



ANNUAL STATEMENT
For the Year Ended DECEMBER 31, 2017
OF THE CONDITION AND AFFAIRS OF THE
HEALTHCARE UNDERWRITERS GROUP, INC.

NAIC Group Code	1154 (Current Period)	0000 (Prior Period)	NAIC Company Code	12233	Employer's ID Number	74-3129288
Organized under the Laws of	Ohio		State of Domicile or Port of Entry	OH		
Country of Domicile	United States of America					
Incorporated/Organized	11/30/2004		Commenced Business	12/14/2004		
Statutory Home Office	1900 Polaris Parkway, Suite 450 (Street and Number)		Columbus, OH, US 43240-4064 (City or Town, State, Country and Zip Code)			
Main Administrative Office	1250 South Pine Island Road, Suite 300 (Street and Number)					
	Plantation, FL, US 33324-4402 (City or Town, State, Country and Zip Code)		(866)484-5715 (Area Code) (Telephone Number)			
Mail Address	1250 South Pine Island Road, Suite 300 (Street and Number or P.O. Box)		Plantation, FL, US 33324-4402 (City or Town, State, Country and Zip Code)			
Primary Location of Books and Records	1250 South Pine Island Road, Suite 300 (Street and Number)					
	Plantation, FL, US 33324-4402 (City or Town, State, Country and Zip Code)		(866)484-5715 (Area Code) (Telephone Number)			
Internet Website Address	www.hugroupinc.com					
Statutory Statement Contact	Thomas William Mueller, CPA, CGMA (Name)		(866)484-5716 (Area Code)(Telephone Number)(Extension)			
	tmueller@hugroupinc.com (E-Mail Address)		(877)895-0996 (Fax Number)			

OFFICERS

Name	Title	
Joshua Marc Salman	CEO & President	
Gregg Lee Hanson	Chair	#
Joseph Gerard Murphy	Vice Chair	#
Todd Colin Mills	Treasurer	#
David Wayne Lester CPA, CGMA	VP & CFO, Asst. Treasurer	
Erin Brennan Bagley JD	General Counsel & Secretary	#
Thomas William Mueller CPA. CGMA	VP & Controller, Asst. Secretary	
Jose Raul Zorola	Chief Underwriting Officer	#
William Carl Ludwig JD	VP, Claims	

OTHERS

DIRECTORS OR TRUSTEES

Gregg Lee Hanson #	Joseph Gerard Murphy #
Todd Colin Mills #	Jose Raul Zorola #
Joshua Marc Salman	

State of Ohio
County of Franklin ss

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

(Signature) Joshua Marc Salman	(Signature) David Wayne Lester, CPA, CGMA	(Signature) Thomas William Mueller, CPA, CGMA
(Printed Name) 1.	(Printed Name) 2.	(Printed Name) 3.
CEO & President	Asst. Treasurer, VP & CFO	Asst. Secretary, VP & Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me this	a. Is this an original filing?	Yes[X] No []
day of , 2018	b. If no,	
	1. State the amendment number	
	2. Date filed	
	3. Number of pages attached	

(Notary Public Signature)

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE HEALTHCARE UNDERWRITERS GROUP, INC.

SUMMARY INVESTMENT SCHEDULE

		Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
Investment Categories		Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1.	Bonds:						
1.1	U.S. treasury securities	4,258,355	5.158	4,258,355		4,258,355	5.158
1.2	U.S. government agency obligations (excluding mortgage-backed securities):						
1.21	Issued by U.S. government agencies						
1.22	Issued by U.S. government sponsored agencies	26,115	0.032	26,115		26,115	0.032
1.3	Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4	Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41	States, territories and possessions general obligations	55,594	0.067	55,594		55,594	0.067
1.42	Political subdivisions of states, territories and possessions and political subdivisions general obligations						
1.43	Revenue and assessment obligations						
1.44	Industrial development and similar obligations						
1.5	Mortgage-backed securities (includes residential and commercial MBS):						
1.51	Pass-through securities:						
1.511	Issued or Guaranteed by GNMA						
1.512	Issued or Guaranteed by FNMA and FHLMC	2,434,031	2.948	2,434,031		2,434,031	2.948
1.513	All other						
1.52	CMOs and REMICs:						
1.521	Issued or guaranteed by GNMA, FNMA, FHLMC or VA						
1.522	Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523	All other						
2.	Other debt and other fixed income securities (excluding short term):						
2.1	Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	1,363,589	1.652	1,363,589		1,363,589	1.652
2.2	Unaffiliated Non-U.S. securities (including Canada)	191,472	0.232	191,472		191,472	0.232
2.3	Affiliated securities						
3.	Equity interests:						
3.1	Investments in mutual funds						
3.2	Preferred stocks:						
3.21	Affiliated						
3.22	Unaffiliated						
3.3	Publicly traded equity securities (excluding preferred stocks):						
3.31	Affiliated						
3.32	Unaffiliated						
3.4	Other equity securities:						
3.41	Affiliated						
3.42	Unaffiliated						
3.5	Other equity interests including tangible personal property under lease:						
3.51	Affiliated						
3.52	Unaffiliated						
4.	Mortgage loans:						
4.1	Construction and land development						
4.2	Agricultural						
4.3	Single family residential properties						
4.4	Multifamily residential properties						
4.5	Commercial loans						
4.6	Mezzanine real estate loans						
5.	Real estate investments:						
5.1	Property occupied by company						
5.2	Property held for production of income (including \$.....0 of property acquired in satisfaction of debt)						
5.3	Property held for sale (including \$.....0 property acquired in satisfaction of debt)						
6.	Contract loans						
7.	Derivatives						
8.	Receivables for securities						
9.	Securities Lending (Line 10, Asset Page reinvested collateral)				X X X	X X X	X X X
10.	Cash, cash equivalents and short-term investments	74,225,482	89.911	74,225,482		74,225,482	89.911
11.	Other invested assets						
12.	TOTAL Invested assets	82,554,638	100.000	82,554,638		82,554,638	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS
Real Estate

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

SCHEDULE B - VERIFICATION BETWEEN YEARS
Mortgage Loans

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS
Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
3.1	TOTALS, Part 1, Column 16		
3.2	TOTALS, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	TOTALS, Part 1, Column 13		
5.2	TOTALS, Part 3, Column 9		
6.	TOTAL gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 20		
8.	Deduct amortization of premium and depreciation		
9.	TOTAL foreign exchange change in book/adjusted carrying value:		
9.1	TOTALS, Part 1, Column 17		
9.2	TOTALS, Part 3, Column 14		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	TOTALS, Part 1, Column 15		
10.2	TOTALS, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS
Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		79,756,889
2.	Cost of bonds and stocks acquired, Part 3, Column 7		19,248,429
3.	Accrual of Discount		1,055
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12		
4.2	Part 2, Section 1, Column 15		
4.3	Part 2, Section 2, Column 13		
4.4	Part 4, Column 11	(974,142)	(974,142)
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		1,292,106
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		90,785,090
7.	Deduct amortization of premium		210,093
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15		
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16		
8.4	Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14		
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14		
9.4	Part 4, Column 13		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		8,329,156
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		8,329,156

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	4,341,958	4,285,312	4,356,582	4,330,492
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. TOTALS	4,341,958	4,285,312	4,356,582	4,330,492
U.S. States, Territories and Possessions (Direct and	5. TOTALS				
guaranteed)					
U.S. Political Subdivisions of States, Territories and	6. TOTALS	55,594	54,830	56,095	50,000
Possessions (Direct and guaranteed)					
U.S. Special revenue and special assessment	7. TOTALS	2,376,543	2,346,627	2,375,013	2,279,266
obligations and all non-guaranteed obligations of					
agencies and authorities of governments and their					
political subdivisions					
Industrial and Miscellaneous,	8. United States	1,363,589	1,361,030	1,382,942	1,350,002
SVO Identified Funds and	9. Canada	50,052	49,650	50,233	50,000
Hybrid Securities (unaffiliated)	10. Other Countries	141,420	141,648	142,185	140,000
	11. TOTALS	1,555,061	1,552,329	1,575,360	1,540,002
Parent, Subsidiaries and Affiliates	12. TOTALS				
	13. TOTAL Bonds	8,329,156	8,239,098	8,363,050	8,199,760
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. TOTALS				
Parent, Subsidiaries and Affiliates	18. TOTALS				
	19. TOTAL Preferred Stocks				
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. TOTALS				
Parent, Subsidiaries and Affiliates	24. TOTALS				
	25. TOTAL Common Stocks				
	26. TOTAL Stocks				
	27. TOTAL Bonds and Stocks	8,329,156	8,239,098	8,363,050	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
S105	1. U.S. Governments												
	1.1 NAIC 1	250,794	2,764,545	1,243,015			X X X	4,258,355	51.13	16,643,412	22.49	4,258,355	
	1.2 NAIC 2						X X X						
	1.3 NAIC 3						X X X						
	1.4 NAIC 4						X X X						
	1.5 NAIC 5						X X X						
	1.6 NAIC 6						X X X						
	1.7 TOTALS	250,794	2,764,545	1,243,015			X X X	4,258,355	51.13	16,643,412	22.49	4,258,355	
	2. All Other Governments												
	2.1 NAIC 1	8,065	26,134	22,055	22,606	4,743	X X X	83,603	1.00	837,470	1.13	83,603	
	2.2 NAIC 2						X X X						
	2.3 NAIC 3						X X X						
	2.4 NAIC 4						X X X						
	2.5 NAIC 5						X X X						
	2.6 NAIC 6						X X X						
	2.7 TOTALS	8,065	26,134	22,055	22,606	4,743	X X X	83,603	1.00	837,470	1.13	83,603	
	3. U.S. States, Territories and Possessions, etc., Guaranteed												
	3.1 NAIC 1						X X X						
	3.2 NAIC 2						X X X						
	3.3 NAIC 3						X X X						
	3.4 NAIC 4						X X X						
	3.5 NAIC 5						X X X						
	3.6 NAIC 6						X X X						
	3.7 TOTALS						X X X						
	4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
	4.1 NAIC 1		55,594				X X X	55,594	0.67			55,594	
	4.2 NAIC 2						X X X						
	4.3 NAIC 3						X X X						
	4.4 NAIC 4						X X X						
	4.5 NAIC 5						X X X						
	4.6 NAIC 6						X X X						
	4.7 TOTALS		55,594				X X X	55,594	0.67			55,594	
	5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
	5.1 NAIC 1	345,047	1,008,821	641,793	327,951	52,930	X X X	2,376,543	28.53	21,079,552	28.49	2,376,543	
	5.2 NAIC 2						X X X						
	5.3 NAIC 3						X X X						
	5.4 NAIC 4						X X X						
	5.5 NAIC 5						X X X						
	5.6 NAIC 6						X X X						
	5.7 TOTALS	345,047	1,008,821	641,793	327,951	52,930	X X X	2,376,543	28.53	21,079,552	28.49	2,376,543	

