 819,868,394               |
| 7. <b>Hybrid Securities</b>                                                               |                      |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                           |
| 7.1 Issuer Obligations.....                                                               |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 7.2 Residential Mortgage-Backed Securities.....                                           |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 7.3 Commercial Mortgage-Backed Securities.....                                            |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 7.4 Other Loan-Backed and Structured Securities.....                                      |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 7.5 Totals.....                                                                           | 0                    | 0                              | 0                                | 0                                 | 0                | XXX                 | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                         |
| 8. <b>Parent, Subsidiaries and Affiliates</b>                                             |                      |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                           |
| 8.1 Issuer Obligations.....                                                               |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 8.2 Residential Mortgage-Backed Securities.....                                           |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 8.3 Commercial Mortgage-Backed Securities.....                                            |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 8.4 Other Loan-Backed and Structured Securities.....                                      |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 8.5 Totals.....                                                                           | 0                    | 0                              | 0                                | 0                                 | 0                | XXX                 | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                         |

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

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

|                                                             | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 10.6 | 9<br>Total from Column<br>7 Prior Year | 10<br>% from Col. 8<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed |
|-------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| Distribution by Type                                        |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 9. SVO Identified Funds                                     |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 9.1 Exchange Traded Funds Identified by the SVO.....        | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 9.2 Bond Mutual Funds Identified by the SVO.....            | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 9.3 Totals.....                                             | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 10. Total Bonds Current Year                                |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 10.1 Issuer Obligations.....                                | 263,142,385            | 826,499,132                         | 240,399,313                           | 26,859,688                             | 0                     | XXX                      | 1,356,900,518              | 60.9                                 | XXX                                    | XXX                               | 1,152,346,077                  | 204,554,441                     |
| 10.2 Residential Mortgage-Backed Securities.....            | 34,486,243             | 31,672,913                          | 5,938,599                             | 202,642                                | 1,080                 | XXX                      | 72,301,477                 | 3.2                                  | XXX                                    | XXX                               | 36,000,676                     | 36,300,801                      |
| 10.3 Commercial Mortgage-Backed Securities.....             | 2,358,437              | 277,951,710                         | 88,981,350                            | 0                                      | 0                     | XXX                      | 369,291,497                | 16.6                                 | XXX                                    | XXX                               | 36,796,126                     | 332,495,371                     |
| 10.4 Other Loan-Backed and Structured Securities.....       | 248,686,805            | 172,713,767                         | 9,168,620                             | 712,435                                | 0                     | XXX                      | 431,281,627                | 19.3                                 | XXX                                    | XXX                               | 184,763,846                    | 246,517,781                     |
| 10.5 SVO Identified Funds.....                              | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | XXX                                    | XXX                               | 0                              | 0                               |
| 10.6 Totals.....                                            | 548,673,870            | 1,308,837,522                       | 344,487,882                           | 27,774,765                             | 1,080                 | 0                        | 2,229,775,119              | 100.0                                | XXX                                    | XXX                               | 1,409,906,725                  | 819,868,394                     |
| 10.7 Line 10.6 as a % of Col. 7.....                        | 24.6                   | 58.7                                | 15.4                                  | 1.2                                    | 0.0                   | 0.0                      | 100.0                      | XXX                                  | XXX                                    | XXX                               | 63.2                           | 36.8                            |
| 11. Total Bonds Prior Year                                  |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 11.1 Issuer Obligations.....                                | 395,906,010            | 586,765,575                         | 114,337,398                           | 31,360,073                             | 1,268                 | XXX                      | XXX                        | XXX                                  | 1,128,370,324                          | 57.5                              | 758,733,539                    | 369,636,785                     |
| 11.2 Residential Mortgage-Backed Securities.....            | 39,585,921             | 55,360,471                          | 16,942,845                            | 898,894                                | 213,350               | XXX                      | XXX                        | XXX                                  | 113,001,481                            | 5.8                               | 58,318,835                     | 54,682,646                      |
| 11.3 Commercial Mortgage-Backed Securities.....             | 28,469,330             | 172,472,228                         | 125,010,658                           |                                        |                       | XXX                      | XXX                        | XXX                                  | 325,952,216                            | 16.6                              | 60,476,464                     | 265,475,752                     |
| 11.4 Other Loan-Backed and Structured Securities.....       | 234,722,905            | 149,621,776                         | 8,175,818                             | 946,664                                |                       | XXX                      | XXX                        | XXX                                  | 393,467,163                            | 20.1                              | 167,281,871                    | 226,185,292                     |
| 11.5 SVO Identified Funds.....                              | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | XXX                        | XXX                                  | 0                                      | 0.0                               |                                |                                 |
| 11.6 Totals.....                                            | 698,684,166            | 964,220,050                         | 264,466,719                           | 33,205,631                             | 214,618               | 0                        | XXX                        | XXX                                  | 1,960,791,184                          | 100.0                             | 1,044,810,709                  | 915,980,475                     |
| 11.7 Line 11.6 as a % of Col. 9.....                        | 35.6                   | 49.2                                | 13.5                                  | 1.7                                    | 0.0                   | 0.0                      | XXX                        | XXX                                  | 100.0                                  | XXX                               | 53.3                           | 46.7                            |
| 12. Total Publicly Traded Bonds                             |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 12.1 Issuer Obligations.....                                | 200,595,429            | 695,804,800                         | 229,086,160                           | 26,859,688                             |                       | XXX                      | 1,152,346,077              | 51.7                                 | 758,733,539                            | 38.7                              | 1,152,346,077                  | XXX                             |
| 12.2 Residential Mortgage-Backed Securities.....            | 21,340,149             | 13,458,969                          | 997,836                               | 202,642                                | 1,080                 | XXX                      | 36,000,676                 | 1.6                                  | 58,318,835                             | 3.0                               | 36,000,676                     | XXX                             |
| 12.3 Commercial Mortgage-Backed Securities.....             | 2,358,437              | 19,504,253                          | 14,933,436                            |                                        |                       | XXX                      | 36,796,126                 | 1.7                                  | 60,476,464                             | 3.1                               | 36,796,126                     | XXX                             |
| 12.4 Other Loan-Backed and Structured Securities.....       | 152,921,561            | 31,842,285                          |                                       |                                        |                       | XXX                      | 184,763,846                | 8.3                                  | 167,281,871                            | 8.5                               | 184,763,846                    | XXX                             |
| 12.5 SVO Identified Funds.....                              | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | XXX                             |
| 12.6 Totals.....                                            | 377,215,576            | 760,610,307                         | 245,017,432                           | 27,062,330                             | 1,080                 | 0                        | 1,409,906,725              | 63.2                                 | 1,044,810,709                          | 53.3                              | 1,409,906,725                  | XXX                             |
| 12.7 Line 12.6 as a % of Col. 7.....                        | 26.8                   | 53.9                                | 17.4                                  | 1.9                                    | 0.0                   | 0.0                      | 100.0                      | XXX                                  | XXX                                    | XXX                               | 100.0                          | XXX                             |
| 12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10..... | 16.9                   | 34.1                                | 11.0                                  | 1.2                                    | 0.0                   | 0.0                      | 63.2                       | XXX                                  | XXX                                    | XXX                               | 63.2                           | XXX                             |
| 13. Total Privately Placed Bonds                            |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 13.1 Issuer Obligations.....                                | 62,546,956             | 130,694,332                         | 11,313,153                            |                                        |                       | XXX                      | 204,554,441                | 9.2                                  | 369,636,785                            | 18.9                              | XXX                            | 204,554,441                     |
| 13.2 Residential Mortgage-Backed Securities.....            | 13,146,094             | 18,213,944                          | 4,940,763                             |                                        |                       | XXX                      | 36,300,801                 | 1.6                                  | 54,682,646                             | 2.8                               | XXX                            | 36,300,801                      |
| 13.3 Commercial Mortgage-Backed Securities.....             |                        | 258,447,457                         | 74,047,914                            |                                        |                       | XXX                      | 332,495,371                | 14.9                                 | 265,475,752                            | 13.5                              | XXX                            | 332,495,371                     |
| 13.4 Other Loan-Backed and Structured Securities.....       | 95,765,244             | 140,871,482                         | 9,168,620                             | 712,435                                |                       | XXX                      | 246,517,781                | 11.1                                 | 226,185,292                            | 11.5                              | XXX                            | 246,517,781                     |
| 13.5 SVO Identified Funds.....                              | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  | 0                                      | 0.0                               | XXX                            | 0                               |
| 13.6 Totals.....                                            | 171,458,294            | 548,227,215                         | 99,470,450                            | 712,435                                | 0                     | 0                        | 819,868,394                | 36.8                                 | 915,980,475                            | 46.7                              | XXX                            | 819,868,394                     |
| 13.7 Line 13.6 as a % of Col. 7.....                        | 20.9                   | 66.9                                | 12.1                                  | 0.1                                    | 0.0                   | 0.0                      | 100.0                      | XXX                                  | XXX                                    | XXX                               | XXX                            | 100.0                           |
| 13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10..... | 7.7                    | 24.6                                | 4.5                                   | 0.0                                    | 0.0                   | 0.0                      | 36.8                       | XXX                                  | XXX                                    | XXX                               | XXX                            | 36.8                            |

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

|                                                                                          | 1           | 2           | 3                 | 4                                            | 5                                                        |
|------------------------------------------------------------------------------------------|-------------|-------------|-------------------|----------------------------------------------|----------------------------------------------------------|
|                                                                                          | Total       | Bonds       | Mortgage<br>Loans | Other Short-term<br>Investment<br>Assets (a) | Investments in<br>Parent, Subsidiaries<br>and Affiliates |
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 240,131,560 | 240,131,560 |                   |                                              |                                                          |
| 2. Cost of short-term investments acquired.....                                          | 491,014,418 | 491,014,418 |                   |                                              |                                                          |
| 3. Accrual of discount.....                                                              | 1,274,111   | 1,274,111   |                   |                                              |                                                          |
| 4. Unrealized valuation increase (decrease).....                                         | 0           |             |                   |                                              |                                                          |
| 5. Total gain (loss) on disposals.....                                                   | (654,215)   | (654,215)   |                   |                                              |                                                          |
| 6. Deduct consideration received on disposals.....                                       | 625,587,391 | 625,587,391 |                   |                                              |                                                          |
| 7. Deduct amortization of premium.....                                                   | 1,593,187   | 1,593,187   |                   |                                              |                                                          |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    | 0           |             |                   |                                              |                                                          |
| 9. Deduct current year's other-than-temporary impairment recognized.....                 | 0           |             |                   |                                              |                                                          |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 104,585,296 | 104,585,296 | 0                 | 0                                            | 0                                                        |
| 11. Deduct total nonadmitted amounts.....                                                | 0           |             |                   |                                              |                                                          |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 104,585,296 | 104,585,296 | 0                 | 0                                            | 0                                                        |

\$110

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

Sch. DB - Pt. A - Verification  
NONE

Sch. DB - Pt. B - Verification  
NONE

Sch. DB - Pt. C - Sn. 1  
NONE

Sch. DB - Pt. C - Sn. 2  
NONE

Sch. DB - Verification  
NONE

**SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS**

Cash Equivalents

|                                                                                          | 1           | 2           | 3                         | 4         |
|------------------------------------------------------------------------------------------|-------------|-------------|---------------------------|-----------|
|                                                                                          | Total       | Bonds       | Money Market Mutual Funds | Other (a) |
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 64,272,827  | 64,272,827  |                           |           |
| 2. Cost of cash equivalents acquired.....                                                | 233,328,462 | 232,913,104 | 415,358                   |           |
| 3. Accrual of discount.....                                                              | 404,659     | 404,659     |                           |           |
| 4. Unrealized valuation increase (decrease).....                                         | 0           |             |                           |           |
| 5. Total gain (loss) on disposals.....                                                   | 4,134       | 4,134       |                           |           |
| 6. Deduct consideration received on disposals.....                                       | 292,593,334 | 292,593,334 |                           |           |
| 7. Deduct amortization of premium.....                                                   | 1,560       | 1,560       |                           |           |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    | 0           |             |                           |           |
| 9. Deduct current year's other-than-temporary impairment recognized.....                 | 0           |             |                           |           |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 5,415,188   | 4,999,830   | 415,358                   | 0         |
| 11. Deduct total nonadmitted amounts.....                                                | 0           |             |                           |           |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 5,415,188   | 4,999,830   | 415,358                   | 0         |

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

Sch. A - Pt. 1  
NONE

Sch. A - Pt. 2  
NONE

Sch. A - Pt. 3  
NONE

Sch. B - Pt. 1  
NONE

Sch. B - Pt. 2  
NONE

Sch. B - Pt. 3  
NONE

Sch. BA - Pt. 1  
NONE

Sch. BA - Pt. 2  
NONE

Sch. BA - Pt. 3  
NONE

SCHEDULE D - PART 1

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

| 1                                                                                                                                                                                              | 2           |                                 |                                     | Codes                                |            | 6        | 7                | Fair Value                                        |                  | 10               | 11               | Change in Book/Adjusted Carrying Value |                |           |                                 | Interest   |            |         |                |                | Dates                |             |    |                                                 |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------|---------------------------------|-------------------------------------|--------------------------------------|------------|----------|------------------|---------------------------------------------------|------------------|------------------|------------------|----------------------------------------|----------------|-----------|---------------------------------|------------|------------|---------|----------------|----------------|----------------------|-------------|----|-------------------------------------------------|
|                                                                                                                                                                                                |             |                                 |                                     | 3                                    | 4          |          |                  | 5                                                 | 8                |                  |                  | 9                                      | 12             | 13        | 14                              | 15         | 16         | 17      | 18             | 19             | 20                   | 21          | 22 |                                                 |
|                                                                                                                                                                                                |             | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR                        | Rate Used<br>to Obtain<br>Fair Value | Fair Value |          |                  | Unrealized<br>Valuation<br>Increase<br>(Decrease) |                  |                  |                  |                                        |                |           |                                 |            |            |         |                |                |                      |             |    | Current Year's<br>(Amortization) /<br>Accretion |
| CUSIP Identification                                                                                                                                                                           | Description |                                 |                                     | Code                                 |            |          |                  | NAIC<br>Design-<br>ation                          | Actual Cost      |                  |                  |                                        |                | Par Value | Book/Adjusted<br>Carrying Value |            |            |         |                | Rate of        | Effective<br>Rate of |             |    |                                                 |
| U.S. Government - Issuer Obligations                                                                                                                                                           |             |                                 |                                     |                                      |            |          |                  |                                                   |                  |                  |                  |                                        |                |           |                                 |            |            |         |                |                |                      |             |    |                                                 |
| 912828                                                                                                                                                                                         | 2J          | 8                               | US TREASURY NOTE.....               |                                      |            | .....1   | .....39,879,492  | .....98.919                                       | .....39,567,600  | .....40,000,000  | .....39,889,741  |                                        | .....10,249    |           |                                 | .....1.500 | .....1.611 | JJ..... | .....277,174   |                | 10/05/2017.          | 07/15/2020. |    |                                                 |
| 912828                                                                                                                                                                                         | 2P          | 4                               | US TREASURY NOTE.....               |                                      |            | .....1   | .....49,783,203  | .....98.634                                       | .....49,317,000  | .....50,000,000  | .....49,792,364  |                                        | .....9,161     |           |                                 | .....1.875 | .....1.970 | JJ..... | .....392,323   |                | 10/17/2017.          | 07/31/2022. |    |                                                 |
| 912828                                                                                                                                                                                         | 2Q          | 2                               | US TREASURY NOTE.....               |                                      |            | .....1   | .....10,027,344  | .....98.884                                       | .....9,888,400   | .....10,000,000  | .....10,024,417  |                                        | .....(2,927)   |           |                                 | .....1.500 | .....1.405 | FA..... | .....56,658    |                | 09/05/2017.          | 08/15/2020. |    |                                                 |
| 912828                                                                                                                                                                                         | 2R          | 0                               | US TREASURY NOTE.....               |                                      |            | .....1   | .....24,708,008  | .....98.563                                       | .....24,640,750  | .....25,000,000  | .....24,711,659  |                                        | .....3,651     |           |                                 | .....2.250 | .....2.385 | FA..... | .....212,466   |                | 11/10/2017.          | 08/15/2027. |    |                                                 |
| 912828                                                                                                                                                                                         | 2W          | 9                               | US TREASURY NOTE.....               |                                      |            | .....1   | .....49,619,141  | .....98.539                                       | .....49,269,500  | .....50,000,000  | .....49,629,355  |                                        | .....10,215    |           |                                 | .....1.875 | .....2.039 | MS..... | .....239,526   |                | 11/21/2017.          | 09/30/2022. |    |                                                 |
| 912828                                                                                                                                                                                         | 3F          | 5                               | US TREASURY NOTE.....               |                                      |            | .....1   | .....27,568,349  | .....98.558                                       | .....27,596,240  | .....28,000,000  | .....27,570,832  |                                        | .....2,483     |           |                                 | .....2.250 | .....2.425 | MN..... | .....81,796    |                | 12/26/2017.          | 11/15/2027. |    |                                                 |
| 912828                                                                                                                                                                                         | 3G          | 3                               | US TREASURY NOTE.....               |                                      |            | .....1   | .....5,774,625   | .....99.417                                       | .....5,766,186   | .....5,800,000   | .....5,775,206   |                                        | .....581       |           |                                 | .....1.750 | .....1.903 | MN..... | .....13,178    |                | 12/06/2017.          | 11/15/2020. |    |                                                 |
| 912828                                                                                                                                                                                         | 3H          | 1                               | US TREASURY NOTE.....               |                                      |            | .....1   | .....24,982,422  | .....99.738                                       | .....24,934,500  | .....25,000,000  | .....24,982,970  |                                        | .....548       |           |                                 | .....1.750 | .....1.786 | MN..... | .....38,462    |                | 11/30/2017.          | 11/30/2019. |    |                                                 |
| 912828                                                                                                                                                                                         | 3J          | 7                               | US TREASURY NOTE.....               |                                      |            | .....1   | .....64,100,391  | .....98.663                                       | .....64,130,950  | .....65,000,000  | .....64,107,059  |                                        | .....6,669     |           |                                 | .....2.125 | .....2.341 | MN..... | .....121,429   |                | 12/22/2017.          | 11/30/2024. |    |                                                 |
| 912828                                                                                                                                                                                         | 3L          | 2                               | US TREASURY NOTE.....               |                                      |            | .....1   | .....26,415,020  | .....99.703                                       | .....26,421,295  | .....26,500,000  | .....26,415,266  |                                        | .....247       |           |                                 | .....1.875 | .....1.987 | JD..... | .....23,206    |                | 12/29/2017.          | 12/15/2020. |    |                                                 |
| 912828                                                                                                                                                                                         | F6          | 2                               | US TREASURY NOTE.....               |                                      |            | .....1   | .....14,928,516  | .....99.300                                       | .....14,895,000  | .....15,000,000  | .....14,931,997  |                                        | .....3,481     |           |                                 | .....1.500 | .....1.753 | AO..... | .....38,536    |                | 11/27/2017.          | 10/31/2019. |    |                                                 |
| 912828                                                                                                                                                                                         | M8          | 0                               | US TREASURY NOTE.....               |                                      |            | .....1   | .....73,843,557  | .....99.076                                       | .....73,811,620  | .....74,500,000  | .....73,846,937  |                                        | .....3,381     |           |                                 | .....2.000 | .....2.189 | MN..... | .....130,989   |                | 12/27/2017.          | 11/30/2022. |    |                                                 |
| 912828                                                                                                                                                                                         | N8          | 9                               | US TREASURY NOTE.....               |                                      |            | .....1   | .....4,943,750   | .....98.086                                       | .....4,904,300   | .....5,000,000   | .....4,955,529   |                                        | .....11,779    |           |                                 | .....1.375 | .....1.672 | JJ..... | .....28,770    | .....34,375    | 02/24/2017.          | 01/31/2021. |    |                                                 |
| 912828                                                                                                                                                                                         | U3          | 2                               | US TREASURY NOTE.....               |                                      |            | .....1   | .....39,695,313  | .....98.379                                       | .....39,351,600  | .....40,000,000  | .....39,806,811  |                                        | .....101,316   |           |                                 | .....1.000 | .....1.262 | MN..... | .....51,934    | .....400,000   | 11/23/2016.          | 11/15/2019. |    |                                                 |
| 912828                                                                                                                                                                                         | U8          | 1                               | US TREASURY NOTE.....               |                                      |            | .....1   | .....20,112,891  | .....99.486                                       | .....19,897,200  | .....20,000,000  | .....20,092,470  |                                        | .....(20,421)  |           |                                 | .....2.000 | .....1.879 | JD..... | .....1,105     | .....400,000   | 03/28/2017.          | 12/31/2021. |    |                                                 |
| 912828                                                                                                                                                                                         | VS          | 6                               | US TREASURY NOTE.....               | SD..                                 |            | .....1   | .....4,983,371   | .....101.337                                      | .....4,965,513   | .....4,900,000   | .....4,955,013   |                                        | .....(9,100)   |           |                                 | .....2.500 | .....2.285 | FA..... | .....46,270    | .....122,500   | 02/24/2016.          | 08/15/2023. |    |                                                 |
| 912828                                                                                                                                                                                         | W8          | 9                               | US TREASURY NOTE.....               |                                      |            | .....1   | .....35,029,688  | .....98.863                                       | .....34,602,050  | .....35,000,000  | .....35,025,873  |                                        | .....(3,814)   |           |                                 | .....1.875 | .....1.857 | MS..... | .....167,668   | .....328,125   | 05/12/2017.          | 03/31/2022. |    |                                                 |
| 912828                                                                                                                                                                                         | X4          | 7                               | US TREASURY NOTE.....               |                                      |            | .....1   | .....40,951,414  | .....98.796                                       | .....40,308,768  | .....40,800,000  | .....40,935,973  |                                        | .....(15,441)  |           |                                 | .....1.875 | .....1.794 | AO..... | .....131,022   | .....382,500   | 07/24/2017.          | 04/30/2022. |    |                                                 |
| 912828                                                                                                                                                                                         | X9          | 6                               | US TREASURY NOTE.....               |                                      |            | .....1   | .....4,002,344   | .....99.031                                       | .....3,961,240   | .....4,000,000   | .....4,001,929   |                                        | .....(415)     |           |                                 | .....1.500 | .....1.479 | MN..... | .....7,790     | .....30,000    | 06/26/2017.          | 05/15/2020. |    |                                                 |
| 0199999. U.S. Government - Issuer Obligations.....                                                                                                                                             |             |                                 |                                     |                                      |            |          | .....561,348,839 | XXX                                               | .....558,229,712 | .....564,500,000 | .....561,451,401 | .....0                                 | .....111,643   | .....0    | .....0                          | XXX        | XXX        | XXX     | .....2,060,302 | .....1,697,500 | XXX                  | XXX         |    |                                                 |
| 0599999. Total - U.S. Government.....                                                                                                                                                          |             |                                 |                                     |                                      |            |          | .....561,348,839 | XXX                                               | .....558,229,712 | .....564,500,000 | .....561,451,401 | .....0                                 | .....111,643   | .....0    | .....0                          | XXX        | XXX        | XXX     | .....2,060,302 | .....1,697,500 | XXX                  | XXX         |    |                                                 |
| U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations |             |                                 |                                     |                                      |            |          |                  |                                                   |                  |                  |                  |                                        |                |           |                                 |            |            |         |                |                |                      |             |    |                                                 |
| 13032U                                                                                                                                                                                         | LV          | 8                               | CA HLTH FACS.....                   |                                      |            | .....1FE | .....1,161,280   | ...121.359                                        | .....1,213,590   | .....1,000,000   | .....1,148,706   |                                        | .....(12,574)  |           |                                 | .....5.000 | .....2.921 | FA..... | .....20,833    | .....17,917    | 03/15/2017.          | 02/01/2026. |    |                                                 |
| 13032U                                                                                                                                                                                         | LW          | 6                               | CA HLTH FACS.....                   |                                      |            | .....1FE | .....1,167,690   | ...122.648                                        | .....1,226,480   | .....1,000,000   | .....1,156,166   |                                        | .....(11,524)  |           |                                 | .....5.000 | .....3.021 | FA..... | .....20,833    | .....17,917    | 03/15/2017.          | 02/01/2027. |    |                                                 |
| 130536                                                                                                                                                                                         | QR          | 9                               | CALIFORNIA ST POLL CONTROL FIN..... |                                      |            | .....1FE | .....1,995,000   | ...106.368                                        | .....2,127,360   | .....2,000,000   | .....1,996,100   |                                        | .....449       |           |                                 | .....3.375 | .....3.405 | JJ..... | .....33,750    | .....67,500    | 07/10/2015.          | 07/01/2025. |    |                                                 |
| 130536                                                                                                                                                                                         | QW          | 8                               | CALIFORNIA ST POLL CONTROL FIN..... |                                      | .....4     | .....1FE | .....1,500,000   | ...104.347                                        | .....1,565,205   | .....1,500,000   | .....1,500,000   |                                        |                |           |                                 | .....3.125 | .....3.125 | MN..... | .....7,813     | .....46,875    | 10/30/2015.          | 11/01/2040. |    |                                                 |
| 20775B                                                                                                                                                                                         | N8          | 5                               | CONN ST HSG FIN AUTH HSG MTG.....   |                                      | .....2     | .....1FE | .....8,601,079   | ...104.428                                        | .....8,437,782   | .....8,080,000   | .....8,310,124   |                                        | .....(67,199)  |           |                                 | .....4.000 | .....2.566 | MN..... | .....41,298    | .....323,200   | 10/11/2013.          | 11/15/2032. |    |                                                 |
| 20775B                                                                                                                                                                                         | VQ          | 6                               | CONN ST HSG FIN AUTH HSG MTG.....   |                                      | .....4     | .....1FE | .....8,715,000   | ...100.000                                        | .....8,715,000   | .....8,715,000   | .....8,715,000   |                                        |                |           |                                 | .....1.730 | .....0.949 | MN..... | .....13,314    | .....70,288    | 04/20/2017.          | 05/15/2034. |    |                                                 |
| 20775C                                                                                                                                                                                         | EM          | 2                               | CONNECTICUT ST HSG FIN AUTH HS..... |                                      | .....2     | .....1FE | .....6,062,117   | ...103.491                                        | .....5,862,765   | .....5,665,000   | .....5,949,877   |                                        | .....(57,584)  |           |                                 | .....3.500 | .....1.981 | MN..... | .....25,335    | .....198,275   | 04/27/2016.          | 05/15/2039. |    |                                                 |
| 20775C                                                                                                                                                                                         | QR          | 8                               | CONNECTICUT ST HSG FIN AUTH HS..... |                                      |            | .....1FE | .....1,235,000   | ...102.245                                        | .....1,262,726   | .....1,235,000   | .....1,235,000   |                                        |                |           |                                 | .....2.800 | .....2.800 | MN..... | .....4,419     | .....24,302    | 02/16/2017.          | 05/15/2024. |    |                                                 |
| 20775C                                                                                                                                                                                         | QS          | 6                               | CONNECTICUT ST HSG FIN AUTH HS..... |                                      |            | .....1FE | .....1,390,000   | ...102.618                                        | .....1,426,390   | .....1,390,000   | .....1,390,000   |                                        |                |           |                                 | .....2.900 | .....2.900 | MN..... | .....5,151     | .....28,329    | 02/16/2017.          | 11/15/2024. |    |                                                 |
| 20775C                                                                                                                                                                                         | QT          | 4                               | CONNECTICUT ST HSG FIN AUTH HS..... |                                      |            | .....1FE | .....1,000,000   | ...103.366                                        | .....1,033,660   | .....1,000,000   | .....1,000,000   |                                        |                |           |                                 | .....3.050 | .....3.050 | MN..... | .....3,897     | .....21,435    | 02/16/2017.          | 05/15/2025. |    |                                                 |
| 20775C                                                                                                                                                                                         | QU          | 1                               | CONNECTICUT ST HSG FIN AUTH HS..... |                                      |            | .....1FE | .....760,000     | ...103.592                                        | .....787,299     | .....760,000     | .....760,000     |                                        |                |           |                                 | .....3.125 | .....3.125 | MN..... | .....3,035     | .....16,691    | 02/16/2017.          | 11/15/2025. |    |                                                 |
| 20775C                                                                                                                                                                                         | QV          | 9                               | CONNECTICUT ST HSG FIN AUTH HS..... |                                      |            | .....1FE | .....770,000     | ...103.864                                        | .....799,753     | .....770,000     | .....770,000     |                                        |                |           |                                 | .....3.200 | .....3.200 | MN..... | .....3,148     | .....17,316    | 02/16/2017.          | 05/15/2026. |    |                                                 |
| 20775C                                                                                                                                                                                         | QW          | 7                               | CONNECTICUT ST HSG FIN AUTH HS..... |                                      |            | .....1FE | .....1,145,000   | ...104.055                                        | .....1,191,430   | .....1,145,000   | .....1,145,000   |                                        |                |           |                                 | .....3.250 | .....3.250 | MN..... | .....4,755     | .....26,152    | 02/16/2017.          | 11/15/2026. |    |                                                 |
| 20775C                                                                                                                                                                                         | QX          | 5                               | CONNECTICUT ST HSG FIN AUTH HS..... |                                      | .....2     | .....1FE | .....820,000     | ...103.762                                        | .....850,848     | .....820,000     | .....820,000     |                                        |                |           |                                 | .....3.350 | .....3.350 | MN..... | .....3,510     | .....19,305    | 02/16/2017.          | 05/15/2027. |    |                                                 |
| 20775F                                                                                                                                                                                         | CG          | 0                               | CONNECTICUT ST HSG FIN AUTH SF..... |                                      | .....2     | .....1FE | .....1,406,129   | ...102.213                                        | .....1,364,544   | .....1,335,000   | .....1,362,713   |                                        | .....(5,608)   |           |                                 | .....4.500 | .....3.125 | JD..... | .....5,006     | .....60,075    | 10/19/2011.          | 06/01/2026. |    |                                                 |
| 452227                                                                                                                                                                                         | FK          | 2                               | ILLINOIS ST SALES TAX REVENUE.....  |                                      |            | .....1FE | .....4,220,000   | ...100.315                                        | .....4,233,293   | .....4,220,000   | .....4,220,000   |                                        |                |           |                                 | .....2.681 | .....2.681 | JD..... | .....5,028     | .....113,138   | 05/10/2012.          | 06/15/2020. |    |                                                 |
| 452227                                                                                                                                                                                         | GV          | 7                               | ILLINOIS ST SALES TAX REVENUE.....  |                                      |            | .....1FE | .....7,079,760   | ...109.812                                        | .....6,588,720   | .....6,000,000   | .....6,493,513   |                                        | .....(135,109) |           |                                 | .....5.000 | .....2.500 | JD..... | .....13,333    | .....300,000   | 06/12/2013.          | 06/15/2021. |    |                                                 |
| 454906                                                                                                                                                                                         | AC          | 2                               | INDIANA ST DEV FIN AUTH.....        |                                      | .....2     | .....1FE | .....1,800,000   | ...99.984                                         | .....1,799,712   | .....1,800,000   | .....1,799,983   |                                        |                |           |                                 | .....1.750 | .....1.750 | AO..... | .....7,875     | .....31,500    | 09/30/2015.          | 10/01/2031. |    |                                                 |
| 45506A                                                                                                                                                                                         | EK          | 3                               | INDIANA ST HSG & CMNTY DEV.....     |                                      | .....2     | .....1FE | .....2,597,453   | ...103.921                                        | .....2,509,692   | .....2,415,000   | .....2,487,157   |                                        | .....(17,891)  |           |                                 | .....4.500 | .....2.840 | JD..... | .....9,056     | .....108,675   | 11/16/2011.          | 12/01/2027. |    |                                                 |
| 47770V                                                                                                                                                                                         | AV          | 2                               | JOBSONIO BEVERAGE SYS STWD LIQ..... |                                      |            | .....1FE | .....15,010,000  | ...100.956                                        | .....15,153,496  | .....15,010,000  | .....15,010,000  |                                        |                |           |                                 | .....2.885 | .....2.885 | JJ..... | .....216,519   | .....433,039   | 01/29/2013.          | 01/01/2021. |    |                                                 |

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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                                        |  |  |  |       |  |
|                                                                                                                                                                                                                    |    |   |                                     | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation |     | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value   | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of | Effective<br>Rate of | When<br>Paid                           | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |  |  |  |       |  |
| CUSIP Identification                                                                                                                                                                                               |    |   | Code                                |                                 |              |                          |     |                                      |            |             |                                 |                                                   |                                                 |                                                                        |                                                     |         |                      |                                        |                                     |                            |             |                                           |  |  |  |       |  |
| 544435                                                                                                                                                                                                             | 4A | 5 | LOS ANGELES CA DEPT OF ARPTS.....   | .....                           | ..           | 2                        | 1FE | 1,209,230                            | 118.346    | 1,183,460   | 1,000,000                       | 1,156,341                                         | (18,968)                                        |                                                                        |                                                     | 5.000   | 2.651                | MN.....                                | 6,389                               | 50,000                     | 02/06/2015. | 05/15/2026.                               |  |  |  |       |  |
| 544435                                                                                                                                                                                                             | 4B | 3 | LOS ANGELES CA DEPT OF ARPTS.....   | .....                           | ..           | 2                        | 1FE | 599,165                              | 117.531    | 587,655     | 500,000                         | 574,201                                           | (8,960)                                         |                                                                        |                                                     | 5.000   | 2.761                | MN.....                                | 3,194                               | 25,000                     | 02/06/2015. | 05/15/2027.                               |  |  |  |       |  |
| 57587A                                                                                                                                                                                                             | HY | 7 | MASSACHUSETTS ST HSG.....           | .....                           | ..           | 2                        | 1FE | 4,871,331                            | 105.171    | 4,780,022   | 4,545,000                       | 4,769,328                                         | (27,208)                                        |                                                                        |                                                     | 4.000   | 2.416                | JD.....                                | 15,150                              | 181,800                    | 03/12/2015. | 06/01/2039.                               |  |  |  |       |  |
| 592646                                                                                                                                                                                                             | 5C | 3 | MET WASHINGTON DC ARPTS AUTH A..... | .....                           | ..           | 2                        | 1FE | 3,282,360                            | 116.024    | 3,480,720   | 3,000,000                       | 3,179,422                                         | (27,428)                                        |                                                                        |                                                     | 5.000   | 3.830                | AO.....                                | 37,500                              | 150,000                    | 01/08/2014. | 10/01/2024.                               |  |  |  |       |  |
| 60416Q                                                                                                                                                                                                             | FS | 8 | MINNESOTA ST HSG FIN AGY.....       | .....                           | ..           | 2                        | 1FE | 880,993                              | 102.391    | 844,726     | 825,000                         | 844,487                                           | (4,292)                                         |                                                                        |                                                     | 4.250   | 2.747                | JJ.....                                | 17,531                              | 35,063                     | 11/22/2011. | 07/01/2035.                               |  |  |  |       |  |
| 60637B                                                                                                                                                                                                             | DV | 9 | MISSOURI ST HSG DEV COMMN.....      | .....                           | ..           | 2                        | 1FE | 3,530,551                            | 104.162    | 3,343,600   | 3,210,000                       | 3,396,993                                         | (28,112)                                        |                                                                        |                                                     | 4.000   | 1.817                | MN.....                                | 21,400                              | 128,400                    | 05/30/2014. | 11/01/2041.                               |  |  |  |       |  |
| 60637B                                                                                                                                                                                                             | NS | 5 | MISSOURI ST HSG DEV COMMN.....      | .....                           | ..           | 2                        | 1FE | 3,666,734                            | 107.181    | 3,628,077   | 3,385,000                       | 3,640,250                                         | (26,483)                                        |                                                                        |                                                     | 4.000   | 2.210                | MN.....                                | 22,567                              | 51,151                     | 05/17/2017. | 05/01/2042.                               |  |  |  |       |  |
| 649883                                                                                                                                                                                                             | H6 | 5 | NEW YORK ST MTGE AGY HOMEOWNER..... | .....                           | ..           | 2                        | 1FE | 8,339,493                            | 103.636    | 8,176,880   | 7,890,000                       | 8,180,806                                         | (47,314)                                        |                                                                        |                                                     | 3.500   | 2.168                | AO.....                                | 69,038                              | 276,150                    | 07/09/2015. | 10/01/2035.                               |  |  |  |       |  |
| 658909                                                                                                                                                                                                             | BF | 2 | NORTH DAKOTA ST HSG FIN AGY.....    | .....                           | ..           | 2                        | 1FE | 846,768                              | 102.775    | 822,200     | 800,000                         | 815,974                                           | (596)                                           |                                                                        |                                                     | 4.500   | 3.217                | JJ.....                                | 18,000                              | 36,000                     | 11/10/2010. | 07/01/2041.                               |  |  |  |       |  |
| 658909                                                                                                                                                                                                             | KZ | 8 | NORTH DAKOTA ST HSG FIN AGY.....    | .....                           | ..           | 2                        | 1FE | 10,897,200                           | 106.188    | 10,618,800  | 10,000,000                      | 10,677,398                                        | (113,175)                                       |                                                                        |                                                     | 4.000   | 2.002                | JJ.....                                | 200,000                             | 438,889                    | 04/20/2016. | 01/01/2047.                               |  |  |  |       |  |
| 708796                                                                                                                                                                                                             | 4R | 5 | PENNSYLVANIA HSG FIN.....           | .....                           | ..           | 2                        | 1FE | 6,499,879                            | 106.861    | 6,529,207   | 6,110,000                       | 6,444,772                                         | (55,107)                                        |                                                                        |                                                     | 4.000   | 2.469                | AO.....                                | 61,100                              | 162,933                    | 01/11/2017. | 10/01/2046.                               |  |  |  |       |  |
| 83756C                                                                                                                                                                                                             | AM | 7 | SOUTH DAKOTA HSG DEV AUTH.....      | .....                           | ..           | 4                        | 1FE | 1,760,035                            | 105.455    | 1,734,735   | 1,645,000                       | 1,699,308                                         | (14,723)                                        |                                                                        |                                                     | 4.500   | 2.826                | MN.....                                | 12,338                              | 74,025                     | 05/23/2012. | 05/01/2031.                               |  |  |  |       |  |
| 915137                                                                                                                                                                                                             | T6 | 0 | UNIVERSITY TEX REVS.....            | .....                           | ..           | 4                        | 1FE | 31,200,000                           | 100.000    | 31,200,000  | 31,200,000                      | 31,200,000                                        |                                                 |                                                                        |                                                     | 1.620   | 0.681                | MON.....                               | 31,354                              | 235,144                    | 09/09/2016. | 08/01/2034.                               |  |  |  |       |  |
| 93978T                                                                                                                                                                                                             | LQ | 0 | WASHINGTON ST HSG.....              | .....                           | ..           | 2                        | 1FE | 51,550                               | 100.618    | 50,309      | 50,000                          | 50,607                                            | 170                                             |                                                                        |                                                     | 4.400   | 3.700                | JD.....                                | 183                                 | 2,200                      | 10/09/2009. | 06/01/2040.                               |  |  |  |       |  |
| 93978T                                                                                                                                                                                                             | VD | 8 | WASHINGTON ST HSG.....              | .....                           | ..           | 2                        | 1FE | 5,710,770                            | 104.071    | 5,619,834   | 5,400,000                       | 5,655,663                                         | (48,530)                                        |                                                                        |                                                     | 3.500   | 1.970                | JD.....                                | 15,750                              | 189,525                    | 10/20/2016. | 12/01/2046.                               |  |  |  |       |  |
| 2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....                                                                                                                                   |    |   | .....                               | ..                              | ..           | 2                        | 1FE | 151,781,567                          | XXX        | 150,749,970 | 145,420,000                     | 149,554,889                                       | 0                                               | (727,766)                                                              | 0                                                   | XXX     | XXX                  | XXX                                    | 979,402                             | 3,978,209                  | XXX         | XXX                                       |  |  |  |       |  |
| U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities |    |   |                                     |                                 |              |                          |     |                                      |            |             |                                 |                                                   |                                                 |                                                                        |                                                     |         |                      |                                        |                                     |                            |             |                                           |  |  |  |       |  |
| 31392C                                                                                                                                                                                                             | MS | 0 | FNW 2002-W1 2A.....                 | .....                           | ..           | 4                        | 1FE | 44,969                               | 111.346    | 47,644      | 42,789                          | 42,455                                            | (800)                                           |                                                                        |                                                     | 7.500   | 5.595                | MON.....                               | 267                                 | 2,598                      | 03/07/2002. | 02/25/2042.                               |  |  |  |       |  |
| 2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities.....                                                                                                                                        |    |   | .....                               | ..                              | ..           | 4                        | 1FE | 44,969                               | XXX        | 47,644      | 42,789                          | 42,455                                            | 0                                               | (800)                                                                  | 0                                                   | XXX     | XXX                  | XXX                                    | 267                                 | 2,598                      | XXX         | XXX                                       |  |  |  |       |  |
| U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities  |    |   |                                     |                                 |              |                          |     |                                      |            |             |                                 |                                                   |                                                 |                                                                        |                                                     |         |                      |                                        |                                     |                            |             |                                           |  |  |  |       |  |
| 3137AA                                                                                                                                                                                                             | 4X | 8 | FHMS 2011-K013 X1 IO.....           | .....                           | ..           | 4,6                      | 1FE | 12,080,864                           | 1.476      | 4,074,311   | 3,904,448                       |                                                   | (1,354,609)                                     |                                                                        |                                                     | 0.545   | 5.788                | MON.....                               | 125,435                             | 1,717,159                  | 01/02/2014. | 01/25/2021.                               |  |  |  |       |  |
| 3137AD                                                                                                                                                                                                             | TK | 3 | FHMS 2011-K014 X1 IO.....           | .....                           | ..           | 4,6                      | 1FE | 15,807,993                           | 3.303      | 6,148,827   | 6,008,193                       |                                                   | (1,917,966)                                     |                                                                        |                                                     | 1.182   | 4.375                | MON.....                               | 183,339                             | 2,354,191                  | 08/14/2013. | 04/25/2021.                               |  |  |  |       |  |
| 3137AK                                                                                                                                                                                                             | KD | 2 | FHMS 2012-K705 X1 IO.....           | .....                           | ..           | 4,6                      | 1FE | 11,591,078                           | 0.886      | 1,100,258   | 977,118                         |                                                   | (1,900,514)                                     |                                                                        |                                                     | 1.705   | 5.618                | MON.....                               | 176,399                             | 2,200,546                  | 01/24/2012. | 09/25/2018.                               |  |  |  |       |  |
| 3137AL                                                                                                                                                                                                             | 6W | 4 | FHMS 2012-K706 X1 IO.....           | .....                           | ..           | 4,6                      | 1FE | 4,656,119                            | 0.908      | 492,853     | 461,142                         |                                                   | (788,204)                                       |                                                                        |                                                     | 1.547   | 4.113                | MON.....                               | 69,952                              | 870,885                    | 05/23/2012. | 10/25/2018.                               |  |  |  |       |  |
| 3137B1                                                                                                                                                                                                             | BT | 8 | FHMS 2013-K026 X1 IO.....           | .....                           | ..           | 4,6                      | 1FE | 8,916,925                            | 4.036      | 5,095,746   | 5,034,796                       |                                                   | (1,049,180)                                     |                                                                        |                                                     | 1.014   | 3.614                | MON.....                               | 106,714                             | 1,355,320                  | 04/01/2014. | 11/25/2022.                               |  |  |  |       |  |
| 3137B6                                                                                                                                                                                                             | ZN | 4 | FHMS 2014-K714 X1 IO.....           | .....                           | ..           | 4,6                      | 1FE | 11,616,982                           | 1.561      | 4,421,801   | 4,408,704                       |                                                   | (1,884,728)                                     |                                                                        |                                                     | 0.682   | 2.937                | MON.....                               | 160,984                             | 2,114,802                  | 02/12/2014. | 10/25/2020.                               |  |  |  |       |  |
| 3137B7                                                                                                                                                                                                             | N2 | 1 | FHMS 2014-K036 X1 IO.....           | .....                           | ..           | 4,6                      | 1FE | 12,248,286                           | 3.668      | 7,458,201   | 7,484,645                       |                                                   | (1,280,000)                                     |                                                                        |                                                     | 0.763   | 3.029                | MON.....                               | 129,337                             | 1,683,643                  | 02/10/2014. | 10/25/2023.                               |  |  |  |       |  |
| 3137FC                                                                                                                                                                                                             | JM | 7 | FHMS 2017-K070 X1 IO.....           | .....                           | ..           | 4,6                      | 1FE | 3,449,036                            | 2.919      | 3,430,350   | 3,434,998                       |                                                   | (14,038)                                        |                                                                        |                                                     | 0.327   | 3.434                | MON.....                               | 31,994                              |                            | 12/01/2017. | 11/25/2027.                               |  |  |  |       |  |
| 2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities.....                                                                                                                                         |    |   | .....                               | ..                              | ..           | 4,6                      | 1FE | 80,367,283                           | XXX        | 32,222,347  | 0                               | 31,714,044                                        | 0                                               | (10,189,239)                                                           | 0                                                   | XXX     | XXX                  | XXX                                    | 984,154                             | 12,296,546                 | XXX         | XXX                                       |  |  |  |       |  |
| 3199999. Total - U.S. Special Revenue & Special Assessment Obligations.....                                                                                                                                        |    |   | .....                               | ..                              | ..           | 4,6                      | 1FE | 232,193,819                          | XXX        | 183,019,961 | 145,462,789                     | 181,311,388                                       | 0                                               | (10,917,805)                                                           | 0                                                   | XXX     | XXX                  | XXX                                    | 1,963,823                           | 16,277,353                 | XXX         | XXX                                       |  |  |  |       |  |
| Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations                                                                                                                                                     |    |   |                                     |                                 |              |                          |     |                                      |            |             |                                 |                                                   |                                                 |                                                                        |                                                     |         |                      |                                        |                                     |                            |             |                                           |  |  |  |       |  |
| 00206R                                                                                                                                                                                                             | DP | 4 | AT&T CORP.....                      | .....                           | ..           | 2                        | 2FE | 9,993,600                            | 102.390    | 10,239,000  | 10,000,000                      | 9,994,135                                         | 535                                             |                                                                        |                                                     | 3.800   | 3.810                | MS.....                                | 126,667                             | 213,222                    | 01/31/2017. | 03/01/2024.                               |  |  |  |       |  |
| 00206R                                                                                                                                                                                                             | EL | 2 | AT&T CORP.....                      | .....                           | ..           | 2                        | 2FE | 24,958,000                           | 100.491    | 25,122,750  | 25,000,000                      | 24,959,546                                        | 1,546                                           |                                                                        |                                                     | 3.400   | 3.427                | FA.....                                | 340,000                             |                            | 07/27/2017. | 08/14/2024.                               |  |  |  |       |  |
| 002824                                                                                                                                                                                                             | BK | 5 | ABBOTT LABORATORIES.....            | .....                           | ..           | 2                        | 2FE | 10,103,200                           | 100.666    | 10,066,600  | 10,000,000                      | 10,080,123                                        | (23,077)                                        |                                                                        |                                                     | 2.800   | 2.482                | MS.....                                | 82,444                              | 140,000                    | 03/20/2017. | 09/15/2020.                               |  |  |  |       |  |
| 00507V                                                                                                                                                                                                             | AE | 9 | ACTIVISION BLIZZARD INC.....        | .....                           | ..           | 2                        | 2FE | 24,514,207                           | 106.011    | 23,872,617  | 22,519,000                      | 23,803,514                                        | (670,487)                                       |                                                                        |                                                     | 6.125   | 2.256                | MS.....                                | 406,124                             | 1,121,365                  | 08/23/2017. | 09/15/2023.                               |  |  |  |       |  |
| 032095                                                                                                                                                                                                             | AF | 8 | AMPHENOL CORP.....                  | .....                           | ..           | 2                        | 2FE | 2,707,889                            | 99.500     | 2,676,550   | 2,690,000                       | 2,705,772                                         | (2,117)                                         |                                                                        |                                                     | 2.200   | 1.932                | AO.....                                | 14,795                              | 28,932                     | 09/07/2017. | 04/01/2020.                               |  |  |  |       |  |
| 035242                                                                                                                                                                                                             | AL | 0 | ANHEUSER-BUSCH INBEV FIN.....       | .....                           | ..           | 2                        | 1FE | 15,481,300                           | 102.315    | 15,347,250  | 15,000,000                      | 15,436,535                                        | (44,765)                                        |                                                                        |                                                     | 3.300   | 2.665                | FA.....                                | 206,250                             | 247,500                    | 06/13/2017. | 02/01/2023.                               |  |  |  |       |  |
| 037389                                                                                                                                                                                                             | AW | 3 | AON CORP.....                       | .....                           | ..           | 2                        | 2FE | 13,887,663                           | 106.483    | 13,044,168  | 12,250,000                      | 12,972,740                                        | (214,083)                                       |                                                                        |                                                     | 5.000   | 2.753                | MS.....                                | 154,826                             | 556,250                    | 08/11/2017. | 09/30/2020.                               |  |  |  |       |  |
| 052769                                                                                                                                                                                                             | AE | 6 | AUTODESK INC.....                   | .....                           | ..           | 2                        | 2FE | 9,937,200                            | 98.064     | 9,806,400   | 10,000,000                      | 9,940,107                                         | 2,907                                           |                                                                        |                                                     | 3.500   | 3.575                | JD.....                                | 15,556                              | 181,806                    | 06/05/2017. | 06/15/2027.                               |  |  |  |       |  |
| 05367A                                                                                                                                                                                                             | AG | 8 | AVIATION CAPITAL GROUP.....         | .....                           | ..           | 2                        | 2FE | 4,977,650                            | 100.335    | 5,016,750   | 5,000,000                       | 4,994,386                                         | 7,513                                           |                                                                        |                                                     | 2.875   | 3.032                | MS.....                                | 41,528                              | 143,750                    | 09/14/2015. | 09/17/2018.                               |  |  |  |       |  |
| 07177M                                                                                                                                                                                                             | AD | 5 | BAXALTA INC.....                    | .....                           | ..           | 2                        | 2FE | 1,992,620                            | 100.640    | 2,012,800   | 2,000,000                       | 1,996,195                                         | 1,456                                           |                                                                        |                                                     | 2.875   | 2.955                | JD.....                                | 1,278                               | 57,500                     | 06/23/2015. | 06/23/2020.                               |  |  |  |       |  |
| 11134L                                                                                                                                                                                                             | AE | 9 | BROADCOM CRP - CAYMN FL.....        | .....                           | ..           | 2                        | 2FE | 10,336,500                           | 99.418     | 9,941,800   | 10,000,000                      | 10,325,653                                        | (10,847)                                        |                                                                        |                                                     | 3.625   | 3.016                | JJ.....                                | 167,153                             |                            | 10/10/2017. | 01/15/2024.                               |  |  |  |       |  |
| 12189L                                                                                                                                                                                                             | AF | 8 | BURLINGTN NORTH SANTA FE.....       | .....                           | ..           | 2                        | 1FE | 12,058,774                           | 103.312    | 11,756,906  | 11,380,000                      | 11,760,259                                        | (104,234)                                       |                                                                        |                                                     | 3.450   | 2.436                | MS.....                                | 115,602                             | 392,610                    | 01/21/2015. | 09/15/2021.                               |  |  |  |       |  |

SCHEDULE D - PART 1

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

E10.2

| 1                    |    | 2           |                                  | Codes                           |           | 6                              | 7          |                  | Fair Value   |                 | 10              | 11                           | Change in Book/Adjusted Carrying Value |                |       |            | Interest   |         |              |              |             | Dates       |    |
|----------------------|----|-------------|----------------------------------|---------------------------------|-----------|--------------------------------|------------|------------------|--------------|-----------------|-----------------|------------------------------|----------------------------------------|----------------|-------|------------|------------|---------|--------------|--------------|-------------|-------------|----|
|                      |    |             |                                  | 3                               | 4         |                                | 5          | NAIC Designation | 8            | Fair Value 9    |                 |                              | 12                                     | 13             | 14    | 15         | 16         | 17      | 18           | 19           | 20          | 21          | 22 |
| CUSIP Identification |    | Description | Code                             | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond CHAR | Rate Used to Obtain Fair Value | Fair Value |                  |              |                 | Par Value       | Book/Adjusted Carrying Value |                                        |                |       |            |            |         |              |              |             |             |    |
| 14149Y               | BF | 4           | CARDINAL HEALTH INC.....         | .....                           | ..        | .....2                         | 2FE        | .....15,000,000  | .....98.316  | .....14,747,400 | .....15,000,000 | .....15,000,000              | .....                                  | .....          | ..... | .....2.616 | .....2.616 | JD..... | .....17,440  | .....199,470 | 06/01/2017. | 06/15/2022. |    |
| 151020               | AQ | 7           | CELGENE CORP.....                | .....                           | ..        | .....                          | 2FE        | .....4,159,760   | .....100.925 | .....4,112,694  | .....4,075,000  | .....4,142,688               | .....                                  | .....(17,072)  | ..... | .....2.875 | .....2.219 | FA..... | .....44,259  | .....58,578  | 04/19/2017. | 08/15/2020. |    |
| 161175               | AX | 2           | CCO SAFARI II LLC.....           | .....                           | ..        | .....2                         | 2FE        | .....10,000,000  | .....101.858 | .....10,185,800 | .....10,000,000 | .....10,000,000              | .....                                  | .....          | ..... | .....3.579 | .....3.579 | JJ..... | .....157,078 | .....357,900 | 07/09/2015. | 07/23/2020. |    |
| 21036P               | AH | 1           | CONSTELLATION BRANDS INC.....    | .....                           | ..        | .....                          | 2FE        | .....11,451,200  | .....112.380 | .....11,238,000 | .....10,000,000 | .....11,261,627              | .....                                  | .....(189,573) | ..... | .....6.000 | .....2.881 | MN..... | .....100,000 | .....600,000 | 04/17/2017. | 05/01/2022. |    |
| 233851               | BA | 1           | DAIMLER FINANCE NA LLC.....      | .....                           | ..        | .....                          | 1FE        | .....20,974,856  | .....100.211 | .....20,818,835 | .....20,775,000 | .....20,814,721              | .....                                  | .....(67,301)  | ..... | .....2.375 | .....2.042 | FA..... | .....205,586 | .....493,406 | 07/29/2015. | 08/01/2018. |    |
| 26867L               | AE | 0           | EMD FINANCE LLC.....             | .....                           | ..        | .....2                         | 2FE        | .....9,999,500   | .....99.775  | .....9,977,500  | .....10,000,000 | .....9,999,595               | .....                                  | .....99        | ..... | .....2.400 | .....2.401 | MS..... | .....68,000  | .....240,000 | 03/16/2015. | 03/19/2020. |    |
| 26884T               | AM | 4           | ERAC USA FINANCE COMPANY.....    | .....                           | ..        | .....                          | 2FE        | .....19,280,480  | .....99.704  | .....19,148,153 | .....19,205,000 | .....19,241,609              | .....                                  | .....(20,080)  | ..... | .....2.350 | .....2.240 | AO..... | .....95,278  | .....451,318 | 12/14/2016. | 10/15/2019. |    |
| 336158               | AK | 6           | FIRST REPUBLIC BANK.....         | .....                           | ..        | .....                          | 1FE        | .....8,992,440   | .....98.670  | .....8,880,300  | .....9,000,000  | .....8,993,170               | .....                                  | .....730       | ..... | .....2.500 | .....2.518 | JD..... | .....15,625  | .....112,500 | 05/30/2017. | 06/06/2022. |    |
| 35802X               | AH | 6           | FRESENIUS MED CARE II.....       | .....                           | ..        | .....2                         | 2FE        | .....10,362,500  | .....103.000 | .....10,300,000 | .....10,000,000 | .....10,307,795              | .....                                  | .....(54,705)  | ..... | .....4.125 | .....2.862 | AO..... | .....87,083  | .....206,250 | 07/06/2017. | 10/15/2020. |    |
| 35804G               | AK | 4           | FRESENIUS US FINANCE II.....     | .....                           | ..        | .....2                         | 2FE        | .....11,315,180  | .....105.000 | .....11,190,900 | .....10,658,000 | .....11,271,090              | .....                                  | .....(44,090)  | ..... | .....4.500 | .....3.197 | JJ..... | .....221,154 | .....        | 10/19/2017. | 01/15/2023. |    |
| 37045V               | AD | 2           | GENERAL MOTORS CO.....           | .....                           | ..        | .....                          | 2FE        | .....10,540,243  | .....101.040 | .....10,407,120 | .....10,300,000 | .....10,414,218              | .....                                  | .....(126,025) | ..... | .....3.500 | .....2.005 | AO..... | .....89,124  | .....360,500 | 02/27/2017. | 10/02/2018. |    |
| 37331N               | AB | 7           | GEORGIA-PACIFIC LLC.....         | .....                           | ..        | .....                          | 1FE        | .....3,444,866   | .....107.844 | .....3,373,360  | .....3,128,000  | .....3,413,915               | .....                                  | .....(30,951)  | ..... | .....5.400 | .....2.061 | MN..... | .....28,152  | .....84,456  | 09/05/2017. | 11/01/2020. |    |
| 37331N               | AF | 8           | GEORGIA-PACIFIC LLC.....         | .....                           | ..        | .....2                         | 1FE        | .....4,556,250   | .....100.350 | .....4,515,750  | .....4,500,000  | .....4,547,455               | .....                                  | .....(8,795)   | ..... | .....2.539 | .....1.936 | MN..... | .....14,599  | .....57,128  | 08/24/2017. | 11/15/2019. |    |
| 413875               | AP | 0           | HARRIS CORP.....                 | .....                           | ..        | .....                          | 2FE        | .....10,050,900  | .....99.895  | .....9,989,500  | .....10,000,000 | .....10,005,402              | .....                                  | .....(17,270)  | ..... | .....1.999 | .....1.824 | AO..... | .....35,538  | .....199,900 | 04/22/2015. | 04/27/2018. |    |
| 50076Q               | AX | 4           | KRAFT FOODS INC.....             | .....                           | ..        | .....                          | 2FE        | .....6,579,693   | .....102.582 | .....6,463,692  | .....6,301,000  | .....6,475,266               | .....                                  | .....(104,427) | ..... | .....6.125 | .....1.785 | FA..... | .....137,222 | .....192,968 | 08/08/2017. | 08/23/2018. |    |
| 539830               | BF | 5           | LOCKHEED MARTIN CORPORATION..... | .....                           | ..        | .....2                         | 2FE        | .....14,946,150  | .....100.632 | .....15,094,800 | .....15,000,000 | .....14,967,790              | .....                                  | .....10,519    | ..... | .....2.500 | .....2.577 | MN..... | .....39,583  | .....375,000 | 11/16/2015. | 11/23/2020. |    |
| 56585A               | AK | 8           | MARATHON PETROLEUM CORP.....     | .....                           | ..        | .....                          | 2FE        | .....9,992,000   | .....100.359 | .....10,035,900 | .....10,000,000 | .....9,997,320               | .....                                  | .....2,669     | ..... | .....2.700 | .....2.728 | JD..... | .....12,000  | .....270,000 | 12/07/2015. | 12/14/2018. |    |
| 571748               | AT | 9           | MARSH & MCLENNAN COS INC.....    | .....                           | ..        | .....2                         | 1FE        | .....9,505,115   | .....100.362 | .....9,534,390  | .....9,500,000  | .....9,500,562               | .....                                  | .....(1,090)   | ..... | .....2.550 | .....2.538 | AO..... | .....51,142  | .....242,250 | 09/25/2013. | 10/15/2018. |    |
| 573284               | AN | 6           | MARTIN MARIETTA MATERIALS.....   | .....                           | ..        | .....                          | 2FE        | .....1,474,425   | .....105.166 | .....1,545,940  | .....1,470,000  | .....1,473,396               | .....                                  | .....(446)     | ..... | .....4.250 | .....4.209 | JJ..... | .....31,064  | .....62,475  | 07/16/2015. | 07/02/2024. |    |
| 579780               | AM | 9           | MCCORMICK & CO INC.....          | .....                           | ..        | .....2                         | 2FE        | .....9,993,700   | .....100.508 | .....10,050,800 | .....10,000,000 | .....9,993,799               | .....                                  | .....99        | ..... | .....3.150 | .....3.160 | FA..... | .....122,500 | .....        | 08/09/2017. | 08/15/2024. |    |
| 582839               | AJ | 5           | MEAD JOHNSON NUTRITION CO.....   | .....                           | ..        | .....2                         | 1FE        | .....9,990,200   | .....101.490 | .....10,149,000 | .....10,000,000 | .....9,994,060               | .....                                  | .....1,881     | ..... | .....3.000 | .....3.021 | MN..... | .....38,333  | .....300,000 | 10/29/2015. | 11/15/2020. |    |
| 60856B               | AA | 2           | MOLEX ELECTRONICS TECH.....      | .....                           | ..        | .....2                         | 2FE        | .....12,538,550  | .....100.016 | .....12,502,000 | .....12,500,000 | .....12,517,764              | .....                                  | .....(7,740)   | ..... | .....2.878 | .....2.811 | AO..... | .....75,947  | .....359,750 | 04/02/2015. | 04/15/2020. |    |
| 60871R               | AF | 7           | MOLSON COORS BREWING CO.....     | .....                           | ..        | .....2                         | 2FE        | .....14,994,300  | .....98.003  | .....14,700,450 | .....15,000,000 | .....14,995,889              | .....                                  | .....1,097     | ..... | .....2.100 | .....2.108 | JJ..... | .....145,250 | .....322,000 | 06/28/2016. | 07/15/2021. |    |
| 60871R               | AM | 2           | MOLSON COORS BREWING CO.....     | .....                           | ..        | .....                          | 2FE        | .....4,997,050   | .....99.546  | .....4,977,300  | .....5,000,000  | .....4,998,153               | .....                                  | .....1,103     | ..... | .....1.900 | .....1.930 | MS..... | .....27,972  | .....47,500  | 03/06/2017. | 03/15/2019. |    |
| 651229               | AT | 3           | NEWELL BRANDS INC.....           | .....                           | ..        | .....                          | 2FE        | .....587,413     | .....100.334 | .....584,947    | .....583,000    | .....584,859                 | .....                                  | .....(1,464)   | ..... | .....2.600 | .....2.337 | MS..... | .....3,874   | .....15,158  | 03/21/2016. | 03/29/2019. |    |
| 655844               | BG | 2           | NORFOLK SOUTHERN CORP.....       | .....                           | ..        | .....2                         | 2FE        | .....5,828,362   | .....102.457 | .....5,942,506  | .....5,800,000  | .....5,818,587               | .....                                  | .....(4,689)   | ..... | .....3.250 | .....3.157 | JD..... | .....15,708  | .....188,500 | 11/18/2015. | 12/01/2021. |    |
| 655844               | BJ | 6           | NORFOLK SOUTHERN CORP.....       | .....                           | ..        | .....2                         | 2FE        | .....12,452,212  | .....101.244 | .....12,427,701 | .....12,275,000 | .....12,415,991              | .....                                  | .....(32,995)  | ..... | .....3.000 | .....2.695 | AO..... | .....92,063  | .....368,250 | 11/18/2016. | 04/01/2022. |    |
| 666807               | BF | 8           | NORTHROP GRUMMAN CORP.....       | .....                           | ..        | .....                          | 2FE        | .....7,236,299   | .....99.931  | .....7,409,884  | .....7,415,000  | .....7,398,002               | .....                                  | .....39,792    | ..... | .....1.750 | .....2.302 | JD..... | .....10,814  | .....129,763 | 10/10/2013. | 06/01/2018. |    |
| 741503               | AW | 6           | PRICELINE GROUP INC.....         | .....                           | ..        | .....2                         | 2FE        | .....9,415,151   | .....101.614 | .....9,292,600  | .....9,145,000  | .....9,404,305               | .....                                  | .....(10,846)  | ..... | .....3.650 | .....3.192 | MS..... | .....98,283  | .....132,678 | 09/15/2017. | 03/15/2025. |    |
| 75606D               | AE | 1           | REALOGY GROUP/CO-ISSUER.....     | .....                           | ..        | .....2                         | 4FE        | .....992,690     | .....98.750  | .....987,500    | .....1,000,000  | .....987,500                 | .....                                  | .....21,578    | ..... | .....4.875 | .....5.000 | JD..... | .....4,063   | .....48,750  | 05/26/2016. | 06/01/2023. |    |
| 756109               | AM | 6           | REALTY INCOME CORP.....          | .....                           | ..        | .....2                         | 2FE        | .....10,046,800  | .....99.991  | .....9,999,100  | .....10,000,000 | .....10,000,000              | .....                                  | .....(29,779)  | ..... | .....2.000 | .....1.679 | JJ..... | .....83,889  | .....200,000 | 01/27/2017. | 01/31/2018. |    |
| 772739               | AJ | 7           | ROCK-TENN CO.....                | .....                           | ..        | .....                          | 2FE        | .....1,554,510   | .....102.220 | .....1,533,300  | .....1,500,000  | .....1,542,499               | .....                                  | .....(12,011)  | ..... | .....4.450 | .....1.979 | MS..... | .....22,250  | .....33,375  | 08/28/2017. | 03/01/2019. |    |
| 931427               | AA | 6           | WALGREENS BOOTS ALLIANCE.....    | .....                           | ..        | .....2                         | 2FE        | .....2,741,688   | .....100.596 | .....2,716,092  | .....2,700,000  | .....2,731,861               | .....                                  | .....(9,827)   | ..... | .....2.700 | .....2.028 | MN..... | .....8,708   | .....36,450  | 06/02/2017. | 11/18/2019. |    |
| 982526               | AQ | 8           | WRIGLEY WM. JR CO.....           | .....                           | ..        | .....2                         | 1FE        | .....14,352,517  | .....102.406 | .....14,068,536 | .....13,738,000 | .....14,064,046              | .....                                  | .....(114,518) | ..... | .....3.375 | .....2.468 | AO..... | .....90,156  | .....463,658 | 12/08/2015. | 10/21/2020. |    |
| 01626P               | AJ | 5           | ALIMENTATION COUCHE-TARD.....    | .....                           | A         | .....2                         | 2FE        | .....14,020,430  | .....99.068  | .....13,869,520 | .....14,000,000 | .....14,018,828              | .....                                  | .....(1,602)   | ..... | .....2.700 | .....2.668 | JJ..... | .....162,750 | .....        | 08/09/2017. | 07/26/2022. |    |
| 00507U               | AM | 3           | ACTAVIS FUNDING SCS.....         | .....                           | D         | .....                          | 2FE        | .....14,599,702  | .....100.078 | .....14,461,271 | .....14,450,000 | .....14,470,579              | .....                                  | .....(104,845) | ..... | .....2.350 | .....1.614 | MS..... | .....102,816 | .....339,575 | 10/04/2016. | 03/12/2018. |    |
| 111013               | AM | 0           | BRITISH SKY BROADCASTING.....    | .....                           | D         | .....                          | 2FE        | .....28,199,383  | .....100.184 | .....28,021,465 | .....27,970,000 | .....28,053,906              | .....                                  | .....(47,898)  | ..... | .....2.625 | .....2.443 | MS..... | .....214,145 | .....734,213 | 02/11/2015. | 09/16/2019. |    |
| 62854A               | AJ | 3           | MYLAN NV.....                    | .....                           | D         | .....                          | 2FE        | .....10,529,749  | .....100.534 | .....10,452,520 | .....10,397,000 | .....10,456,432              | .....                                  | .....(61,148)  | ..... | .....3.000 | .....2.390 | JD..... | .....13,863  | .....315,810 | 10/21/2016. | 12/15/2018. |    |
| 714264               | AH | 1           | PERNOD-RICARD SA.....            | .....                           | D         | .....                          | 2FE        | .....3,297,691   | .....105.885 | .....3,343,848  | .....3,158,000  | .....3,258,329               | .....                                  | .....(20,085)  | ..... | .....4.250 | .....3.487 | JJ..... | .....61,888  | .....134,215 | 03/09/2016. | 07/15/2022. |    |
| 8248                 |    |             |                                  |                                 |           |                                |            |                  |              |                 |                 |                              |                                        |                |       |            |            |         |              |              |             |             |    |

Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities



**SCHEDULE D - PART 1**

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

E10.4

| 1                    |    | 2           |                  | Codes |                                 | 6            | 7                         | Fair Value  |                                      | 10         | 11         | Change in Book/Adjusted Carrying Value |                                                   |                                                 |                                                                        | Interest                                            |         |                      |              |                                     | Dates                      |            |                                           |
|----------------------|----|-------------|------------------|-------|---------------------------------|--------------|---------------------------|-------------|--------------------------------------|------------|------------|----------------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|---------|----------------------|--------------|-------------------------------------|----------------------------|------------|-------------------------------------------|
|                      |    |             |                  | 3     | 4                               |              |                           | 5           | 8                                    |            |            | 9                                      | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16      | 17                   | 18           | 19                                  | 20                         | 21         | 22                                        |
| CUSIP Identification |    | Description |                  | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>nation | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value        | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity<br>Date |
| 00192C               | AB | 7           | ARIFL 2016-A A2  |       |                                 | 4            | 1FE                       | 783,713     | 99.952                               | 783,396    | 783,772    | 783,758                                |                                                   | 17                                              |                                                                        |                                                     | 1.820   | 1.831                | MON...       | 634                                 | 14,265                     | 02/17/2016 | 07/15/2024                                |
| 00192M               | AA | 7           | ARIFL 2017-A A1  |       |                                 | 4            | 1FE                       | 7,840,556   | 99.922                               | 7,834,441  | 7,840,556  | 7,840,556                              |                                                   |                                                 |                                                                        |                                                     | 1.250   | 1.242                | MON...       | 4,628                               | 55,810                     | 05/16/2017 | 06/15/2018                                |
| 03065F               | AB | 8           | AMCAR 2017-1 A2A |       |                                 | 4            | 1FE                       | 2,964,900   | 99.839                               | 2,960,371  | 2,965,144  | 2,965,051                              |                                                   | 150                                             |                                                                        |                                                     | 1.510   | 1.523                | MON...       | 1,617                               | 36,938                     | 02/13/2017 | 05/18/2020                                |
| 04032Y               | AB | 5           | ARIFL 2015-A A2  |       |                                 | 4            | 1FE                       | 247,036     | 99.964                               | 246,977    | 247,066    | 247,066                                |                                                   | 9                                               |                                                                        |                                                     | 1.110   | 1.120                | MON...       | 122                                 | 2,742                      | 04/15/2015 | 11/15/2018                                |
| 05582X               | AB | 8           | BMWLT 2016-2 A2A |       |                                 | 4            | 1FE                       | 4,367,742   | 99.873                               | 4,362,501  | 4,368,049  | 4,367,940                              |                                                   | 187                                             |                                                                        |                                                     | 1.230   | 1.243                | MON...       | 1,642                               | 53,727                     | 10/04/2016 | 01/22/2019                                |
| 09658U               | AD | 1           | BMWOT 2014-A A4  |       |                                 | 4            | 1FE                       | 6,929,610   | 99.878                               | 6,921,899  | 6,930,354  | 6,930,263                              |                                                   | 163                                             |                                                                        |                                                     | 1.500   | 1.508                | MON...       | 1,733                               | 103,955                    | 10/08/2014 | 02/25/2021                                |
| 12637B               | AA | 9           | CNH 2017-B A1    |       |                                 | 4            | 1FE                       | 12,052,182  | 100.000                              | 12,052,182 | 12,052,182 | 12,052,182                             |                                                   |                                                 |                                                                        |                                                     | 1.300   | 1.306                | MON...       | 7,399                               | 62,236                     | 07/18/2017 | 08/15/2018                                |
| 13974L               | AC | 2           | AFIN 2015-4 A3   |       |                                 | 4            | 1FE                       | 10,029,688  | 99.993                               | 9,999,300  | 10,000,000 | 10,008,726                             |                                                   | (20,962)                                        |                                                                        |                                                     | 1.830   | 1.613                | MON...       | 5,592                               | 183,000                    | 01/11/2017 | 03/20/2020                                |
| 14314W               | AA | 9           | CARMX 2017-3 A1  |       |                                 | 4            | 1FE                       | 5,081,501   | 99.989                               | 5,080,942  | 5,081,501  | 5,081,501                              |                                                   |                                                 |                                                                        |                                                     | 1.350   | 1.357                | MON...       | 3,239                               | 27,058                     | 07/18/2017 | 08/15/2018                                |
| 165183               | AA | 2           | CFII 2016-1A A1  |       |                                 | 4            | 1FE                       | 18,553,132  | 100.052                              | 18,521,664 | 18,512,037 | 18,547,799                             |                                                   | (5,333)                                         |                                                                        |                                                     | 2.110   | 1.921                | MON...       | 17,360                              | 174,558                    | 10/17/2017 | 03/15/2028                                |
| 17121F               | AC | 8           | CCART 2015-BA A3 |       |                                 | 4            | 1FE                       | 2,154,377   | 100.010                              | 2,150,979  | 2,150,764  | 2,152,827                              |                                                   | (1,550)                                         |                                                                        |                                                     | 1.910   | 1.462                | MON...       | 1,826                               | 13,693                     | 08/29/2017 | 03/16/2020                                |
| 17305E               | FU | 4           | CCCIT 2014-A8 A8 |       |                                 | 4            | 1FE                       | 8,824,750   | 100.000                              | 8,800,000  | 8,800,000  | 8,806,743                              |                                                   | (18,007)                                        |                                                                        |                                                     | 1.730   | 1.444                | AO           | 34,677                              | 76,120                     | 04/06/2017 | 04/09/2020                                |
| 194204               | AA | 1           | CASL 2017A A1    |       |                                 | 4            | 3AM                       | 4,883,210   | 102.465                              | 5,003,581  | 4,883,210  | 4,885,570                              |                                                   | 2,361                                           |                                                                        |                                                     | 2.978   | 3.180                | MON...       | 2,827                               | 62,884                     | 07/11/2017 | 11/26/2046                                |
| 20267U               | AB | 5           | CBSLT 2016-B A2  |       |                                 | 4            | 1FE                       | 6,437,608   | 102.284                              | 6,584,643  | 6,437,608  | 6,499,002                              |                                                   | 58,902                                          |                                                                        |                                                     | 2.778   | 3.089                | MON...       | 3,477                               | 164,317                    | 10/13/2016 | 10/25/2040                                |
| 24702J               | AB | 5           | DEFT 2017-2 A2A  |       |                                 | 4            | 1FE                       | 9,999,778   | 99.800                               | 9,980,000  | 10,000,000 | 9,999,807                              |                                                   | 29                                              |                                                                        |                                                     | 1.970   | 1.980                | MON...       | 4,925                               | 31,192                     | 10/17/2017 | 02/24/2020                                |
| 27034M               | AA | 2           | EARN 2016-D A1   |       |                                 | 4            | 1FE                       | 3,871,159   | 102.513                              | 3,968,442  | 3,871,159  | 3,888,791                              |                                                   | 14,050                                          |                                                                        |                                                     | 2.952   | 3.183                | MON...       | 2,222                               | 96,554                     | 10/25/2016 | 01/25/2041                                |
| 27035B               | AB | 3           | EARN 2017-A A2   |       |                                 | 4            | 1FE                       | 9,299,735   | 99.479                               | 9,253,589  | 9,302,052  | 9,299,834                              |                                                   | 99                                              |                                                                        |                                                     | 2.650   | 2.769                | MON...       | 4,108                               | 144,479                    | 05/18/2017 | 01/25/2041                                |
| 28108P               | AA | 4           | ESLFT 2012-A AP  |       |                                 | 4            | 1FE                       | 11,108,148  | 101.909                              | 11,123,400 | 10,915,032 | 10,973,911                             |                                                   | (60,621)                                        |                                                                        |                                                     | 4.450   | 3.078                | JAJO         | 124,128                             | 449,654                    | 05/05/2015 | 10/01/2025                                |
| 29372E               | BS | 6           | EFF 2016-2 A2    |       |                                 | 4            | 1FE                       | 5,725,888   | 99.801                               | 5,714,873  | 5,726,268  | 5,724,128                              |                                                   | (1,841)                                         |                                                                        |                                                     | 1.740   | 1.730                | MON...       | 3,044                               | 99,637                     | 07/12/2016 | 02/22/2022                                |
| 29373E               | AA | 5           | EFF 2017-3 A1    |       |                                 | 4            | 1FE                       | 19,581,112  | 100.002                              | 19,581,504 | 19,581,112 | 19,581,112                             |                                                   |                                                 |                                                                        |                                                     | 1.500   | 1.505                | MON...       | 9,791                               | 45,689                     | 10/17/2017 | 10/20/2018                                |
| 34530U               | AA | 9           | FORDR 2016-1 A   |       |                                 | 4            | 1FE                       | 11,496,878  | 99.660                               | 11,460,900 | 11,500,000 | 11,497,988                             |                                                   | 613                                             |                                                                        |                                                     | 2.310   | 2.327                | MON...       | 11,807                              | 265,650                    | 02/23/2016 | 08/15/2027                                |
| 38013B               | AB | 6           | GMALT 2017-3 A2A |       |                                 | 4            | 1FE                       | 6,749,608   | 99.684                               | 6,728,670  | 6,750,000  | 6,749,695                              |                                                   | 87                                              |                                                                        |                                                     | 1.720   | 1.731                | MON...       | 3,548                               | 29,025                     | 09/12/2017 | 01/21/2020                                |
| 39154T               | AH | 1           | GALC 2017-1 A2   |       |                                 | 4            | 1FE                       | 2,708,558   | 99.916                               | 2,706,576  | 2,708,852  | 2,708,752                              |                                                   | 194                                             |                                                                        |                                                     | 1.720   | 1.735                | MON...       | 1,424                               | 39,345                     | 02/07/2017 | 04/22/2019                                |
| 43813F               | AB | 9           | HAROT 2017-4 A2  |       |                                 | 4            | 1FE                       | 13,999,136  | 99.921                               | 13,988,940 | 14,000,000 | 13,999,218                             |                                                   | 81                                              |                                                                        |                                                     | 1.800   | 1.814                | MON...       | 7,000                               | 15,400                     | 11/22/2017 | 01/21/2020                                |
| 43814R               | AB | 2           | HAROT 2016-4 A2  |       |                                 | 4            | 1FE                       | 5,419,327   | 99.811                               | 5,409,236  | 5,419,479  | 5,419,441                              |                                                   | 90                                              |                                                                        |                                                     | 1.040   | 1.045                | MON...       | 2,035                               | 56,363                     | 10/18/2016 | 04/18/2019                                |
| 44891B               | AB | 1           | HALST 2016-B A2A |       |                                 | 4            | 1FE                       | 1,257,247   | 99.963                               | 1,256,824  | 1,257,290  | 1,257,287                              |                                                   | 21                                              |                                                                        |                                                     | 1.240   | 1.246                | MON...       | 693                                 | 15,590                     | 05/17/2016 | 11/15/2018                                |
| 44891Q               | AB | 8           | HALST 2017-C A2A |       |                                 | 4            | 1FE                       | 6,999,451   | 99.807                               | 6,986,490  | 7,000,000  | 6,999,506                              |                                                   | 55                                              |                                                                        |                                                     | 1.890   | 1.904                | MON...       | 5,880                               | 11,025                     | 11/07/2017 | 03/16/2020                                |
| 47788N               | AB | 4           | JDOT 2016-B A2   |       |                                 | 4            | 1FE                       | 6,567,071   | 99.938                               | 6,563,400  | 6,567,472  | 6,567,437                              |                                                   | 215                                             |                                                                        |                                                     | 1.090   | 1.098                | MON...       | 3,182                               | 71,586                     | 07/19/2016 | 02/15/2019                                |
| 50116W               | AB | 1           | KCOT 2016-1A A2  |       |                                 | 4            | 1FE                       | 10,270,308  | 99.846                               | 10,255,168 | 10,270,985 | 10,270,864                             |                                                   | 355                                             |                                                                        |                                                     | 1.250   | 1.259                | MON...       | 5,706                               | 128,387                    | 07/26/2016 | 04/15/2019                                |
| 518887               | AA | 2           | DRB 2017-B A1FX  |       |                                 | 4            | 1FE                       | 1,325,604   | 99.867                               | 1,323,854  | 1,325,617  | 1,325,240                              |                                                   | (364)                                           |                                                                        |                                                     | 1.630   | 1.575                | MON...       | 360                                 | 8,583                      | 07/26/2017 | 08/25/2042                                |
| 518887               | AC | 8           | DRB 2017-B BFX   |       |                                 | 4            | 1FE                       | 1,345,998   | 98.936                               | 1,331,679  | 1,346,000  | 1,346,003                              |                                                   | 5                                               |                                                                        |                                                     | 3.020   | 3.039                | MON...       | 677                                 | 16,147                     | 07/26/2017 | 08/25/2042                                |
| 58769D               | AB | 6           | MBALT 2017-A A2A |       |                                 | 4            | 1FE                       | 46,939,240  | 99.838                               | 46,863,245 | 46,939,287 | 46,939,251                             |                                                   | 11                                              |                                                                        |                                                     | 1.530   | 1.535                | MON...       | 31,919                              | 456,837                    | 04/19/2017 | 08/15/2019                                |
| 654747               | AB | 0           | NAROT 2017-A A2A |       |                                 | 4            | 1FE                       | 5,497,412   | 99.819                               | 5,487,489  | 5,497,440  | 5,497,426                              |                                                   | 15                                              |                                                                        |                                                     | 1.470   | 1.475                | MON...       | 3,592                               | 57,691                     | 03/22/2017 | 01/15/2020                                |
| 65477U               | AC | 4           | NAROT 2015-A A3  |       |                                 | 4            | 1FE                       | 540,993     | 99.804                               | 540,820    | 541,882    | 541,499                                |                                                   | 506                                             |                                                                        |                                                     | 1.050   | 1.292                | MON...       | 253                                 | 5,216                      | 01/25/2017 | 10/15/2019                                |
| 65478H               | AB | 4           | NAROT 2017-C A2A |       |                                 | 4            | 1FE                       | 11,749,079  | 99.922                               | 11,740,835 | 11,750,000 | 11,749,117                             |                                                   | 39                                              |                                                                        |                                                     | 1.890   | 1.905                | MON...       | 9,870                               | 1,234                      | 12/06/2017 | 10/15/2020                                |
| 65478U               | AB | 5           | NAROT 2016-A A2A |       |                                 | 4            | 1FE                       | 211,797     | 99.969                               | 211,738    | 211,804    | 211,803                                |                                                   | 2                                               |                                                                        |                                                     | 1.060   | 1.065                | MON...       | 100                                 | 2,245                      | 02/02/2016 | 02/15/2019                                |
| 65479B               | AD | 2           | NALT 2017-B A3   |       |                                 | 4            | 1FE                       | 15,497,292  | 99.766                               | 15,463,730 | 15,500,000 | 15,497,590                             |                                                   | 298                                             |                                                                        |                                                     | 2.050   | 2.068                | MON...       | 14,122                              | 57,372                     | 10/03/2017 | 09/15/2020                                |
| 784419               | AE | 3           | SLCLT 2006-A A5  |       |                                 | 4            | 1FE                       | 4,324,203   | 100.000                              | 4,324,530  | 4,324,530  | 4,327,049                              |                                                   | 2,846                                           |                                                                        |                                                     | 1.529   | 1.399                | JAJO         | 14,328                              | 40,195                     | 08/10/2017 | 07/15/2036                                |
| 78443C               | AM | 6           | SLMA 2003-B A2   |       |                                 | 4            | 1FE                       | 138,169     | 100.193                              | 138,399    | 138,132    | 139,027                                |                                                   | 858                                             |                                                                        |                                                     | 1.988   | 2.532                | MJSD         | 130                                 | 1,003                      | 10/05/2017 | 03/15/2022                                |
| 78447V               | AD | 0           | SLMA 2013-B B    |       |                                 | 4            | 1FE                       | 14,103,472  | 99.939                               | 14,491,155 | 14,500,000 | 14,339,876                             |                                                   | 44,771                                          |                                                                        |                                                     | 3.000   | 3.369                | MON...       | 19,333                              | 435,000                    | 05/02/2013 | 05/16/2044                                |
| 78447X               | AD | 6           | SLMA 2013-C B    |       |                                 | 4            | 1FE                       | 5,598,553   | 101.150                              | 6,069,000  | 6,000,000  | 5,816,500                              |                                                   | 46,084                                          |                                                                        |                                                     | 3.500   | 4.623                | MON...       | 9,333                               | 210,000                    | 09/18/2013 | 06/15/2044                                |
| 78449K               | AA | 8           | SMB 2016-C A1    |       |                                 | 4            | 1FE                       | 6,015,773   | 100.178                              | 6,025,911  | 6,015,204  | 6,031,059                              |                                                   | 15,763                                          |                                                                        |                                                     | 2.027   | 1.605                | MON...       | 5,758                               | 96,908                     | 10/20/2016 | 11/15/2023                                |
| 78470N               | AA | 4           | SOFI 2015-D A1   |       |                                 | 4            | 1FE                       | 10,211,851  | 102.334                              | 10,450,196 | 10,211,851 | 10,360,707                             |                                                   | 139,407                                         |                                                                        |                                                     | 2.828   | 2.647                | MON...       | 5,614                               | 264,947                    | 11/13/2015 | 10/25/2036                                |

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          |                                      |            |                                                   |                                                 |                                                                        |
|                      |                                                                               |   |                        | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR |        |             | NAIC<br>Design-<br>ation |              |                    |                                 |                                        |    |              |                   |          |            |            |        |                |                 |                |             | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized |
| CUSIP Identification |                                                                               |   | Description            | Code                            |              |        | Actual Cost |                          | Fair Value   | Par Value          | Book/Adjusted<br>Carrying Value |                                        |    |              |                   |          |            |            |        |                |                 |                |             |                                      |            |                                                   |                                                 |                                                                        |
| 80285A               | AG                                                                            | 0 | SRT 2017-A A3.....     |                                 |              | .....4 | .....1FE    | .....19,496,129          | .....99.692  | .....19,439,940    | .....19,500,000                 | .....19,496,313                        |    | .....184     |                   |          | .....2.220 | .....2.240 | MON... | .....13,228    | .....33,670     | 11/14/2017.    | 01/20/2021. |                                      |            |                                                   |                                                 |                                                                        |
| 80285E               | AD                                                                            | 9 | SDART 2016-1 A3.....   |                                 |              | .....4 | .....1FE    | .....1,342,804           | .....99.982  | .....1,340,677     | .....1,340,918                  | .....1,341,075                         |    | .....(1,729) |                   |          | .....1.620 | .....1.449 | MON... | .....965       | .....19,913     | 02/01/2017.    | 03/16/2020. |                                      |            |                                                   |                                                 |                                                                        |
| 89231R               | AD                                                                            | 6 | TAOT 2014-B A4.....    |                                 |              | .....4 | .....1FE    | .....1,539,605           | .....99.949  | .....1,538,459     | .....1,539,244                  | .....1,539,324                         |    | .....(281)   |                   |          | .....1.310 | .....1.282 | MON... | .....896       | .....18,484     | 01/25/2017.    | 09/16/2019. |                                      |            |                                                   |                                                 |                                                                        |
| 89231T               | AD                                                                            | 2 | TAOT 2015-C A3.....    |                                 |              | .....4 | .....1FE    | .....470,854             | .....99.877  | .....470,238       | .....470,818                    | .....470,830                           |    | .....(24)    |                   |          | .....1.340 | .....1.334 | MON... | .....280       | .....5,783      | 01/20/2017.    | 06/17/2019. |                                      |            |                                                   |                                                 |                                                                        |
| 92348R               | AD                                                                            | 0 | VZOT 2017-3A C.....    |                                 |              | .....4 | .....1FE    | .....19,997,710          | .....99.469  | .....19,893,800    | .....20,000,000                 | .....19,997,931                        |    | .....221     |                   |          | .....2.530 | .....2.547 | MON... | .....15,461    | .....88,550     | 10/11/2017.    | 04/20/2022. |                                      |            |                                                   |                                                 |                                                                        |
| 96328D               | AZ                                                                            | 7 | WHLS 2017-1A A2.....   |                                 |              | .....4 | .....1FE    | .....9,839,220           | .....99.590  | .....9,799,656     | .....9,840,000                  | .....9,838,942                         |    | .....(278)   |                   |          | .....1.880 | .....1.896 | MON... | .....5,653     | .....73,445     | 10/25/2017.    | 04/20/2026. |                                      |            |                                                   |                                                 |                                                                        |
| 98161F               | AB                                                                            | 1 | WOLS 2016-A A2A.....   |                                 |              | .....4 | .....1FE    | .....8,206,777           | .....99.797  | .....8,190,322     | .....8,206,982                  | .....8,206,927                         |    | .....80      |                   |          | .....1.200 | .....1.205 | MON... | .....4,377     | .....98,484     | 07/12/2016.    | 02/15/2019. |                                      |            |                                                   |                                                 |                                                                        |
| 98161T               | AA                                                                            | 3 | WOART 2017-B A1.....   |                                 |              | .....4 | .....1FE    | .....5,354,731           | .....100.000 | .....5,354,731     | .....5,354,731                  | .....5,354,731                         |    |              |                   |          | .....1.280 | .....1.286 | MON... | .....3,237     | .....25,703     | 07/25/2017.    | 08/15/2018. |                                      |            |                                                   |                                                 |                                                                        |
| 136452               | AD                                                                            | 1 | CPART 2017-1A A3.....  |                                 | A            | .....4 | .....1FE    | .....8,500,000           | .....99.515  | .....8,458,775     | .....8,500,000                  | .....8,500,000                         |    |              |                   |          | .....2.050 | .....2.059 | MON... | .....5,808     | .....33,391     | 10/04/2017.    | 03/19/2021. |                                      |            |                                                   |                                                 |                                                                        |
| 136452               | AE                                                                            | 9 | CPART 2017-1A A4.....  |                                 | A            | .....4 | .....1FE    | .....7,000,000           | .....99.334  | .....6,953,380     | .....7,000,000                  | .....7,000,000                         |    |              |                   |          | .....2.286 | .....2.297 | MON... | .....5,334     | .....30,695     | 10/04/2017.    | 01/19/2022. |                                      |            |                                                   |                                                 |                                                                        |
| 81378B               | AB                                                                            | 5 | SSTRT 2016-1A A2A..... |                                 | A            | .....4 | .....1FE    | .....3,091,469           | .....99.929  | .....3,089,274     | .....3,091,469                  | .....3,091,469                         |    |              |                   |          | .....1.284 | .....1.287 | MON... | .....662       | .....39,694     | 10/14/2016.    | 11/26/2018. |                                      |            |                                                   |                                                 |                                                                        |
| 3599999.             | Industrial & Miscellaneous - Other Loan-Backed and Structured Securities..... |   |                        |                                 |              |        |             | .....424,542,144         | XXX          | .....425,272,721   | .....425,067,853                | .....425,066,444                       |    | .....0       | .....217,778      | .....0   | XXX        | XXX        | XXX    | .....447,556   | ....4,652,069   | XXX            | XXX         |                                      |            |                                                   |                                                 |                                                                        |
| 3899999.             | Total - Industrial & Miscellaneous (Unaffiliated).....                        |   |                        |                                 |              |        |             | .....1,377,596,582       | XXX          | .....1,377,073,413 | .....1,369,730,960              | .....1,377,427,204                     |    | .....485,642 | .....(2,437,805)  | .....0   | XXX        | XXX        | XXX    | .....5,993,637 | ....27,502,060  | XXX            | XXX         |                                      |            |                                                   |                                                 |                                                                        |
| Totals               |                                                                               |   |                        |                                 |              |        |             |                          |              |                    |                                 |                                        |    |              |                   |          |            |            |        |                |                 |                |             |                                      |            |                                                   |                                                 |                                                                        |
| 7799999.             | Total - Issuer Obligations.....                                               |   |                        |                                 |              |        |             | .....1,259,106,478       | XXX          | .....1,250,822,420 | .....1,245,308,000              | .....1,253,530,575                     |    | .....21,578  | .....(2,772,784)  | .....0   |            | XXX        | XXX    | XXX            | .....7,643,027  | ....17,991,281 | XXX         | XXX                                  |            |                                                   |                                                 |                                                                        |
| 7899999.             | Total - Residential Mortgage-Backed Securities.....                           |   |                        |                                 |              |        |             | .....66,825,958          | XXX          | .....73,286,754    | .....74,307,896                 | .....72,301,477                        |    | .....464,064 | .....382,264      | .....0   |            | XXX        | XXX    | XXX            | .....61,491     | ....1,511,682  | XXX         | XXX                                  |            |                                                   |                                                 |                                                                        |
| 7999999.             | Total - Commercial Mortgage-Backed Securities.....                            |   |                        |                                 |              |        |             | .....420,664,660         | XXX          | .....368,941,191   | .....335,010,000                | .....369,291,497                       |    | .....0       | .....(11,071,225) | .....0   |            | XXX        | XXX    | XXX            | .....1,865,688  | ....21,321,881 | XXX         | XXX                                  |            |                                                   |                                                 |                                                                        |
| 8099999.             | Total - Other Loan-Backed and Structured Securities.....                      |   |                        |                                 |              |        |             | .....424,542,144         | XXX          | .....425,272,721   | .....425,067,853                | .....425,066,444                       |    | .....0       | .....217,778      | .....0   |            | XXX        | XXX    | XXX            | .....447,556    | ....4,652,069  | XXX         | XXX                                  |            |                                                   |                                                 |                                                                        |
| 8399999.             | Grand Total - Bonds.....                                                      |   |                        |                                 |              |        |             | .....2,171,139,240       | XXX          | .....2,118,323,086 | .....2,079,693,749              | .....2,120,189,993                     |    | .....485,642 | .....(13,243,967) | .....0   |            | XXX        | XXX    | XXX            | .....10,017,762 | ....45,476,913 | XXX         | XXX                                  |            |                                                   |                                                 |                                                                        |

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

| 1                                                                                    | 2                    |             |  | Codes                           |       | 5                   | 6                   | 7                      | 8                 | Fair Value                       |                                                   | 11         | Dividends   |                        |                                   | Change in Book/Adjusted Carrying Value |                                                   |                                                 |                                                                        |                                            | 20                                                  | 21                  |                  |             |     |
|--------------------------------------------------------------------------------------|----------------------|-------------|--|---------------------------------|-------|---------------------|---------------------|------------------------|-------------------|----------------------------------|---------------------------------------------------|------------|-------------|------------------------|-----------------------------------|----------------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|---------------------|------------------|-------------|-----|
|                                                                                      |                      |             |  | 3                               | 4     |                     |                     |                        |                   | 9                                | 10                                                |            | 12          | 13                     | 14                                | 15                                     | 16                                                | 17                                              | 18                                                                     | 19                                         |                                                     |                     |                  |             |     |
|                                                                                      | CUSIP Identification | Description |  |                                 | Code  | F<br>or<br>ei<br>gn | Number of<br>Shares | Par Value<br>per Share | Rate per<br>Share | Book/Adjusting<br>Carrying Value | Rate per<br>Share Used<br>to Obtain<br>Fair Value | Fair Value | Actual Cost | Declared but<br>Unpaid | Amount<br>Received<br>During Year | Nonadmitted<br>Declared but<br>Unpaid  | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B./A.C.V.<br>(15+16-17) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | NAIC<br>Designation | Date<br>Acquired |             |     |
|                                                                                      |                      |             |  |                                 |       |                     |                     |                        |                   |                                  |                                                   |            |             |                        |                                   |                                        |                                                   |                                                 |                                                                        |                                            |                                                     |                     |                  |             |     |
| Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)                       |                      |             |  |                                 |       |                     |                     |                        |                   |                                  |                                                   |            |             |                        |                                   |                                        |                                                   |                                                 |                                                                        |                                            |                                                     |                     |                  |             |     |
| 46625H                                                                               | HA                   | 1           |  | JP MORGAN CHASE & COMPANY.....  | ..... | ...                 | 8,000,000.000       | .....1.00              | .....             | .....                            | 8,100,000                                         | .....1.013 | .....       | 8,100,000              | .....9,240,000                    | .....107,089                           | .....632,000                                      | .....                                           | .....(184,000)                                                         | .....                                      | .....(184,000)                                      | .....               | ...P2VFE         | 01/24/2013. |     |
| 86800X                                                                               | AA                   | 6           |  | SUNTRUST PREFERRED CAPITAL..... | ..... | ...                 | 12,000,000.000      | .....1.00              | .....0.250        | .....                            | 11,008,800                                        | .....0.917 | .....       | 11,008,800             | .....3,000,000                    | .....22,667                            | .....486,667                                      | .....                                           | .....1,318,800                                                         | .....                                      | .....1,318,800                                      | .....               | ...P3VFE         | 10/29/2008. |     |
| 92978A                                                                               | AA                   | 0           |  | WACHOVIA CAPITAL.....           | ..... | ...                 | 30,000,000.000      | .....1.00              | .....             | .....                            | 30,225,000                                        | .....1.008 | .....       | 30,225,000             | .....12,600,000                   | .....78,905                            | .....1,694,132                                    | .....                                           | .....786,000                                                           | .....                                      | .....786,000                                        | .....               | ...P2VFE         | 12/01/2007. |     |
| 8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)..... |                      |             |  |                                 | ..... | ...                 | 49,333,800          | .....                  | .....             | .....                            | 49,333,800                                        | XXX        | .....       | 49,333,800             | .....24,840,000                   | .....208,661                           | .....2,812,799                                    | .....0                                          | .....1,920,800                                                         | .....0                                     | .....0                                              | .....1,920,800      | .....0           | XXX         | XXX |
| 8999999. Total - Preferred Stocks.....                                               |                      |             |  |                                 | ..... | ...                 | 49,333,800          | .....                  | .....             | .....                            | 49,333,800                                        | XXX        | .....       | 49,333,800             | .....24,840,000                   | .....208,661                           | .....2,812,799                                    | .....0                                          | .....1,920,800                                                         | .....0                                     | .....0                                              | .....1,920,800      | .....0           | XXX         | XXX |

SCHEDULE D - PART 2 - SECTION 2  
Showing all COMMON STOCKS Owned December 31 of Current Year