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total From Column 7 Prior Year	% From Column 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	120,865	721,872	287,343			X X X	1,130,080	13.57	26,680,567	36.06	1,130,080	
6.2 NAIC 2	90,435	151,640	182,907			X X X	424,981	5.10	8,236,015	11.13	424,981	
6.3 NAIC 3						X X X						
6.4 NAIC 4						X X X						
6.5 NAIC 5						X X X						
6.6 NAIC 6						X X X						
6.7 TOTALS	211,299	873,512	470,250			X X X	1,555,061	18.67	34,916,582	47.19	1,555,061	
7. Hybrid Securities												
7.1 NAIC 1						X X X						
7.2 NAIC 2						X X X			515,673	0.70		
7.3 NAIC 3						X X X						
7.4 NAIC 4						X X X						
7.5 NAIC 5						X X X						
7.6 NAIC 6						X X X						
7.7 TOTALS						X X X			515,673	0.70		
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						X X X						
8.2 NAIC 2						X X X						
8.3 NAIC 3						X X X						
8.4 NAIC 4						X X X						
8.5 NAIC 5						X X X						
8.6 NAIC 6						X X X						
8.7 TOTALS						X X X						
9. SVO Identified Funds												
9.1 NAIC 1	X X X	X X X	X X X	X X X	X X X							
9.2 NAIC 2	X X X	X X X	X X X	X X X	X X X							
9.3 NAIC 3	X X X	X X X	X X X	X X X	X X X							
9.4 NAIC 4	X X X	X X X	X X X	X X X	X X X							
9.5 NAIC 5	X X X	X X X	X X X	X X X	X X X							
9.6 NAIC 6	X X X	X X X	X X X	X X X	X X X							
9.7 TOTALS	X X X	X X X	X X X	X X X	X X X							

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total From Column 7 Prior Year	% From Column 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 724,771	4,576,966	2,194,207	350,557	57,673		7,904,175	94.90	X X X	X X X	7,904,175	
10.2 NAIC 2	(d) 90,435	151,640	182,907				424,981	5.10	X X X	X X X	424,981	
10.3 NAIC 3	(d)								X X X	X X X		
10.4 NAIC 4	(d)								X X X	X X X		
10.5 NAIC 5	(d)						(c)		X X X	X X X		
10.6 NAIC 6	(d)						(c)		X X X	X X X		
10.7 TOTALS	815,206	4,728,606	2,377,114	350,557	57,673		(b) 8,329,156	100.00	X X X	X X X	8,329,156	
10.8 Line 10.7 as a % of Column 7	9.79	56.77	28.54	4.21	0.69		100.00	X X X	X X X	X X X	100.00	
11. Total Bonds Prior Year												
11.1 NAIC 1	11,988,147	28,384,986	20,727,657	3,503,812	636,399		X X X	X X X	65,241,001	88.17	65,241,001	
11.2 NAIC 2	1,116,758	2,769,390	4,865,540				X X X	X X X	8,751,688	11.83	8,751,688	
11.3 NAIC 3							X X X	X X X				
11.4 NAIC 4							X X X	X X X				
11.5 NAIC 5							X X X	X X X	(c)			
11.6 NAIC 6							X X X	X X X	(c)			
11.7 TOTALS	13,104,905	31,154,375	25,593,197	3,503,812	636,399		X X X	X X X	(b) 73,992,688	100.00	73,992,688	
11.8 Line 11.7 as a % of Col. 9	17.71	42.10	34.59	4.74	0.86		X X X	X X X	100.00	X X X	100.00	
12. Total Publicly Traded Bonds												
12.1 NAIC 1	724,771	4,576,966	2,194,207	350,557	57,673		7,904,175	94.90	65,241,001	88.17	7,904,175	X X X
12.2 NAIC 2	90,435	151,640	182,907				424,981	5.10	8,751,688	11.83	424,981	X X X
12.3 NAIC 3												X X X
12.4 NAIC 4												X X X
12.5 NAIC 5												X X X
12.6 NAIC 6												X X X
12.7 TOTALS	815,206	4,728,606	2,377,114	350,557	57,673		8,329,156	100.00	73,992,688	100.00	8,329,156	X X X
12.8 Line 12.7 as a % of Col. 7	9.79	56.77	28.54	4.21	0.69		100.00	X X X	X X X	X X X	100.00	X X X
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	9.79	56.77	28.54	4.21	0.69		100.00	X X X	X X X	X X X	100.00	X X X
13. Total Privately Placed Bonds												
13.1 NAIC 1											X X X	
13.2 NAIC 2											X X X	
13.3 NAIC 3											X X X	
13.4 NAIC 4											X X X	
13.5 NAIC 5											X X X	
13.6 NAIC 6											X X X	
13.7 TOTALS											X X X	
13.8 Line 13.7 as a % of Col. 7								X X X	X X X	X X X	X X X	
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10								X X X	X X X	X X X	X X X	

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.1	Issuer Obligations	250,794	2,764,545	1,243,015			X X X	4,258,355	51.13	16,643,412	22.49	4,258,355	
1.2	Residential Mortgage-Backed Securities						X X X						
1.3	Commercial Mortgage-Backed Securities						X X X						
1.4	Other Loan-Backed and Structured Securities						X X X						
1.5	TOTALS	250,794	2,764,545	1,243,015			X X X	4,258,355	51.13	16,643,412	22.49	4,258,355	
2.	All Other Governments												
2.1	Issuer Obligations						X X X						
2.2	Residential Mortgage-Backed Securities						X X X						
2.3	Commercial Mortgage-Backed Securities	8,065	26,134	22,055	22,606	4,743	X X X	83,603	1.00	837,470	1.13	83,603	
2.4	Other Loan-Backed and Structured Securities						X X X						
2.5	TOTALS	8,065	26,134	22,055	22,606	4,743	X X X	83,603	1.00	837,470	1.13	83,603	
3.	U.S. States, Territories and Possessions, Guaranteed												
3.1	Issuer Obligations						X X X						
3.2	Residential Mortgage-Backed Securities						X X X						
3.3	Commercial Mortgage-Backed Securities						X X X						
3.4	Other Loan-Backed and Structured Securities						X X X						
3.5	TOTALS						X X X						
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations		55,594				X X X	55,594	0.67			55,594	
4.2	Residential Mortgage-Backed Securities						X X X						
4.3	Commercial Mortgage-Backed Securities						X X X						
4.4	Other Loan-Backed and Structured Securities						X X X						
4.5	TOTALS		55,594				X X X	55,594	0.67			55,594	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations			26,115			X X X	26,115	0.31	1,136,424	1.54	26,115	
5.2	Residential Mortgage-Backed Securities	345,047	1,008,821	615,678	327,951	52,930	X X X	2,350,428	28.22	19,943,128	26.95	2,350,428	
5.3	Commercial Mortgage-Backed Securities						X X X						
5.4	Other Loan-Backed and Structured Securities						X X X						
5.5	TOTALS	345,047	1,008,821	641,793	327,951	52,930	X X X	2,376,543	28.53	21,079,552	28.49	2,376,543	
6.	Industrial and Miscellaneous												
6.1	Issuer Obligations	211,297	873,512	470,250			X X X	1,555,059	18.67	30,878,019	41.73	1,555,059	
6.2	Residential Mortgage-Backed Securities						X X X						
6.3	Commercial Mortgage-Backed Securities						X X X						
6.4	Other Loan-Backed and Structured Securities	2	0				X X X	2	0.00	4,038,563	5.46	2	
6.5	TOTALS	211,299	873,512	470,250			X X X	1,555,061	18.67	34,916,582	47.19	1,555,061	
7.	Hybrid Securities												
7.1	Issuer Obligations						X X X			515,673	0.70		
7.2	Residential Mortgage-Backed Securities						X X X						
7.3	Commercial Mortgage-Backed Securities						X X X						
7.4	Other Loan-Backed and Structured Securities						X X X						
7.5	TOTALS						X X X			515,673	0.70		
8.	Parent, Subsidiaries and Affiliates												
8.1	Issuer Obligations						X X X						
8.2	Residential Mortgage-Backed Securities						X X X						
8.3	Commercial Mortgage-Backed Securities						X X X						
8.4	Other Loan-Backed and Structured Securities						X X X						
8.5	TOTALS						X X X						

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

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

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
9. SVO Identified Funds												
9.1 Exchange Traded Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
9.2 Bond Mutual Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
9.3 TOTALS	X X X	X X X	X X X	X X X	X X X							
10. Total Bonds Current Year												
10.1 Issuer Obligations	462,092	3,693,651	1,739,381			X X X	5,895,123	70.78	X X X	X X X	5,895,123	
10.2 Residential Mortgage-Backed Securities	345,047	1,008,821	615,678	327,951	52,930	X X X	2,350,428	28.22	X X X	X X X	2,350,428	
10.3 Commercial Mortgage-Backed Securities	8,065	26,134	22,055	22,606	4,743	X X X	83,603	1.00	X X X	X X X	83,603	
10.4 Other Loan-Backed and Structured Securities	2	0				X X X	2	0.00	X X X	X X X	2	
10.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
10.6 TOTALS	815,206	4,728,606	2,377,114	350,557	57,673		8,329,156	100.00	X X X	X X X	8,329,156	
10.7 Line 10.6 as a % of Col. 7	9.79	56.77	28.54	4.21	0.69		100.00	X X X	X X X	X X X	100.00	
11. Total Bonds Prior Year												
11.1 Issuer Obligations	7,765,502	21,230,257	20,177,769			X X X	X X X	X X X	49,173,528	66.46	49,173,528	
11.2 Residential Mortgage-Backed Securities	2,820,887	8,070,679	5,197,589	3,275,722	578,251	X X X	X X X	X X X	19,943,128	26.95	19,943,128	
11.3 Commercial Mortgage-Backed Securities	78,267	255,126	217,839	228,091	58,147	X X X	X X X	X X X	837,470	1.13	837,470	
11.4 Other Loan-Backed and Structured Securities	2,440,249	1,598,314				X X X	X X X	X X X	4,038,563	5.46	4,038,563	
11.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X		X X X	X X X				
11.6 TOTALS	13,104,905	31,154,375	25,593,197	3,503,812	636,399		X X X	X X X	73,992,688	100.00	73,992,688	
11.7 Line 11.6 as a % of Col. 9	17.71	42.10	34.59	4.74	0.86		X X X	X X X	100.00	X X X	100.00	
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	462,092	3,693,651	1,739,381			X X X	5,895,123	70.78	49,173,528	66.46	5,895,123	X X X
12.2 Residential Mortgage-Backed Securities	345,047	1,008,821	615,678	327,951	52,930	X X X	2,350,428	28.22	19,943,128	26.95	2,350,428	X X X
12.3 Commercial Mortgage-Backed Securities	8,065	26,134	22,055	22,606	4,743	X X X	83,603	1.00	837,470	1.13	83,603	X X X
12.4 Other Loan-Backed and Structured Securities	2	0				X X X	2	0.00	4,038,563	5.46	2	X X X
12.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X							X X X
12.6 TOTALS	815,206	4,728,606	2,377,114	350,557	57,673		8,329,156	100.00	73,992,688	100.00	8,329,156	X X X
12.7 Line 12.6 as a % of Col. 7	9.79	56.77	28.54	4.21	0.69		100.00	X X X	X X X	X X X	100.00	X X X
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	9.79	56.77	28.54	4.21	0.69		100.00	X X X	X X X	X X X	100.00	X X X
13. Total Privately Placed Bonds												
13.1 Issuer Obligations						X X X					X X X	
13.2 Residential Mortgage-Backed Securities						X X X					X X X	
13.3 Commercial Mortgage-Backed Securities						X X X					X X X	
13.4 Other Loan-Backed and Structured Securities						X X X					X X X	
13.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X						X X X	
13.6 TOTALS											X X X	
13.7 Line 13.6 as a % of Col. 7								X X X	X X X	X X X	X X X	
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10								X X X	X X X	X X X	X X X	

SCHEDULE DA - VERIFICATION BETWEEN YEARS
Short-Term Investments

		1	2	3	4	5
		Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year	2,643,615	2,618,304		25,311	
2.	Cost of short-term investments acquired	50,100	50,093		7	
3.	Accrual of discount					
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals					
6.	Deduct consideration received on disposals	2,667,233	2,667,233			
7.	Deduct amortization of premium	1,164	1,164			
8.	TOTAL foreign exchange change in book/adjusted carrying value					
9.	Deduct current year's other-than-temporary impairment recognized					
10.	Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	25,318	0		25,318	
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	25,318	0		25,318	

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: Short-term investment accounts

SI11 Schedule DB Part A Verification NONE

SI11 Schedule DB Part B Verification NONE

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

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

SI14 Schedule DB Verification NONE

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

		1	2	3	4
		Total	Bonds	Money Market Mutual Funds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	1,781,232		1,781,232	
2.	Cost of cash equivalents acquired	94,206,815		94,206,815	
3.	Accrual of discount				
4.	Unrealized valuation increase (decrease)				
5.	TOTAL gain (loss) on disposals				
6.	Deduct consideration received on disposals	21,271,257		21,271,257	
7.	Deduct amortization of premium				
8.	TOTAL foreign exchange change in book/adjusted carrying value				
9.	Deduct current year's other-than-temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	74,716,790		74,716,790	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Lines 10 minus 11)	74,716,790		74,716,790	

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

E01 Schedule A - Part 1 Real Estate Owned NONE

E02 Schedule A - Part 2 Real Estate Acquired NONE

E03 Schedule A - Part 3 Real Estate Disposed NONE

E04 Schedule B Part 1 - Mortgage Loans Owned NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed NONE

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

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

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

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912828H52	UNITED STATES TREASURY				1	500,298	98.6630	493,315	500,000	500,406		(197)			1.250	1.210	JJ	2,615	6,250	08/22/2016	01/31/2020
912828HR4	UNITED STATES TREASURY				1	258,112	100.2600	250,650	250,000	250,794		(6,475)			3.500	0.890	FA	3,305	8,750	12/22/2016	02/15/2018
912828J27	UNITED STATES TREASURY				1	246,702	97.7290	244,323	250,000	247,439		327			2.000	2.155	FA	1,889	5,000	05/24/2016	02/15/2025
912828PC8	UNITED STATES TREASURY				1	520,042	101.7960	508,980	500,000	514,364		(3,871)			2.625	1.597	MN	1,704	10,041	05/30/2017	11/15/2020
912828R36	UNITED STATES TREASURY				1	242,961	94.1600	235,400	250,000	243,629		673			1.625	1.949	MN	527	4,063	12/22/2016	05/15/2026
912828RR3	UNITED STATES TREASURY				1	811,358	99.6960	797,568	800,000	804,851		(149)			2.000	1.841	MN	2,077	16,000	08/09/2012	11/15/2021
912828S43	UNITED STATES TREASURY				1	344,551	98.3080	344,078	350,000	346,262		1,693			0.750	1.455	JJ	1,213	1,875	11/06/2017	07/15/2019
912828TJ9	UNITED STATES TREASURY				1	299,086	97.6530	292,959	300,000	299,565		90			1.625	1.658	FA	1,841	4,875	10/12/2012	08/15/2022
912828VB3	UNITED STATES TREASURY				1	245,459	97.5180	243,795	250,000	246,697		575			1.750	2.010	MN	568	4,375	05/24/2016	05/15/2023
912828WZ9	UNITED STATES TREASURY				1	299,016	98.2680	294,804	300,000	299,098		82			1.750	1.822	AO	899	2,625	11/02/2017	04/30/2022
912828X88	UNITED STATES TREASURY				1	505,449	99.6840	498,420	500,000	505,250		(199)			2.375	2.250	MN	1,542	5,938	08/02/2017	05/15/2027
0199999 Subtotal - U.S. Governments - Issuer Obligations						4,273,034	X X X	4,204,292	4,250,000	4,258,355	(7,452)				X X X	X X X	X X X	18,181	69,791	X X X	X X X
0599999 Subtotal - U.S. Governments						4,273,034	X X X	4,204,292	4,250,000	4,258,355	(7,452)				X X X	X X X	X X X	18,181	69,791	X X X	X X X
All Other Governments - Commercial Mortgage-Backed Securities																					
3128MJSS0	FH G08528 - RMBS			4	1	83,548	100.6570	81,021	80,492	83,603		(18)			3.000	2.437	MON	201	2,439	07/26/2016	04/01/2043
0899999 Subtotal - All Other Governments - Commercial Mortgage-Backed Securities						83,548	X X X	81,021	80,492	83,603	(18)				X X X	X X X	X X X	201	2,439	X X X	X X X
1099999 Subtotal - All Other Governments						83,548	X X X	81,021	80,492	83,603	(18)				X X X	X X X	X X X	201	2,439	X X X	X X X
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
25476FLH9	DISTRICT COLUMBIA			1	1FE	56,095	109.6590	54,830	50,000	55,594		(501)			5.470	2.060	JD	228	1,368	09/05/2017	06/01/2021
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						56,095	X X X	54,830	50,000	55,594	(501)				X X X	X X X	X X X	228	1,368	X X X	X X X
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						56,095	X X X	54,830	50,000	55,594	(501)				X X X	X X X	X X X	228	1,368	X X X	X X X
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
31364FKW0	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1	26,488	130.3850	26,077	20,000	26,115		(373)			6.320	2.786	JD	39	1,264	04/13/2017	12/20/2027
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						26,488	X X X	26,077	20,000	26,115	(373)				X X X	X X X	X X X	39	1,264	X X X	X X X
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
3128MAFA2	FH G07961 - RMBS			4	1	35,600	103.1920	35,276	34,185	35,533		(15)			3.500	2.790	MON	100	1,212	11/02/2015	03/01/2045
3128MDPJ6	FH G14725 - RMBS			4	1	74,193	100.5170	71,967	71,597	74,002		(171)			2.500	1.572	MON	149	1,818	07/26/2016	04/01/2028
3128MFG36	FH G16318 - RMBS			4	1	0	101.9170	0	0	0					3.000	2.337	MON	587	10,187	10/18/2017	03/01/2032
3128MJAW0	FH G08020 - RMBS			4	1	5,408	108.4930	5,252	4,841	5,457		10			5.000	2.187	MON	20	247	08/07/2015	11/01/2034
3128MJTH3	FH G08551 - RMBS			4	1	13,659	104.8140	13,427	12,810	13,785		19			4.000	2.478	MON	43	522	09/08/2015	10/01/2043
3128MJUB4	FH G08577 - RMBS			4	1	50,971	104.6820	49,896	47,664	51,464		37			4.000	2.354	MON	159	1,940	04/07/2016	03/01/2044
3128MJXK1	FH G08681 - RMBS			4	1	130,991	102.8920	129,537	125,896	131,159		(52)			3.500	2.816	MON	367	4,456	03/22/2016	12/01/2045
3128MJXX3	FH G08693 - RMBS			4	1	78,289	102.8900	76,550	74,400	78,567		(5)			3.500	2.590	MON	217	2,634	07/26/2016	03/01/2046
3128MMQ22	FH G18472 - RMBS			4	1	55,367	100.5170	53,804	53,527	55,204		(120)			2.500	1.661	MON	112	1,358	04/07/2016	07/01/2028
3128MMQT3	FH G18465 - RMBS			4	1	16,584	100.5170	16,279	16,196	16,530		(24)			2.500	1.929	MON	34	411	09/08/2015	05/01/2028
3128MMTS2	FH G18560 - RMBS			4	1	14,240	99.9120	14,015	14,027	14,212		(12)			2.500	2.179	MON	29	355	08/07/2015	07/01/2030
3128MMUG6	FH G18582 - RMBS			4	1	37,870	101.9170	36,917	36,223	37,796		(79)			3.000	1.951	MON	91	1,102	04/26/2016	01/01/2031
3128PT3P8	FH J14406 - RMBS			4	1	1	103.3950	1	1	1		1			3.500	1.717	MON		280	08/14/2015	02/01/2026
3128PTG02	FH J13807 - RMBS			4	1	13,954	103.3930	13,599	13,152	13,830		(57)			3.500	1.611	MON	38	470	09/08/2015	12/01/2025
3128PUJ29	FH J14781 - RMBS			4	1	30,139	103.3980	29,622	28,652	30,004		(98)			3.500	1.821	MON	84	1,024	01/08/2016	03/01/2026
3128PWBW7	FH J16353 - RMBS			4	1	11,226	103.4020	10,980	10,619	11,154		(22)			3.500	1.813	MON	31	380	08/07/2015	08/01/2026
31292K4Q7	FH C03531 - RMBS			4	1	6,100	105.0260	5,991	5,704	6,125		9			4.000	2.570	MON	19	232	08/07/2015	10/01/2040
31292SAY6	FH C09023 - RMBS			4	1	1	103.2410	1	1	1					3.500	2.671	MON		738	02/23/2016	12/01/2042
312933WQ3	FH A86955 - RMBS			4	1	26,431	106.6570	25,997	24,375	27,052		189			4.500	2.304	MON	91	1,122	01/11/2016	06/01/2039
312936NA1	FH A89385 - RMBS			4	1	14,165	106.7210	13,854	12,981	14,319		58			4.500	2.439	MON	49	596	09/08/2015	10/01/2039
3129387E7	FH A90893 - RMBS			0		0	109.4910	0	0	0					5.000	3.324	MON		374	04/27/2010	01/01/2040
312945DS4	FH A96413 - RMBS			4	1	29,792	105.0290	29,355	27,949	29,954		9			4.000	2.622	MON	93	1,135	11/03/2015	01/01/2041
3132QRMV9	FH Q34871 - RMBS			4	1	201,745	103.0410	204,054	198,032	201,704		(66)			3.500	3.187	MON	578	7,004	12/23/2016	07/01/2045
31335AFV5	FH G60180 - RMBS			4	1	10,905	106.7110	10,628	9,959	10,984		29			4.500	2.415	MON	37	456	08/07/2015	05/01/2042
31335AUF3	FH G60582 - RMBS			4	1	149,827	103.1560	149,713	145,133	149,833		6			3.500	2.965	MON	423		12/12/2017	05/01/2046
3138A5AP7	FN AH3613 - RMBS			4	1	32,260	103.2610	31,585	30,587	32,044		(124)			3.500	1.772	MON	89	1,093	01/08/2016	01/01/2026
3138A7GY8	FN AH5614 - RMBS			4	1	11,679	103.4970	11,396	11,011	11,555		(46)			3.500	1.703	MON	32	393	08/07/2015	02/01/2026
3138ABBY4	FN AH9054 - RMBS			4	1	11,711	107.1880	11,489	10,718	11,791		9			4.500	2.438	MON	40	490	08/07/2015	04/01/2041
3138E0RA9	FN AJ7680 - RMBS			4	1	54,692	103.3160	53,607	51,886	54,876		(14)			3.500	2.516	MON	151	1,839	04/07/2016	12/01/2041
3138EGAB0	FN AL0001 - RMBS			4	1	270,925	103.5640	269,830	260,544	270,853		(73)			3.500	2.011	MON	760		11/02/2017	02/01/2026