| 1                                                           |    | 2 |                                   | Codes         |   | 5 |  | 6           |    | Fair Value       |                              | 9                                        |            | Dividends   |                     |                             | Change in Book/Adjusted Carrying Value |                                          |                                                           |                                   |                                            | 17                        |               | 18          |  |
|-------------------------------------------------------------|----|---|-----------------------------------|---------------|---|---|--|-------------|----|------------------|------------------------------|------------------------------------------|------------|-------------|---------------------|-----------------------------|----------------------------------------|------------------------------------------|-----------------------------------------------------------|-----------------------------------|--------------------------------------------|---------------------------|---------------|-------------|--|
|                                                             |    |   |                                   | 3             | 4 |   |  |             |    | 7                | 8                            |                                          |            | 10          | 11                  | 12                          | 13                                     | 14                                       | 15                                                        | 16                                |                                            |                           |               |             |  |
|                                                             |    |   |                                   | F<br>or<br>ei |   |   |  |             |    |                  |                              |                                          |            |             |                     |                             |                                        |                                          |                                                           |                                   |                                            |                           |               |             |  |
| CUSIP Identification                                        |    |   |                                   | Description   |   |   |  | Code        | gn | Number of Shares | Book/Adjusted Carrying Value | Rate per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared but Unpaid        | Unrealized Valuation Increase (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (13-14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |             |  |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) |    |   |                                   |               |   |   |  |             |    |                  |                              |                                          |            |             |                     |                             |                                        |                                          |                                                           |                                   |                                            |                           |               |             |  |
| 00206R                                                      | 10 | 2 | AT&T INC.....                     |               |   |   |  | 77,193.000  |    | 3,001,264        | 38.880                       | 3,001,264                                | 1,237,475  |             |                     | 151,298                     |                                        | (281,754)                                |                                                           |                                   | (281,754)                                  |                           | L             | 07/27/2015. |  |
| 002824                                                      | 10 | 0 | ABBOTT LABORATORIES.....          |               |   |   |  | 25,845.000  |    | 1,474,974        | 57.070                       | 1,474,974                                | 1,181,222  |             |                     | 17,856                      |                                        | 293,752                                  |                                                           |                                   | 293,752                                    |                           | L             | 09/26/2017. |  |
| 00287Y                                                      | 10 | 9 | ABBVIE INC.....                   |               |   |   |  | 30,401.000  |    | 2,940,081        | 96.710                       | 2,940,081                                | 852,666    |             |                     | 77,827                      |                                        | 1,036,370                                |                                                           |                                   | 1,036,370                                  |                           | L             | 01/02/2013. |  |
| 00773T                                                      | 10 | 1 | ADVANSIX INC.....                 |               |   |   |  | 1,140.000   |    | 47,960           | 42.070                       | 47,960                                   | 6,562      |             |                     |                             |                                        | 22,720                                   |                                                           |                                   | 22,720                                     |                           | L             | 10/03/2016. |  |
| 009158                                                      | 10 | 6 | AIR PRODUCTS & CHEMICALS INC..... |               |   |   |  | 7,900.000   |    | 1,296,232        | 164.080                      | 1,296,232                                | 499,526    | 7,505       |                     | 29,309                      |                                        | 160,054                                  |                                                           |                                   | 160,054                                    |                           | L             | 02/05/2010. |  |
| 013872                                                      | 10 | 6 | ALCOA CORP.....                   |               |   |   |  | 3,644.000   |    | 196,302          | 53.870                       | 196,302                                  | 76,067     |             |                     |                             |                                        | 93,979                                   |                                                           |                                   | 93,979                                     |                           | L             | 11/01/2016. |  |
| 015351                                                      | 10 | 9 | ALEXION PHARMACEUTICALS INC.....  |               |   |   |  | 18,000.000  |    | 2,152,620        | 119.590                      | 2,152,620                                | 853,534    |             |                     |                             |                                        | (49,680)                                 |                                                           |                                   | (49,680)                                   |                           | L             | 03/15/2011. |  |
| 016255                                                      | 10 | 1 | ALIGN TECHNOLOGY INC.....         |               |   |   |  | 3,600.000   |    | 799,884          | 222.190                      | 799,884                                  | 541,137    |             |                     |                             |                                        | 258,747                                  |                                                           |                                   | 258,747                                    |                           | L             | 06/19/2017. |  |
| 023135                                                      | 10 | 6 | AMAZON.COM INC.....               |               |   |   |  | 11,200.000  |    | 13,098,064       | 1,169.470                    | 13,098,064                               | 1,935,772  |             |                     |                             |                                        | 4,699,520                                |                                                           |                                   | 4,699,520                                  |                           | L             | 06/08/2011. |  |
| 025816                                                      | 10 | 9 | AMERICAN EXPRESS CO.....          |               |   |   |  | 1,700.000   |    | 168,827          | 99.310                       | 168,827                                  | 73,491     |             |                     | 2,227                       |                                        | 42,891                                   |                                                           |                                   | 42,891                                     |                           | L             | 12/21/2010. |  |
| 036752                                                      | 10 | 3 | ANTHEM INC.....                   |               |   |   |  | 13,800.000  |    | 3,105,138        | 225.010                      | 3,105,138                                | 848,735    |             |                     | 37,260                      |                                        | 1,121,112                                |                                                           |                                   | 1,121,112                                  |                           | L             | 02/05/2010. |  |
| 038336                                                      | 10 | 3 | APTARGROUP INC.....               |               |   |   |  | 13,400.000  |    | 1,156,152        | 86.280                       | 1,156,152                                | 468,171    |             |                     | 17,152                      |                                        | 171,922                                  |                                                           |                                   | 171,922                                    |                           | L             | 02/05/2010. |  |
| 04010L                                                      | 10 | 3 | ARES CAPITAL CORP.....            |               |   |   |  | 23,425.000  |    | 368,241          | 15.720                       | 368,241                                  | 384,639    |             |                     | 35,606                      |                                        | (16,398)                                 |                                                           |                                   | (16,398)                                   |                           | L             | 01/04/2017. |  |
| 045487                                                      | 10 | 5 | ASSOCIATED BANC-CORP.....         |               |   |   |  | 74,000.000  |    | 1,879,600        | 25.400                       | 1,879,600                                | 798,378    |             |                     | 37,000                      |                                        | 51,800                                   |                                                           |                                   | 51,800                                     |                           | L             | 12/21/2011. |  |
| 053484                                                      | 10 | 1 | AVALONBAY COMMUNITIES INC.....    |               |   |   |  | 5,700.000   |    | 1,016,937        | 178.410                      | 1,016,937                                | 426,774    | 8,094       |                     | 31,977                      |                                        | 7,182                                    |                                                           |                                   | 7,182                                      |                           | L             | 02/05/2010. |  |
| 060505                                                      | 10 | 4 | BANK OF AMERICA CORP.....         |               |   |   |  | 106,400.000 |    | 3,140,928        | 29.520                       | 3,140,928                                | 996,096    |             |                     | 58,086                      |                                        | 789,488                                  |                                                           |                                   | 789,488                                    |                           | L             | 03/26/2012. |  |
| 064058                                                      | 10 | 0 | THE BANK OF NEW YORK MELLON.....  |               |   |   |  | 75,719.000  |    | 4,078,225        | 53.860                       | 4,078,225                                | 1,474,766  |             |                     | 65,118                      |                                        | 490,659                                  |                                                           |                                   | 490,659                                    |                           | L             | 12/21/2011. |  |
| 075896                                                      | 10 | 0 | BED BATH & BEYOND INC.....        |               |   |   |  |             |    |                  |                              |                                          |            | 1,215       |                     |                             |                                        |                                          |                                                           |                                   | 0                                          |                           | L             | 03/26/2008. |  |
| 084670                                                      | 70 | 2 | BERKSHIRE HATHAWAY INC.....       |               |   |   |  | 40,600.000  |    | 8,047,732        | 198.220                      | 8,047,732                                | 3,344,662  |             |                     |                             |                                        | 1,430,744                                |                                                           |                                   | 1,430,744                                  |                           | L             | 03/15/2011. |  |
| 09215C                                                      | 10 | 5 | BLACK KNIGHT INC.....             |               |   |   |  | 11.000      |    | 486              | 44.150                       | 486                                      | 154        |             |                     |                             |                                        | 332                                      |                                                           |                                   | 332                                        |                           | L             | 10/02/2017. |  |
| 09238E                                                      | 10 | 4 | BLACKHAWK NETWORK HD.....         |               |   |   |  | 16.000      |    | 570              | 35.650                       | 570                                      | 388        |             |                     |                             |                                        | (32)                                     |                                                           |                                   | (32)                                       |                           | L             | 04/14/2014. |  |
| 105368                                                      | 20 | 3 | BRANDYWINE REALTY TRUST.....      |               |   |   |  | 57,500.000  |    | 1,045,925        | 18.190                       | 1,045,925                                | 626,911    |             |                     | 36,800                      |                                        | 96,600                                   |                                                           |                                   | 96,600                                     |                           | L             | 12/21/2010. |  |
| 110122                                                      | 10 | 8 | BRISTOL-MYERS SQUIBB CO.....      |               |   |   |  | 44,400.000  |    | 2,720,832        | 61.280                       | 2,720,832                                | 1,055,712  |             |                     | 69,264                      |                                        | 126,096                                  |                                                           |                                   | 126,096                                    |                           | L             | 02/05/2010. |  |
| 115637                                                      | 20 | 9 | BROWN FORMAN CORP CLASS B.....    |               |   |   |  | 63,000.000  |    | 4,326,210        | 68.670                       | 4,326,210                                | 1,395,940  | 12,443      |                     | 45,990                      |                                        | 1,496,250                                |                                                           |                                   | 1,496,250                                  |                           | L             | 03/16/2011. |  |
| 12504L                                                      | 10 | 9 | CBRE GROUP INC.....               |               |   |   |  | 30,800.000  |    | 1,333,948        | 43.310                       | 1,333,948                                | 121,672    |             |                     |                             |                                        | 364,056                                  |                                                           |                                   | 364,056                                    |                           | L             | 12/23/2008. |  |
| 126408                                                      | 10 | 3 | CSX CORPORATION.....              |               |   |   |  | 51,900.000  |    | 2,855,019        | 55.010                       | 2,855,019                                | 655,843    |             |                     | 40,482                      |                                        | 990,252                                  |                                                           |                                   | 990,252                                    |                           | L             | 10/26/2006. |  |
| 13765N                                                      | 10 | 7 | CANNAE HOLDINGS INC.....          |               |   |   |  | 12.000      |    | 204              | 17.030                       | 204                                      | 79         |             |                     |                             |                                        | 126                                      |                                                           |                                   | 126                                        |                           | L             | 11/20/2017. |  |
| 151020                                                      | 10 | 4 | CELGENE CORP.....                 |               |   |   |  | 9,600.000   |    | 1,001,856        | 104.360                      | 1,001,856                                | 255,477    |             |                     |                             |                                        | (109,344)                                |                                                           |                                   | (109,344)                                  |                           | L             | 03/28/2007. |  |
| 156782                                                      | 10 | 4 | CERNER CORP.....                  |               |   |   |  | 54,800.000  |    | 3,692,972        | 67.390                       | 3,692,972                                | 1,388,664  |             |                     |                             |                                        | 1,097,096                                |                                                           |                                   | 1,097,096                                  |                           | L             | 03/15/2011. |  |
| 172967                                                      | 42 | 4 | CITIGROUP INC.....                |               |   |   |  | 17,000.000  |    | 1,264,970        | 74.410                       | 1,264,970                                | 854,556    |             |                     | 16,320                      |                                        | 254,660                                  |                                                           |                                   | 254,660                                    |                           | L             | 03/25/2014. |  |
| 189054                                                      | 10 | 9 | CLOROX COMPANY.....               |               |   |   |  | 10,800.000  |    | 1,606,392        | 148.740                      | 1,606,392                                | 651,110    |             |                     | 35,424                      |                                        | 310,176                                  |                                                           |                                   | 310,176                                    |                           | L             | 02/05/2010. |  |
| 200340                                                      | 10 | 7 | COMERICA INC.....                 |               |   |   |  | 14,200.000  |    | 1,232,702        | 86.810                       | 1,232,702                                | 260,002    | 4,260       |                     | 14,484                      |                                        | 265,540                                  |                                                           |                                   | 265,540                                    |                           | L             | 06/24/2008. |  |
| 203668                                                      | 11 | 6 | COMMUNITY HEALTH SYSTEMS INC..... |               |   |   |  | 34,800.000  |    | 244              | 0.007                        | 244                                      |            |             |                     |                             |                                        | 70                                       |                                                           |                                   | 70                                         |                           | L             | 01/27/2014. |  |
| 20825C                                                      | 10 | 4 | CONOCOPHILLIPS.....               |               |   |   |  | 53,000.000  |    | 2,909,170        | 54.890                       | 2,909,170                                | 2,261,646  |             |                     | 56,180                      |                                        | 251,750                                  |                                                           |                                   | 251,750                                    |                           | L             | 03/15/2011. |  |
| 209115                                                      | 10 | 4 | CONSOLIDATED EDISON INC.....      |               |   |   |  | 18,700.000  |    | 1,588,565        | 84.950                       | 1,588,565                                | 801,441    |             |                     | 51,612                      |                                        | 210,749                                  |                                                           |                                   | 210,749                                    |                           | L             | 02/05/2010. |  |
| 21036P                                                      | 10 | 8 | CONSTELLATION BRANDS INC.....     |               |   |   |  | 100.000     |    | 22,857           | 228.570                      | 22,857                                   | 1,268      |             |                     | 196                         |                                        | 7,526                                    |                                                           |                                   | 7,526                                      |                           | L             | 03/28/2007. |  |
| 22160N                                                      | 10 | 9 | COSTAR GROUP INC.....             |               |   |   |  | 7,000.000   |    | 2,078,650        | 296.950                      | 2,078,650                                | 1,307,131  |             |                     |                             |                                        | 759,220                                  |                                                           |                                   | 759,220                                    |                           | L             | 12/23/2014. |  |
| 222070                                                      | 20 | 3 | COTY INC A.....                   |               |   |   |  | 18,029.000  |    | 358,597          | 19.890                       | 358,597                                  | 281,986    |             |                     | 9,015                       |                                        | 28,486                                   |                                                           |                                   | 28,486                                     |                           | L             | 09/30/2016. |  |
| 23283R                                                      | 10 | 0 | CYRUSONE INC.....                 |               |   |   |  | 8,700.000   |    | 517,911          | 59.530                       | 517,911                                  | 437,471    | 3,654       |                     | 10,962                      |                                        | 80,440                                   |                                                           |                                   | 80,440                                     |                           | L             | 03/27/2017. |  |
| 244199                                                      | 10 | 5 | DEERE & CO.....                   |               |   |   |  | 36,000.000  |    | 5,634,360        | 156.510                      | 5,634,360                                | 1,591,499  | 21,600      |                     | 86,400                      |                                        | 1,924,920                                |                                                           |                                   | 1,924,920                                  |                           | L             | 02/05/2010. |  |
| 254687                                                      | 10 | 6 | DISNEY WALT CO.....               |               |   |   |  | 24,000.000  |    | 2,580,240        | 107.510                      | 2,580,240                                | 994,176    | 20,160      |                     | 37,440                      |                                        | 78,960                                   |                                                           |                                   | 78,960                                     |                           | L             | 03/15/2011. |  |
| 25470F                                                      | 10 | 4 | DISCOVERY COMMUNICATIONS INC..... |               |   |   |  | 5,500.000   |    | 123,090          | 22.380                       | 123,090                                  | 111,718    |             |                     |                             |                                        | (27,665)                                 |                                                           |                                   | (27,665)                                   |                           | L             | 03/15/2011. |  |

SCHEDULE D - PART 2 - SECTION 2  
Showing all COMMON STOCKS Owned December 31 of Current Year

| 1                    |    |   | 2                                |  | Codes |            | 5                | 6                            | Fair Value                               |                 | 9              | Dividends           |                             |                                 | Change in Book/Adjusted Carrying Value   |                                                           |                                   |                                            | 17                        | 18            |
|----------------------|----|---|----------------------------------|--|-------|------------|------------------|------------------------------|------------------------------------------|-----------------|----------------|---------------------|-----------------------------|---------------------------------|------------------------------------------|-----------------------------------------------------------|-----------------------------------|--------------------------------------------|---------------------------|---------------|
|                      |    |   |                                  |  | 3     | 4          |                  |                              | 7                                        | 8               |                | 10                  | 11                          | 12                              | 13                                       | 14                                                        | 15                                | 16                                         |                           |               |
| CUSIP Identification |    |   | Description                      |  | Code  | F or ei gn | Number of Shares | Book/Adjusted Carrying Value | Rate per Share Used to Obtain Fair Value | Fair Value      | Actual Cost    | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared but Unpaid | Unrealized Valuation Increase (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (13-14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| 25470F               | 30 | 2 | DISCOVERY COMMUNICATIONS C.....  |  |       |            | .....5,500,000   | .....116,435                 | .....21.170                              | .....116,435    | .....106,976   |                     |                             |                                 | .....(30,855)                            |                                                           | .....(30,855)                     |                                            | .....L                    | 08/07/2014.   |
| 256746               | 10 | 8 | DOLLAR TREE INC.....             |  |       |            | .....3,055,000   | .....327,832                 | .....107.310                             | .....327,832    | .....244,644   |                     |                             |                                 | .....92,047                              |                                                           | .....92,047                       |                                            | .....L                    | 07/07/2015.   |
| 26078J               | 10 | 0 | DOWDUPONT INC.....               |  |       |            | .....36,921,000  | .....2,629,514               | .....71.220                              | .....2,629,514  | .....891,245   |                     | .....14,030                 |                                 | .....1,738,269                           |                                                           | .....1,738,269                    |                                            | .....L                    | 09/01/2017.   |
| 26483E               | 10 | 0 | DUN & BRADSTREET CORP.....       |  |       |            | .....4,700,000   | .....556,527                 | .....118.410                             | .....556,527    | .....365,988   |                     | .....9,447                  |                                 | .....(13,677)                            |                                                           | .....(13,677)                     |                                            | .....L                    | 03/15/2011.   |
| 26875P               | 10 | 1 | EOG RESOURCES INC.....           |  |       |            | .....24,600,000  | .....2,654,586               | .....107.910                             | .....2,654,586  | .....789,783   |                     | .....16,482                 |                                 | .....167,526                             |                                                           | .....167,526                      |                                            | .....L                    | 09/27/2006.   |
| 30040W               | 10 | 8 | EVERSOURCE ENERGY.....           |  |       |            | .....44,500,000  | .....2,811,510               | .....63.180                              | .....2,811,510  | .....1,503,539 |                     | .....84,550                 |                                 | .....353,775                             |                                                           | .....353,775                      |                                            | .....L                    | 03/15/2011.   |
| 30303M               | 10 | 2 | FACEBOOK INC A.....              |  |       |            | .....24,300,000  | .....4,287,978               | .....176.460                             | .....4,287,978  | .....2,652,113 |                     |                             |                                 | .....1,492,263                           |                                                           | .....1,492,263                    |                                            | .....L                    | 06/22/2016.   |
| 311900               | 10 | 4 | FASTENAL CO.....                 |  |       |            | .....11,200,000  | .....612,528                 | .....54.690                              | .....612,528    | .....195,590   |                     | .....14,336                 |                                 | .....86,352                              |                                                           | .....86,352                       |                                            | .....L                    | 03/28/2007.   |
| 31620R               | 30 | 3 | FIDELITY NATIONAL TITLE.....     |  |       |            | .....38,000      | .....1,491                   | .....39.240                              | .....1,491      | .....423       |                     | .....39                     |                                 | .....560                                 |                                                           | .....560                          |                                            | .....L                    | 07/01/2014.   |
| 337932               | 10 | 7 | FIRSTENERGY CORPORATION.....     |  |       |            | .....15,800,000  | .....483,796                 | .....30.620                              | .....483,796    | .....487,364   |                     | .....5,688                  |                                 | .....(3,568)                             |                                                           | .....(3,568)                      |                                            | .....L                    | 09/26/2017.   |
| 339041               | 10 | 5 | FLEETCOR TECHNOLOGIES INC.....   |  |       |            | .....700,000     | .....134,701                 | .....192.430                             | .....134,701    | .....103,091   |                     |                             |                                 | .....35,637                              |                                                           | .....35,637                       |                                            | .....L                    | 10/26/2015.   |
| 345605               | 10 | 9 | FOREST CITY REIT.....            |  |       |            | .....56,300,000  | .....1,356,830               | .....24.100                              | .....1,356,830  | .....659,949   |                     | .....25,898                 |                                 | .....183,538                             |                                                           | .....183,538                      |                                            | .....L                    | 12/21/2011.   |
| 354613               | 10 | 1 | FRANKLIN RESOURCES INC.....      |  |       |            | .....12,000,000  | .....519,960                 | .....43.330                              | .....519,960    | .....386,188   | .....2,760          | .....9,600                  |                                 | .....45,000                              |                                                           | .....45,000                       |                                            | .....L                    | 02/05/2010.   |
| 369604               | 10 | 3 | GENERAL ELECTRIC CO.....         |  |       |            | .....143,024,000 | .....2,495,769               | .....17.450                              | .....2,495,769  | .....2,740,449 | .....17,163         | .....137,303                |                                 | .....(2,023,790)                         |                                                           | .....(2,023,790)                  |                                            | .....L                    | 06/08/2011.   |
| 375558               | 10 | 3 | GILEAD SCIENCES INC.....         |  |       |            | .....1,500,000   | .....107,460                 | .....71.640                              | .....107,460    | .....162,169   |                     | .....3,120                  |                                 | .....45                                  |                                                           | .....45                           |                                            | .....L                    | 09/25/2014.   |
| 382550               | 10 | 1 | GOODYEAR TIRE & RUBBER CO.....   |  |       |            | .....22,600,000  | .....730,206                 | .....32.310                              | .....730,206    | .....335,576   |                     | .....9,944                  |                                 | .....32,544                              |                                                           | .....32,544                       |                                            | .....L                    | 03/15/2011.   |
| 406216               | 10 | 1 | HALLIBURTON CO.....              |  |       |            | .....31,900,000  | .....1,558,953               | .....48.870                              | .....1,558,953  | .....1,398,767 |                     | .....22,968                 |                                 | .....(166,518)                           |                                                           | .....(166,518)                    |                                            | .....L                    | 03/15/2011.   |
| 413875               | 10 | 5 | HARRIS CORP.....                 |  |       |            | .....912,000     | .....129,185                 | .....141.650                             | .....129,185    | .....99,324    |                     | .....2,006                  |                                 | .....35,732                              |                                                           | .....35,732                       |                                            | .....L                    | 05/29/2015.   |
| 416515               | 10 | 4 | HARTFORD FINANCIAL SVCS GRP..... |  |       |            | .....22,100,000  | .....1,243,788               | .....56.280                              | .....1,243,788  | .....508,377   | .....5,525          | .....20,332                 |                                 | .....190,723                             |                                                           | .....190,723                      |                                            | .....L                    | 02/05/2010.   |
| 423452               | 10 | 1 | HELMERICH & PAYNE.....           |  |       |            | .....21,000,000  | .....1,357,440               | .....64.640                              | .....1,357,440  | .....1,210,442 |                     | .....58,800                 |                                 | .....(267,960)                           |                                                           | .....(267,960)                    |                                            | .....L                    | 03/24/2016.   |
| 436106               | 10 | 8 | HOLLYFRONTIER CORP.....          |  |       |            | .....22,300,000  | .....1,142,206               | .....51.220                              | .....1,142,206  | .....1,085,147 |                     |                             |                                 | .....57,059                              |                                                           | .....57,059                       |                                            | .....L                    | 12/20/2017.   |
| 438516               | 10 | 6 | HONEYWELL INTERNATIONAL INC..... |  |       |            | .....28,500,000  | .....4,370,760               | .....153.360                             | .....4,370,760  | .....1,146,263 |                     | .....78,090                 |                                 | .....1,069,035                           |                                                           | .....1,069,035                    |                                            | .....L                    | 09/27/2006.   |
| 448579               | 10 | 2 | HYATT HOTELS CORP - CL A.....    |  |       |            | .....1,300,000   | .....95,602                  | .....73.540                              | .....95,602     | .....49,937    |                     |                             |                                 | .....23,764                              |                                                           | .....23,764                       |                                            | .....L                    | 03/23/2010.   |
| 45337C               | 10 | 2 | INCYTE GENOMICS INC.....         |  |       |            | .....14,900,000  | .....1,411,179               | .....94.710                              | .....1,411,179  | .....729,415   |                     |                             |                                 | .....(82,844)                            |                                                           | .....(82,844)                     |                                            | .....L                    | 09/25/2014.   |
| 45688C               | 10 | 7 | INGEVITY CORP.....               |  |       |            | .....433,000     | .....30,514                  | .....70.470                              | .....30,514     | .....8,181     |                     |                             |                                 | .....6,759                               |                                                           | .....6,759                        |                                            | .....L                    | 05/16/2016.   |
| 460146               | 10 | 3 | INTERNATIONAL PAPER CO.....      |  |       |            | .....19,700,000  | .....1,141,418               | .....57.940                              | .....1,141,418  | .....431,422   |                     | .....36,691                 |                                 | .....96,136                              |                                                           | .....96,136                       |                                            | .....L                    | 02/05/2010.   |
| 460690               | 10 | 0 | INTERPUBLIC GROUP COS INC.....   |  |       |            | .....38,400,000  | .....774,144                 | .....20.160                              | .....774,144    | .....310,145   |                     | .....27,648                 |                                 | .....(124,800)                           |                                                           | .....(124,800)                    |                                            | .....L                    | 06/24/2010.   |
| 46609J               | 10 | 6 | J ALEXANDER'S HOLDINGS.....      |  |       |            | .....2,000       | .....19                      | .....9.700                               | .....19         | .....13        |                     |                             |                                 | .....(2)                                 |                                                           | .....(2)                          |                                            | .....L                    | 09/29/2015.   |
| 46625H               | 10 | 0 | JP MORGAN CHASE & CO.....        |  |       |            | .....185,400,000 | .....19,826,676              | .....106.940                             | .....19,826,676 | .....8,026,424 |                     | .....378,216                |                                 | .....3,828,510                           |                                                           | .....3,828,510                    |                                            | .....L                    | 06/23/2011.   |
| 478160               | 10 | 4 | JOHNSON & JOHNSON.....           |  |       |            | .....50,000      | .....6,986                   | .....139.720                             | .....6,986      | .....2,915     |                     | .....166                    |                                 | .....1,226                               |                                                           | .....1,226                        |                                            | .....L                    | 03/15/2011.   |
| 49446R               | 10 | 9 | KIMCO REALTY CORP.....           |  |       |            | .....21,200,000  | .....384,780                 | .....18.150                              | .....384,780    | .....273,783   | .....5,936          | .....22,896                 |                                 | .....(148,612)                           |                                                           | .....(148,612)                    |                                            | .....L                    | 02/05/2010.   |
| 501044               | 10 | 1 | KROGER CO.....                   |  |       |            | .....49,800,000  | .....1,367,010               | .....27.450                              | .....1,367,010  | .....526,349   |                     | .....24,402                 |                                 | .....(351,588)                           |                                                           | .....(351,588)                    |                                            | .....L                    | 02/05/2010.   |
| 53223X               | 10 | 7 | LIFE STORAGE INC.....            |  |       |            | .....5,600,000   | .....498,792                 | .....89.070                              | .....498,792    | .....419,811   |                     | .....11,200                 |                                 | .....78,981                              |                                                           | .....78,981                       |                                            | .....L                    | 06/19/2017.   |
| 548661               | 10 | 7 | LOWE'S COMPANIES.....            |  |       |            | .....43,648,000  | .....4,056,645               | .....92.940                              | .....4,056,645  | .....941,182   |                     | .....66,345                 |                                 | .....952,399                             |                                                           | .....952,399                      |                                            | .....L                    | 02/05/2010.   |
| 55261F               | 10 | 4 | M&T BANK CORPORATION.....        |  |       |            | .....9,773,000   | .....1,671,085               | .....170.990                             | .....1,671,085  | .....707,724   |                     | .....29,319                 |                                 | .....142,295                             |                                                           | .....142,295                      |                                            | .....L                    | 11/02/2015.   |
| 552953               | 10 | 1 | MGM RESORTS INTERNATIONAL.....   |  |       |            | .....49,300,000  | .....1,646,127               | .....33.390                              | .....1,646,127  | .....463,474   |                     | .....21,692                 |                                 | .....224,808                             |                                                           | .....224,808                      |                                            | .....L                    | 12/21/2011.   |
| 574599               | 10 | 6 | MASCO CORP.....                  |  |       |            | .....16,200,000  | .....711,828                 | .....43.940                              | .....711,828    | .....175,412   |                     | .....6,561                  |                                 | .....199,584                             |                                                           | .....199,584                      |                                            | .....L                    | 06/08/2011.   |
| 594918               | 10 | 4 | MICROSOFT CORP.....              |  |       |            | .....138,300,000 | .....11,830,182              | .....85.540                              | .....11,830,182 | .....3,616,584 |                     | .....219,897                |                                 | .....3,236,220                           |                                                           | .....3,236,220                    |                                            | .....L                    | 06/25/2013.   |
| 608190               | 10 | 4 | MOHAWK INDUSTRIES INC.....       |  |       |            | .....8,600,000   | .....2,372,740               | .....275.900                             | .....2,372,740  | .....950,027   |                     |                             |                                 | .....655,492                             |                                                           | .....655,492                      |                                            | .....L                    | 06/25/2013.   |
| 60871R               | 20 | 9 | MOLSON COORS BREWING CO.....     |  |       |            | .....26,200,000  | .....2,150,234               | .....82.070                              | .....2,150,234  | .....2,107,258 |                     |                             |                                 | .....42,976                              |                                                           | .....42,976                       |                                            | .....L                    | 12/20/2017.   |
| 61166W               | 10 | 1 | MONSANTO CO.....                 |  |       |            | .....12,600,000  | .....1,471,428               | .....116.780                             | .....1,471,428  | .....830,827   |                     | .....27,216                 |                                 | .....145,782                             |                                                           | .....145,782                      |                                            | .....L                    | 03/15/2011.   |
| 620076               | 30 | 7 | MOTOROLA SOLUTIONS INC.....      |  |       |            | .....20,900,000  | .....1,888,106               | .....90.340                              | .....1,888,106  | .....842,759   | .....10,868         | .....39,292                 |                                 | .....155,705                             |                                                           | .....155,705                      |                                            | .....L                    | 03/15/2011.   |
| 626717               | 10 | 2 | MURPHY OIL CORP.....             |  |       |            | .....9,000,000   | .....279,450                 | .....31.050                              | .....279,450    | .....388,042   |                     | .....9,000                  |                                 | .....(720)                               |                                                           | .....(720)                        |                                            | .....L                    | 02/05/2010.   |

SCHEDULE D - PART 2 - SECTION 2  
Showing all COMMON STOCKS Owned December 31 of Current Year

| 1                    |    |   | 2                                 |  | Codes |    | 5                | 6                               | Fair Value                                        |            | 9           | Dividends           |                                |                                       | Change in Book/Adjusted Carrying Value         |                                                                        |                                         |                                                  | 17                                 | 18               |
|----------------------|----|---|-----------------------------------|--|-------|----|------------------|---------------------------------|---------------------------------------------------|------------|-------------|---------------------|--------------------------------|---------------------------------------|------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------|--------------------------------------------------|------------------------------------|------------------|
|                      |    |   |                                   |  | 3     | 4  |                  |                                 | 7                                                 | 8          |             | 10                  | 11                             | 12                                    | 13                                             | 14                                                                     | 15                                      | 16                                               | NAIC<br>Market<br>Indicator<br>(a) | Date<br>Acquired |
| CUSIP Identification |    |   | Description                       |  | Code  | gn | Number of Shares | Book/Adjusted<br>Carrying Value | Rate per<br>Share Used<br>to Obtain Fair<br>Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received<br>During Year | Nonadmitted<br>Declared but<br>Unpaid | Unrealized<br>Valuation Increase<br>(Decrease) | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B./A.C.V.<br>(13-14) | Total Foreign<br>Exchange Change<br>in B./A.C.V. |                                    |                  |
| 626755               | 10 | 2 | MURPHY USA INC.....               |  |       |    | 2,250,000        | 180,810                         | 80.360                                            | 180,810    | 61,608      |                     |                                |                                       | 42,503                                         |                                                                        | 42,503                                  |                                                  | L                                  | 09/03/2013.      |
| 655664               | 10 | 0 | NORDSTROM INC.....                |  |       |    | 16,800,000       | 795,984                         | 47.380                                            | 795,984    | 716,841     |                     | 24,864                         |                                       | (9,240)                                        |                                                                        | (9,240)                                 |                                                  | L                                  | 03/15/2011.      |
| 68389X               | 10 | 5 | ORACLE CORPORATION.....           |  |       |    | 33,000,000       | 1,560,240                       | 47.280                                            | 1,560,240  | 1,014,301   |                     | 23,760                         |                                       | 291,390                                        |                                                                        | 291,390                                 |                                                  | L                                  | 03/15/2011.      |
| 688239               | 20 | 1 | OSHKOSH TRUCK CORP.....           |  |       |    | 13,900,000       | 1,263,371                       | 90.890                                            | 1,263,371  | 105,438     |                     | 12,093                         |                                       | 365,292                                        |                                                                        | 365,292                                 |                                                  | L                                  | 12/23/2008.      |
| 690742               | 10 | 1 | OWENS CORNING INC.....            |  |       |    | 3,200,000        | 294,208                         | 91.940                                            | 294,208    | 40,896      | 672                 | 2,560                          |                                       | 129,216                                        |                                                                        | 129,216                                 |                                                  | L                                  | 03/26/2008.      |
| 693656               | 10 | 0 | PVH CORP.....                     |  |       |    | 6,300,000        | 864,423                         | 137.210                                           | 864,423    | 408,425     |                     | 945                            |                                       | 295,911                                        |                                                                        | 295,911                                 |                                                  | L                                  | 06/23/2011.      |
| 693718               | 10 | 8 | PACCAR INC.....                   |  |       |    | 10,200,000       | 725,016                         | 71.080                                            | 725,016    | 346,445     | 12,240              | 16,218                         |                                       | 73,236                                         |                                                                        | 73,236                                  |                                                  | L                                  | 02/05/2010.      |
| 717081               | 10 | 3 | PFIZER INC.....                   |  |       |    | 39,734,000       | 1,439,165                       | 36.220                                            | 1,439,165  | 726,735     |                     |                                |                                       | 148,605                                        |                                                                        | 148,605                                 |                                                  | L                                  | 12/15/2009.      |
| 718546               | 10 | 4 | PHILLIPS 66.....                  |  |       |    | 26,500,000       | 2,680,475                       | 101.150                                           | 2,680,475  | 705,147     |                     | 72,345                         |                                       | 390,610                                        |                                                                        | 390,610                                 |                                                  | L                                  | 05/01/2012.      |
| 74144T               | 10 | 8 | T ROWE PRICE GROUP INC.....       |  |       |    | 6,000,000        | 629,580                         | 104.930                                           | 629,580    | 290,122     |                     | 13,680                         |                                       | 178,020                                        |                                                                        | 178,020                                 |                                                  | L                                  | 02/05/2010.      |
| 741503               | 40 | 3 | PRICELINE GROUP INC.....          |  |       |    | 1,000,000        | 1,737,740                       | 1,737.740                                         | 1,737,740  | 456,582     |                     |                                |                                       | 271,680                                        |                                                                        | 271,680                                 |                                                  | L                                  | 03/15/2011.      |
| 742718               | 10 | 9 | PROCTER & GAMBLE CO.....          |  |       |    | 56,911,000       | 5,228,983                       | 91.880                                            | 5,228,983  | 3,490,190   |                     | 155,839                        |                                       | 443,906                                        |                                                                        | 443,906                                 |                                                  | L                                  | 12/21/2015.      |
| 754730               | 10 | 9 | RAYMOND JAMES FINANCIAL INC.....  |  |       |    | 100,000          | 8,930                           | 89.300                                            | 8,930      | 1,721       |                     | 88                             |                                       | 2,003                                          |                                                                        | 2,003                                   |                                                  | L                                  | 06/24/2008.      |
| 759351               | 60 | 4 | REINSURANCE GROUP OF AMERICA..... |  |       |    | 16,800,000       | 2,619,624                       | 155.930                                           | 2,619,624  | 1,009,198   |                     |                                |                                       | 505,680                                        |                                                                        | 505,680                                 |                                                  | L                                  | 06/08/2011.      |
| 816851               | 10 | 9 | SEMPRA ENERGY.....                |  |       |    | 13,800,000       | 1,475,496                       | 106.920                                           | 1,475,496  | 681,852     | 11,351              | 44,471                         |                                       | 86,664                                         |                                                                        | 86,664                                  |                                                  | L                                  | 02/05/2010.      |
| 81762P               | 10 | 2 | SERVICENOW INC.....               |  |       |    | 12,800,000       | 1,668,992                       | 130.390                                           | 1,668,992  | 778,756     |                     |                                |                                       | 717,440                                        |                                                                        | 717,440                                 |                                                  | L                                  | 06/23/2014.      |
| 844741               | 10 | 8 | SOUTHWEST AIRLINES.....           |  |       |    | 40,300,000       | 2,637,635                       | 65.450                                            | 2,637,635  | 1,387,231   | 5,038               | 18,135                         |                                       | 629,083                                        |                                                                        | 629,083                                 |                                                  | L                                  | 06/24/2015.      |
| 855244               | 10 | 9 | STARBUCKS CORP.....               |  |       |    | 48,800,000       | 2,802,584                       | 57.430                                            | 2,802,584  | 526,608     |                     | 51,240                         |                                       | 93,208                                         |                                                                        | 93,208                                  |                                                  | L                                  | 02/05/2010.      |
| 863667               | 10 | 1 | STRYKER CORP.....                 |  |       |    | 14,800,000       | 2,291,632                       | 154.840                                           | 2,291,632  | 752,673     | 6,956               | 25,160                         |                                       | 518,444                                        |                                                                        | 518,444                                 |                                                  | L                                  | 02/05/2010.      |
| 867652               | 40 | 6 | SUNPOWER CORP.....                |  |       |    | 29,700,000       | 250,371                         | 8.430                                             | 250,371    | 161,975     |                     |                                |                                       | 54,054                                         |                                                                        | 54,054                                  |                                                  | L                                  | 12/21/2011.      |
| 87165B               | 10 | 3 | SYNCHRONY FINANCIAL.....          |  |       |    | 11,635,000       | 449,227                         | 38.610                                            | 449,227    | 213,483     |                     | 6,516                          |                                       | 27,226                                         |                                                                        | 27,226                                  |                                                  | L                                  | 11/17/2015.      |
| 876030               | 10 | 7 | TAPESTRY INC.....                 |  |       |    | 15,200,000       | 672,296                         | 44.230                                            | 672,296    | 894,283     | 5,130               | 20,520                         |                                       | 139,992                                        |                                                                        | 139,992                                 |                                                  | L                                  | 06/08/2011.      |
| 87612E               | 10 | 6 | TARGET CORPORATION.....           |  |       |    | 23,900,000       | 1,559,475                       | 65.250                                            | 1,559,475  | 1,278,050   |                     | 43,976                         |                                       | 281,425                                        |                                                                        | 281,425                                 |                                                  | L                                  | 03/27/2017.      |
| 87612G               | 10 | 1 | TARGA RESOURCES CORP.....         |  |       |    | 45,100,000       | 2,183,742                       | 48.420                                            | 2,183,742  | 2,038,146   |                     |                                |                                       | 145,596                                        |                                                                        | 145,596                                 |                                                  | L                                  | 12/20/2017.      |
| 89055F               | 10 | 3 | TOPBUILD CORP.....                |  |       |    | 1,800,000        | 136,332                         | 75.740                                            | 136,332    | 24,113      |                     |                                |                                       | 72,252                                         |                                                                        | 72,252                                  |                                                  | L                                  | 07/01/2015.      |
| 89417E               | 10 | 9 | TRAVELERS COMPANIES INC.....      |  |       |    | 18,000,000       | 2,441,520                       | 135.640                                           | 2,441,520  | 898,551     |                     | 50,940                         |                                       | 237,960                                        |                                                                        | 237,960                                 |                                                  | L                                  | 02/05/2010.      |
| 90385D               | 10 | 7 | ULTIMATE SOFTWARE GROUP INC.....  |  |       |    | 3,500,000        | 763,805                         | 218.230                                           | 763,805    | 681,465     |                     |                                |                                       | 125,580                                        |                                                                        | 125,580                                 |                                                  | L                                  | 10/26/2015.      |
| 907818               | 10 | 8 | UNION PACIFIC CORP.....           |  |       |    | 23,200,000       | 3,111,120                       | 134.100                                           | 3,111,120  | 713,044     |                     | 57,536                         |                                       | 705,744                                        |                                                                        | 705,744                                 |                                                  | L                                  | 02/05/2010.      |
| 910047               | 10 | 9 | UNITED CONTINENTAL HOLDINGS.....  |  |       |    | 26,800,000       | 1,806,320                       | 67.400                                            | 1,806,320  | 593,189     |                     |                                |                                       | (146,864)                                      |                                                                        | (146,864)                               |                                                  | L                                  | 06/08/2011.      |
| 91307C               | 10 | 2 | UNITED THERAPEUTICS CORP.....     |  |       |    | 10,100,000       | 1,494,295                       | 147.950                                           | 1,494,295  | 1,375,296   |                     |                                |                                       | 118,999                                        |                                                                        | 118,999                                 |                                                  | L                                  | 12/20/2017.      |
| 91324P               | 10 | 2 | UNITEDHEALTH GRP INC.....         |  |       |    | 31,300,000       | 6,900,398                       | 220.460                                           | 6,900,398  | 1,321,571   |                     | 89,988                         |                                       | 1,891,146                                      |                                                                        | 1,891,146                               |                                                  | L                                  | 03/15/2011.      |
| 92242T               | 10 | 1 | VECTRUS INC.....                  |  |       |    | 494,000          | 15,240                          | 30.850                                            | 15,240     | 7,096       |                     |                                |                                       | 3,458                                          |                                                                        | 3,458                                   |                                                  | L                                  | 09/29/2014.      |
| 92343V               | 10 | 4 | VERIZON COMMUNICATIONS INC.....   |  |       |    | 165,700,000      | 8,770,501                       | 52.930                                            | 8,770,501  | 5,100,446   |                     | 384,838                        |                                       | (74,565)                                       |                                                                        | (74,565)                                |                                                  | L                                  | 03/15/2011.      |
| 92532F               | 10 | 0 | VERTEX PHARMACEUTICALS INC.....   |  |       |    | 11,400,000       | 1,708,404                       | 149.860                                           | 1,708,404  | 518,493     |                     |                                |                                       | 868,566                                        |                                                                        | 868,566                                 |                                                  | L                                  | 03/15/2011.      |
| 92532W               | 10 | 3 | VERSUM MATERIALS INC.....         |  |       |    | 3,950,000        | 149,508                         | 37.850                                            | 149,508    | 40,792      |                     | 593                            |                                       | 38,631                                         |                                                                        | 38,631                                  |                                                  | L                                  | 10/03/2016.      |
| 92553P               | 20 | 1 | VIACOM INC CLASS B.....           |  |       |    | 7,500,000        | 231,075                         | 30.810                                            | 231,075    | 130,577     | 1,500               | 6,000                          |                                       | (32,175)                                       |                                                                        | (32,175)                                |                                                  | L                                  | 12/23/2008.      |
| 92826C               | 83 | 9 | VISA INC-CLASS A SHARES.....      |  |       |    | 220,000,000      | 25,084,400                      | 114.020                                           | 25,084,400 | 3,967,639   |                     | 151,800                        |                                       | 7,920,000                                      |                                                                        | 7,920,000                               |                                                  | L                                  | 06/08/2011.      |
| 92939U               | 10 | 6 | WEC ENERGY GROUP INC.....         |  |       |    | 18,600,000       | 1,235,598                       | 66.430                                            | 1,235,598  | 1,168,220   |                     | 38,688                         |                                       | 144,708                                        |                                                                        | 144,708                                 |                                                  | L                                  | 09/26/2016.      |
| 931427               | 10 | 8 | WALGREENS BOOTS ALLIANCE.....     |  |       |    | 40,500,000       | 2,941,110                       | 72.620                                            | 2,941,110  | 1,502,821   |                     | 62,775                         |                                       | (410,670)                                      |                                                                        | (410,670)                               |                                                  | L                                  | 03/15/2011.      |
| 95040Q               | 10 | 4 | WELLTOWER INC.....                |  |       |    | 11,800,000       | 752,486                         | 63.770                                            | 752,486    | 609,279     |                     | 41,064                         |                                       | (37,288)                                       |                                                                        | (37,288)                                |                                                  | L                                  | 06/08/2011.      |
| 96145D               | 10 | 5 | WESTROCK CO.....                  |  |       |    | 2,600,000        | 164,346                         | 63.210                                            | 164,346    | 75,337      |                     | 4,238                          |                                       | 32,344                                         |                                                                        | 32,344                                  |                                                  | L                                  | 06/23/2011.      |
| 962166               | 10 | 4 | WEYERHAEUSER CO.....              |  |       |    | 13,920,000       | 490,819                         | 35.260                                            | 490,819    | 312,722     |                     | 17,400                         |                                       | 71,966                                         |                                                                        | 71,966                                  |                                                  | L                                  | 02/22/2016.      |