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138EHBB7	FN AL0933 - RMBS			4	1	10,749		107,9930	10,353	9,587			83		5,000	2,169	MON	40	490	08/07/2015	10/01/2041
3138EQCS9	FN AL7280 - RMBS			4	1	233,183		102,1800	230,313	225,400			(100)		3,000	2,090	MON	564	1,714	09/06/2017	09/01/2030
3138M5LN7	FN AP2132 - RMBS			4	1	36,834		103,3140	36,701	35,524			(15)		3,500	2,862	MON	104	1,258	12/14/2015	08/01/2042
3138W9BG4	FN AS0038 - RMBS			4	1	41,039		100,5390	40,193	39,977			(25)		3,000	2,602	MON	100	1,210	06/02/2016	07/01/2043
3138W9BN9	FN AS0044 - RMBS			4	1	34,648		100,5380	33,434	33,255			3		3,000	2,377	MON	83	1,009	09/08/2016	07/01/2043
3138WJDM7	FN AS8207 - RMBS			4	1	130,825		99,9380	131,670	131,752			6		2,500	2,627	MON	274	2,496	03/13/2017	10/01/2031
3138WPJG0	FN AT2062 - RMBS			4	1	6,199		100,5150	6,091	6,059			(9)		2,500	1,942	MON	13	154	08/07/2015	04/01/2028
3138X3EH1	FN AU3735 - RMBS			4	1	15,187		100,5440	15,141	15,059			(4)		3,000	2,871	MON	38	456	08/07/2015	08/01/2043
3138X3EJ7	FN AU3736 - RMBS			4	1	61,798		100,5440	61,557	61,224			(17)		3,000	2,856	MON	153	1,855	01/08/2016	08/01/2043
31402QYH8	FN T35212 - RMBS			4	1	30,910		108,6500	30,341	27,925			17		5,000	2,353	MON	116	1,422	01/08/2016	12/01/2034
31402RDD8	FN T35500 - RMBS			4	1	5,616		110,9730	5,484	4,941			19		5,500	2,243	MON	23	277	08/10/2015	05/01/2035
31416M3A0	FN AA4392 - RMBS			4	1	34,241		105,2100	33,541	31,880			44		4,000	2,431	MON	106	1,296	04/07/2016	04/01/2039
31416W6R8	FN AB1779 - RMBS			4	1	54,931		103,2610	53,734	52,037			(266)		3,500	1,615	MON	152	1,858	11/01/2016	11/01/2025
31417ARG6	FN AB4086 - RMBS			4	1	6,212		102,1560	6,079	5,951			(17)		3,000	1,760	MON	15	182	08/07/2015	12/01/2026
31417CVM4	FN AB6019 - RMBS			4	1	13,188		103,3030	13,077	12,659			6		3,500	2,774	MON	37	449	08/07/2015	08/01/2042
31417DGB3	FN AB6493 - RMBS			4	1	86,494		100,5600	84,189	83,721			21		3,000	2,496	MON	209	2,541	11/07/2016	10/01/2042
31417GT3T	FN AB9809 - RMBS			4	1	84,987		100,5340	82,265	81,829			(10)		3,000	2,428	MON	205	2,480	09/19/2016	07/01/2043
31417VN66	FN AC8512 - RMBS			4	1	28,910		106,8910	28,456	26,622			119		4,500	2,459	MON	100	1,222	01/08/2016	12/01/2039
31419AG27	FN AE0216 - RMBS			4	1	43,852		105,1280	43,305	41,193			9		4,000	2,668	MON	137	1,673	12/15/2015	08/01/2040
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						2,348,526	X X X	2,320,550	2,259,266	2,350,428		(741)			X X X	X X X	X X X	6,304	59,087	X X X	X X X
3199999 Subtotal - U.S. Special Revenue, Special Assessment						2,375,013	X X X	2,346,627	2,279,266	2,376,543		(1,113)			X X X	X X X	X X X	6,342	60,351	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206RAM4	AT&T INC			1	2FE	32,685		101,3560	30,407	30,000			(1,021)		5,600	2,118	MN	215	1,680	04/06/2016	05/15/2018
0258MODX4	AMERICAN EXPRESS CREDIT CORP			2	1FE	50,654		100,4990	50,250	50,000			(143)		2,600	2,246	MS	386	1,040	04/06/2017	09/14/2020
031162CH1	AMGEN INC			1,2	2FE	39,939		96,9710	38,788	40,000			8		2,250	2,274	FA	330	900	08/11/2016	08/19/2023
035242AG1	ANHEUSER-BUSCH INBEV FINANCE INC		C	1	1FE	25,132		99,7850	24,946	25,000			(44)		1,900	1,717	FA	198	475	02/09/2016	02/01/2019
035242AP1	ANHEUSER-BUSCH INBEV FINANCE INC		C	1,2	1FE	24,958		103,1720	25,793	25,000			4		3,650	3,670	FA	380	913	01/13/2016	02/01/2026
037833AJ9	APPLE INC			1	1FE	49,857		99,7520	49,876	50,000			80		1,000	1,164	MN	81	500	01/09/2017	05/03/2018
037833CQ1	APPLE INC			1,2	1FE	49,913		99,2880	49,644	50,000			11		2,300	2,337	MN	160	575	05/05/2017	05/11/2022
046353AH1	ASTRAZENECA PLC		C	1	2FE	50,125		99,7440	49,872	50,000			(57)		1,750	1,630	MN	109	875	01/09/2017	11/16/2018
06367THQ6	BANK OF MONTREAL			1	1FE	39,993		99,0190	39,608	40,000			2		1,500	1,506	JJ	272	600	07/14/2016	07/18/2019
09062XAC7	BIOGEN INC			1	2FE	51,152		101,3550	50,678	50,000			(127)		2,900	2,115	MS	427	725	08/24/2017	09/15/2020
097023AZ8	BOEING CO			1	1FE	54,554		105,6150	52,808	50,000			(1,137)		4,875	1,587	FA	921	1,219	04/06/2017	02/15/2020
12572QAG0	CME GROUP INC			1,2	1FE	9,938		101,1140	10,111	10,000			6		3,000	3,076	MS	88	300	11/02/2015	03/15/2025
12673PAC9	CA INC			1	2FE	10,909		104,8740	10,487	10,000			(201)		5,375	3,187	JD	45	538	08/06/2015	12/01/2019
14040HPB9	CAPITAL ONE FINANCIAL CORP			2	2FE	50,026		99,8680	49,934	50,000			(6)		2,500	2,481	MN	170	625	05/10/2017	05/12/2020
17275RBB7	CISCO SYSTEMS INC			1	1FE	30,058		99,5610	29,868	30,000			(18)		1,600	1,527	FA	164	480	02/29/2016	02/28/2019
17275RBL5	CISCO SYSTEMS INC			1,2	1FE	40,015		96,7020	38,681	40,000			(1)		2,500	2,495	MS	281	1,000	09/14/2016	09/20/2026
172967KB6	CITIGROUP INC			1	2FE	19,893		100,3270	20,065	20,000			22		2,650	2,770	AO	96	530	01/07/2016	10/26/2020
20030NAZ4	COMCAST CORP			1	1FE	34,111		105,2530	31,576	30,000			(1,163)		5,700	1,676	JJ	855	1,710	04/12/2016	07/01/2019
22160KAJ4	COSTCO WHOLESALE CORP			1,2	1FE	74,869		99,5480	74,661	75,000			20		2,150	2,196	MN	193	806	05/09/2017	05/18/2021
24422ESS9	JOHN DEERE CAPITAL CORP			1	1FE	50,937		100,0530	50,027	50,000			(270)		2,300	1,683	MS	335	920	04/06/2017	09/16/2019
25152RYD9	DEUTSCHE BANK AG (LONDON BRANCH)		C	1	2FE	9,976		99,9850	9,999	10,000			(1)		1,875	1,864	FA	72	188	08/06/2015	02/13/2018
291011BF0	EMERSON ELECTRIC CO			1,2	1FE	9,935		100,8060	10,081	10,000			10		2,625	2,742	JD	22	263	11/10/2015	12/01/2021
31677QBG3	FIFTH THIRD BANK (OHIO)			2	1FE	49,993		99,0340	49,517	50,000			(1)		2,250	2,260	JD	53	1,125	04/06/2017	06/14/2021
369622SM8	GENERAL ELECTRIC CAPITAL CORP			1	1FE	55,879		107,9690	53,985	50,000			(1,229)		5,300	2,538	FA	1,031	2,650	01/09/2017	02/11/2021
375558BF9	GILEAD SCIENCES INC			1,2	1FE	50,667		103,7130	51,857	50,000			(63)		3,650	3,473	MS	608	1,825	01/09/2017	03/01/2026
38141EA25	GOLDMAN SACHS GROUP INC			1	1FE	28,903		105,6760	26,419	25,000			(1,197)		7						

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92343VDD3 ... 931427AH1 ...	VERIZON COMMUNICATIONS INC WALGREENS BOOTS ALLIANCE INC .....	..... .....	... ...	1 1,2	2FE 2FE	46,063 9,791	94.1620 102.1030	47,081 10,210	50,000 10,000	46,404 9,839 .....	..... .....	341 20 .....	..... .....	..... .....	2.625 3.800	3.603 4.070	FA ... MN ..	496 45	1,364 380	01/09/2017 08/06/2015	08/15/2026 11/18/2024
3299999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations .....	.....	...	.....	.....	1,575,358	X X X ...	1,552,327	1,540,000	1,555,059 .....	.....	(9,822) .....	.....	.....	X X X .	X X X .	X X X	13,659	42,950	X X X	X X X .
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities							.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
15200WAB1 ... 34530QAD2 ... 89236WAC2 ...	CNP 4 A2 - ABS FORDO 15A A3 - ABS TAOT 15A A3 - ABS .....	..... ..... .....	... ... ...	4 4 4	1FE 1FE 1FE	0 1 1	100.0140 99.8960 99.9250	0 1 1	0 1 1	0 1 1 .....	..... ..... .....	..... ..... .....	..... ..... .....	..... ..... .....	2.161 1.280 1.120	2.159 1.288 1.132	AO ... MON . MON .	..... ..... .....	334 10 10	01/11/2012 03/17/2015 02/24/2015	10/15/2021 09/16/2019 02/15/2019
3599999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities .....	.....	...	.....	.....	2	X X X ...	2	2	2 ..... .....	..... .....	..... .....	..... .....	..... .....	X X X .	X X X .	X X X	..... .....	353	X X X	X X X
3899999	Subtotal - Industrial & Miscellaneous (Unaffiliated) .....	.....	...	.....	.....	1,575,360	X X X ...	1,552,329	1,540,002	1,555,061 .....	.....	(9,822) .....	.....	.....	X X X .	X X X .	X X X	13,659	43,303	X X X	X X X
7799999	Subtotals - Issuer Obligations .....	.....	...	.....	.....	5,930,974	X X X ...	5,837,525	5,860,000	5,895,123 .....	.....	(18,148) .....	.....	.....	X X X .	X X X .	X X X	32,106	115,372	X X X	X X X
7899999	Subtotals - Residential Mortgage-Backed Securities .....	.....	...	.....	.....	2,348,526	X X X ...	2,320,550	2,259,266	2,350,428 .....	.....	(741) .....	.....	.....	X X X .	X X X .	X X X	6,304	59,087	X X X	X X X
7999999	Subtotals - Commercial Mortgage-Backed Securities .....	.....	...	.....	.....	83,548	X X X ...	81,021	80,492	83,603 .....	.....	(18) .....	.....	.....	X X X .	X X X .	X X X	201	2,439	X X X	X X X
8099999	Subtotals - Other Loan-Backed and Structured Securities .....	.....	...	.....	.....	2	X X X ...	2	2	2 ..... .....	..... .....	..... .....	..... .....	..... .....	X X X .	X X X .	X X X	..... .....	353	X X X	X X X
8399999	Grand Total - Bonds .....	.....	...	.....	.....	8,363,050	X X X ...	8,239,098	8,199,760	8,329,156 .....	.....	(18,906) .....	.....	.....	X X X .	X X X .	X X X	38,611	177,251	X X X	X X X

SCHEDULE D - PART 2 - SECTION 1
Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Designation	21 Date Acquired			
		3 Code	4 For- eign					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization) Accretion	17 Current Year's Other-Than- Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15+16-17)	19 Total Foreign Exchange Change in B./A.C.V.					
8999999 Total Preferred Stocks								X X X .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	X X X .	X X X .				

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	For- eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																	
02209S103	ALTRIA GROUP ORD .....	.....	.....	.....	.....	71.940	.....	.....	1,321	.....	.....	.....	.....	.....	.....	L	10/25/2017
233331107	DTE ENERGY ORD .....	.....	.....	.....	.....	108.250	.....	.....	388	.....	.....	.....	.....	.....	.....	L	08/17/2016
278865100	ECOLAB ORD .....	.....	.....	.....	.....	134.080	.....	.....	227	.....	.....	.....	.....	.....	.....	L	10/25/2017
446150104	HUNTINGTON BANCSHARES ORD .....	.....	.....	.....	.....	14.840	.....	.....	590	.....	.....	.....	.....	.....	.....	L	07/14/2015
494368103	KIMBERLY CLARK ORD .....	.....	.....	.....	.....	120.280	.....	.....	696	.....	.....	.....	.....	.....	.....	L	07/24/2017
512816109	LAMAR ADVERTISING CL A REIT .....	.....	.....	.....	.....	73.750	.....	.....	481	.....	.....	.....	.....	.....	.....	L	01/25/2016
58933Y105	MERCK & CO ORD .....	.....	.....	.....	.....	56.600	.....	.....	961	.....	.....	.....	.....	.....	.....	L	10/25/2017
681919106	OMNICOM GROUP ORD .....	.....	.....	.....	.....	74.080	.....	.....	282	.....	.....	.....	.....	.....	.....	L	06/27/2017
69351T106	PPL ORD .....	.....	.....	.....	.....	31.590	.....	.....	384	.....	.....	.....	.....	.....	.....	L	10/25/2017
713448108	PEPSICO ORD .....	.....	.....	.....	.....	118.260	.....	.....	1,137	.....	.....	.....	.....	.....	.....	L	10/25/2017
745867101	PULTEGROUP ORD .....	.....	.....	.....	.....	33.540	.....	.....	113	.....	.....	.....	.....	.....	.....	L	10/25/2017
806857108	SCHLUMBERGER ORD .....	.....	C	.....	.....	65.280	.....	.....	578	.....	.....	.....	.....	.....	.....	L	10/25/2017
883556102	THERMO FISHER SCIENTIFIC ORD .....	.....	.....	.....	.....	192.290	.....	.....	28	.....	.....	.....	.....	.....	.....	L	10/25/2017
89151E109	TOTAL ADR REP 1 ORD .....	.....	C	.....	.....	55.550	.....	.....	1,174	.....	.....	.....	.....	.....	.....	L	01/08/2016
931142103	WAL MART STORES ORD .....	.....	.....	.....	.....	98.750	.....	.....	423	.....	.....	.....	.....	.....	.....	L	10/25/2017
9099999 Subtotal - Industrial and Miscellaneous (Unaffiliated)						X X X ..	.....	.....	8,782	.....	.....	.....	.....	.....	.....	X X X ..	X X X ..
9799999 Total Common Stocks						X X X ..	.....	.....	8,782	.....	.....	.....	.....	.....	.....	X X X ..	X X X ..
9899999 Total Preferred and Common Stocks						X X X ..	.....	.....	8,782	.....	.....	.....	.....	.....	.....	X X X ..	X X X ..

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues0, 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. Governments								
912828PC8	UNITED STATES TREASURY		05/30/2017	CITIGROUP GLOBAL MARKETS INC.	X X X	243,464	235,000	268
912828S43	UNITED STATES TREASURY		11/06/2017	CitiGroup	X X X	98,602	100,000	236
912828WZ9	UNITED STATES TREASURY		11/02/2017	VARIOUS	X X X	299,016	300,000	1,416
912828X88	UNITED STATES TREASURY		08/02/2017	DEUTSCHE BANK SECURITIES, INC.	X X X	505,449	500,000	2,582
0599999	Subtotal - Bonds - U.S. Governments					1,146,530	1,135,000	4,502
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)								
25476FLH9	DISTRICT COLUMBIA		09/05/2017	FIRST TRYON SECURITIES, LLC	X X X	56,095	50,000	729
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)					56,095	50,000	729
Bonds - U.S. Special Revenue, Special Assessment								
3128MFG36	FH G16318 - RMBS		10/18/2017	CITIGROUP GLOBAL MARKETS INC.	X X X	355,025	345,734	519
31335AUF3	FH G60582 - RMBS		12/12/2017	Unknown	X X X	149,827	145,133	169
31364FKW0	FEDERAL NATIONAL MORTGAGE ASSOCIATION		04/13/2017	Morgan Stanley	X X X	26,488	20,000	411
3138EGAB0	FN AL0001 - RMBS		11/02/2017	MARKETAXESS	X X X	275,450	264,895	386
3138EQCS9	FN AL7280 - RMBS		09/06/2017	INTL FCStone Financial Inc.	X X X	243,176	235,059	333
3138WJDM7	FN AS8207 - RMBS		03/13/2017	JP MORGAN SECURITIES INC.	X X X	143,794	144,812	151
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment					1,193,759	1,155,633	1,969
Bonds - Industrial and Miscellaneous (Unaffiliated)								
0258M0DX4	AMERICAN EXPRESS CREDIT CORP		04/06/2017	Goldman Sachs	X X X	20,271	20,000	39
037833AJ9	APPLE INC		01/09/2017	PERSHING LLC	X X X	19,939	20,000	38
037833CQ1	APPLE INC		05/05/2017	VARIOUS	X X X	49,913	50,000	
046353AH1	ASTRAZENECA PLC	C	01/09/2017	BAIRD (ROBERT W.) & CO. INC.	X X X	25,074	25,000	68
09062XAC7	BIOGEN INC		08/24/2017	VARIOUS	X X X	51,152	50,000	657
097023AZ8	BOEING CO		04/06/2017	HILLTOP SECURITIES INC	X X X	54,554	50,000	379
14040HBP9	CAPITAL ONE FINANCIAL CORP		05/10/2017	VARIOUS	X X X	50,026	50,000	6
22160KAJ4	COSTCO WHOLESALE CORP		05/09/2017	CITIGROUP GLOBAL MARKETS INC.	X X X	74,869	75,000	
24422ESS9	JOHN DEERE CAPITAL CORP		04/06/2017	JEFFERIES & CO. - BONDS DIRECT	X X X	20,237	20,000	32
31677QBG3	FIFTH THIRD BANK (OHIO)		04/06/2017	Goldman Sachs	X X X	14,899	15,000	110
369622SM8	GENERAL ELECTRIC CAPITAL CORP		01/09/2017	PERSHING LLC	X X X	33,304	30,000	667
375558BF9	GILEAD SCIENCES INC		01/09/2017	MERRILL LYNCH FENNER & SMITH	X X X	40,688	40,000	531
458140AJ9	INTEL CORP		04/06/2017	PERSHING LLC	X X X	31,397	30,000	28
459200JG7	INTERNATIONAL BUSINESS MACHINES CORP		01/09/2017	CITIGROUP GLOBAL MARKETS INC.	X X X	20,521	20,000	274
46625HRY8	JPMORGAN CHASE & CO		07/26/2017	Morgan Stanley	X X X	51,319	50,000	946
501044DE8	KROGER CO		01/09/2017	PERSHING LLC	X X X	46,831	50,000	364
594918BW3	MICROSOFT CORP		02/01/2017	BARCLAYS CAPITAL INC FIXED INC	X X X	49,893	50,000	
92343VDD3	VERIZON COMMUNICATIONS INC		01/09/2017	CITIGROUP GLOBAL MARKETS INC.	X X X	46,063	50,000	587
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					700,947	695,000	4,726
8399997	Subtotal - Bonds - Part 3					3,097,331	3,035,633	11,926
8399998	Summary item from Part 5 for Bonds					13,028,074	12,810,898	55,646
8399999	Subtotal - Bonds					16,125,405	15,846,530	67,571
8999998	Summary Item from Part 5 for Preferred Stocks						X X X	
8999999	Subtotal - Preferred Stocks						X X X	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
02209S103	ALTRIA GROUP ORD		10/25/2017	VARIOUS	111.000	7,210	X X X	
278865100	ECOLAB ORD		10/25/2017	VARIOUS	116.000	14,824	X X X	
494368103	KIMBERLY CLARK ORD		07/24/2017	VARIOUS	948.000	125,533	X X X	
58933Y105	MERCK & CO ORD		10/25/2017	VARIOUS	745.000	46,173	X X X	

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
681919106	OMNICOM GROUP ORD .....	.....	06/27/2017 .	CONVERGEX	620.000	51,577	X X X	.....
69351T106	PPL ORD .....	.....	10/25/2017 .	VARIOUS	971.000	38,874	X X X	.....
713448108	PEPSICO ORD .....	.....	10/25/2017 .	VARIOUS	654.000	74,670	X X X	.....
745867101	PULTEGROUP ORD .....	.....	10/25/2017 .	SIDCO/ITG INC.	1,251.000	36,631	X X X	.....
806857108	SCHLUMBERGER ORD	C	10/25/2017 .	VARIOUS	363.000	26,008	X X X	.....
883556102	THERMO FISHER SCIENTIFIC ORD .....	.....	10/25/2017 .	VARIOUS	15.000	2,456	X X X	.....
931142103	WAL MART STORES ORD .....	.....	10/25/2017 .	SIDCO/ITG INC.	829.000	73,455	X X X	.....
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					497,412	X X X	.....
9799997	Subtotal - Common Stocks - Part 3					497,412	X X X	.....
9799998	Summary Item from Part 5 for Common Stocks					2,625,613	X X X	.....
9799999	Subtotal - Common Stocks					3,123,024	X X X	.....
9899999	Subtotal - Preferred and Common Stocks					3,123,024	X X X	.....
9999999	Totals					19,248,429	X X X	67,571