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

| 1                                                                                 |    |   |                                | 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  | gn | Number of Shares | Book/Adjusted Carrying Value | Rate per Share Used to Obtain Fair Value | Fair Value  | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared but Unpaid | Unrealized Valuation Increase (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (13-14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| 963320                                                                            | 10 | 6 | WHIRLPOOL CORP.....            |       |    | 1,300,000        | 219,232                      | 168.640                                  | 219,232     | 101,396     |                     | 5,590                       |                                 | (17,069)                                 |                                                           | (17,069)                          |                                            | L                         | 03/26/2012.   |
| 983134                                                                            | 10 | 7 | WYNN RESORTS LTD.....          |       |    | 10,000,000       | 1,685,900                    | 168.590                                  | 1,685,900   | 649,800     |                     | 20,000                      |                                 | 820,800                                  |                                                           | 820,800                           |                                            | L                         | 12/21/2015.   |
| 98419M                                                                            | 10 | 0 | XYLEM INC.....                 |       |    | 8,900,000        | 606,980                      | 68.200                                   | 606,980     | 251,910     |                     | 6,408                       |                                 | 166,252                                  |                                                           | 166,252                           |                                            | L                         | 11/01/2011.   |
| 98978V                                                                            | 10 | 3 | ZOETIS INC.....                |       |    | 956,000          | 68,870                       | 72.040                                   | 68,870      | 17,665      |                     | 402                         |                                 | 17,696                                   |                                                           | 17,696                            |                                            | L                         | 06/21/2013.   |
| 063671                                                                            | 10 | 1 | BANK OF MONTREAL.....          |       | A. | 6,197,000        | 495,884                      | 80.020                                   | 495,884     | 278,505     |                     | 16,967                      |                                 | 50,196                                   |                                                           | 50,196                            |                                            | L                         | 07/06/2011.   |
| 001103                                                                            | 12 | 6 | MYLAN LABORATORIES.....        |       | C  | 24,200,000       | 1,023,902                    | 42.310                                   | 1,023,902   | 283,825     |                     |                             |                                 | 100,672                                  |                                                           | 100,672                           |                                            | L                         | 03/26/2008.   |
| 00B8W6                                                                            | 76 | 3 | LIBERTY GLOBAL PLC A.....      |       | C  | 9,000,000        | 322,560                      | 35.840                                   | 322,560     | 91,530      |                     |                             |                                 | 47,250                                   |                                                           | 47,250                            |                                            | L                         | 02/05/2010.   |
| 00B8W6                                                                            | 7B | 2 | LIBERTY GLOBAL PLC C.....      |       | C  | 9,000,000        | 304,560                      | 33.840                                   | 304,560     | 85,967      |                     |                             |                                 | 37,260                                   |                                                           | 37,260                            |                                            | L                         | 03/04/2014.   |
| 00BLS0                                                                            | 9M | 5 | PENTAIR PLC.....               |       | C  | 4,558,000        | 321,886                      | 70.620                                   | 321,886     | 169,326     |                     | 6,290                       |                                 | 66,319                                   |                                                           | 66,319                            |                                            | L                         | 10/01/2012.   |
| 00BTC0                                                                            | M7 | 3 | LIBERTY LILAC GROUP A.....     |       | C  | 1,572,000        | 31,676                       | 20.150                                   | 31,676      | 19,500      |                     |                             |                                 | (2,845)                                  |                                                           | (2,845)                           |                                            | L                         | 06/21/2016.   |
| 00BY7Q                                                                            | L6 | 4 | JOHNSON CONTROLS INTL PLC..... |       | C  | 18,145,000       | 691,506                      | 38.110                                   | 691,506     | 440,928     | 4,718               | 18,145                      |                                 | (55,887)                                 |                                                           | (55,887)                          |                                            | L                         | 09/06/2016.   |
| 00BY9D                                                                            | 54 | 4 | ALLERGAN PLC.....              |       | C  | 4,684,000        | 766,209                      | 163.580                                  | 766,209     | 426,121     |                     | 13,115                      |                                 | (217,478)                                |                                                           | (217,478)                         |                                            | L                         | 10/01/2013.   |
| 806857                                                                            | 10 | 8 | SCHLUMBERGER LTD.....          |       | C  |                  |                              |                                          |             |             | 33,000              |                             |                                 |                                          |                                                           | 0                                 |                                            | L                         | 06/08/2011.   |
| 999901                                                                            | 48 | 1 | BROADCOM LTD.....              |       | C  | 12,300,000       | 3,159,870                    | 256.900                                  | 3,159,870   | 1,520,029   |                     | 59,163                      |                                 | 985,599                                  |                                                           | 985,599                           |                                            | L                         | 02/02/2016.   |
| G0450A                                                                            | 10 | 5 | ARCH CAPITAL GROUP LTD.....    |       | C  | 14,700,000       | 1,334,319                    | 90.770                                   | 1,334,319   | 340,523     |                     |                             |                                 | 65,856                                   |                                                           | 65,856                            |                                            | L                         | 02/05/2010.   |
| 9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)..... |    |   |                                |       |    |                  | 273,359,960                  | XXX                                      | 273,359,960 | 111,733,990 | 201,788             | 4,170,245                   | 0                               | 50,101,537                               | 0                                                         | 50,101,537                        | 0                                          | XXX                       | XXX           |
| 9799999. Total - Common Stock.....                                                |    |   |                                |       |    |                  | 273,359,960                  | XXX                                      | 273,359,960 | 111,733,990 | 201,788             | 4,170,245                   | 0                               | 50,101,537                               | 0                                                         | 50,101,537                        | 0                                          | XXX                       | XXX           |
| 9899999. Total Common and Preferred Stock.....                                    |    |   |                                |       |    |                  | 322,693,760                  | XXX                                      | 322,693,760 | 136,573,990 | 410,449             | 6,983,044                   | 0                               | 52,022,337                               | 0                                                         | 52,022,337                        | 0                                          | XXX                       | XXX           |

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

SCHEDULE D - PART 3

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

| 1                                                                          |    |   | 2                                   |        |               | 3       | 4               | 5                             |  |  | 6                         | 7           | 8           | 9                                       |
|----------------------------------------------------------------------------|----|---|-------------------------------------|--------|---------------|---------|-----------------|-------------------------------|--|--|---------------------------|-------------|-------------|-----------------------------------------|
| CUSIP Identification                                                       |    |   | Description                         |        |               | Foreign | Date Acquired   | Name of Vendor                |  |  | Number of Shares of Stock | Actual Cost | Par Value   | Paid for Accrued Interest and Dividends |
| Bonds - U.S. Government                                                    |    |   |                                     |        |               |         |                 |                               |  |  |                           |             |             |                                         |
| 912828                                                                     | 2J | 8 | US TREASURY NOTE                    | 1.500% | 07/15/20..... |         | 10/05/2017..... | Barclays Capital.....         |  |  |                           | 39,879,492  | 40,000,000  | 135,326                                 |
| 912828                                                                     | 2P | 4 | US TREASURY NOTE                    | 1.875% | 07/31/22..... |         | 10/17/2017..... | Goldman Sachs.....            |  |  |                           | 49,783,203  | 50,000,000  | 198,709                                 |
| 912828                                                                     | 2Q | 2 | US TREASURY NOTE                    | 1.500% | 08/15/20..... |         | 09/05/2017..... | Credit Suisse.....            |  |  |                           | 10,027,344  | 10,000,000  | 8,967                                   |
| 912828                                                                     | 2R | 0 | US TREASURY NOTE                    | 2.250% | 08/15/27..... |         | 11/10/2017..... | Goldman Sachs.....            |  |  |                           | 24,708,008  | 25,000,000  | 137,568                                 |
| 912828                                                                     | 2W | 9 | US TREASURY NOTE                    | 1.875% | 09/30/22..... |         | 11/21/2017..... | Various.....                  |  |  |                           | 49,619,141  | 50,000,000  | 102,249                                 |
| 912828                                                                     | 3F | 5 | US TREASURY NOTE                    | 2.250% | 11/15/27..... |         | 12/26/2017..... | Various.....                  |  |  |                           | 27,568,349  | 28,000,000  | 37,355                                  |
| 912828                                                                     | 3G | 3 | US TREASURY NOTE                    | 1.750% | 11/15/20..... |         | 12/06/2017..... | Credit Suisse.....            |  |  |                           | 5,774,625   | 5,800,000   | 5,888                                   |
| 912828                                                                     | 3H | 1 | US TREASURY NOTE                    | 1.750% | 11/30/19..... |         | 11/30/2017..... | Goldman Sachs.....            |  |  |                           | 24,982,422  | 25,000,000  | 4,808                                   |
| 912828                                                                     | 3J | 7 | US TREASURY NOTE                    | 2.125% | 11/30/24..... |         | 12/22/2017..... | Various.....                  |  |  |                           | 64,100,391  | 65,000,000  | 34,444                                  |
| 912828                                                                     | 3L | 2 | US TREASURY NOTE                    | 1.875% | 12/15/20..... |         | 12/29/2017..... | Goldman Sachs.....            |  |  |                           | 26,415,020  | 26,500,000  | 18,595                                  |
| 912828                                                                     | F6 | 2 | US TREASURY NOTE                    | 1.500% | 10/31/19..... |         | 11/27/2017..... | Goldman Sachs.....            |  |  |                           | 14,928,516  | 15,000,000  | 16,782                                  |
| 912828                                                                     | M8 | 0 | US TREASURY NOTE                    | 2.000% | 11/30/22..... |         | 12/27/2017..... | Various.....                  |  |  |                           | 73,843,557  | 74,500,000  | 81,648                                  |
| 912828                                                                     | N8 | 9 | US TREASURY NOTE                    | 1.375% | 01/31/21..... |         | 02/24/2017..... | Barclays Capital.....         |  |  |                           | 4,943,750   | 5,000,000   | 5,128                                   |
| 912828                                                                     | U8 | 1 | US TREASURY NOTE                    | 2.000% | 12/31/21..... |         | 03/28/2017..... | Various.....                  |  |  |                           | 20,112,891  | 20,000,000  | 33,149                                  |
| 912828                                                                     | W8 | 9 | US TREASURY NOTE                    | 1.875% | 03/31/22..... |         | 05/12/2017..... | Various.....                  |  |  |                           | 35,029,688  | 35,000,000  | 77,100                                  |
| 912828                                                                     | X4 | 7 | US TREASURY NOTE                    | 1.875% | 04/30/22..... |         | 07/24/2017..... | Various.....                  |  |  |                           | 40,951,414  | 40,800,000  | 135,683                                 |
| 912828                                                                     | X9 | 6 | US TREASURY NOTE                    | 1.500% | 05/15/20..... |         | 06/26/2017..... | Barclays Capital.....         |  |  |                           | 4,002,344   | 4,000,000   | 7,011                                   |
| 0599999. Total - Bonds - U.S. Government.....                              |    |   |                                     |        |               |         |                 |                               |  |  |                           | 516,670,155 | 519,600,000 | 1,040,410                               |
| Bonds - U.S. Special Revenue and Special Assessment                        |    |   |                                     |        |               |         |                 |                               |  |  |                           |             |             |                                         |
| 13032U                                                                     | LV | 8 | CA HLTH FACS                        | 5.000% | 02/01/26..... |         | 03/15/2017..... | Citigroup.....                |  |  |                           | 1,161,280   | 1,000,000   |                                         |
| 13032U                                                                     | LW | 6 | CA HLTH FACS                        | 5.000% | 02/01/27..... |         | 03/15/2017..... | Citigroup.....                |  |  |                           | 1,167,690   | 1,000,000   |                                         |
| 20775B                                                                     | VQ | 6 | CONN ST HSG FIN AUTH HSG MTG.....   |        |               |         | 04/20/2017..... | Goldman Sachs.....            |  |  |                           | 8,715,000   | 8,715,000   | 26,259                                  |
| 20775C                                                                     | QR | 8 | CONNECTICUT ST HSG FIN AUTH HS..... |        |               |         | 02/16/2017..... | Bank of America Corp.....     |  |  |                           | 1,235,000   | 1,235,000   |                                         |
| 20775C                                                                     | QS | 6 | CONNECTICUT ST HSG FIN AUTH HS..... |        |               |         | 02/16/2017..... | Bank of America Corp.....     |  |  |                           | 1,390,000   | 1,390,000   |                                         |
| 20775C                                                                     | QT | 4 | CONNECTICUT ST HSG FIN AUTH HS..... |        |               |         | 02/16/2017..... | Bank of America Corp.....     |  |  |                           | 1,000,000   | 1,000,000   |                                         |
| 20775C                                                                     | QU | 1 | CONNECTICUT ST HSG FIN AUTH HS..... |        |               |         | 02/16/2017..... | Bank of America Corp.....     |  |  |                           | 760,000     | 760,000     |                                         |
| 20775C                                                                     | QV | 9 | CONNECTICUT ST HSG FIN AUTH HS..... |        |               |         | 02/16/2017..... | Bank of America Corp.....     |  |  |                           | 770,000     | 770,000     |                                         |
| 20775C                                                                     | QW | 7 | CONNECTICUT ST HSG FIN AUTH HS..... |        |               |         | 02/16/2017..... | Bank of America Corp.....     |  |  |                           | 1,145,000   | 1,145,000   |                                         |
| 20775C                                                                     | QX | 5 | CONNECTICUT ST HSG FIN AUTH HS..... |        |               |         | 02/16/2017..... | Bank of America Corp.....     |  |  |                           | 820,000     | 820,000     |                                         |
| 3137FC                                                                     | JM | 7 | FHMS 2017-K070 X1 IO                | 0.327% | 11/25/27..... |         | 12/01/2017..... | Bank of America Corp.....     |  |  |                           | 3,449,036   |             | 11,731                                  |
| 60637B                                                                     | NS | 5 | MISSOURI ST HSG DEV COMMN.....      |        |               |         | 05/17/2017..... | Various.....                  |  |  |                           | 3,666,734   | 3,385,000   |                                         |
| 708796                                                                     | 4R | 5 | PENNSYLVANIA HSG FIN                | 4.000% | 10/01/46..... |         | 01/11/2017..... | Royal Bank of Canada.....     |  |  |                           | 6,499,879   | 6,110,000   |                                         |
| 3199999. Total - Bonds - U.S. Special Revenue and Special Assessments..... |    |   |                                     |        |               |         |                 |                               |  |  |                           | 31,779,619  | 27,330,000  | 37,990                                  |
| Bonds - Industrial and Miscellaneous                                       |    |   |                                     |        |               |         |                 |                               |  |  |                           |             |             |                                         |
| 00192M                                                                     | AA | 7 | ARIFL 2017-A A1                     | 1.250% | 06/15/18..... |         | 05/16/2017..... | JP Morgan Securities Inc..... |  |  |                           | 7,840,556   | 7,840,556   |                                         |
| 00206R                                                                     | DP | 4 | AT&T CORP                           | 3.800% | 03/01/24..... |         | 01/31/2017..... | Citigroup.....                |  |  |                           | 9,993,600   | 10,000,000  |                                         |
| 00206R                                                                     | EL | 2 | AT&T CORP                           | 3.400% | 08/14/24..... |         | 07/27/2017..... | JP Morgan Securities Inc..... |  |  |                           | 24,958,000  | 25,000,000  |                                         |
| 002824                                                                     | BK | 5 | ABBOTT LABORATORIES                 | 2.800% | 09/15/20..... |         | 03/20/2017..... | Citigroup.....                |  |  |                           | 10,103,200  | 10,000,000  | 3,889                                   |
| 00507V                                                                     | AE | 9 | ACTIVISION BLIZZARD INC.....        |        |               |         | 08/23/2017..... | Bank of America Corp.....     |  |  |                           | 9,086,795   | 8,422,000   | 141,081                                 |
| 03065F                                                                     | AB | 8 | AMCAR 2017-1 A2A                    | 1.510% | 05/18/20..... |         | 02/13/2017..... | JP Morgan Securities Inc..... |  |  |                           | 2,964,900   | 2,965,144   |                                         |
| 032095                                                                     | AF | 8 | AMPHENOL CORP                       | 2.200% | 04/01/20..... |         | 09/07/2017..... | Wells Fargo Bank.....         |  |  |                           | 2,707,889   | 2,690,000   | 25,645                                  |
| 035242                                                                     | AL | 0 | ANHEUSER-BUSCH INBEV FIN.....       |        |               |         | 06/13/2017..... | Bank of America Corp.....     |  |  |                           | 15,481,300  | 15,000,000  | 184,708                                 |
| 037389                                                                     | AW | 3 | AON CORP                            | 5.000% | 09/30/20..... |         | 08/11/2017..... | BB&T Capital Markets.....     |  |  |                           | 2,439,663   | 2,250,000   | 42,028                                  |
| 052769                                                                     | AE | 6 | AUTODESK INC                        | 3.500% | 06/15/27..... |         | 06/05/2017..... | Citigroup.....                |  |  |                           | 9,937,200   | 10,000,000  |                                         |
| 056083                                                                     | AJ | 7 | BXP 2017-GM C                       | 3.425% | 06/13/39..... |         | 06/21/2017..... | Morgan Stanley.....           |  |  |                           | 25,040,608  | 25,000,000  | 68,972                                  |
| 11134L                                                                     | AE | 9 | BROADCOM CRP - CAYMN FI.....        |        |               |         | 10/10/2017..... | Citigroup.....                |  |  |                           | 10,336,500  | 10,000,000  | 87,604                                  |

SCHEDULE D - PART 3

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

| 1                    |    |   | 2                             |                      | 3       | 4               | 5                             |  | 6                         | 7               | 8               | 9                                       |
|----------------------|----|---|-------------------------------|----------------------|---------|-----------------|-------------------------------|--|---------------------------|-----------------|-----------------|-----------------------------------------|
| CUSIP Identification |    |   | Description                   |                      | Foreign | Date Acquired   | Name of Vendor                |  | Number of Shares of Stock | Actual Cost     | Par Value       | Paid for Accrued Interest and Dividends |
| 125282               | AA | 1 | CGDBB 2017-BIOC A             | 2.267% 07/15/28..... |         | 08/03/2017..... | Citigroup.....                |  |                           | 20,000,000..... | 20,000,000..... |                                         |
| 125282               | AL | 7 | CGDBB 2017-BIOC D             | 3.077% 07/15/28..... |         | 08/03/2017..... | Citigroup.....                |  |                           | 25,936,000..... | 25,936,000..... |                                         |
| 125283               | AA | 9 | CGDB 2017-BIO A               | 2.227% 05/15/30..... |         | 07/18/2017..... | Citigroup.....                |  |                           | 17,545,625..... | 17,500,000..... | 1,811                                   |
| 12637B               | AA | 9 | CNH 2017-B A1                 | 1.300% 08/15/18..... |         | 07/18/2017..... | Bank of America Corp.....     |  |                           | 12,052,182..... | 12,052,182..... |                                         |
| 13974L               | AC | 2 | AFIN 2015-4 A3                | 1.830% 03/20/20..... |         | 01/11/2017..... | Goldman Sachs.....            |  |                           | 10,029,688..... | 10,000,000..... | 13,725                                  |
| 14149Y               | BF | 4 | CARDINAL HEALTH INC           | 2.616% 06/15/22..... |         | 06/01/2017..... | Wells Fargo Bank.....         |  |                           | 15,000,000..... | 15,000,000..... |                                         |
| 14314W               | AA | 9 | CARMX 2017-3 A1               | 1.350% 08/15/18..... |         | 07/18/2017..... | Bank of America Corp.....     |  |                           | 5,081,501.....  | 5,081,501.....  |                                         |
| 151020               | AQ | 7 | CELGENE CORP                  | 2.875% 08/15/20..... |         | 04/19/2017..... | Toronto Dominion.....         |  |                           | 4,159,760.....  | 4,075,000.....  | 22,455                                  |
| 165183               | AA | 2 | CFII 2016-1A A1               | 2.110% 03/15/28..... |         | 10/17/2017..... | Toronto Dominion.....         |  |                           | 18,553,132..... | 18,512,037..... | 24,763                                  |
| 17121F               | AC | 8 | CCART 2015-BA A3              | 1.910% 03/16/20..... |         | 08/29/2017..... | Toronto Dominion.....         |  |                           | 2,154,377.....  | 2,150,764.....  | 1,826                                   |
| 17305E               | FU | 4 | CCCIT 2014-A8 A8              | 1.730% 04/09/20..... |         | 04/06/2017..... | Citigroup.....                |  |                           | 8,824,750.....  | 8,800,000.....  | 846                                     |
| 194204               | AA | 1 | CASL 2017A A1                 | 2.978% 11/26/46..... |         | 07/11/2017..... | Barclays Capital.....         |  |                           | 4,883,210.....  | 4,883,210.....  |                                         |
| 21036P               | AH | 1 | CONSTELLATION BRANDS INC..... |                      |         | 04/17/2017..... | Various.....                  |  |                           | 11,451,200..... | 10,000,000..... | 280,833                                 |
| 23305J               | AG | 7 | DBUBS 2017-BRBK C             | 3.530% 10/10/34..... |         | 10/12/2017..... | Deutsche Bank.....            |  |                           | 25,325,882..... | 25,000,000..... | 60,783                                  |
| 23306Z               | AA | 6 | DBCG 2017-BBG A               | 2.177% 06/15/34..... |         | 06/14/2017..... | Deutsche Bank.....            |  |                           | 7,000,000.....  | 7,000,000.....  |                                         |
| 24702J               | AB | 5 | DEFT 2017-2 A2A               | 1.970% 02/24/20..... |         | 10/17/2017..... | Wells Fargo Bank.....         |  |                           | 9,999,778.....  | 10,000,000..... |                                         |
| 27035B               | AB | 3 | EARN 2017-A A2                | 2.650% 01/25/41..... |         | 05/18/2017..... | Goldman Sachs.....            |  |                           | 9,299,735.....  | 9,302,052.....  |                                         |
| 29373E               | AA | 5 | EFF 2017-3 A1                 | 1.500% 10/20/18..... |         | 10/17/2017..... | Royal Bank of Canada.....     |  |                           | 19,581,112..... | 19,581,112..... |                                         |
| 336158               | AK | 6 | FIRST REPUBLIC BANK           | 2.500% 06/06/22..... |         | 05/30/2017..... | Bank of America Corp.....     |  |                           | 8,992,440.....  | 9,000,000.....  |                                         |
| 35802X               | AH | 6 | FRESENIUS MED CARE II         | 4.125% 10/15/20..... |         | 07/06/2017..... | Wells Fargo Bank.....         |  |                           | 10,362,500..... | 10,000,000..... | 98,542                                  |
| 35804G               | AK | 4 | FRESENIUS US FINANCE II.....  |                      |         | 10/19/2017..... | Various.....                  |  |                           | 11,315,180..... | 10,658,000..... | 38,492                                  |
| 36253X               | AN | 5 | GSMS 2017-500K E              | 2.977% 07/15/32..... |         | 09/11/2017..... | Various.....                  |  |                           | 9,692,167.....  | 9,689,000.....  | 3,701                                   |
| 37045V               | AD | 2 | GENERAL MOTORS CO             | 3.500% 10/02/18..... |         | 02/27/2017..... | Various.....                  |  |                           | 10,540,243..... | 10,300,000..... | 146,174                                 |
| 37331N               | AB | 7 | GEORGIA-PACIFIC LLC           | 5.400% 11/01/20..... |         | 09/05/2017..... | Wells Fargo Bank.....         |  |                           | 3,444,866.....  | 3,128,000.....  | 59,119                                  |
| 37331N               | AF | 8 | GEORGIA-PACIFIC LLC           | 2.539% 11/15/19..... |         | 08/24/2017..... | US Bank.....                  |  |                           | 4,556,250.....  | 4,500,000.....  | 33,007                                  |
| 38013B               | AB | 6 | GMALT 2017-3 A2A              | 1.720% 01/21/20..... |         | 09/12/2017..... | JP Morgan Securities Inc..... |  |                           | 6,749,608.....  | 6,750,000.....  |                                         |
| 39154T               | AH | 1 | GALC 2017-1 A2                | 1.720% 04/22/19..... |         | 02/07/2017..... | Bank of America Corp.....     |  |                           | 2,708,558.....  | 2,708,852.....  |                                         |
| 43813F               | AB | 9 | HAROT 2017-4 A2               | 1.800% 01/21/20..... |         | 11/22/2017..... | Barclays Capital.....         |  |                           | 13,999,136..... | 14,000,000..... |                                         |
| 44891Q               | AB | 8 | HALST 2017-C A2A              | 1.890% 03/16/20..... |         | 11/07/2017..... | Barclays Capital.....         |  |                           | 6,999,451.....  | 7,000,000.....  |                                         |
| 50076Q               | AX | 4 | KRAFT FOODS INC               | 6.125% 08/23/18..... |         | 08/08/2017..... | Goldman Sachs.....            |  |                           | 6,579,693.....  | 6,301,000.....  | 180,104                                 |
| 518887               | AA | 2 | DRB 2017-B A1FX               | 1.630% 08/25/42..... |         | 07/26/2017..... | Bank of America Corp.....     |  |                           | 1,325,604.....  | 1,325,617.....  |                                         |
| 518887               | AC | 8 | DRB 2017-B BFX                | 3.020% 08/25/42..... |         | 07/26/2017..... | Bank of America Corp.....     |  |                           | 1,345,998.....  | 1,346,000.....  |                                         |
| 579780               | AM | 9 | MCCORMICK & CO INC            | 3.150% 08/15/24..... |         | 08/09/2017..... | Bank of America Corp.....     |  |                           | 9,993,700.....  | 10,000,000..... |                                         |
| 58769D               | AB | 6 | MBALT 2017-A A2A              | 1.530% 08/15/19..... |         | 04/19/2017..... | JP Morgan Securities Inc..... |  |                           | 46,939,240..... | 46,939,287..... |                                         |
| 60871R               | AM | 2 | MOLSON COORS BREWING CO.....  |                      |         | 03/06/2017..... | Citigroup.....                |  |                           | 4,997,050.....  | 5,000,000.....  |                                         |
| 654747               | AB | 0 | NAROT 2017-A A2A              | 1.470% 01/15/20..... |         | 03/22/2017..... | Bank of America Corp.....     |  |                           | 5,497,412.....  | 5,497,440.....  |                                         |
| 65477U               | AC | 4 | NAROT 2015-A A3               | 1.050% 10/15/19..... |         | 01/25/2017..... | Goldman Sachs.....            |  |                           | 540,993.....    | 541,882.....    | 237                                     |
| 65478H               | AB | 4 | NAROT 2017-C A2A              | 1.890% 10/15/20..... |         | 12/06/2017..... | Wells Fargo Bank.....         |  |                           | 11,749,079..... | 11,750,000..... |                                         |
| 65479B               | AD | 2 | NALT 2017-B A3                | 2.050% 09/15/20..... |         | 10/03/2017..... | Citigroup.....                |  |                           | 15,497,292..... | 15,500,000..... |                                         |
| 741503               | AW | 6 | PRICELINE GROUP INC           | 3.650% 03/15/25..... |         | 09/15/2017..... | Various.....                  |  |                           | 9,415,151.....  | 9,145,000.....  | 119,803                                 |
| 756109               | AM | 6 | REALTY INCOME CORP            | 2.000% 01/31/18..... |         | 01/27/2017..... | MarketAxess.....              |  |                           | 5,018,700.....  | 5,000,000.....  | 50,000                                  |
| 772739               | AJ | 7 | ROCK-TENN CO                  | 4.450% 03/01/19..... |         | 08/28/2017..... | BB&T Capital Markets.....     |  |                           | 1,554,510.....  | 1,500,000.....  | 33,375                                  |
| 784419               | AE | 3 | SLCLT 2006-A A5               | 1.529% 07/15/36..... |         | 08/10/2017..... | Various.....                  |  |                           | 4,324,203.....  | 4,324,530.....  | 1,756                                   |
| 78443C               | AM | 6 | SLMA 2003-B A2                | 1.988% 03/15/22..... |         | 10/05/2017..... | Goldman Sachs.....            |  |                           | 138,169.....    | 138,132.....    | 318                                     |
| 80285A               | AG | 0 | SRT 2017-A A3                 | 2.220% 01/20/21..... |         | 11/14/2017..... | JP Morgan Securities Inc..... |  |                           | 19,496,129..... | 19,500,000..... |                                         |
| 80285E               | AD | 9 | SDART 2016-1 A3               | 1.620% 03/16/20..... |         | 02/01/2017..... | Goldman Sachs.....            |  |                           | 1,342,804.....  | 1,340,918.....  | 472                                     |

SCHEDULE D - PART 3

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

| 1                                                                  | 2  |             |                                | 3                    | 4       | 5               | 6                         | 7                         | 8             | 9             |                                         |
|--------------------------------------------------------------------|----|-------------|--------------------------------|----------------------|---------|-----------------|---------------------------|---------------------------|---------------|---------------|-----------------------------------------|
| CUSIP Identification                                               |    | Description |                                |                      | Foreign | Date Acquired   | Name of Vendor            | Number of Shares of Stock | Actual Cost   | Par Value     | Paid for Accrued Interest and Dividends |
| 89231R                                                             | AD | 6           | TAOT 2014-B A4                 | 1.310% 09/16/19..... |         | 01/25/2017..... | Citigroup.....            |                           | 1,539,605     | 1,539,244     | 840                                     |
| 89231T                                                             | AD | 2           | TAOT 2015-C A3                 | 1.340% 06/17/19..... |         | 01/20/2017..... | Bank of Montreal.....     |                           | 470,854       | 470,818       | 175                                     |
| 92348R                                                             | AD | 0           | VZOT 2017-3A C                 | 2.530% 04/20/22..... |         | 10/11/2017..... | Merrill Lynch.....        |                           | 19,997,710    | 20,000,000    |                                         |
| 931427                                                             | AA | 6           | WALGREENS BOOTS ALLIANCE.....  |                      |         | 06/02/2017..... | Bank of America Corp..... |                           | 2,741,688     | 2,700,000     | 3,848                                   |
| 96328D                                                             | AZ | 7           | WHLS 2017-1A A2                | 1.880% 04/20/26..... |         | 10/25/2017..... | Various.....              |                           | 9,839,220     | 9,840,000     | 88                                      |
| 98161T                                                             | AA | 3           | WOART 2017-B A1                | 1.280% 08/15/18..... |         | 07/25/2017..... | Barclays Capital.....     |                           | 5,354,731     | 5,354,731     |                                         |
| 01626P                                                             | AJ | 5           | ALIMENTATION COUCHE-TARD.....  |                      | A.....  | 08/09/2017..... | Various.....              |                           | 14,020,430    | 14,000,000    | 11,250                                  |
| 136452                                                             | AD | 1           | CPART 2017-1A A3               | 2.050% 03/19/21..... | A.....  | 10/04/2017..... | Bank of Montreal.....     |                           | 8,500,000     | 8,500,000     |                                         |
| 136452                                                             | AE | 9           | CPART 2017-1A A4               | 2.286% 01/19/22..... | A.....  | 10/04/2017..... | Bank of Montreal.....     |                           | 7,000,000     | 7,000,000     |                                         |
| 902133                                                             | AN | 7           | TYCO ELECTRONICS GROUP SA..... |                      | D.....  | 03/07/2017..... | Toronto Dominion.....     |                           | 4,995,910     | 4,960,000     | 27,159                                  |
| 3899999. Total - Bonds - Industrial and Miscellaneous.....         |    |             |                                |                      |         |                 |                           |                           | 667,344,417   | 661,290,009   | 1,769,429                               |
| 8399997. Total - Bonds - Part 3.....                               |    |             |                                |                      |         |                 |                           |                           | 1,215,794,191 | 1,208,220,009 | 2,847,829                               |
| 8399998. Total - Bonds - Summary Item from Part 5.....             |    |             |                                |                      |         |                 |                           |                           | 335,953,035   | 332,704,488   | 966,502                                 |
| 8399999. Total - Bonds.....                                        |    |             |                                |                      |         |                 |                           |                           | 1,551,747,226 | 1,540,924,497 | 3,814,331                               |
| Common Stocks - Industrial and Miscellaneous                       |    |             |                                |                      |         |                 |                           |                           |               |               |                                         |
| 002824                                                             | 10 | 0           | ABBOTT LABORATORIES.....       |                      |         | 09/26/2017..... | State Street Bank.....    | 25,845.000                | 1,181,222     | XXX           |                                         |
| 016255                                                             | 10 | 1           | ALIGN TECHNOLOGY INC.....      |                      |         | 06/19/2017..... | State Street Bank.....    | 3,600.000                 | 541,137       | XXX           |                                         |
| 04010L                                                             | 10 | 3           | ARES CAPITAL CORP.....         |                      |         | 01/04/2017..... | State Street Bank.....    | 23,425.000                | 384,639       | XXX           |                                         |
| 09215C                                                             | 10 | 5           | BLACK KNIGHT INC.....          |                      |         | 10/02/2017..... | Spin Off.....             | 11.000                    | 154           | XXX           |                                         |
| 13765N                                                             | 10 | 7           | CANNAE HOLDINGS INC.....       |                      |         | 11/20/2017..... | Tax Free Exchange.....    | 12.000                    | 79            | XXX           |                                         |
| 23283R                                                             | 10 | 0           | CYRUSONE INC.....              |                      |         | 03/27/2017..... | State Street Bank.....    | 8,700.000                 | 437,471       | XXX           |                                         |
| 26078J                                                             | 10 | 0           | DOWDUPONT INC.....             |                      |         | 09/01/2017..... | Tax Free Exchange.....    | 36,921.000                | 891,245       | XXX           |                                         |
| 337932                                                             | 10 | 7           | FIRSTENERGY CORPORATION.....   |                      |         | 09/26/2017..... | State Street Bank.....    | 15,800.000                | 487,364       | XXX           |                                         |
| 436106                                                             | 10 | 8           | HOLLYFRONTIER CORP.....        |                      |         | 12/20/2017..... | State Street Bank.....    | 22,300.000                | 1,085,147     | XXX           |                                         |
| 53223X                                                             | 10 | 7           | LIFE STORAGE INC.....          |                      |         | 06/19/2017..... | State Street Bank.....    | 5,600.000                 | 419,811       | XXX           |                                         |
| 60871R                                                             | 20 | 9           | MOLSON COORS BREWING CO.....   |                      |         | 12/20/2017..... | State Street Bank.....    | 26,200.000                | 2,107,258     | XXX           |                                         |
| 87612E                                                             | 10 | 6           | TARGET CORPORATION.....        |                      |         | 03/27/2017..... | State Street Bank.....    | 23,900.000                | 1,278,050     | XXX           |                                         |
| 87612G                                                             | 10 | 1           | TARGA RESOURCES CORP.....      |                      |         | 12/20/2017..... | State Street Bank.....    | 45,100.000                | 2,038,146     | XXX           |                                         |
| 91307C                                                             | 10 | 2           | UNITED THERAPEUTICS CORP.....  |                      |         | 12/20/2017..... | State Street Bank.....    | 10,100.000                | 1,375,296     | XXX           |                                         |
| 9099999. Total - Common Stocks - Industrial and Miscellaneous..... |    |             |                                |                      |         |                 |                           |                           | 12,227,019    | XXX           | 0                                       |
| 9799997. Total - Common Stocks - Part 3.....                       |    |             |                                |                      |         |                 |                           |                           | 12,227,019    | XXX           | 0                                       |
| 9799998. Total - Common Stocks - Summary Item from Part 5.....     |    |             |                                |                      |         |                 |                           |                           | 600,453       | XXX           |                                         |
| 9799999. Total - Common Stocks.....                                |    |             |                                |                      |         |                 |                           |                           | 12,827,472    | XXX           | 0                                       |
| 9899999. Total - Preferred and Common Stocks.....                  |    |             |                                |                      |         |                 |                           |                           | 12,827,472    | XXX           | 0                                       |
| 9999999. Total - Bonds, Preferred and Common Stocks.....           |    |             |                                |                      |         |                 |                           |                           | 1,564,574,698 | XXX           | 3,814,331                               |

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                                                       |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser         | Number of<br>Shares of Stock | Consideration    | Par Value        | Actual Cost      | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| Bonds - U.S. Government                             |                                                                   |   |                                 |                  |                           |                              |                  |                  |                  |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 912828                                              | S4                                                                | 3 |                                 | 12/14/2017.      | Various.....              |                              | .....19,691,992  | .....20,000,000  | .....19,988,281  | .....19,989,906                               | .....                                             | .....3,554                                         | .....                                                                     | .....3,554                                 | .....                                               | .....19,993,460                                     | .....                                             | ....(301,468)                          | .....(301,468)                      | .....204,976                                                        | 07/15/2019.                               |
| 912828                                              | T6                                                                | 7 |                                 | 12/27/2017.      | Goldman Sachs.....        |                              | .....48,407,813  | .....50,000,000  | .....49,182,617  | .....49,202,866                               | .....                                             | .....158,217                                       | .....                                                                     | .....158,217                               | .....                                               | .....49,361,083                                     | .....                                             | ....(953,271)                          | .....(953,271)                      | .....735,999                                                        | 10/31/2021.                               |
| 912828                                              | T9                                                                | 1 |                                 | 02/15/2017.      | Various.....              |                              | .....14,436,719  | .....15,000,000  | .....14,569,336  | .....14,576,264                               | .....                                             | .....7,020                                         | .....                                                                     | .....7,020                                 | .....                                               | .....14,583,283                                     | .....                                             | ....(146,565)                          | .....(146,565)                      | .....74,716                                                         | 10/31/2023.                               |
| 912828                                              | U3                                                                | 2 |                                 | 12/15/2017.      | Goldman Sachs.....        |                              | .....4,920,313   | .....5,000,000   | .....4,978,125   | .....4,979,042                                | .....                                             | .....6,941                                         | .....                                                                     | .....6,941                                 | .....                                               | .....4,985,984                                      | .....                                             | ....(65,671)                           | .....(65,671)                       | .....54,558                                                         | 11/15/2019.                               |
| 912828                                              | U6                                                                | 5 |                                 | 02/10/2017.      | Credit Suisse.....        |                              | .....24,859,375  | .....25,000,000  | .....24,966,652  | .....24,967,073                               | .....                                             | .....661                                           | .....                                                                     | .....661                                   | .....                                               | .....24,967,734                                     | .....                                             | ....(108,359)                          | .....(108,359)                      | .....90,144                                                         | 11/30/2021.                               |
| 0599999.                                            | Total - Bonds - U.S. Government.....                              |   |                                 |                  |                           |                              | .....112,316,212 | .....115,000,000 | .....113,685,011 | .....113,715,151                              | .....0                                            | .....176,393                                       | .....0                                                                    | .....176,393                               | .....0                                              | .....113,891,544                                    | .....0                                            | ..(1,575,334)                          | ....(1,575,334)                     | ..1,160,393                                                         | XXX                                       |
| Bonds - U.S. Special Revenue and Special Assessment |                                                                   |   |                                 |                  |                           |                              |                  |                  |                  |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 20775B                                              | N8                                                                | 5 |                                 | 12/21/2017.      | Redemption                | 100.0000.....                | .....1,860,000   | .....1,860,000   | .....1,979,951   | .....1,928,443                                | .....                                             | .....(68,443)                                      | .....                                                                     | .....(68,443)                              | .....                                               | .....1,860,000                                      | .....                                             | .....0                                 | .....0                              | .....49,833                                                         | 11/15/2032.                               |
| 20775C                                              | EM                                                                | 2 |                                 | 12/21/2017.      | Redemption                | 100.0000.....                | .....330,000     | .....330,000     | .....353,133     | .....349,949                                  | .....                                             | .....(19,949)                                      | .....                                                                     | .....(19,949)                              | .....                                               | .....330,000                                        | .....                                             | .....0                                 | .....0                              | .....10,503                                                         | 05/15/2039.                               |
| 20775F                                              | CG                                                                | 0 |                                 | 12/01/2017.      | Redemption                | 100.0000.....                | .....705,000     | .....705,000     | .....742,562     | .....722,597                                  | .....                                             | .....(17,597)                                      | .....                                                                     | .....(17,597)                              | .....                                               | .....705,000                                        | .....                                             | .....0                                 | .....0                              | .....23,400                                                         | 06/01/2026.                               |
| 3137AA                                              | 4X                                                                | 8 |                                 | 12/01/2017.      | Paydown.....              |                              | .....264,497     |                  | .....115,141     |                                               | .....(115,141)                                    |                                                    | .....(115,141)                                                            |                                            |                                                     |                                                     | .....0                                            | .....0                                 | .....20,200                         | 01/25/2021.                                                         |                                           |
| 3137AD                                              | TK                                                                | 3 |                                 | 12/01/2017.      | Paydown.....              |                              | .....295,503     |                  | .....148,166     |                                               | .....(148,166)                                    |                                                    | .....(148,166)                                                            |                                            |                                                     |                                                     | .....0                                            | .....0                                 | .....23,766                         | 04/25/2021.                                                         |                                           |
| 3137AK                                              | KD                                                                | 2 |                                 | 12/01/2017.      | Paydown.....              |                              | .....248,233     |                  | .....61,627      |                                               | .....(61,627)                                     |                                                    | .....(61,627)                                                             |                                            |                                                     |                                                     | .....0                                            | .....0                                 | .....25,526                         | 09/25/2018.                                                         |                                           |
| 3137AL                                              | 6W                                                                | 4 |                                 | 12/01/2017.      | Paydown.....              |                              | .....107,472     |                  | .....28,837      |                                               | .....(28,837)                                     |                                                    | .....(28,837)                                                             |                                            |                                                     |                                                     | .....0                                            | .....0                                 | .....10,866                         | 10/25/2018.                                                         |                                           |
| 3137B1                                              | BT                                                                | 8 |                                 | 12/01/2017.      | Paydown.....              |                              | .....170,776     |                  | .....116,520     |                                               | .....(116,520)                                    |                                                    | .....(116,520)                                                            |                                            |                                                     |                                                     | .....0                                            | .....0                                 | .....13,747                         | 11/25/2022.                                                         |                                           |
| 3137B6                                              | ZN                                                                | 4 |                                 | 12/01/2017.      | Paydown.....              |                              | .....223,736     |                  | .....121,208     |                                               | .....(121,208)                                    |                                                    | .....(121,208)                                                            |                                            |                                                     |                                                     | .....0                                            | .....0                                 | .....22,323                         | 10/25/2020.                                                         |                                           |
| 3137B7                                              | N2                                                                | 1 |                                 | 12/01/2017.      | Paydown.....              |                              | .....235,024     |                  | .....168,179     |                                               | .....(168,179)                                    |                                                    | .....(168,179)                                                            |                                            |                                                     |                                                     | .....0                                            | .....0                                 | .....17,397                         | 10/25/2023.                                                         |                                           |
| 31392C                                              | MS                                                                | 0 |                                 | 12/01/2017.      | Paydown.....              |                              | .....6,341       | .....6,341       | .....6,664       | .....6,410                                    | .....(69)                                         | .....(69)                                          | .....(69)                                                                 |                                            | .....6,341                                          | .....220                                            | .....0                                            | .....0                                 | .....220                            | 02/25/2042.                                                         |                                           |
| 45506A                                              | EK                                                                | 3 |                                 | 12/01/2017.      | Redemption                | 100.0000.....                | .....735,000     | .....735,000     | .....790,529     | .....762,406                                  | .....                                             | .....(27,406)                                      | .....                                                                     | .....(27,406)                              | .....                                               | .....735,000                                        | .....                                             | .....0                                 | .....0                              | .....24,525                                                         | 12/01/2027.                               |
| 47770V                                              | AR                                                                | 1 |                                 | 01/01/2017.      | Maturity.....             |                              | .....10,000,000  | .....10,000,000  | .....10,000,000  | .....10,000,000                               | .....                                             | .....0                                             | .....                                                                     | .....0                                     | .....                                               | .....10,000,000                                     | .....                                             | .....0                                 | .....0                              | .....78,500                                                         | 01/01/2017.                               |
| 57587A                                              | HY                                                                | 7 |                                 | 09/01/2017.      | Redemption                | 100.0000.....                | .....785,000     | .....785,000     | .....841,363     | .....828,445                                  | .....                                             | .....(43,445)                                      | .....                                                                     | .....(43,445)                              | .....                                               | .....785,000                                        | .....                                             | .....0                                 | .....0                              | .....19,850                                                         | 06/01/2039.                               |
| 60416Q                                              | FS                                                                | 8 |                                 | 12/01/2017.      | Redemption                | 100.0000.....                | .....360,000     | .....360,000     | .....384,433     | .....370,376                                  | .....                                             | .....(10,376)                                      | .....                                                                     | .....(10,376)                              | .....                                               | .....360,000                                        | .....                                             | .....0                                 | .....0                              | .....14,485                                                         | 07/01/2035.                               |
| 60637B                                              | DV                                                                | 9 |                                 | 12/01/2017.      | Redemption                | 100.0000.....                | .....750,000     | .....750,000     | .....824,895     | .....800,258                                  | .....                                             | .....(50,258)                                      | .....                                                                     | .....(50,258)                              | .....                                               | .....750,000                                        | .....                                             | .....0                                 | .....0                              | .....19,683                                                         | 11/01/2041.                               |
| 64469D                                              | JD                                                                | 4 |                                 | 03/01/2017.      | Redemption                | 100.0000.....                | .....30,000      | .....30,000      | .....31,500      | .....31,709                                   | .....                                             | .....(1,709)                                       | .....                                                                     | .....(1,709)                               | .....                                               | .....30,000                                         | .....                                             | .....0                                 | .....0                              | .....1,294                                                          | 07/01/2039.                               |
| 647200                                              | PY                                                                | 4 |                                 | 01/01/2017.      | Call                      | 100.0000.....                | .....905,000     | .....905,000     | .....975,138     | .....914,874                                  | .....                                             | .....0                                             | .....                                                                     | .....0                                     | .....                                               | .....914,874                                        | .....                                             | .....(9,874)                           | .....(9,874)                        | .....35,069                                                         | 07/01/2038.                               |
| 649883                                              | H6                                                                | 5 |                                 | 12/21/2017.      | Redemption                | 100.0000.....                | .....1,385,000   | .....1,385,000   | .....1,463,903   | .....1,444,353                                | .....                                             | .....(59,353)                                      | .....                                                                     | .....(59,353)                              | .....                                               | .....1,385,000                                      | .....                                             | .....0                                 | .....0                              | .....34,028                                                         | 10/01/2035.                               |
| 658909                                              | BF                                                                | 2 |                                 | 07/01/2017.      | Redemption                | 100.0000.....                | .....145,000     | .....145,000     | .....153,477     | .....148,003                                  | .....                                             | .....(3,003)                                       | .....                                                                     | .....(3,003)                               | .....                                               | .....145,000                                        | .....                                             | .....0                                 | .....0                              | .....6,525                                                          | 07/01/2041.                               |
| 658909                                              | KZ                                                                | 8 |                                 | 07/01/2017.      | Redemption                | 100.0000.....                | .....1,000,000   | .....1,000,000   | .....1,089,720   | .....1,079,057                                | .....                                             | .....(79,057)                                      | .....                                                                     | .....(79,057)                              | .....                                               | .....1,000,000                                      | .....                                             | .....0                                 | .....0                              | .....36,589                                                         | 01/01/2047.                               |
| 83756C                                              | AM                                                                | 7 |                                 | 12/07/2017.      | Redemption                | 100.0000.....                | .....615,000     | .....615,000     | .....658,007     | .....640,808                                  | .....                                             | .....(25,808)                                      | .....                                                                     | .....(25,808)                              | .....                                               | .....615,000                                        | .....                                             | .....0                                 | .....0                              | .....21,246                                                         | 05/01/2031.                               |
| 882756                                              | 2H                                                                | 1 |                                 | 07/01/2017.      | Maturity.....             |                              | .....7,500,000   | .....7,500,000   | .....8,139,150   | .....7,500,000                                | .....                                             | .....0                                             | .....                                                                     | .....0                                     | .....                                               | .....7,500,000                                      | .....                                             | .....0                                 | .....0                              | .....300,000                                                        | 07/01/2017.                               |
| 915137                                              | T6                                                                | 0 |                                 | 08/01/2017.      | Redemption                | 100.0000.....                | .....155,000     | .....155,000     | .....155,000     | .....155,000                                  | .....                                             | .....0                                             | .....                                                                     | .....0                                     | .....                                               | .....155,000                                        | .....                                             | .....0                                 | .....0                              | .....736                                                            | 08/01/2034.                               |
| 93978T                                              | LQ                                                                | 0 |                                 | 12/01/2017.      | Redemption                | 100.0000.....                | .....145,000     | .....145,000     | .....149,495     | .....146,268                                  | .....                                             | .....(1,268)                                       | .....                                                                     | .....(1,268)                               | .....                                               | .....145,000                                        | .....                                             | .....0                                 | .....0                              | .....4,730                                                          | 06/01/2040.                               |
| 93978T                                              | VD                                                                | 8 |                                 | 12/01/2017.      | Redemption                | 100.0000.....                | .....600,000     | .....600,000     | .....634,530     | .....633,799                                  | .....                                             | .....(33,799)                                      | .....                                                                     | .....(33,799)                              | .....                                               | .....600,000                                        | .....                                             | .....0                                 | .....0                              | .....15,415                                                         | 12/01/2046.                               |
| 3199999.                                            | Total - Bonds - U.S. Special Revenue and Special Assessments..... |   |                                 |                  |                           |                              | .....28,011,341  | .....28,011,341  | .....30,918,691  | .....29,222,433                               | .....0                                            | .....(1,201,218)                                   | .....0                                                                    | .....(1,201,218)                           | .....0                                              | .....28,021,215                                     | .....0                                            | .....(9,874)                           | .....(9,874)                        | .....830,456                                                        | XXX                                       |
| Bonds - Industrial and Miscellaneous                |                                                                   |   |                                 |                  |                           |                              |                  |                  |                  |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 00192C                                              | AB                                                                | 7 |                                 | 12/15/2017.      | Paydown.....              |                              | .....1,216,228   | .....1,216,228   | .....1,216,136   | .....1,216,180                                | .....                                             | .....48                                            | .....                                                                     | .....48                                    | .....                                               | .....1,216,228                                      | .....                                             | .....0                                 | .....0                              | .....11,522                                                         | 07/15/2024.                               |
| 00287Y                                              | AU                                                                | 3 |                                 | 04/27/2017.      | Toronto Dominion.....     |                              | .....4,969,800   | .....5,000,000   | .....4,991,300   | .....4,992,289                                | .....                                             | .....605                                           | .....                                                                     | .....605                                   | .....                                               | .....4,992,894                                      | .....                                             | .....(23,094)                          | .....(23,094)                       | .....53,667                                                         | 05/14/2021.                               |
| 02007C                                              | AB                                                                | 8 |                                 | 08/15/2017.      | Paydown.....              |                              | .....4,810,978   | .....4,810,978   | .....4,810,678   | .....4,810,891                                | .....                                             | .....87                                            | .....                                                                     | .....87                                    | .....                                               | .....4,810,978                                      | .....                                             | .....0                                 | .....0                              | .....18,890                                                         | 08/15/2018.                               |
| 025816                                              | AX                                                                | 7 |                                 | 08/28/2017.      | Maturity.....             |                              | .....5,000,000   | .....5,000,000   | .....4,987,100   | .....4,998,381                                | .....                                             | .....1,619                                         | .....                                                                     | .....1,619                                 | .....                                               | .....5,000,000                                      | .....                                             | .....0                                 | .....0                              | .....307,500                                                        | 08/28/2017.                               |
| 03523T                                              | BP                                                                | 2 |                                 | 06/12/2017.      | Bank of America Corp..... |                              | .....10,008,000  | .....10,000,000  | .....10,319,900  | .....10,296,958                               | .....                                             | .....(23,292)                                      | .....                                                                     | .....(23,292)                              | .....                                               | .....10,273,666                                     | .....                                             | .....(265,666)                         | .....(265,666)                      | .....229,167                                                        | 07/15/2022.                               |
| 035242                                              | AA                                                                | 4 |                                 | 09/26/2017.      | Various.....              |                              | .....10,057,350  | .....10,000,000  | .....10,199,500  | .....10,190,318                               | .....                                             | .....(22,010)                                      | .....                                                                     | .....(22,010)                              | .....                                               | .....10,168,308                                     | .....                                             | .....(110,958)                         | .....(110,958)                      | .....313,542                                                        | 01/17/2022.                               |



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                        |                      | F<br>o<br>r<br>e<br>i<br>g<br>n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 43814R AB 2          | HAROT 2016-4 A2                    | 1.040% 04/18/19..... | ..                              | 12/18/2017.   | Paydown.....                  | .....                     | 6,580,521     | 6,580,521  | 6,580,338   | 6,580,367                               | .....                                    | .....155                                  | .....                                                     | 155                                  | .....                                      | 6,580,521                                     | .....                                    | .....                            | .....0                        | 50,818                                               | 04/18/2019.                      |
| 44890X AE 8          | HALST 2015-A B                     | 2.070% 02/18/20..... | ..                              | 12/15/2017.   | Paydown.....                  | .....                     | 8,250,000     | 8,250,000  | 8,248,461   | 8,249,354                               | .....                                    | .....646                                  | .....                                                     | 646                                  | .....                                      | 8,250,000                                     | .....                                    | .....                            | .....0                        | 170,775                                              | 02/18/2020.                      |
| 44891B AB 1          | HALST 2016-B A2A                   | 1.240% 11/15/18..... | ..                              | 12/15/2017.   | Paydown.....                  | .....                     | 7,658,120     | 7,658,120  | 7,657,862   | 7,657,977                               | .....                                    | .....143                                  | .....                                                     | 143                                  | .....                                      | 7,658,120                                     | .....                                    | .....                            | .....0                        | 56,947                                               | 11/15/2018.                      |
| 44891M AB 7          | HALST 2016-A A2A                   | 1.330% 07/16/18..... | ..                              | 10/15/2017.   | Paydown.....                  | .....                     | 9,099,663     | 9,099,663  | 9,099,392   | 9,099,558                               | .....                                    | .....104                                  | .....                                                     | 104                                  | .....                                      | 9,099,663                                     | .....                                    | .....                            | .....0                        | 60,108                                               | 07/16/2018.                      |
| 46646G AE 7          | JPMCC 2016-NINE B                  | 2.854% 10/06/38..... | ..                              | 11/03/2017.   | JP Morgan Securities Inc..... | .....                     | 4,822,266     | 5,000,000  | 5,041,445   | 5,040,591                               | .....                                    | .....(3,501)                              | .....                                                     | (3,501)                              | .....                                      | 5,037,090                                     | .....                                    | (214,824)                        | (214,824)                     | 135,173                                              | 10/06/2038.                      |
| 47787U AB 9          | JDOT 2015-A A2A                    | 0.870% 02/15/18..... | ..                              | 02/15/2017.   | Paydown.....                  | .....                     | 1,036,390     | 1,036,390  | 1,036,323   | 1,036,386                               | .....                                    | .....3                                    | .....                                                     | 3                                    | .....                                      | 1,036,390                                     | .....                                    | .....                            | .....0                        | 1,075                                                | 02/15/2018.                      |
| 47788N AB 4          | JDOT 2016-B A2                     | 1.090% 02/15/19..... | ..                              | 12/15/2017.   | Paydown.....                  | .....                     | 18,432,528    | 18,432,528 | 18,431,404  | 18,431,826                              | .....                                    | .....702                                  | .....                                                     | 702                                  | .....                                      | 18,432,528                                    | .....                                    | .....                            | .....0                        | 139,731                                              | 02/15/2019.                      |
| 50116W AB 1          | KCOT 2016-1A A2                    | 1.250% 04/15/19..... | ..                              | 12/15/2017.   | Paydown.....                  | .....                     | 17,229,015    | 17,229,015 | 17,227,879  | 17,228,215                              | .....                                    | .....800                                  | .....                                                     | 800                                  | .....                                      | 17,229,015                                    | .....                                    | .....                            | .....0                        | 147,139                                              | 04/15/2019.                      |
| 55660C AL 2          | MAD 2013-650M D                    | 4.169% 10/12/32..... | ..                              | 10/04/2017.   | Deutsche Bank.....            | .....                     | 24,917,122    | 24,380,000 | 25,155,214  | 24,924,272                              | .....                                    | .....(110,566)                            | .....                                                     | (110,566)                            | .....                                      | 24,813,706                                    | .....                                    | 103,416                          | 103,416                       | 844,702                                              | 10/12/2032.                      |
| 573284 AN 6          | MARTIN MARIETTA MATERIALS.....     | .....                | ..                              | 01/26/2017.   | Stifel Nicolaus.....          | .....                     | 2,061,120     | 2,000,000  | 2,002,111   | 2,001,850                               | .....                                    | .....(75)                                 | .....                                                     | (75)                                 | .....                                      | 2,001,775                                     | .....                                    | 59,345                           | 59,345                        | 49,347                                               | 07/02/2024.                      |
| 576433 UF 1          | MARM 2004-13 3A1                   | 3.465% 02/21/54..... | ..                              | 12/01/2017.   | Paydown.....                  | .....                     | 338,015       | 338,015    | 329,076     | 370,453                                 | .....                                    | .....(32,438)                             | .....                                                     | (32,438)                             | .....                                      | 338,015                                       | .....                                    | .....                            | .....0                        | 5,646                                                | 02/21/2054.                      |
| 57643L GJ 9          | MABS 2005-NC1 M4                   | 2.122% 09/25/41..... | ..                              | 05/04/2017.   | Cantor Fitzgerald.....        | .....                     | 962,873       | 997,311    | 581,103     | 581,103                                 | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 581,103                                       | .....                                    | 381,770                          | 381,770                       | 7,284                                                | 09/25/2041.                      |
| 57643L GJ 9          | MABS 2005-NC1 M4                   | 2.122% 09/25/41..... | ..                              | 03/25/2017.   | Paydown.....                  | .....                     | 32,655        | 32,655     | 19,027      | 19,027                                  | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | .....                                         | 32,655                                   | .....                            | 32,655                        | .....92                                              | 09/25/2041.                      |
| 57643L GJ 9          | MABS 2005-NC1 M4                   | 2.122% 09/25/41..... | ..                              | 05/31/2017.   | Reclass Adjustment.....       | .....                     | .....         | .....      | .....       | .....                                   | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | .....                                         | .....                                    | 581,103                          | 581,103                       | .....                                                | 09/25/2041.                      |
| 61762L BH 5          | MSRR 2013-R6 5B1                   | 0.936% 04/26/53..... | ..                              | 12/25/2017.   | Paydown.....                  | .....                     | 174,870       | 174,870    | 146,618     | 151,280                                 | .....3,821                               | 19,769                                    | .....                                                     | 23,590                               | .....                                      | 174,870                                       | .....                                    | .....                            | .....0                        | 1,359                                                | 04/26/2053.                      |
| 61763X BH 8          | MSBAM 2014-C18 300B                | 3.996% 08/15/31..... | ..                              | 10/30/2017.   | Bank of America Corp.....     | .....                     | 3,625,508     | 3,500,000  | 3,660,781   | 3,658,303                               | .....                                    | .....(15,920)                             | .....                                                     | (15,920)                             | .....                                      | 3,642,383                                     | .....                                    | (16,875)                         | (16,875)                      | 130,148                                              | 08/15/2031.                      |
| 651229 AT 3          | NEWELL BRANDS INC                  | 2.600% 03/29/19..... | ..                              | 03/28/2017.   | Citigroup.....                | .....                     | 2,561,274     | 2,517,000  | 2,536,054   | 2,531,344                               | .....                                    | .....(1,467)                              | .....                                                     | (1,467)                              | .....                                      | 2,529,877                                     | .....                                    | 31,397                           | 31,397                        | 32,539                                               | 03/29/2019.                      |
| 65478U AB 5          | NAROT 2016-A A2A                   | 1.060% 02/15/19..... | ..                              | 12/15/2017.   | Paydown.....                  | .....                     | 3,135,584     | 3,135,584  | 3,135,487   | 3,135,544                               | .....                                    | .....40                                   | .....                                                     | 40                                   | .....                                      | 3,135,584                                     | .....                                    | .....                            | .....0                        | 17,360                                               | 02/15/2019.                      |
| 65490B AD 7          | NALT 2014-B A3                     | 1.120% 09/15/17..... | ..                              | 02/15/2017.   | Paydown.....                  | .....                     | 4,424,934     | 4,424,934  | 4,424,802   | 4,424,929                               | .....                                    | .....5                                    | .....                                                     | 5                                    | .....                                      | 4,424,934                                     | .....                                    | .....                            | .....0                        | 5,762                                                | 09/15/2017.                      |
| 65535V BZ 0          | NAA 2003-A3 A1                     | 5.500% 08/25/33..... | ..                              | 12/01/2017.   | Paydown.....                  | .....                     | 11,562        | 11,562     | 11,591      | 11,700                                  | .....                                    | .....(138)                                | .....                                                     | (138)                                | .....                                      | 11,562                                        | .....                                    | .....                            | .....0                        | 339                                                  | 08/25/2033.                      |
| 68389F KP 8          | OOMLT 2006-1 2A3                   | 5.181% 01/25/36..... | ..                              | 12/25/2017.   | Paydown.....                  | .....                     | 693,815       | 693,815    | 585,920     | 665,468                                 | .....                                    | .....28,347                               | .....                                                     | 28,347                               | .....                                      | 693,815                                       | .....                                    | .....                            | .....0                        | 4,644                                                | 01/25/2036.                      |
| 73316P FT 2          | POPLR 2005-C M1                    | 2.004% 11/25/35..... | ..                              | 12/25/2017.   | Paydown.....                  | .....                     | 1,763,664     | 1,763,664  | 1,700,834   | 1,759,393                               | .....                                    | .....4,271                                | .....                                                     | 4,271                                | .....                                      | 1,763,664                                     | .....                                    | .....                            | .....0                        | 13,832                                               | 11/25/2035.                      |
| 75606D AE 1          | REALOGY GROUP/CO-ISSUER.....       | .....                | ..                              | 10/05/2017.   | JP Morgan Securities Inc..... | .....                     | 6,123,750     | 6,000,000  | 5,956,140   | 5,790,000                               | .....168,994                             | .....3,002                                | .....                                                     | 171,996                              | .....                                      | 5,961,996                                     | .....                                    | 161,754                          | 161,754                       | 187,281                                              | 06/01/2023.                      |
| 776696 AD 8          | ROPER INDUSTRIES INC               | 1.850% 11/15/17..... | ..                              | 11/15/2017.   | Maturity.....                 | .....                     | 6,500,000     | 6,500,000  | 6,536,075   | 6,527,276                               | .....                                    | .....(27,276)                             | .....                                                     | (27,276)                             | .....                                      | 6,500,000                                     | .....                                    | .....                            | .....0                        | 120,250                                              | 11/15/2017.                      |
| 78444V AB 7          | SLCLT 2010-B A2                    | 4.489% 07/15/42..... | ..                              | 06/15/2017.   | Paydown.....                  | .....                     | 802,095       | 802,095    | 850,847     | 810,189                                 | .....                                    | .....(8,094)                              | .....                                                     | (8,094)                              | .....                                      | 802,095                                       | .....                                    | .....                            | .....0                        | 9,641                                                | 07/15/2042.                      |
| 78446V AA 7          | SLMA 2012-A A1                     | 2.170% 08/15/25..... | ..                              | 03/15/2017.   | Paydown.....                  | .....                     | 305,294       | 305,294    | 305,294     | 305,532                                 | .....                                    | .....(238)                                | .....                                                     | (238)                                | .....                                      | 305,294                                       | .....                                    | .....                            | .....0                        | 1,025                                                | 08/15/2025.                      |
| 78447R AA 5          | SLMA 2013-A A1                     | 1.589% 08/15/22..... | ..                              | 06/15/2017.   | Paydown.....                  | .....                     | 19,259,223    | 19,259,223 | 19,275,938  | 19,279,447                              | .....                                    | .....(20,224)                             | .....                                                     | (20,224)                             | .....                                      | 19,259,223                                    | .....                                    | .....                            | .....0                        | 78,564                                               | 08/15/2022.                      |
| 78447V AA 6          | SLMA 2013-B A1                     | 1.877% 07/15/22..... | ..                              | 09/15/2017.   | Paydown.....                  | .....                     | 90,315        | 90,315     | 90,428      | 90,429                                  | .....                                    | .....(115)                                | .....                                                     | (115)                                | .....                                      | 90,315                                        | .....                                    | .....                            | .....0                        | 547                                                  | 07/15/2022.                      |
| 78449K AA 8          | SMB 2016-C A1                      | 2.027% 11/15/23..... | ..                              | 12/15/2017.   | Paydown.....                  | .....                     | 5,739,591     | 5,739,591  | 5,740,133   | 5,739,678                               | .....                                    | .....(87)                                 | .....                                                     | (87)                                 | .....                                      | 5,739,591                                     | .....                                    | .....                            | .....0                        | 47,290                                               | 11/15/2023.                      |
| 78470N AA 4          | SOFI 2015-D A1                     | 2.828% 10/25/36..... | ..                              | 12/25/2017.   | Paydown.....                  | .....                     | 4,666,031     | 4,666,031  | 4,666,031   | 4,670,349                               | .....                                    | .....(4,318)                              | .....                                                     | (4,318)                              | .....                                      | 4,666,031                                     | .....                                    | .....                            | .....0                        | 60,562                                               | 10/25/2036.                      |
| 790849 AM 5          | ST JUDE MEDICAL INC                | 2.800% 09/15/20..... | ..                              | 03/20/2017.   | Citigroup.....                | .....                     | 10,128,200    | 10,000,000 | 9,995,400   | 9,996,248                               | .....                                    | .....408                                  | .....                                                     | 408                                  | .....                                      | 9,996,656                                     | .....                                    | 131,544                          | 131,544                       | 143,889                                              | 09/15/2020.                      |
| 832696 AH 1          | JM SMUCKER CO                      | 3.000% 03/15/22..... | ..                              | 08/28/2017.   | Bank of America Corp.....     | .....                     | 7,175,000     | 7,000,000  | 6,968,990   | 6,976,068                               | .....                                    | .....2,970                                | .....                                                     | 2,970                                | .....                                      | 6,979,038                                     | .....                                    | 195,962                          | 195,962                       | 201,833                                              | 03/15/2022.                      |
| 85172H AA 3          | SLFMT 2013-3A A                    | 1.870% 09/25/57..... | ..                              | 10/01/2017.   | Paydown.....                  | .....                     | 6,549,546     | 6,549,546  | 6,548,680   | 6,544,290                               | .....                                    | .....5,256                                | .....                                                     | 5,256                                | .....                                      | 6,549,546                                     | .....                                    | .....                            | .....0                        | 85,649                                               | 09/25/2057.                      |
| 855541 AB 4          | STARM 2007-S1 2A1                  | 3.738% 01/25/37..... | ..                              | 12/01/2017.   | Paydown.....                  | .....                     | 301,731       | 301,731    | 264,995     | 264,995                                 | .....                                    | .....49,965                               | .....                                                     | 49,965                               | .....                                      | 301,731                                       | .....                                    | .....                            | .....0                        | 4,743                                                | 01/25/2037.                      |
| 863576 DG 6          | SASC 2005-WF4 M2                   | 1.982% 11/25/35..... | ..                              | 12/25/2017.   | Paydown.....                  | .....                     | 3,900,133     | 3,900,133  | 3,318,769   | 3,790,792                               | .....                                    | .....109,341                              | .....                                                     | 109,341                              | .....                                      | 3,900,133                                     | .....                                    | .....                            | .....0                        | 41,473                                               | 11/25/2035.                      |
| 86358E UV 6          | SAIL 2005-HE1 M1                   | 2.257% 07/25/35..... | ..                              | 12/25/2017.   | Paydown.....                  | .....                     | 1,390,706     | 1,390,706  | 1,265,542   | 1,369,670                               | .....                                    | .....21,036                               | .....                                                     | 21,036                               | .....                                      | 1,390,706                                     | .....                                    | .....                            | .....0                        | 12,824                                               | 07/25/2035.                      |
| 86358E WC 6          | SAIL 2005-7 M1                     | 2.287% 08/25/35..... | ..                              | 12/25/2017.   | Paydown.....                  | .....                     | 1,668,403     | 1,668,403  | 1,591,239   | 1,651,515                               | .....                                    | .....16,888                               | .....                                                     | 16,888                               | .....                                      | 1,668,403                                     | .....                                    | .....                            | .....0                        | 15,202                                               | 08/25/2035.                      |
| 86803V AB 5          | STAT 2015-1A A2                    | 0.990% 06/15/18..... | ..                              | 01/15/2017.   | Paydown.....                  | .....                     | 163,022       | 163,022    | 163,019     | 163,022                                 | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 163,022                                       | .....                                    | .....                            | .....0                        | 134                                                  | 06/15/2018.                      |
| 89231U AB 3          | TAOT 2016-B A2A                    | 1.020% 10/15/18..... | ..                              | 12/15/2017.   | Paydown.....                  | .....                     | 5,500,000     | 5,500,000  | 5,499,900   | 5,499,962                               | .....                                    | .....38                                   | .....                                                     | 38                                   | .....                                      | 5,500,000                                     | .....                                    | .....                            | .....0                        | 28,908                                               | 10/15/2018.                      |
| 89236T DH 5          | TOYOTA MOTOR CREDIT CORP.....      | .....                | ..                              | 01/20/2017.   | Societe Generale.....         | .....                     | 7,423,500     | 7,500,000  | 7,496,250   | 7,496,443                               | .....                                    | .....80                                   | .....                                                     | 80                                   | .....                                      | 7,496,523                                     | .....                                    | (73,023)                         | (73,023)                      | 31,323                                               | 10/18/2019.                      |
| 913903 AT 7          | UNIVERSAL HEALTH SERVICES INC..... | .....                | ..                              | 08/31/2017.   | Various.....                  | .....                     | 4,196,250     | 4,000,000  | 4,140,000   | 4,135,901                               | .....                                    | .....(9,161)                              | .....                                                     | (9,161)                              | .....                                      | 4,126,740                                     | .....                                    | 69,510                           | 69,510                        | 132,361                                              | 06/01/2026.                      |
| 92347X AB 2          | VZOT 2016-1A B                     | 1.460% 01/20/21..... | ..                              | 10/19/2017.   | Citigroup.....                | .....                     | 19,728,516    | 20,000,000 | 19,895,540  | 19,909,607                              | .....                                    | .....24,603                               | .....                                                     | 24,603                               | .....                                      | 19,934,209                                    | .....                                    | (205,694)                        | (205,694)                     | 235,425                                              | 01/20/2021.                      |