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	Description	F o r e i g 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 (Amortization/ Accretion)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
912828G61	UNITED STATES TREASURY		12/20/2017	MORGAN STANLEY CO	X X X	918,352	925,000	941,657	939,884		(4,912)		(4,912)		934,972		(16,621)	(16,621)	14,675	11/30/2019
912828HH6	UNITED STATES TREASURY		11/15/2017	Maturity @ 100.0	X X X	250,000	250,000	272,521	252,224		(2,224)		(2,224)		250,000				10,625	11/15/2017
912828HR4	UNITED STATES TREASURY		12/20/2017	Unknown	X X X	1,003,242	1,000,000	1,137,973	1,029,288		(25,305)		(25,305)		1,003,983		(741)	(741)	47,174	02/15/2018
912828JR2	UNITED STATES TREASURY		12/20/2017	NOMURA SECURITIES INTL., FIXED I	X X X	941,260	925,000	958,678	931,653		(3,399)		(3,399)		928,254		13,005	13,005	38,137	11/15/2018
912828KD1	UNITED STATES TREASURY		12/20/2017	HSBC SECURITIES	X X X	769,208	760,000	720,235	750,880		3,933		3,933		754,814		14,395	14,395	27,396	02/15/2019
912828KQ2	UNITED STATES TREASURY		12/20/2017	Unknown	X X X	1,018,008	1,000,000	1,129,492	1,046,941		(19,055)		(19,055)		1,027,886		(9,878)	(9,878)	34,358	05/15/2019
912828NR7	UNITED STATES TREASURY		07/31/2017	Maturity @ 100.0	X X X	225,000	225,000	231,910	227,053		(2,053)		(2,053)		225,000				5,344	07/31/2017
912828R36	UNITED STATES TREASURY		12/20/2017	VARIOUS	X X X	1,990,132	2,125,000	2,103,755	2,103,925		1,972		1,972		2,105,896		(115,764)	(115,764)	37,965	05/15/2026
912828RR3	UNITED STATES TREASURY		12/20/2017	DEUTSCHE BANK INST FIX INC	X X X	1,344,041	1,350,000	1,373,282	1,362,302		(3,453)		(3,453)		1,359,906		(15,865)	(15,865)	29,685	11/15/2021
912828SH4	UNITED STATES TREASURY		12/20/2017	TORONTO DOMINION SECS USA INC	X X X	326,895	330,000	325,269	327,911		931		931		328,842		(1,947)	(1,947)	7,358	02/28/2019
912828SV3	UNITED STATES TREASURY		12/20/2017	Unknown	X X X	491,113	500,000	512,789	507,043		(1,231)		(1,231)		505,812		(14,699)	(14,699)	9,620	05/15/2022
912828TJ9	UNITED STATES TREASURY		12/20/2017	MORGAN STANLEY CO	X X X	243,721	250,000	249,238	249,563		73		73		249,635		(5,914)	(5,914)	5,476	08/15/2022
912828UA6	UNITED STATES TREASURY		11/30/2017	Maturity @ 100.0	X X X	150,000	150,000	146,701	149,268		732		732		150,000				938	11/30/2017
912828VK3	UNITED STATES TREASURY		12/20/2017	HSBC SECURITIES	X X X	149,895	150,000	150,146	150,046		(30)		(30)		150,016		(122)	(122)	3,038	06/30/2018
912828XB1	UNITED STATES TREASURY		12/20/2017	VARIOUS	X X X	1,225,293	1,250,000	1,278,750	1,277,618		(2,999)		(2,999)		1,274,619		(49,326)	(49,326)	29,204	05/15/2025
0599999 Subtotal - Bonds - U.S. Governments						11,046,159	11,190,000	11,532,396	11,305,598		(57,020)		(57,020)		11,249,636		(203,477)	(203,477)	300,992	X X X
Bonds - All Other Governments																				
3128MJSS0	FH G08528 - RMBS		12/01/2017	VARIOUS	X X X	767,039	758,586	752,472	753,849		(86)		(86)		753,763		13,276	13,276	15,888	04/01/2043
1099999 Subtotal - Bonds - All Other Governments						767,039	758,586	752,472	753,849		(86)		(86)		753,763		13,276	13,276	15,888	X X X
Bonds - U.S. Special Revenue, Special Assessment																				
3128M9TQ5	FH G07459 - RMBS		12/20/2017	VARIOUS	X X X	563,909	552,408	577,950	578,311		(258)		(258)		578,052		(14,143)	(14,143)	19,093	08/01/2043
3128MAFA2	FH G07961 - RMBS		12/20/2017	VARIOUS	X X X	204,453	200,213	208,260	208,202		(237)		(237)		207,965		(3,512)	(3,512)	6,804	03/01/2045
3128MBM79	FH G12882 - RMBS		12/20/2017	VARIOUS	X X X	44,133	44,067	71,700	51,182		(2,224)		(2,224)		48,959		(4,826)	(4,826)	1,597	11/01/2019
3128MCYM1	FH G14116 - RMBS		12/20/2017	VARIOUS	X X X	426,222	416,379	467,057	452,402		(2,123)		(2,123)		450,279		(24,056)	(24,056)	13,520	04/01/2026
3128MDPJ6	FH G14725 - RMBS		12/20/2017	VARIOUS	X X X	371,859	372,044	385,530	385,425		(782)		(782)		384,643		(12,785)	(12,785)	8,839	04/01/2028
3128MFG36	FH G16318 - RMBS		12/21/2017	VARIOUS	X X X	350,309	345,734	355,025		0		0			355,025		(4,716)	(4,716)	2,299	03/01/2032
3128MJAW0	FH G08020 - RMBS		12/01/2017	Paydown	X X X	1,260	1,260	1,408	1,418		1		1		1,418		(158)	(158)	26	11/01/2034
3128MJT26	FH G08568 - RMBS		12/20/2017	VARIOUS	X X X	183,166	174,287	194,628	195,334		(85)		(85)		195,250		(12,083)	(12,083)	7,461	01/01/2044
3128MJTH3	FH G08551 - RMBS		12/01/2017	Paydown	X X X	3,125	3,125	3,332	3,358		3		3		3,362		(236)	(236)	53	10/01/2043
3128MJTL4	FH G08554 - RMBS		12/20/2017	VARIOUS	X X X	435,328	425,902	441,326	442,477		(7)		(7)		442,470		(7,142)	(7,142)	14,596	10/01/2043
3128MJUB4	FH G08577 - RMBS		12/01/2017	Paydown	X X X	11,023	11,023	11,788	11,893		7		7		11,900		(877)	(877)	188	03/01/2044
3128MJXK1	FH G08681 - RMBS		12/20/2017	VARIOUS	X X X	435,764	427,606	446,254	447,271		(484)		(484)		446,787		(11,023)	(11,023)	14,580	12/01/2045
3128MJXX3	FH G08693 - RMBS		12/01/2017	Paydown	X X X	11,131	11,131	11,712	11,755		(4)		(4)		11,751		(620)	(620)	189	03/01/2046
3128MMQ22	FH G18472 - RMBS		12/01/2017	Paydown	X X X	10,477	10,477	10,837	10,828		(11)		(11)		10,817		(340)	(340)	123	07/01/2028
3128MMQT3	FH G18465 - RMBS		12/01/2017	Paydown	X X X	3,323	3,323	3,402	3,396		(2)		(2)		3,394		(71)	(71)	39	05/01/2028
3128MMTS2	FH G18560 - RMBS		12/01/2017	Paydown	X X X	2,408	2,408	2,444	2,442		(1)		(1)		2,441		(33)	(33)	29	07/01/2030
3128MMUG6	FH G18582 - RMBS		12/22/2017	VARIOUS	X X X	427,019	421,419	440,580	440,635		(1,190)		(1,190)		439,446		(12,427)	(12,427)	12,277	01/01/2031
3128PT3P8	FH J14406 - RMBS		12/21/2017	VARIOUS	X X X	216,560	211,838	224,201	223,232		(850)		(850)		222,382		(5,823)	(5,823)	7,005	02/01/2026
3128PTGQ2	FH J13807 - RMBS		12/01/2017	Paydown	X X X	3,771	3,771	4,001	3,982		(6)		(6)		3,976		(205)	(205)	54	12/01/2025
3128PTJX4	FH J13878 - RMBS		12/20/2017	VARIOUS	X X X	390,002	380,743	428,825	416,838		(2,936)		(2,936)		413,903		(23,901)	(23,901)	12,616	01/01/2026
3128PUJ29	FH J14781 - RMBS		12/01/2017	Paydown	X X X	8,356	8,356	8,790	8,779		(13)		(13)		8,766		(410)	(410)	130	03/01/2026
3128PWBW7	FH J16353 - RMBS		12/01/2017	Paydown	X X X	3,395	3,395	3,589	3,573		(3)		(3)		3,570		(175)	(175)	51	08/01/2026
31292K4Q7	FH C03531 - RMBS		12/01/2017	Paydown	X X X	1,304	1,304	1,394	1,398		1		1		1,398		(95)	(95)	23	10/01/2040
31292SAY6	FH C09023 - RMBS		12/20/2017	VARIOUS	X X X	444,512	435,230	456,176	457,828		(259)		(259)		457,569		(13,057)	(13,057)	15,070	12/01/2042
312933WQ3	FH A86955 - RMBS		12/01/2017	Paydown	X X X	7,779	7,779	8,436	8,574		30		30		8,603		(824)	(824)	140	06/01/2039
312936NA1	FH A89385 - RMBS		12/01/2017	Paydown	X X X	3,456	3,456	3,771	3,796		7		7		3,804		(348)	(348)	65	10/01/2039
312938TE7	FH A90893 - RMBS		12/21/2017	VARIOUS	X X X	188,043	175,815	192,099	189,334		(176)		(176)		189,158		(1,115)	(1,115)	8,574	01/01/2040
312945DS4	FH A96413 - RMBS		12/01/2017	Paydown	X X X	5,529	5,529	5,893	5,924		1		1		5,925		(396)	(396)	95	01/01/2041
31294KTD7	FH E01448 - RMBS		12/20/2017	VARIOUS	X X X	53,219	53,157	85,619	59,288		(2,276)		(2,276)		57,012		(3,793)	(3,793)	1,786	09/01/2018
3132QRMV9	FH Q34871 - RMBS		12/01/2017	Paydown	X X X	26,635	26,635	27,134	27,138		(7)		(7)		27,131		(496)	(496)	444	07/01/2045