SCHEDULE D - PART 4

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

| 1                                               |    |   | 2                                                            |                        | 3                                        | 4             |                              | 5 |                           | 6 |                | 7             |               | 8           |             | 9 |                                         | 10          |                                           | Change in Book/Adjusted Carrying Value |                                                           |             |                                      |          | 16                                         |              | 17         |             | 18                                            |           | 19                                       |            | 20                               |             | 21                            |     |                                                      |  |                                  |
|-------------------------------------------------|----|---|--------------------------------------------------------------|------------------------|------------------------------------------|---------------|------------------------------|---|---------------------------|---|----------------|---------------|---------------|-------------|-------------|---|-----------------------------------------|-------------|-------------------------------------------|----------------------------------------|-----------------------------------------------------------|-------------|--------------------------------------|----------|--------------------------------------------|--------------|------------|-------------|-----------------------------------------------|-----------|------------------------------------------|------------|----------------------------------|-------------|-------------------------------|-----|------------------------------------------------------|--|----------------------------------|
|                                                 |    |   |                                                              |                        |                                          | Disposal Date | Name of Purchaser            |   | Number of Shares of Stock |   | Consideration  |               | Par Value     |             | Actual Cost |   | Prior Year Book/Adjusted Carrying Value |             | 11                                        |                                        | 12                                                        |             | 13                                   |          | 14                                         |              | 15         |             | 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 |
| CUSIP Identification                            |    |   | Description                                                  |                        | Unrealized Valuation Increase (Decrease) |               |                              |   |                           |   |                |               |               |             |             |   |                                         |             | Current Year's (Amortization) / Accretion |                                        | Current Year's Other-Than-Temporary Impairment Recognized |             | Total Change in B./A.C.V. (11+12-13) |          | Total Foreign Exchange Change in B./A.C.V. |              |            |             |                                               |           |                                          |            |                                  |             |                               |     |                                                      |  |                                  |
| 92887D                                          | AD | 8 | VFET 2013-1A A4                                              | 0.970% 08/15/19.....   | ..                                       | 01/15/2017.   | Paydown.....                 |   |                           |   | 1,249,041      | 1,249,041     | 1,249,000     | 1,249,041   |             |   |                                         |             | 1                                         |                                        |                                                           |             |                                      | 1        |                                            |              | 1,249,041  |             |                                               |           |                                          | 0          | 1,010                            | 08/15/2019. |                               |     |                                                      |  |                                  |
| 931427                                          | AM | 0 | WALGREENS BOOTS ALLIANCE.....                                |                        | ..                                       | 06/05/2017.   | Call 100.0000.....           |   |                           |   | 10,000,000     | 10,000,000    | 9,996,300     | 9,997,311   |             |   |                                         |             | 835                                       |                                        |                                                           |             |                                      | 835      |                                            |              | 9,998,145  |             |                                               | 1,855     | 1,855                                    | 189,931    | 05/30/2018.                      |             |                               |     |                                                      |  |                                  |
| 94980Q                                          | AA | 7 | WFMB 2004-W A1                                               | 3.710% 11/25/34.....   |                                          | 12/01/2017.   | Paydown.....                 |   |                           |   | 734,765        | 734,765       | 717,397       | 717,397     |             |   |                                         |             | 216                                       |                                        |                                                           |             |                                      | 216      |                                            |              | 734,765    |             |                                               |           |                                          | 0          | 12,760                           | 11/25/2034. |                               |     |                                                      |  |                                  |
| 94983C                                          | AD | 9 | WFMB 2005-AR10 2A1                                           | 3.473% 06/25/35.....   |                                          | 12/01/2017.   | Paydown.....                 |   |                           |   | 623,007        | 623,007       | 611,326       | 648,970     |             |   |                                         |             | (25,963)                                  |                                        |                                                           |             |                                      | (25,963) |                                            |              | 623,007    |             |                                               |           |                                          | 0          | 10,049                           | 06/25/2035. |                               |     |                                                      |  |                                  |
| 98161F                                          | AB | 1 | WOLS 2016-A A2A                                              | 1.200% 02/15/19.....   |                                          | 12/15/2017.   | Paydown.....                 |   |                           |   | 11,793,018     | 11,793,018    | 11,792,725    | 11,792,826  |             |   |                                         |             | 193                                       |                                        |                                                           |             |                                      | 193      |                                            |              | 11,793,018 |             |                                               |           |                                          | 0          | 80,857                           | 02/15/2019. |                               |     |                                                      |  |                                  |
| 98157D                                          | AH | 9 | WORLD COM INC.                                               | 6.500% 05/15/2004..... |                                          | 05/10/2017.   | Class Action Litigation..... |   |                           |   | 114            |               |               |             |             |   |                                         |             |                                           |                                        |                                                           |             |                                      | 0        |                                            |              |            |             |                                               | 114       | 114                                      |            |                                  | 05/15/2004. |                               |     |                                                      |  |                                  |
| 81378B                                          | AB | 5 | SSTR 2016-1A A2A                                             | 1.284% 11/26/18.....   | A                                        | 12/25/2017.   | Paydown.....                 |   |                           |   | 16,908,531     | 16,908,531    | 16,908,531    | 16,908,531  |             |   |                                         |             |                                           |                                        |                                                           |             |                                      | 0        |                                            |              | 16,908,531 |             |                                               |           |                                          | 0          | 142,938                          | 11/26/2018. |                               |     |                                                      |  |                                  |
| 45763P                                          | AE | 6 | INMARSAT FINANCE PLC                                         | 4.875% 05/15/22.....   | D                                        | 02/28/2017.   | Royal Bank of Canada.....    |   |                           |   | 4,542,000      | 4,587,000     | 4,495,811     | 4,460,858   |             |   |                                         |             | 869                                       |                                        |                                                           |             |                                      | 57,924   |                                            |              | 4,518,782  |             |                                               | 23,218    | 23,218                                   | 54,085     | 05/15/2022.                      |             |                               |     |                                                      |  |                                  |
| 709629                                          | AN | 9 | PENTAIR FINANCE SA                                           | 3.625% 09/15/20.....   | D                                        | 05/26/2017.   | Citigroup.....               |   |                           |   | 10,485,300     | 10,000,000    | 9,989,100     | 9,991,328   |             |   |                                         |             | 852                                       |                                        |                                                           |             |                                      | 852      |                                            |              | 9,992,180  |             |                                               | 493,120   | 493,120                                  | 252,743    | 09/15/2020.                      |             |                               |     |                                                      |  |                                  |
| 88167A                                          | AC | 5 | TEVA PHARMACEUTICALS NE.....                                 |                        | D                                        | 07/24/2017.   | Bank of America Corp.....    |   |                           |   | 9,867,800      | 10,000,000    | 9,983,500     | 9,984,833   |             |   |                                         |             | 1,855                                     |                                        |                                                           |             |                                      | 1,855    |                                            |              | 9,986,688  |             |                                               | (118,888) | (118,888)                                | 223,667    | 07/21/2021.                      |             |                               |     |                                                      |  |                                  |
| 3899999.                                        |    |   | Total - Bonds - Industrial and Miscellaneous.....            |                        |                                          |               |                              |   |                           |   | 606,628,141    | 608,531,456   | 597,420,471   | 597,646,194 |             |   |                                         |             | 229,870                                   |                                        |                                                           | (835,161)   |                                      | 0        |                                            | (605,291)    |            | 0           | 597,008,744                                   |           | 0                                        | 10,938,357 | 10,938,357                       | 9,757,010   | XXX                           |     |                                                      |  |                                  |
| 8399997.                                        |    |   | Total - Bonds - Part 4.....                                  |                        |                                          |               |                              |   |                           |   | 746,955,694    | 751,542,797   | 742,024,173   | 740,583,778 |             |   |                                         |             | 229,870                                   |                                        |                                                           | (1,859,986) |                                      | 0        |                                            | (1,630,116)  |            | 0           | 738,921,503                                   |           | 0                                        | 9,353,149  | 9,353,149                        | 11,747,859  | XXX                           |     |                                                      |  |                                  |
| 8399998.                                        |    |   | Total - Bonds - Summary Item from Part 5.....                |                        |                                          |               |                              |   |                           |   | 336,030,581    | 332,704,488   | 335,953,035   |             |             |   |                                         |             |                                           |                                        |                                                           |             |                                      |          | (230,620)                                  |              |            | 335,722,414 |                                               |           | 308,168                                  | 308,168    | 2,716,868                        | XXX         |                               |     |                                                      |  |                                  |
| 8399999.                                        |    |   | Total - Bonds.....                                           |                        |                                          |               |                              |   |                           |   | 1,082,986,275  | 1,084,247,285 | 1,077,977,208 | 740,583,778 |             |   |                                         |             | 229,870                                   |                                        |                                                           | (2,090,606) |                                      | 0        |                                            | (1,860,736)  |            | 0           | 1,074,643,917                                 |           | 0                                        | 9,661,317  | 9,661,317                        | 14,464,727  | XXX                           |     |                                                      |  |                                  |
| Preferred Stocks - Industrial and Miscellaneous |    |   |                                                              |                        |                                          |               |                              |   |                           |   |                |               |               |             |             |   |                                         |             |                                           |                                        |                                                           |             |                                      |          |                                            |              |            |             |                                               |           |                                          |            |                                  |             |                               |     |                                                      |  |                                  |
| 69350J                                          | AA | 7 | PNC PREFERRED FUNDING.....                                   |                        | ..                                       | 03/15/2017.   | Citigroup.....               |   |                           |   | 10,000,000,000 | 10,000,000    |               | 3,103,100   | 3,103,100   |   |                                         | (6,584,400) |                                           |                                        |                                                           |             |                                      |          | (6,584,400)                                |              |            | 3,103,100   |                                               |           | 6,896,900                                | 6,896,900  | 65,336                           | XXX         |                               |     |                                                      |  |                                  |
| 8499999.                                        |    |   | Total - Preferred Stocks - Industrial and Miscellaneous..... |                        |                                          |               |                              |   |                           |   | 10,000,000     | XXX           | 3,103,100     | 3,103,100   |             |   |                                         | (6,584,400) |                                           | 0                                      |                                                           | 0           |                                      |          | (6,584,400)                                |              | 0          | 3,103,100   |                                               | 0         | 6,896,900                                | 6,896,900  | 65,336                           | XXX         |                               |     |                                                      |  |                                  |
| 8999997.                                        |    |   | Total - Preferred Stocks - Part 4.....                       |                        |                                          |               |                              |   |                           |   | 10,000,000     | XXX           | 3,103,100     | 3,103,100   |             |   |                                         | (6,584,400) |                                           | 0                                      |                                                           | 0           |                                      |          | (6,584,400)                                |              | 0          | 3,103,100   |                                               | 0         | 6,896,900                                | 6,896,900  | 65,336                           | XXX         |                               |     |                                                      |  |                                  |
| 8999999.                                        |    |   | Total - Preferred Stocks.....                                |                        |                                          |               |                              |   |                           |   | 10,000,000     | XXX           | 3,103,100     | 3,103,100   |             |   |                                         | (6,584,400) |                                           | 0                                      |                                                           | 0           |                                      |          | (6,584,400)                                |              | 0          | 3,103,100   |                                               | 0         | 6,896,900                                | 6,896,900  | 65,336                           | XXX         |                               |     |                                                      |  |                                  |
| Common Stocks - Industrial and Miscellaneous    |    |   |                                                              |                        |                                          |               |                              |   |                           |   |                |               |               |             |             |   |                                         |             |                                           |                                        |                                                           |             |                                      |          |                                            |              |            |             |                                               |           |                                          |            |                                  |             |                               |     |                                                      |  |                                  |
| 02503Y                                          | 10 | 3 | AMERICAN CAPITAL LTD.....                                    |                        | ..                                       | 01/04/2017.   | State Street Bank.....       |   |                           |   | 48,500,000     | 875,952       | XXX           | 333,743     | 869,120     |   |                                         | (535,377)   |                                           |                                        |                                                           |             |                                      |          | (535,377)                                  |              |            | 333,743     |                                               |           | 542,209                                  | 542,209    |                                  | XXX         |                               |     |                                                      |  |                                  |
| 075896                                          | 10 | 0 | BED BATH & BEYOND INC.....                                   |                        | ..                                       | 12/20/2017.   | State Street Bank.....       |   |                           |   | 8,100,000      | 196,350       | XXX           | 190,107     | 329,184     |   |                                         | (75,486)    |                                           |                                        |                                                           |             |                                      |          | 63,591                                     |              | (139,077)  |             |                                               | 190,107   |                                          |            | 6,243                            | 6,243       | 4,455                         | XXX |                                                      |  |                                  |
| 263534                                          | 10 | 9 | DU PONT E.I. DE NEMOURS & CO.....                            |                        | ..                                       | 09/01/2017.   | Tax Free Exchange.....       |   |                           |   | 28,800,000     | 891,259       | XXX           | 891,259     | 2,113,920   |   |                                         | (1,222,661) |                                           |                                        |                                                           |             |                                      |          |                                            | (1,222,661)  |            |             | 891,259                                       |           |                                          |            |                                  | 0           | 32,832                        | XXX |                                                      |  |                                  |
| 31620R                                          | 30 | 3 | FIDELITY NATIONAL TITLE.....                                 |                        | ..                                       | 10/02/2017.   | Spin Off.....                |   |                           |   | 163            | XXX           | 163           | 359         |             |   |                                         | (196)       |                                           |                                        |                                                           |             |                                      |          |                                            | (196)        |            |             | 163                                           |           |                                          |            |                                  | 0           |                               | XXX |                                                      |  |                                  |
| 31620R                                          | 40 | 2 | FIDELITY NATIONAL TITLE.....                                 |                        | ..                                       | 11/20/2017.   | Tax Free Exchange.....       |   |                           |   | 12,000         | 79            | XXX           | 79          | 164         |   |                                         | (86)        |                                           |                                        |                                                           |             |                                      |          |                                            | (86)         |            |             | 79                                            |           |                                          |            |                                  | 0           |                               | XXX |                                                      |  |                                  |
| 40434L                                          | 10 | 5 | HEWLETT-PACKARD INC.....                                     |                        | ..                                       | 09/01/2017.   | Class Action Litigation..... |   |                           |   | 163            | XXX           |               |             |             |   |                                         |             |                                           |                                        |                                                           |             |                                      |          |                                            | 0            |            |             |                                               |           | 163                                      | 163        |                                  |             |                               | XXX |                                                      |  |                                  |
| 45845P                                          | 10 | 8 | INTERCEPT PHARMACEUTICALS IN.....                            |                        | ..                                       | 12/20/2017.   | State Street Bank.....       |   |                           |   | 5,000,000      | 309,112       | XXX           | 623,843     | 543,250     |   |                                         | 80,593      |                                           |                                        |                                                           |             |                                      |          |                                            | 80,593       |            |             | 623,843                                       |           |                                          | (314,731)  | (314,731)                        |             | XXX                           |     |                                                      |  |                                  |
| 459200                                          | 10 | 1 | INTL BUSINESS MACHINES CORP.....                             |                        | ..                                       | 12/20/2017.   | State Street Bank.....       |   |                           |   | 800,000        | 122,479       | XXX           | 133,930     | 132,792     |   |                                         | 1,138       |                                           |                                        |                                                           |             |                                      |          |                                            | 1,138        |            |             | 133,930                                       |           |                                          | (11,451)   | (11,451)                         |             | 4,720                         | XXX |                                                      |  |                                  |
| 67011P                                          | 10 | 0 | NOW INC/DE.....                                              |                        | ..                                       | 12/20/2017.   | State Street Bank.....       |   |                           |   | 7,455,000      | 79,391        | XXX           | 41,705      | 152,604     |   |                                         | (110,899)   |                                           |                                        |                                                           |             |                                      |          |                                            | (110,899)    |            |             | 41,705                                        |           |                                          | 37,686     | 37,686                           |             | XXX                           |     |                                                      |  |                                  |
| 708160                                          | 10 | 6 | J.C. PENNEY CO INC.....                                      |                        | ..                                       | 12/20/2017.   | State Street Bank.....       |   |                           |   | 48,600,000     | 147,852       | XXX           | 225,990     | 403,866     |   |                                         | 38,588      |                                           |                                        |                                                           |             |                                      |          |                                            | 216,464      |            | (177,876)   |                                               |           | 225,990                                  |            |                                  | (78,138)    | (78,138)                      |     | XXX                                                  |  |                                  |
| 717081                                          | 10 | 3 | PFIZER INC.....                                              |                        | ..                                       | 01/05/2017.   | Class Action Litigation..... |   |                           |   |                | 1,302         | XXX           |             |             |   |                                         |             |                                           |                                        |                                                           |             |                                      |          |                                            | 0            |            |             |                                               |           | 1,302                                    | 1,302      |                                  |             | XXX                           |     |                                                      |  |                                  |
| 790849                                          | 10 | 3 | ST JUDE MEDICAL INC.....                                     |                        | ..                                       | 01/05/2017.   | State Street Bank.....       |   |                           |   | 15,900,000     | 1,288,293     | XXX           | 596,794     | 1,275,021   |   |                                         | (678,227)   |                                           |                                        |                                                           |             |                                      |          |                                            | (678,227)    |            |             | 596,794                                       |           |                                          | 691,499    | 691,499                          |             | XXX                           |     |                                                      |  |                                  |
| 923454                                          | 10 | 2 | VERITIV CORP.....                                            |                        | ..                                       | 12/20/2017.   | State Street Bank.....       |   |                           |   | 376,000        | 10,780        | XXX           | 6,181       | 20,210      |   |                                         | (14,029)    |                                           |                                        |                                                           |             |                                      |          |                                            | (14,029)     |            |             | 6,181                                         |           |                                          | 4,599      | 4,599                            |             | XXX                           |     |                                                      |  |                                  |
| 806857                                          | 10 | 8 | SCHLUMBERGER LTD.....                                        |                        | C                                        | 12/20/2017.   | State Street Bank.....       |   |                           |   | 66,000,000     | 4,294,244     | XXX           | 4,709,649   | 5,540,700   |   |                                         | (831,051)   |                                           |                                        |                                                           |             |                                      |          |                                            | (831,051)    |            |             | 4,709,649                                     |           |                                          | (415,406)  | (415,406)                        |             | 132,000                       | XXX |                                                      |  |                                  |
| 9099999.                                        |    |   | Total - Common Stocks - Industrial and Miscellaneous.....    |                        |                                          |               |                              |   |                           |   | 8,217,419      | XXX           | 7,753,443     | 11,381,190  | (3,347,693) |   | 0                                       | 280,055     |                                           |                                        |                                                           |             |                                      |          |                                            | (3,627,748)  |            | 0           | 7,753,443                                     |           | 0                                        | 463,972    | 463,972                          | 174,007     | XXX                           |     |                                                      |  |                                  |
| 9799997.                                        |    |   | Total - Common Stocks - Part 4.....                          |                        |                                          |               |                              |   |                           |   | 8,217,419      | XXX           | 7,753,443     | 11,381,190  | (3,347,693) |   | 0                                       | 280,055     |                                           |                                        |                                                           |             |                                      |          |                                            | (3,627,748)  |            | 0           | 7,753,443                                     |           | 0                                        | 463,972    | 463,972                          | 174,007     | XXX                           |     |                                                      |  |                                  |
| 9799998.                                        |    |   | Total - Common Stocks - Summary Item from Part 5.....        |                        |                                          |               |                              |   |                           |   | 535,954        | XXX           | 600,453       |             |             |   |                                         | 0           |                                           |                                        |                                                           |             |                                      |          |                                            | 0            |            |             | 600,453                                       |           |                                          | (64,501)   | (64,501)                         |             | 15,150                        | XXX |                                                      |  |                                  |
| 9799999.                                        |    |   | Total - Common Stocks.....                                   |                        |                                          |               |                              |   |                           |   | 8,753,373      | XXX           | 8,353,896     | 11,381,190  | (3,347,693) |   | 0                                       | 280,055     |                                           |                                        |                                                           |             |                                      |          |                                            | (3,627,748)  |            | 0           | 8,353,896                                     |           | 0                                        | 399,471    | 399,471                          | 189,157     | XXX                           |     |                                                      |  |                                  |
| 9899999.                                        |    |   | Total - Preferred and Common Stocks.....                     |                        |                                          |               |                              |   |                           |   | 18,753,373     | XXX           | 11,456,996    | 14,484,290  | (9,932,093) |   | 0                                       | 280,055     |                                           |                                        |                                                           |             |                                      |          |                                            | (10,212,148) |            | 0           | 11,456,996                                    |           | 0                                        | 7,296,371  | 7,296,371                        | 254,493     | XXX                           |     |                                                      |  |                                  |
| 9999999.                                        |    |   | Total - Bonds, Preferred and Common Stocks.....              |                        |                                          |               |                              |   |                           |   | 1,101,739,648  | XXX           | 1,089,434,204 | 755,068,068 | (9,702,223) |   | (2,090,606)                             |             | 280,055                                   |                                        |                                                           |             |                                      |          |                                            | (12,072,884) |            | 0           | 1,086,100,913                                 |           | 0                                        | 16,957,688 | 16,957,688                       | 14,719,220  | XXX                           |     |                                                      |  |                                  |

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SCHEDULE D - PART 5

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

| 1                                                                          | 2           |   | 3                                   | 4                    | 5              | 6                | 7                             | 8                                                      | 9                         | 10              | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |              |
|----------------------------------------------------------------------------|-------------|---|-------------------------------------|----------------------|----------------|------------------|-------------------------------|--------------------------------------------------------|---------------------------|-----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|--------------|
|                                                                            |             |   |                                     |                      |                |                  |                               |                                                        |                           |                 |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |              |
| CUSIP Identification                                                       | Description |   | F<br>o<br>r<br>e<br>i<br>g<br>n     | Date<br>Acquired     | Name of Vendor | Disposal<br>Date | Name of Purchaser             | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost               | Consideration   | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |              |
| Bonds - U.S. Government                                                    |             |   |                                     |                      |                |                  |                               |                                                        |                           |                 |                                                |                                                   |                                                    |                                                                           |                                            |                                                        |                                                      |                                        |                                     |                                                            |                                                     |              |
| 912828                                                                     | 2S          | 8 | US TREASURY NOTE                    | 1.625% 08/31/22..... | ..             | 09/19/2017       | Goldman Sachs.....            | 12/26/2017                                             | Goldman Sachs.....        | .....5,000,000  | .....4,955,469                                 | .....4,865,625                                    | .....4,957,802                                     | .....                                                                     | .....2,334                                 | .....                                                  | .....2,334                                           | .....                                  | .....(92,177)                       | .....(92,177)                                              | .....26,485                                         | .....4,265   |
| 912828                                                                     | J4          | 3 | US TREASURY NOTE                    | 1.750% 02/28/22..... | ..             | 05/25/2017       | Barclays Capital.....         | 08/31/2017                                             | Barclays Capital.....     | .....8,000,000  | .....7,992,500                                 | .....8,028,125                                    | .....7,992,974                                     | .....                                                                     | .....474                                   | .....                                                  | .....474                                             | .....                                  | .....35,151                         | .....35,151                                                | .....70,387                                         | .....33,098  |
| 912828                                                                     | W8          | 9 | US TREASURY NOTE                    | 1.875% 03/31/22..... | ..             | 04/05/2017       | Barclays Capital.....         | 04/26/2017                                             | Goldman Sachs.....        | .....20,000,000 | .....19,994,531                                | .....20,039,844                                   | .....19,994,509                                    | .....                                                                     | .....(23)                                  | .....                                                  | .....(23)                                            | .....                                  | .....45,335                         | .....45,335                                                | .....27,664                                         | .....6,148   |
| 912828                                                                     | X9          | 6 | US TREASURY NOTE                    | 1.500% 05/15/20..... | ..             | 05/16/2017       | Barclays Capital.....         | 06/01/2017                                             | Goldman Sachs.....        | .....10,000,000 | .....10,003,906                                | .....10,016,406                                   | .....10,003,829                                    | .....                                                                     | .....(77)                                  | .....                                                  | .....(77)                                            | .....                                  | .....12,577                         | .....12,577                                                | .....7,337                                          | .....815     |
| 912828                                                                     | XR          | 6 | US TREASURY NOTE                    | 1.750% 05/31/22..... | ..             | 05/26/2017       | Goldman Sachs.....            | 06/13/2017                                             | Various.....              | .....10,000,000 | .....9,982,031                                 | .....9,990,820                                    | .....9,982,091                                     | .....                                                                     | .....59                                    | .....                                                  | .....59                                              | .....                                  | .....8,730                          | .....8,730                                                 | .....3,825                                          | .....        |
| 912828                                                                     | XW          | 5 | US TREASURY NOTE                    | 1.750% 06/30/22..... | ..             | 09/08/2017       | Barclays Capital.....         | 12/22/2017                                             | Goldman Sachs.....        | .....5,000,000  | .....5,024,414                                 | .....4,897,631                                    | .....5,023,039                                     | .....                                                                     | .....(1,375)                               | .....                                                  | .....(1,375)                                         | .....                                  | .....(125,408)                      | .....(125,408)                                             | .....42,561                                         | .....17,357  |
| 912828                                                                     | XX          | 3 | US TREASURY NOTE                    | 2.000% 06/30/24..... | ..             | 08/22/2017       | Credit Suisse.....            | 12/22/2017                                             | Goldman Sachs.....        | .....5,000,000  | .....4,995,117                                 | .....4,884,635                                    | .....4,995,384                                     | .....                                                                     | .....267                                   | .....                                                  | .....267                                             | .....                                  | .....(110,749)                      | .....(110,749)                                             | .....48,641                                         | .....15,217  |
| 0599999. Total - Bonds - U.S. Government.....                              |             |   |                                     |                      |                |                  |                               | .....63,000,000                                        | .....62,947,968           | .....62,723,086 | .....62,949,628                                | .....0                                            | .....1,659                                         | .....0                                                                    | .....1,659                                 | .....0                                                 | .....0                                               | .....(226,541)                         | .....(226,541)                      | .....226,900                                               | .....76,900                                         |              |
| Bonds - U.S. States, Territories and Possessions                           |             |   |                                     |                      |                |                  |                               |                                                        |                           |                 |                                                |                                                   |                                                    |                                                                           |                                            |                                                        |                                                      |                                        |                                     |                                                            |                                                     |              |
| 452152                                                                     | MR          | 9 | ILLINOIS ST                         | 5.000% 08/01/25..... | ..             | 06/12/2017       | JP Morgan Securities Inc..... | 11/13/2017                                             | Bank of America Corp..... | .....3,990,000  | .....4,053,840                                 | .....4,222,737                                    | .....4,049,118                                     | .....                                                                     | .....(4,722)                               | .....                                                  | .....(4,722)                                         | .....                                  | .....173,619                        | .....173,619                                               | .....157,383                                        | .....74,258  |
| 882723                                                                     | YT          | 0 | TEXAS ST                            | 0.920% 06/01/46..... | ..             | 04/25/2017       | JP Morgan Securities Inc..... | 11/01/2017                                             | Redemption 100.0000.....  | .....16,700,000 | .....16,700,000                                | .....16,700,000                                   | .....16,700,000                                    | .....                                                                     | .....                                      | .....                                                  | .....0                                               | .....                                  | .....0                              | .....81,211                                                | .....9,059                                          |              |
| 1799999. Total - Bonds - U.S. States, Territories & Possessions.....       |             |   |                                     |                      |                |                  |                               | .....20,690,000                                        | .....20,753,840           | .....20,922,737 | .....20,749,118                                | .....0                                            | .....(4,722)                                       | .....0                                                                    | .....(4,722)                               | .....0                                                 | .....0                                               | .....173,619                           | .....173,619                        | .....238,594                                               | .....83,317                                         |              |
| Bonds - U.S. Special Revenue and Special Assessment                        |             |   |                                     |                      |                |                  |                               |                                                        |                           |                 |                                                |                                                   |                                                    |                                                                           |                                            |                                                        |                                                      |                                        |                                     |                                                            |                                                     |              |
| 13032U                                                                     | LP          | 1 | CA HLTH FACS                        | 5.000% 02/01/20..... | ..             | 03/15/2017       | Citigroup.....                | 08/16/2017                                             | Citigroup.....            | .....600,000    | .....657,642                                   | .....656,082                                      | .....649,436                                       | .....                                                                     | .....(8,206)                               | .....                                                  | .....(8,206)                                         | .....                                  | .....6,646                          | .....6,646                                                 | .....12,417                                         | .....        |
| 13032U                                                                     | LS          | 5 | CA HLTH FACS                        | 5.000% 02/01/23..... | ..             | 03/15/2017       | Citigroup.....                | 08/16/2017                                             | Bank of America Corp..... | .....650,000    | .....747,188                                   | .....767,384                                      | .....740,708                                       | .....                                                                     | .....(6,480)                               | .....                                                  | .....(6,480)                                         | .....                                  | .....26,676                         | .....26,676                                                | .....13,451                                         | .....        |
| 20775B                                                                     | VQ          | 6 | CONN ST HSG FIN AUTH HSG MTG.....   | .....                | ..             | 04/20/2017       | Goldman Sachs.....            | 12/21/2017                                             | Redemption 100.0000.....  | .....19,810,000 | .....19,810,000                                | .....19,810,000                                   | .....19,810,000                                    | .....                                                                     | .....                                      | .....                                                  | .....0                                               | .....                                  | .....0                              | .....85,846                                                | .....59,689                                         |              |
| 60637B                                                                     | NS          | 5 | MISSOURI ST HSG DEV COMMN.....      | .....                | ..             | 05/17/2017       | Various.....                  | 11/01/2017                                             | Redemption 100.0000.....  | .....45,000     | .....48,745                                    | .....45,000                                       | .....45,000                                        | .....                                                                     | .....(3,745)                               | .....                                                  | .....(3,745)                                         | .....                                  | .....0                              | .....0                                                     | .....680                                            | .....        |
| 64971Q                                                                     | YH          | 0 | NEW YORK N Y CITY TRANSITIONAL..... | .....                | ..             | 11/30/2017       | US Bank.....                  | 12/04/2017                                             | US Bank.....              | .....9,400,000  | .....9,400,000                                 | .....9,400,000                                    | .....9,400,000                                     | .....                                                                     | .....                                      | .....                                                  | .....0                                               | .....                                  | .....0                              | .....7,690                                                 | .....6,735                                          |              |
| 64972F                                                                     | X5          | 0 | NEW YORK NY CITY MUN                | 0.860% 06/15/43..... | ..             | 01/10/2017       | US Bank.....                  | 04/19/2017                                             | US Bank.....              | .....13,920,000 | .....13,920,000                                | .....13,920,000                                   | .....13,920,000                                    | .....                                                                     | .....                                      | .....                                                  | .....0                                               | .....                                  | .....0                              | .....31,077                                                | .....6,559                                          |              |
| 708796                                                                     | 4R          | 5 | PENNSYLVANIA HSG FIN                | 4.000% 10/01/46..... | ..             | 01/11/2017       | Royal Bank of Canada.....     | 09/28/2017                                             | Redemption 100.0000.....  | .....390,000    | .....414,886                                   | .....390,000                                      | .....390,000                                       | .....                                                                     | .....(24,886)                              | .....                                                  | .....(24,886)                                        | .....                                  | .....0                              | .....0                                                     | .....7,167                                          | .....        |
| 3199999. Total - Bonds - U.S. Special Revenue and Special Assessments..... |             |   |                                     |                      |                |                  |                               | .....44,815,000                                        | .....44,998,461           | .....44,988,466 | .....44,955,144                                | .....0                                            | .....(43,317)                                      | .....0                                                                    | .....(43,317)                              | .....0                                                 | .....0                                               | .....33,322                            | .....33,322                         | .....158,328                                               | .....72,983                                         |              |
| Bonds - Industrial and Miscellaneous                                       |             |   |                                     |                      |                |                  |                               |                                                        |                           |                 |                                                |                                                   |                                                    |                                                                           |                                            |                                                        |                                                      |                                        |                                     |                                                            |                                                     |              |
| 00192M                                                                     | AA          | 7 | ARIFL 2017-A A1                     | 1.250% 06/15/18..... | ..             | 05/16/2017       | JP Morgan Securities Inc..... | 12/15/2017                                             | Paydown.....              | .....22,159,444 | .....22,159,444                                | .....22,159,444                                   | .....22,159,444                                    | .....                                                                     | .....                                      | .....                                                  | .....0                                               | .....                                  | .....0                              | .....85,915                                                | .....                                               |              |
| 03065F                                                                     | AB          | 8 | AMCAR 2017-1 A2A                    | 1.510% 05/18/20..... | ..             | 02/13/2017       | JP Morgan Securities Inc..... | 12/18/2017                                             | Paydown.....              | .....1,534,856  | .....1,534,729                                 | .....1,534,856                                    | .....1,534,856                                     | .....                                                                     | .....126                                   | .....                                                  | .....126                                             | .....                                  | .....0                              | .....0                                                     | .....15,569                                         | .....        |
| 12637B                                                                     | AA          | 9 | CNH 2017-B A1                       | 1.300% 08/15/18..... | ..             | 07/18/2017       | Bank of America Corp.....     | 12/15/2017                                             | Paydown.....              | .....7,947,818  | .....7,947,818                                 | .....7,947,818                                    | .....7,947,818                                     | .....                                                                     | .....                                      | .....                                                  | .....0                                               | .....                                  | .....0                              | .....26,407                                                | .....                                               |              |
| 14314W                                                                     | AA          | 9 | CARMX 2017-3 A1                     | 1.350% 08/15/18..... | ..             | 07/18/2017       | Bank of America Corp.....     | 12/15/2017                                             | Paydown.....              | .....11,918,499 | .....11,918,499                                | .....11,918,499                                   | .....11,918,499                                    | .....                                                                     | .....                                      | .....                                                  | .....0                                               | .....                                  | .....0                              | .....35,430                                                | .....                                               |              |
| 165183                                                                     | AA          | 2 | CFII 2016-1A A1                     | 2.110% 03/15/28..... | ..             | 10/17/2017       | Toronto Dominion.....         | 12/15/2017                                             | Paydown.....              | .....5,624,709  | .....5,637,399                                 | .....5,624,709                                    | .....5,624,709                                     | .....                                                                     | .....(12,690)                              | .....                                                  | .....(12,690)                                        | .....                                  | .....0                              | .....0                                                     | .....35,170                                         | .....8,291   |
| 17121F                                                                     | AC          | 8 | CCART 2015-BA A3                    | 1.910% 03/16/20..... | ..             | 08/29/2017       | Toronto Dominion.....         | 12/15/2017                                             | Paydown.....              | .....1,775,280  | .....1,778,262                                 | .....1,775,280                                    | .....1,775,280                                     | .....                                                                     | .....(2,982)                               | .....                                                  | .....(2,982)                                         | .....                                  | .....0                              | .....0                                                     | .....7,035                                          | .....1,507   |
| 194204                                                                     | AA          | 1 | CASL 2017A A1                       | 2.978% 11/26/46..... | ..             | 07/11/2017       | Barclays Capital.....         | 12/25/2017                                             | Paydown.....              | .....116,790    | .....116,790                                   | .....116,790                                      | .....116,790                                       | .....                                                                     | .....                                      | .....                                                  | .....0                                               | .....                                  | .....0                              | .....1,157                                                 | .....                                               |              |
| 25470D                                                                     | AN          | 9 | DISCOVERY COMMUNICATIONS INC.....   | .....                | ..             | 09/07/2017       | Goldman Sachs.....            | 10/03/2017                                             | Morgan Stanley.....       | .....10,000,000 | .....9,996,100                                 | .....10,040,700                                   | .....9,996,131                                     | .....                                                                     | .....31                                    | .....                                                  | .....31                                              | .....                                  | .....44,569                         | .....44,569                                                | .....8,556                                          | .....        |
| 27035B                                                                     | AB          | 3 | EARN 2017-A A2                      | 2.650% 01/25/41..... | ..             | 05/18/2017       | Goldman Sachs.....            | 12/25/2017                                             | Paydown.....              | .....1,697,948  | .....1,697,525                                 | .....1,697,948                                    | .....1,697,948                                     | .....                                                                     | .....423                                   | .....                                                  | .....423                                             | .....                                  | .....0                              | .....0                                                     | .....17,641                                         | .....        |
| 29373E                                                                     | AA          | 5 | EFF 2017-3 A1                       | 1.500% 10/20/18..... | ..             | 10/17/2017       | Royal Bank of Canada.....     | 12/20/2017                                             | Paydown.....              | .....6,418,888  | .....6,418,888                                 | .....6,418,888                                    | .....6,418,888                                     | .....                                                                     | .....                                      | .....                                                  | .....0                                               | .....                                  | .....0                              | .....9,592                                                 | .....                                               |              |
| 35802X                                                                     | AD          | 5 | FRESENIUS MED CARE II               | 5.625% 07/31/19..... | ..             | 07/11/2017       | Various.....                  | 07/18/2017                                             | Various.....              | .....9,926,000  | .....10,567,163                                | .....10,576,658                                   | .....10,544,262                                    | .....                                                                     | .....(22,900)                              | .....                                                  | .....(22,900)                                        | .....                                  | .....32,396                         | .....32,396                                                | .....264,429                                        | .....222,203 |
| 35802X                                                                     | AF          | 0 | FRESENIUS MED CARE II               | 5.875% 01/31/22..... | ..             | 07/12/2017       | Wells Fargo Bank.....         | 10/10/2017                                             | Barclays Capital.....     | .....15,000,000 | .....16,706,250                                | .....16,836,900                                   | .....16,622,694                                    | .....                                                                     | .....(83,556)                              | .....                                                  | .....(83,556)                                        | .....                                  | .....214,206                        | .....214,206                                               | .....616,875                                        | .....408,802 |
| 35804G                                                                     | AK          | 4 | FRESENIUS US FINANCE II.....        | .....                | ..             | 07/17/2017       | Wells Fargo Bank.....         | 11/13/2017                                             | MarketAxess.....          | .....10,000,000 | .....10,605,250                                | .....10,626,100                                   | .....10,570,642                                    | .....                                                                     | .....(34,608)                              | .....                                                  | .....(34,608)                                        | .....                                  | .....55,458                         | .....55,458                                                | .....150,000                                        | .....5,200   |
| 36257C                                                                     | AA          | 5 | GSMS 2017-GPTX A                    | 2.856% 05/10/34..... | ..             | 04/26/2017       | Goldman Sachs.....            | 05/01/2017                                             | Goldman Sachs.....        | .....12,000,000 | .....12,000,000                                | .....12,017,813                                   | .....12,000,000                                    | .....                                                                     | .....                                      | .....                                                  | .....0                                               | .....                                  | .....17,813                         | .....17,813                                                | .....6,663                                          | .....6,663   |
| 39154T                                                                     | AH          | 1 | GALC 2017-1 A2                      | 1.720% 04/22/19..... | ..             | 02/07/2017       | Bank of America Corp.....     | 12/20/2017                                             | Paydown.....              | .....291,148    | .....291,117                                   | .....291,148                                      | .....291,148                                       | .....                                                                     | .....32                                    | .....                                                  | .....32                                              | .....                                  | .....0                              | .....0                                                     | .....4,229                                          | .....        |
| 518887                                                                     | AA          | 2 | DRB 2017-B A1FX                     | 1.630% 08/25/42..... | ..             | 07/26/2017       | Bank of America Corp.....     | 12/25/2017                                             | Paydown.....              | .....674,383    | .....674,377                                   | .....674,383                                      | .....674,383                                       | .....                                                                     | .....7                                     | .....                                                  | .....7                                               | .....                                  | .....0                              | .....0                                                     | .....3,261                                          | .....        |
| 58769D                                                                     | AB          | 6 | MBALT 2017-A A2A                    | 1.530% 08/15/19..... | ..             | 04/19/2017       | JP Morgan Securities Inc..... | 12/15/2017                                             | Paydown.....              | .....3,060,713  | .....3,060,710                                 | .....3,060,713                                    | .....3,060,713                                     | .....                                                                     | .....3                                     | .....                                                  | .....3                                               | .....                                  | .....0                              | .....0                                                     | .....29,788                                         | .....        |
| 61763X                                                                     | BH          | 8 | MSBAM 2014-C18 300B                 | 3.996% 08/15/31..... | ..             | 02/17/2017       | Bank of America Corp.....     | 10/30/2017                                             | Bank of America Corp..... | .....1,500,000  | .....1,535,918                                 | .....1,553,789                                    | .....1,532,596                                     | .....                                                                     | .....(3,322)                               | .....                                                  | .....(3,322)                                         | .....                                  | .....21,193                         | .....21,193                                                | .....45,455                                         | .....3,663   |
| 654747                                                                     | AB          | 0 | NAROT 2017-A A2A                    | 1.470% 01/15/20..... | ..             | 03/22/2017       | Bank of America Corp.....     | 12/15/2017                                             | Paydown.....              | .....502,560    | .....502,558                                   | .....502,560                                      | .....502,560                                       | .....                                                                     | .....3                                     | .....                                                  | .....3                                               | .....                                  | .....0                              | .....0                                                     | .....5,237                                          | .....        |