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	g 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 (Amortization/ Accretion)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31331THC8	FEDERAL FARM CREDIT BANKS	...	12/26/2017	CITIGROUP GLOBAL MARKETS INC.	X X X	514,240	500,000	537,763	506,541		(3,510)		(3,510)		503,030		11,210	11,210	31,521	10/22/2018
31335AFV5	FH G60180 - RMBS		12/01/2017	Paydown	X X X	2,456	2,456	2,689	2,701		3		3		2,704		(248)	(248)	48	05/01/2042
31371LBA6	FN 254833 - RMBS		12/20/2017	VARIOUS	X X X	143,942	143,920	221,167	157,202		(5,144)		(5,144)		152,059		(8,116)	(8,116)	4,100	08/01/2018
3137EABA6	FEDERAL HOME LOAN MORTGAGE CORP		11/17/2017	Maturity @ 100.0	X X X	500,000	500,000	543,973	504,679		(4,679)		(4,679)		500,000				25,625	11/17/2017
3137EADL0	FREDDIE MAC		09/29/2017	Maturity @ 100.0	X X X	125,000	125,000	126,365	125,204		(204)		(204)		125,000				1,250	09/29/2017
3138A2GR4	FN AH1107 - RMBS		12/26/2017	VARIOUS	X X X	654,988	626,132	673,493	670,981		(1,121)		(1,121)		669,861		(14,872)	(14,872)	24,762	12/01/2040
3138A4Y58	FN AH3431 - RMBS		12/26/2017	VARIOUS	X X X	460,138	449,385	496,816	481,008		(2,287)		(2,287)		478,721		(18,583)	(18,583)	14,728	01/01/2026
3138A5AP7	FN AH3613 - RMBS		12/01/2017	Paydown	X X X	8,488	8,488	8,953	8,927		(13)		(13)		8,914		(426)	(426)	124	01/01/2026
3138A7GY8	FN AH5614 - RMBS		12/01/2017	Paydown	X X X	3,111	3,111	3,300	3,278		(6)		(6)		3,272		(160)	(160)	50	02/01/2026
3138A8RD0	FN AH6783 - RMBS		12/26/2017	VARIOUS	X X X	517,621	498,612	534,002	535,585		(106)		(106)		535,479		(17,857)	(17,857)	20,057	03/01/2041
3138ABBY4	FN AH9054 - RMBS		12/01/2017	Paydown	X X X	2,397	2,397	2,620	2,635		1		1		2,636		(239)	(239)	46	04/01/2041
3138EORA9	FN AJ7680 - RMBS		12/01/2017	Paydown	X X X	8,268	8,268	8,715	8,746		(2)		(2)		8,744		(476)	(476)	123	12/01/2041
3138E1K48	FN AJ8414 - RMBS		12/26/2017	VARIOUS	X X X	432,643	416,208	472,704	471,127		(1,594)		(1,594)		469,533		(36,889)	(36,889)	17,142	02/01/2042
3138E2GH2	FN AJ9199 - RMBS		12/26/2017	VARIOUS	X X X	180,178	173,344	201,404	199,562		(640)		(640)		198,922		(18,744)	(18,744)	7,101	01/01/2042
3138E2JY2	FN AJ9278 - RMBS		12/26/2017	VARIOUS	X X X	316,504	310,003	317,901	317,709		(146)		(146)		317,563		(1,059)	(1,059)	10,675	12/01/2041
3138EGAB0	FN AL0001 - RMBS		12/01/2017	Paydown	X X X	4,351	4,351	4,524			1		1		4,525		(175)	(175)		02/01/2026
3138EHBB7	FN AL0933 - RMBS		12/01/2017	Paydown	X X X	2,988	2,988	3,350	3,366		11		11		3,377		(389)	(389)	64	01/01/2041
3138EHSV5	FN AL1431 - RMBS		12/26/2017	VARIOUS	X X X	149,635	142,496	154,786	155,536		433		433		155,969		(6,334)	(6,334)	6,287	11/01/2041
3138EHTN2	FN AL1456 - RMBS		12/26/2017	VARIOUS	X X X	634,040	609,123	657,942	659,131		(948)		(948)		658,183		(24,143)	(24,143)	23,836	01/01/2042
3138EP2C7	FN AL7070 - RMBS		12/25/2017	VARIOUS	X X X	339,340	340,032	344,708	344,654		(118)		(118)		344,536		(5,197)	(5,197)	10,698	07/01/2043
3138EQCS9	FN AL7280 - RMBS		12/01/2017	Paydown	X X X	9,659	9,659	9,993			0		0		9,993		(334)	(334)	23	09/01/2030
3138LWCJ8	FN AO5472 - RMBS		12/25/2017	VARIOUS	X X X	230,132	225,505	234,651	235,028		119		119		235,147		(5,015)	(5,015)	8,026	07/01/2042
3138M5LN7	FN AP2132 - RMBS		12/20/2017	VARIOUS	X X X	250,036	245,067	254,103	254,455		(118)		(118)		254,337		(4,300)	(4,300)	8,369	08/01/2042
3138W9BG4	FN AS0038 - RMBS		12/01/2017	Paydown	X X X	4,479	4,479	4,598	4,600		(2)		(2)		4,599		(120)	(120)	63	07/01/2043
3138W9BN9	FN AS0044 - RMBS		12/01/2017	Paydown	X X X	4,620	4,620	4,813	4,816		(1)		(1)		4,815		(196)	(196)	67	07/01/2043
3138W9GP9	FN AS0205 - RMBS		12/20/2017	VARIOUS	X X X	615,385	616,815	628,573	628,630		(282)		(282)		628,349		(12,964)	(12,964)	19,395	08/01/2043
3138W9CNP4	FN AS3097 - RMBS		12/25/2017	VARIOUS	X X X	238,089	233,663	243,072	243,095		(127)		(127)		242,968		(4,879)	(4,879)	8,307	08/01/2044
3138WE6X2	FN AS5385 - RMBS		12/25/2017	VARIOUS	X X X	748,272	724,615	773,514	776,047		(11)		(11)		776,036		(27,764)	(27,764)	28,781	07/01/2045
3138WGAM6	FN AS6311 - RMBS		12/20/2017	VARIOUS	X X X	443,508	435,650	457,535	458,150		(869)		(869)		457,281		(13,774)	(13,774)	16,046	12/01/2045
3138WGLA0	FN AS6620 - RMBS		12/20/2017	VARIOUS	X X X	465,300	456,916	480,476	480,039		(679)		(679)		479,360		(14,060)	(14,060)	16,697	02/01/2046
3138WJDM7	FN AS8207 - RMBS		12/01/2017	Paydown	X X X	13,061	13,061	12,969			0		0		12,969		92	92	104	10/01/2031
3138WPG24	FN AT2016 - RMBS		12/26/2017	VARIOUS	X X X	490,215	491,334	496,966	496,919		(101)		(101)		496,818		(6,603)	(6,603)	15,333	04/01/2043
3138WPJG0	FN AT2062 - RMBS		12/01/2017	Paydown	X X X	1,268	1,268	1,297	1,295		(1)		(1)		1,294		(26)	(26)	14	04/01/2028
3138X3EH1	FN AU3735 - RMBS		12/01/2017	Paydown	X X X	1,898	1,898	1,914	1,913		0		0		1,913		(15)	(15)	27	08/01/2043
3138X3EJ7	FN AU3736 - RMBS		12/01/2017	VARIOUS	X X X	512,103	506,474	502,332	502,370		(79)		(79)		502,291		9,813	9,813	10,608	08/01/2043
3138YACT6	FN AX8309 - RMBS		12/26/2017	VARIOUS	X X X	451,565	445,777	462,623	461,720		(1,049)		(1,049)		460,671		(9,106)	(9,106)	12,966	11/01/2029
31402QYH8	FN 735212 - RMBS		12/01/2017	Paydown	X X X	6,976	6,976	7,721	7,774		2		2		7,776		(800)	(800)	136	12/01/2034
31402RDD8	FN 735500 - RMBS		12/01/2017	Paydown	X X X	1,328	1,328	1,509	1,511		2		2		1,512		(185)	(185)	32	05/01/2035
31402RP29	FN 735841 - RMBS		12/26/2017	VARIOUS	X X X	55,625	55,450	71,925	59,461		(1,190)		(1,190)		58,271		(2,646)	(2,646)	1,913	11/01/2019
31410LHC9	FN 890427 - RMBS		12/26/2017	VARIOUS	X X X	308,178	301,809	314,069	314,947		(33)		(33)		314,914		(6,736)	(6,736)	10,783	04/01/2042
31410LHW5	FN 890445 - RMBS		12/26/2017	VARIOUS	X X X	329,076	314,610	337,489	336,767		(667)		(667)		336,100		(7,025)	(7,025)	12,346	07/01/2042
31416BTH1	FN 995252 - RMBS		12/26/2017	VARIOUS	X X X	12,051	11,789	17,005	14,167		(355)		(355)		13,812		(1,761)	(1,761)	546	12/01/2023
31416BTW8	FN 995265 - RMBS		12/25/2017	VARIOUS	X X X	18,769	18,205	26,010	22,436		(611)		(611)		21,825		(3,056)	(3,056)	945	01/01/2024
31416M3A0	FN AA4392 - RMBS		12/01/2017	Paydown	X X X	6,802	6,802	7,305	7,343		3		3		7,346		(545)	(545)	119	04/01/2039
31416W6M9	FN AB1775 - RMBS		12/21/2017	VARIOUS	X X X	250,025	244,654	259,333	259,182		(1,246)		(1,246)		257,936		(7,911)	(7,911)	8,490	11/01/2025
31416W6R8	FN AB1779 - RMBS		12/01/2017	Paydown	X X X	14,008	14,008	14,787			(27)		(27)		14,773		(765)	(765)	207	11/01/2025
31416WL91	FN AB1251 - RMBS		12/25/2017	VARIOUS	X X X	221,788	207,236	260,245	256,744		282		282		257,027		(35,239)	(35,239)	10,364	07/01/2040
31416XP4	FN AB1845 - RMBS		12/26/2017	VARIOUS	X X X	181,599	174,811	200,554	198,169		(268)		(268)		197,901		(16,302)	(16,302)	7,143	11/01/2040
31416YLG1	FN AB3026 - RMBS		12/26/2017	VARIOUS	X X X	177,118	170,176	184,666	183,087		(600)		(600)		182,487		(5,369)	(5,369)	7,061	05/01/2041
31417ARG6	FN AB4086 - RMBS		12/01/2017	Paydown	X X X	1,575	1,575	1,645	1,640		(2)		(2)		1,638		(62)	(62)	22	12/01/2026
31417BYM3	FN AB5215 - RMBS		12/21/2017	VARIOUS	X X X	271,913	268,926	282,683	282,605		(924)		(924)		281,681		(9,768)	(9,768)	8,100	05/01/2027
31417CVM4	FN AB6019 - RMBS		12/01/2017	Paydown	X X X	2,261	2,261	2,356	2,359		0		0		2,359		(98)	(98)	36	08/01/2042
31417DGB3	FN AB6493 - RMBS		12/01/2017	Paydown	X X X	12,592	12,591	13,009	13,008		0		0		13,007		(416)	(416)	182	10/01/2042
31417FFK8	FN AB8997 - RMBS		12/26/2017	VARIOUS	X X X	347,265	348,110	358,916	358,844		(399)		(399)		358,446		(11,180)	(11,180)	8,711	04/01/2028
31417G3T1	FN AB9809 - RMBS		12/01/2017	Paydown	X X X	10,778	10,778	11,194	11,198		0		0		11,198		(420)	(420)	141	07/01/2043
31417TNK0	FN AC6693 - RMBS		12/26/2017	VARIOUS	X X X	193,748	184,280	223,076	220,636		262		262		220,899		(27,151)	(27,151)	8,370	01/01/2040