SCHEDULE D - PART 5

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

| 1                                            | 2                                                    |   |                             | 3                               | 4                | 5                     | 6                | 7                 | 8                                                      | 9           | 10            | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------------------------------|------------------------------------------------------|---|-----------------------------|---------------------------------|------------------|-----------------------|------------------|-------------------|--------------------------------------------------------|-------------|---------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                                              |                                                      |   |                             |                                 |                  |                       |                  |                   |                                                        |             |               |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification                         | Description                                          |   |                             | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor        | Disposal<br>Date | Name of Purchaser | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost | Consideration | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 65477U                                       | AC                                                   | 4 | NAROT 2015-A A3             | 1.050%                          | 10/15/19         | Goldman Sachs         | 12/15/2017       | Paydown           | 1,054,659                                              | 1,052,928   | 1,054,659     | 1,054,659                                      |                                                   | 1,730                                              |                                                                           | 1,730                                      |                                                        |                                                      |                                        | 0                                   | 5,204                                                      | 461                                                 |
| 784419                                       | AE                                                   | 3 | SLCLT 2006-A A5             | 1.529%                          | 07/15/36         | Various               | 08/10/2017       | Paydown           | 11,147,311                                             | 11,147,020  | 11,147,311    | 11,147,311                                     |                                                   | 291                                                |                                                                           | 291                                        |                                                        |                                                      |                                        | 0                                   | 69,338                                                     | 3,739                                               |
| 78443C                                       | AM                                                   | 6 | SLMA 2003-B A2              | 1.988%                          | 03/15/22         | Goldman Sachs         | 12/15/2017       | Paydown           | 1,208,143                                              | 1,208,488   | 1,208,143     | 1,208,143                                      |                                                   | (345)                                              |                                                                           | (345)                                      |                                                        |                                                      |                                        | 0                                   | 7,150                                                      | 3,037                                               |
| 78448P                                       | AA                                                   | 8 | SMB 2015-A A1               | 1.850%                          | 07/17/23         | Morgan Stanley        | 12/15/2017       | Paydown           | 10,916,049                                             | 10,924,577  | 10,916,049    | 10,916,049                                     |                                                   | (8,528)                                            |                                                                           | (8,528)                                    |                                                        |                                                      |                                        | 0                                   | 78,794                                                     | 10,280                                              |
| 78471C                                       | AA                                                   | 7 | SOFI 2017-D A1FX            | 1.720%                          | 09/25/40         | Goldman Sachs         | 07/18/2017       | Morgan Stanley    | 12,477,975                                             | 12,477,424  | 12,458,965    | 12,477,528                                     |                                                   | 104                                                |                                                                           | 104                                        |                                                        | (18,563)                                             | (18,563)                               | 48,290                              |                                                            |                                                     |
| 78471C                                       | AA                                                   | 7 | SOFI 2017-D A1FX            | 1.720%                          | 09/25/40         | Goldman Sachs         | 07/18/2017       | Paydown           | 522,025                                                | 522,002     | 522,025       | 522,025                                        |                                                   | 23                                                 |                                                                           | 23                                         |                                                        |                                                      |                                        | 0                                   | 1,496                                                      |                                                     |
| 80285E                                       | AD                                                   | 9 | SDART 2016-1 A3             | 1.620%                          | 03/16/20         | Goldman Sachs         | 02/01/2017       | Paydown           | 4,159,082                                              | 4,164,930   | 4,159,082     | 4,159,082                                      |                                                   | (5,849)                                            |                                                                           | (5,849)                                    |                                                        |                                                      |                                        | 0                                   | 51,597                                                     | 1,463                                               |
| 83405D                                       | AB                                                   | 4 | SOFI 2017-C A2A             | 1.750%                          | 07/25/40         | Bank of America Corp. | 05/19/2017       | Morgan Stanley    | 5,770,917                                              | 5,770,420   | 5,760,772     | 5,769,436                                      |                                                   | (984)                                              |                                                                           | (984)                                      |                                                        | (8,664)                                              | (8,664)                                | 40,116                              |                                                            |                                                     |
| 83405D                                       | AB                                                   | 4 | SOFI 2017-C A2A             | 1.750%                          | 07/25/40         | Bank of America Corp. | 05/19/2017       | Paydown           | 729,083                                                | 729,021     | 729,083       | 729,083                                        |                                                   | 63                                                 |                                                                           | 63                                         |                                                        |                                                      |                                        | 0                                   | 3,227                                                      |                                                     |
| 89231R                                       | AD                                                   | 6 | TAOT 2014-B A4              | 1.310%                          | 09/16/19         | Citigroup             | 01/25/2017       | Paydown           | 3,710,756                                              | 3,711,625   | 3,710,756     | 3,710,756                                      |                                                   | (870)                                              |                                                                           | (870)                                      |                                                        |                                                      |                                        | 0                                   | 31,169                                                     | 2,025                                               |
| 89231T                                       | AD                                                   | 2 | TAOT 2015-C A3              | 1.340%                          | 06/17/19         | Bank of Montreal      | 01/20/2017       | Paydown           | 729,182                                                | 729,239     | 729,182       | 729,182                                        |                                                   | (57)                                               |                                                                           | (57)                                       |                                                        |                                                      |                                        | 0                                   | 5,675                                                      | 271                                                 |
| 931427                                       | AM                                                   | 0 | WALGREENS BOOTS ALLIANCE    |                                 |                  | Goldman Sachs         | 06/05/2017       | Call              | 100.0000                                               | 18,480,000  | 18,521,026    | 18,510,640                                     |                                                   | (10,385)                                           |                                                                           | (10,385)                                   |                                                        | (30,640)                                             | (30,640)                               | 350,992                             |                                                            | 55,697                                              |
| 98161T                                       | AA                                                   | 3 | WOART 2017-B A1             | 1.280%                          | 08/15/18         | Barclays Capital      | 07/25/2017       | Paydown           | 11,145,269                                             | 11,145,269  | 11,145,269    | 11,145,269                                     |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      |                                        | 0                                   | 31,589                                                     |                                                     |
| 3899999.                                     | Total - Bonds - Industrial and Miscellaneous         |   |                             |                                 |                  |                       |                  |                   | 204,199,488                                            | 207,252,766 | 207,396,292   | 207,068,524                                    | 0                                                 | (184,240)                                          | 0                                                                         | (184,240)                                  | 0                                                      | 0                                                    | 327,768                                | 327,768                             | 2,093,046                                                  | 733,302                                             |
| 8399998.                                     | Total - Bonds                                        |   |                             |                                 |                  |                       |                  |                   | 332,704,488                                            | 335,953,035 | 336,030,581   | 335,722,414                                    | 0                                                 | (230,620)                                          | 0                                                                         | (230,620)                                  | 0                                                      | 0                                                    | 308,168                                | 308,168                             | 2,716,868                                                  | 966,502                                             |
| Common Stocks - Industrial and Miscellaneous |                                                      |   |                             |                                 |                  |                       |                  |                   |                                                        |             |               |                                                |                                                   |                                                    |                                                                           |                                            |                                                        |                                                      |                                        |                                     |                                                            |                                                     |
| 002824                                       | 10                                                   | 0 | ABBOTT LABORATORIES         |                                 | 01/05/2017       | State Street Bank     | 01/24/2017       | State Street Bank | 0.720                                                  | 28          | 30            | 28                                             |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 1                                      | 1                                   |                                                            |                                                     |
| 04010L                                       | 10                                                   | 3 | ARES CAPITAL CORP           |                                 | 01/04/2017       | State Street Bank     | 01/20/2017       | State Street Bank | 0.500                                                  | 8           | 8             | 8                                              |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 0                                      | 0                                   |                                                            |                                                     |
| 09215C                                       | 10                                                   | 5 | BLACK KNIGHT INC            |                                 | 10/02/2017       | Spin Off              | 10/17/2017       | State Street Bank | 0.650                                                  | 9           | 29            | 9                                              |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 20                                     | 20                                  |                                                            |                                                     |
| 26078J                                       | 10                                                   | 0 | DOWDUPONT INC               |                                 | 09/01/2017       | Tax Free Exchange     | 09/19/2017       | State Street Bank | 0.600                                                  | 14          | 42            | 14                                             |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 27                                     | 27                                  |                                                            |                                                     |
| 459200                                       | 10                                                   | 1 | INTL BUSINESS MACHINES CORP |                                 | 06/19/2017       | State Street Bank     | 12/20/2017       | State Street Bank | 3,500.000                                              | 600,394     | 535,845       | 600,394                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        | (64,549)                                             | (64,549)                               | 15,150                              |                                                            |                                                     |
| 9099999.                                     | Total - Common Stocks - Industrial and Miscellaneous |   |                             |                                 |                  |                       |                  |                   |                                                        | 600,453     | 535,954       | 600,453                                        | 0                                                 | 0                                                  | 0                                                                         | 0                                          | 0                                                      | 0                                                    | (64,501)                               | (64,501)                            | 15,150                                                     | 0                                                   |
| 9799998.                                     | Total - Common Stocks                                |   |                             |                                 |                  |                       |                  |                   |                                                        | 600,453     | 535,954       | 600,453                                        | 0                                                 | 0                                                  | 0                                                                         | 0                                          | 0                                                      | 0                                                    | (64,501)                               | (64,501)                            | 15,150                                                     | 0                                                   |
| 9899999.                                     | Total - Preferred and Common Stocks                  |   |                             |                                 |                  |                       |                  |                   |                                                        | 600,453     | 535,954       | 600,453                                        | 0                                                 | 0                                                  | 0                                                                         | 0                                          | 0                                                      | 0                                                    | (64,501)                               | (64,501)                            | 15,150                                                     | 0                                                   |
| 9999999.                                     | Total - Bonds, Preferred and Common Stocks           |   |                             |                                 |                  |                       |                  |                   | 336,553,488                                            | 336,566,535 | 336,322,867   |                                                | 0                                                 | (230,620)                                          | 0                                                                         | (230,620)                                  | 0                                                      | 0                                                    | 243,667                                | 243,667                             | 2,732,018                                                  | 966,502                                             |

SCHEDULE D - PART 6 - SECTION 1  
Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1                    | 2                                                                   | 3       | 4                       | 5         | 6                                                                                                             | 7                                                                                                         | 8                                         | 9                               | 10                 | Stock of Such Company<br>Owned by Insurer on Statement Date |                  |
|----------------------|---------------------------------------------------------------------|---------|-------------------------|-----------|---------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------|-------------------------------------------|---------------------------------|--------------------|-------------------------------------------------------------|------------------|
|                      |                                                                     |         |                         |           |                                                                                                               |                                                                                                           |                                           |                                 |                    | 11                                                          | 12               |
| CUSIP Identification | Description<br>Name of Subsidiary, Controlled or Affiliated Company | Foreign | NAIC<br>Company<br>Code | ID Number | NAIC Valuation Method<br>(See Purposes and<br>Procedures Manual of<br>the NAIC Investment<br>Analysis Office) | Do Insurer's Assets<br>Include Intangible<br>Assets Connected with<br>Holding of Such<br>Company's Stock? | Total Amount of Such<br>Intangible Assets | Book/Adjusted Carrying<br>Value | Nonadmitted Amount | Number of Shares                                            | % of Outstanding |

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

NONE

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

| 1                                                                                                     |  | Codes |    | 4                | 5                         | 6                | 7                               | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | 12               | 13               | Interest                                                                                 |                                   |            |                      |              |                                   | 20                              |
|-------------------------------------------------------------------------------------------------------|--|-------|----|------------------|---------------------------|------------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|------------------|------------------|------------------------------------------------------------------------------------------|-----------------------------------|------------|----------------------|--------------|-----------------------------------|---------------------------------|
|                                                                                                       |  | 2     | 3  |                  |                           |                  |                                 | 8                                                 | 9                                               | 10                                                                     | 11                                                  |                  |                  | 14                                                                                       | 15                                | 16         | 17                   | 18           | 19                                |                                 |
| Description                                                                                           |  | Code  | n  | Date<br>Acquired | Name of Vendor            | Maturity<br>Date | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Par Value        | Actual Cost      | Amount Due<br>and Accrued<br>December 31<br>of Current<br>Year on Bond<br>Not in Default | Nonadmitted<br>Due and<br>Accrued | Rate of    | Effective<br>Rate of | When<br>Paid | Amount<br>Received<br>During Year | Paid for<br>Accrued<br>Interest |
| Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations                                |  |       |    |                  |                           |                  |                                 |                                                   |                                                 |                                                                        |                                                     |                  |                  |                                                                                          |                                   |            |                      |              |                                   |                                 |
| AMERICAN TOWER TRUST 1.....                                                                           |  | ..... | .. | 11/28/2017.      | Barclays Capital.....     | 03/15/2018.      | .....12,934,335                 | .....                                             | .....10,778                                     | .....                                                                  | .....                                               | .....12,945,000  | .....12,923,557  | .....8,923                                                                               | .....                             | .....1.551 | .....1.961           | MON..        | .....39,247                       | .....6,356                      |
| BANK OF MONTREAL CHICAGO.....                                                                         |  | ..... | .. | 11/15/2017.      | JM Lummis & Company.....  | 02/16/2018.      | .....29,948,545                 | .....                                             | .....51,279                                     | .....                                                                  | .....                                               | .....30,000,000  | .....29,897,267  | .....                                                                                    | .....                             | .....1.340 | .....1.363           | MAT..        | .....                             | .....                           |
| CREDIT SUISSE NEW YORK.....                                                                           |  | ..... | .. | 10/30/2017.      | JM Lummis & Company.....  | 02/27/2018.      | .....9,977,780                  | .....                                             | .....24,058                                     | .....                                                                  | .....                                               | .....10,000,000  | .....9,953,722   | .....                                                                                    | .....                             | .....1.400 | .....1.426           | MAT..        | .....                             | .....                           |
| S&P GLOBAL INC.....                                                                                   |  | ..... | .. | 08/31/2017.      | Morgan Stanley.....       | 08/15/2018.      | .....5,269,051                  | .....                                             | .....(12,297)                                   | .....                                                                  | .....                                               | .....5,245,000   | .....5,281,348   | .....49,536                                                                              | .....                             | .....2.500 | .....1.754           | FA.....      | .....                             | .....7,649                      |
| WELLPOINT INC.....                                                                                    |  | ..... | .. | 03/15/2017.      | Bank of America Corp..... | 01/15/2018.      | .....16,521,305                 | .....                                             | .....(31,717)                                   | .....                                                                  | .....                                               | .....16,520,000  | .....16,553,022  | .....142,829                                                                             | .....                             | .....1.875 | .....1.657           | JJ.....      | .....154,875                      | .....25,302                     |
| WELLPOINT INC.....                                                                                    |  | ..... | .. | 10/23/2017.      | Bank of America Corp..... | 07/15/2018.      | .....1,529,533                  | .....                                             | .....(1,521)                                    | .....                                                                  | .....                                               | .....1,525,000   | .....1,531,054   | .....16,173                                                                              | .....                             | .....2.300 | .....1.743           | JJ.....      | .....                             | .....9,743                      |
| ACTAVIS FUNDING SCS.....                                                                              |  | ..... | D  | 10/04/2017.      | Various.....              | 03/12/2018.      | .....22,189,564                 | .....                                             | .....(44,544)                                   | .....                                                                  | .....                                               | .....22,160,000  | .....22,234,108  | .....157,675                                                                             | .....                             | .....2.350 | .....1.660           | MS.....      | .....56,988                       | .....59,095                     |
| 3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....                          |  |       |    |                  |                           |                  | .....98,370,113                 | .....0                                            | .....(3,964)                                    | .....0                                                                 | .....0                                              | .....98,395,000  | .....98,374,078  | .....375,136                                                                             | .....0                            | XXX        | XXX                  | XXX          | .....251,110                      | .....108,145                    |
| Bonds - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities       |  |       |    |                  |                           |                  |                                 |                                                   |                                                 |                                                                        |                                                     |                  |                  |                                                                                          |                                   |            |                      |              |                                   |                                 |
| WHLS 2017-1A A1.....                                                                                  |  | ..... | .. | 07/26/2017.      | Mizuho Securities.....    | 07/20/2018.      | .....6,215,183                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....6,215,183   | .....6,215,183   | .....2,900                                                                               | .....                             | .....1.400 | .....1.408           | MON..        | .....35,530                       | .....                           |
| 3599999. Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities..... |  |       |    |                  |                           |                  | .....6,215,183                  | .....0                                            | .....0                                          | .....0                                                                 | .....0                                              | .....6,215,183   | .....6,215,183   | .....2,900                                                                               | .....0                            | XXX        | XXX                  | XXX          | .....35,530                       | .....0                          |
| 3899999. Total - Industrial & Miscellaneous (Unaffiliated).....                                       |  |       |    |                  |                           |                  | .....104,585,296                | .....0                                            | .....(3,964)                                    | .....0                                                                 | .....0                                              | .....104,610,183 | .....104,589,261 | .....378,036                                                                             | .....0                            | XXX        | XXX                  | XXX          | .....286,640                      | .....108,145                    |
| Total Bonds                                                                                           |  |       |    |                  |                           |                  |                                 |                                                   |                                                 |                                                                        |                                                     |                  |                  |                                                                                          |                                   |            |                      |              |                                   |                                 |
| 7799999. Subtotals - Issuer Obligations.....                                                          |  |       |    |                  |                           |                  | .....98,370,113                 | .....0                                            | .....(3,964)                                    | .....0                                                                 | .....0                                              | .....98,395,000  | .....98,374,078  | .....375,136                                                                             | .....0                            | XXX        | XXX                  | XXX          | .....251,110                      | .....108,145                    |
| 8099999. Other Loan-Backed and Structured Securities.....                                             |  |       |    |                  |                           |                  | .....6,215,183                  | .....0                                            | .....0                                          | .....0                                                                 | .....0                                              | .....6,215,183   | .....6,215,183   | .....2,900                                                                               | .....0                            | XXX        | XXX                  | XXX          | .....35,530                       | .....0                          |
| 8399999. Subtotals - Bonds.....                                                                       |  |       |    |                  |                           |                  | .....104,585,296                | .....0                                            | .....(3,964)                                    | .....0                                                                 | .....0                                              | .....104,610,183 | .....104,589,261 | .....378,036                                                                             | .....0                            | XXX        | XXX                  | XXX          | .....286,640                      | .....108,145                    |
| 9199999. Total - Short-Term Investments.....                                                          |  |       |    |                  |                           |                  | .....104,585,296                | .....0                                            | .....(3,964)                                    | .....0                                                                 | .....0                                              | .....XXX.....    | .....104,589,261 | .....378,036                                                                             | .....0                            | XXX        | XXX                  | XXX          | .....286,640                      | .....108,145                    |

Sch. DB - Pt. A - Sn. 1  
NONE

Sch. DB - Pt. A - Sn. 2  
NONE

Sch. DB - Pt. B - Sn. 1  
NONE

Sch. DB - Pt. B - Sn. 2  
NONE

Sch. DB - Pt. D - Sn. 1  
NONE

Sch. DB - Pt. D - Sn. 2  
NONE

Sch. DL - Pt. 1  
NONE

Sch. DL - Pt. 2  
NONE



SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1                                                                      | 2                                                                      | 3    | 4               | 5                | 6               | 7                            | 8                                | 9                           |
|------------------------------------------------------------------------|------------------------------------------------------------------------|------|-----------------|------------------|-----------------|------------------------------|----------------------------------|-----------------------------|
| CUSIP Identification                                                   | Description                                                            | Code | Date Acquired   | Rate of Interest | Maturity Date   | Book/Adjusted Carrying Value | Amount of Interest Due & Accrued | Amount Received During Year |
| Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations |                                                                        |      |                 |                  |                 |                              |                                  |                             |
|                                                                        | BANK TOKYO-MIT UFJ NEW YORK.....                                       |      | 11/20/2017..... | 1.220            | 01/02/2018..... | 4,999,830                    |                                  | 7,116                       |
| 3299999.                                                               | Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....    |      |                 |                  |                 | 4,999,830                    | 0                                | 7,116                       |
| 3899999.                                                               | Total - Industrial & Miscellaneous (Unaffiliated).....                 |      |                 |                  |                 | 4,999,830                    | 0                                | 7,116                       |
| Total Bonds                                                            |                                                                        |      |                 |                  |                 |                              |                                  |                             |
| 7799999.                                                               | Subtotals - Issuer Obligations.....                                    |      |                 |                  |                 | 4,999,830                    | 0                                | 7,116                       |
| 8399999.                                                               | Subtotals - Bonds.....                                                 |      |                 |                  |                 | 4,999,830                    | 0                                | 7,116                       |
| Exempt Money Market Mutual Funds as Identified by the SVO              |                                                                        |      |                 |                  |                 |                              |                                  |                             |
| 85799J 9Y 2                                                            | STATE STREET TREASURY MMF.....                                         |      | 12/29/2017..... | 1.077            |                 | 415,358                      |                                  | 5,441                       |
| 8599999.                                                               | Total - Exempt Money Market Mutual Funds as Identified by the SVO..... |      |                 |                  |                 | 415,358                      | 0                                | 5,441                       |
| 8899999.                                                               | Total - Cash Equivalents                                               |      |                 |                  |                 | 5,415,188                    | 0                                | 12,557                      |

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| 1                    |                                                                       | 2                                                  | Deposits for the<br>Benefit of All Policyholders |            | All Other Special Deposits       |            |
|----------------------|-----------------------------------------------------------------------|----------------------------------------------------|--------------------------------------------------|------------|----------------------------------|------------|
|                      |                                                                       |                                                    | 3                                                | 4          | 5                                | 6          |
|                      |                                                                       |                                                    | Book/Adjusting<br>Carrying Value                 | Fair Value | Book/Adjusting<br>Carrying Value | Fair Value |
| States, Etc.         |                                                                       | Purpose of Deposit                                 |                                                  |            |                                  |            |
| 1.                   | Alabama.....AL                                                        |                                                    |                                                  |            |                                  |            |
| 2.                   | Alaska.....AK                                                         |                                                    |                                                  |            |                                  |            |
| 3.                   | Arizona.....AZ                                                        |                                                    |                                                  |            |                                  |            |
| 4.                   | Arkansas.....AR                                                       | ...B... COLLATERAL FOR INSURANCE UNDERWRITING..... | 237,638                                          | 238,142    |                                  |            |
| 5.                   | California.....CA                                                     |                                                    |                                                  |            |                                  |            |
| 6.                   | Colorado.....CO                                                       |                                                    |                                                  |            |                                  |            |
| 7.                   | Connecticut.....CT                                                    |                                                    |                                                  |            |                                  |            |
| 8.                   | Delaware.....DE                                                       |                                                    |                                                  |            |                                  |            |
| 9.                   | District of Columbia.....DC                                           |                                                    |                                                  |            |                                  |            |
| 10.                  | Florida.....FL                                                        |                                                    |                                                  |            |                                  |            |
| 11.                  | Georgia.....GA                                                        | ...B... COLLATERAL FOR INSURANCE UNDERWRITING..... |                                                  |            | 60,674                           | 60,802     |
| 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                                                  | ...B... COLLATERAL FOR INSURANCE UNDERWRITING..... |                                                  |            | 535,950                          | 537,086    |
| 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                                                     | ...B... COLLATERAL FOR INSURANCE UNDERWRITING..... |                                                  |            | 338,761                          | 339,479    |
| 33.                  | New York.....NY                                                       |                                                    |                                                  |            |                                  |            |
| 34.                  | North Carolina.....NC                                                 | ...B... COLLATERAL FOR INSURANCE UNDERWRITING..... |                                                  |            | 353,930                          | 354,680    |
| 35.                  | North Dakota.....ND                                                   |                                                    |                                                  |            |                                  |            |
| 36.                  | Ohio.....OH                                                           | ...B... COLLATERAL FOR INSURANCE UNDERWRITING..... | 2,770,763                                        | 2,776,634  |                                  |            |
| 37.                  | Oklahoma.....OK                                                       |                                                    |                                                  |            |                                  |            |
| 38.                  | Oregon.....OR                                                         |                                                    |                                                  |            |                                  |            |
| 39.                  | Pennsylvania.....PA                                                   |                                                    |                                                  |            |                                  |            |
| 40.                  | Rhode Island.....RI                                                   |                                                    |                                                  |            |                                  |            |
| 41.                  | South Carolina.....SC                                                 | ...B... COLLATERAL FOR INSURANCE UNDERWRITING..... |                                                  |            | 222,470                          | 222,941    |
| 42.                  | South Dakota.....SD                                                   |                                                    |                                                  |            |                                  |            |
| 43.                  | Tennessee.....TN                                                      |                                                    |                                                  |            |                                  |            |
| 44.                  | Texas.....TX                                                          |                                                    |                                                  |            |                                  |            |
| 45.                  | Utah.....UT                                                           |                                                    |                                                  |            |                                  |            |
| 46.                  | Vermont.....VT                                                        |                                                    |                                                  |            |                                  |            |
| 47.                  | Virginia.....VA                                                       | ...B... COLLATERAL FOR INSURANCE UNDERWRITING..... |                                                  |            | 328,649                          | 329,345    |
| 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.                  | US Virgin Islands.....VI                                              |                                                    |                                                  |            |                                  |            |
| 56.                  | Northern Mariana Islands.....MP                                       |                                                    |                                                  |            |                                  |            |
| 57.                  | Canada.....CAN                                                        |                                                    |                                                  |            |                                  |            |
| 58.                  | Aggregate Alien and Other.....OT                                      | XXX XXX                                            | 0                                                | 0          | 0                                | 0          |
| 59.                  | Total.....                                                            | XXX XXX                                            | 3,008,401                                        | 3,014,776  | 1,840,434                        | 1,844,333  |
| DETAILS OF WRITE-INS |                                                                       |                                                    |                                                  |            |                                  |            |
| 5801.                |                                                                       |                                                    |                                                  |            |                                  |            |
| 5802.                |                                                                       |                                                    |                                                  |            |                                  |            |
| 5803.                |                                                                       |                                                    |                                                  |            |                                  |            |
| 5898.                | Summary of remaining write-ins for<br>line 58 from overflow page..... | XXX XXX                                            | 0                                                | 0          | 0                                | 0          |
| 5899.                | Total (Lines 5801 thru 5803+5898)<br>(Line 58 above).....             | XXX XXX                                            | 0                                                | 0          | 0                                | 0          |

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