SCHEDULE D - PART 4
Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For e i 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 (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31417VN66	FN AC8512 - RMBS		12/01/2017	Paydown	X X X	7,023	7,023	7,626	7,709		16		16		7,726		(703)	(703)	127	12/01/2039
31417Y2Y2	FN MA0790 - RMBS		12/26/2017	VARIOUS	X X X	281,797	268,592	318,549	312,806		1,754		1,754		314,560		(32,763)	(32,763)	11,927	07/01/2041
31417Y5Z6	FN MA0863 - RMBS		12/26/2017	VARIOUS	X X X	177,941	169,119	185,373	186,180		(178)		(178)		186,002		(8,061)	(8,061)	7,779	10/01/2041
31417YQQ3	FN MA0462 - RMBS		12/26/2017	VARIOUS	X X X	112,505	108,837	131,337	122,685		(1,053)		(1,053)		121,632		(9,127)	(9,127)	4,771	07/01/2025
31418AAH1	FN MA0907 - RMBS		12/20/2017	VARIOUS	X X X	327,738	316,128	340,619	341,108		988		988		342,096		(14,358)	(14,358)	12,445	11/01/2041
31418ACM8	FN MA0975 - RMBS		12/20/2017	VARIOUS	X X X	664,983	651,313	689,577	692,150		207		207		692,358		(27,375)	(27,375)	23,330	02/01/2042
31418CAG9	FN MA2706 - RMBS		12/20/2017	VARIOUS	X X X	361,877	355,627	374,138	374,121		(137)		(137)		373,984		(12,107)	(12,107)	12,921	08/01/2046
31418QPK3	FN AD3125 - RMBS		12/25/2017	VARIOUS	X X X	93,581	89,152	105,700	104,574		439		439		105,013		(11,432)	(11,432)	3,946	05/01/2040
31418VUT7	FN AD7793 - RMBS		12/26/2017	VARIOUS	X X X	98,801	94,093	111,198	109,542		286		286		109,829		(11,028)	(11,028)	4,177	07/01/2040
31419AG27	FN AE0216 - RMBS		12/26/2017	VARIOUS	X X X	237,763	229,388	243,569	244,602		3		3		244,605		(6,842)	(6,842)	8,663	08/01/2040
31419FFW1	FN AE4680 - RMBS		12/25/2017	VARIOUS	X X X	82,620	79,514	88,484	87,324		(92)		(92)		87,232		(4,612)	(4,612)	3,225	11/01/2040
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment					19,187,488	18,748,090	20,161,435	19,513,144		(40,692)		(40,692)		19,854,963		(667,475)	(667,475)	669,783	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00206RCT7	AT&T INC		12/20/2017	Unknown	X X X	659,022	650,000	678,685	678,352		(2,679)		(2,679)		675,673		(16,651)	(16,651)	36,122	02/17/2026
002824BA7	ABBOTT LABORATORIES		12/20/2017	Unknown	X X X	247,143	250,000	250,450	250,349		(62)		(62)		250,287		(3,144)	(3,144)	8,093	03/15/2022
010392FE3	ALABAMA POWER CO		12/26/2017	PERSHING LLC	X X X	103,220	100,000	99,786	99,907		20		20		99,926		3,294	3,294	4,246	06/01/2021
02079KAA5	ALPHABET INC		12/20/2017	PERSHING LLC	X X X	428,569	410,000	448,122	443,189		(7,155)		(7,155)		436,034		(7,465)	(7,465)	16,225	05/19/2021
023135AH9	AMAZON.COM INC		11/29/2017	Maturity @ 100.0	X X X	400,000	400,000	395,620	398,964		1,036		1,036		400,000				4,800	11/29/2017
025816BK4	AMERICAN EXPRESS CO		12/20/2017	MERRILL LYNCH PROFESSIONAL CLRG, PURCHAS	X X X	128,074	125,000	125,929	125,753		(82)		(82)		125,671		2,403	2,403	4,745	12/05/2024
02582JGS3	AMXCA 142 A - ABS		06/15/2017	Paydown	X X X	425,000	425,000	423,937	424,733		267		267		425,000				2,678	01/15/2020
0258M0DX4	AMERICAN EXPRESS CREDIT CORP		12/20/2017	Unknown	X X X	351,915	350,000	356,843	355,697		(1,489)		(1,489)		354,208		(2,294)	(2,294)	11,577	09/14/2020
03076CAD8	AMERIPRISE FINANCIAL INC		12/20/2017	BAIRD, ROBERT W., & COMPANY IN	X X X	322,164	300,000	372,972	321,103		(7,983)		(7,983)		313,120		9,044	9,044	21,535	06/28/2019
031162BW9	AMGEN INC		12/20/2017	Unknown	X X X	497,300	500,000	499,625	499,753		70		70		499,823		(2,523)	(2,523)	12,130	05/01/2020
031162CH1	AMGEN INC		12/20/2017	Unknown	X X X	242,233	250,000	249,629	249,647		49		49		249,695		(7,463)	(7,463)	7,547	08/19/2023
035242AA4	ANHEUSER-BUSCH INBEV FINANCE INC	C	12/20/2017	BAIRD, ROBERT W., & COMPANY IN	X X X	173,880	175,000	169,713	170,981		599		599		171,580		2,300	2,300	6,572	01/17/2023
035242AG1	ANHEUSER-BUSCH INBEV FINANCE INC	C	12/20/2017	Unknown	X X X	249,563	250,000	251,318	250,932		(431)		(431)		250,501		(939)	(939)	6,610	02/01/2019
035242AP1	ANHEUSER-BUSCH INBEV FINANCE INC	C	08/18/2017	Goldman Sachs	X X X	413,960	400,000	399,332	399,387		37		37		399,424		14,536	14,536	15,492	02/01/2026
037833AJ9	APPLE INC		09/15/2017	Morgan Stanley	X X X	399,108	400,000	486,029	399,871		69		69		399,940		(832)	(832)	3,511	05/03/2018
037833AK6	APPLE INC		12/20/2017	BNY CAPITAL MARKETS, INC.	X X X	444,069	450,000	449,402	449,623		54		54		449,677		(5,608)	(5,608)	12,270	05/03/2023
046353AH1	ASTRAZENECA PLC	C	12/20/2017	Unknown	X X X	398,776	400,000	400,015	400,011		(6)		(6)		400,006		(1,230)	(1,230)	7,700	11/16/2018
053611AG4	AVERY DENNISON CORP		12/20/2017	PERSHING LLC	X X X	285,235	284,000	283,710	283,824		25		25		283,849		1,386	1,386	11,285	04/15/2023
05522RCU0	BACCT 152 A - ABS		12/20/2017	CHASE SECURITIES INC	X X X	374,403	375,000	374,955	374,978		17		17		374,995		(592)	(592)	5,298	09/15/2020
05565QBZ0	BP CAPITAL MARKETS PLC	C	12/20/2017	MILLENNIUM ADVISORS, LLC	X X X	374,132	365,000	381,464	374,512		(1,630)		(1,630)		372,882		1,250	1,250	13,358	05/06/2022
05582QAD9	BMWOT 16A A3 - ABS		12/20/2017	TORONTO DOMINION SECS USA INC	X X X	247,497	250,000	249,999	249,999		0		0		250,000		(2,502)	(2,502)	3,093	11/25/2020
06367THQ6	BANK OF MONTREAL		12/20/2017	Unknown	X X X	346,248	350,000	349,947	349,955		17		17		349,972		(3,724)	(3,724)	7,496	07/18/2019
06406HBY4	BANK OF NEW YORK MELLON CORP		12/20/2017	MILLENNIUM ADVISORS, LLC	X X X	466,061	450,000	462,123	455,938		(1,171)		(1,171)		454,768		11,293	11,293	19,924	09/23/2021
06406HCX5	BANK OF NEW YORK MELLON CORP		12/20/2017	Unknown	X X X	253,928	250,000	249,132	249,331		76		76		249,407		4,520	4,520	10,405	09/11/2024
064149C88	BANK OF NOVA SCOTIA		12/20/2017	SUMRIDGE PARTNERS LLC	X X X	474,552	450,000	480,802	467,474		(4,005)		(4,005)		463,468		11,084	11,084	28,383	01/13/2021
07330NAH8	BRANCH BANKING AND TRUST CO		03/17/2017	Call @ 100.0	X X X	400,000	400,000	398,832	399,904		78		78		399,982		18	18	1,822	04/03/2017
084670BF4	BERKSHIRE HATHAWAY INC		12/20/2017	SUMRIDGE PARTNERS LLC	X X X	191,828	185,000	198,281	192,500		(1,363)		(1,363)		191,138		691	691	8,771	01/31/2022
12572QAG0	CME GROUP INC		12/20/2017	Unknown	X X X	302,562	300,000	298,149	298,360		174		174		298,534		4,028	4,028	11,425	03/15/2025
14041NET4	COMET 145A A - ABS		10/01/2017	VARIOUS	X X X	215,000	215,000	214,942	214,981		19		19		215,000				2,387	07/15/2020
149123BQ3	CATERPILLAR INC		11/10/2017	Call @ 100.0	X X X	310,000	310,000	409,170	345,716		(15,528)		(15,528)		330,189		(20,189)	(20,189)	41,402	12/15/2018
15200WAB1	CNP 4 A2 - ABS		12/20/2017	VARIOUS	X X X	199,033	200,000	200,000	200,000						200,000		(967)	(967)	5,299	10/15/2021
161571HA5	CHAIT 157 A - ABS		12/20/2017	CHASE SECURITIES INC	X X X	399,343	400,000	399,891	399,940		38		38		399,978		(635)	(635)	6,732	07/15/2020

SCHEDULE D - PART 4
Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g 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 (Amortization/ Accretion)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
161571HF4	CHAIT 165 A - ABS		12/20/2017	TORONTO DOMINION																
				SECS USA INC	X X X	197,357	200,000	199,945	199,952		18		18		199,970		(2,613)	(2,613)	2,639	07/15/2021
166764AA8	CHEVRON CORP		12/05/2017	Maturity @ 100.0	X X X	460,000	460,000	461,503	460,249		(249)		(249)		460,000				5,078	12/05/2017
17275RBL5	CISCO SYSTEMS INC		12/20/2017	Unknown	X X X	384,440	400,000	400,167	400,163		(16)		(16)		400,147		(15,707)	(15,707)	12,556	09/20/2026
172967JP7	CITIGROUP INC		12/20/2017	Unknown	X X X	250,903	250,000	249,535	249,615		40		40		249,654		1,248	1,248	9,510	04/27/2025
17305EFN0	CCOIT 14A2 A2 - ABS		04/01/2017	Paydown	X X X	355,000	355,000	354,938	354,995		5		5		355,000				1,811	02/22/2019
191216BR0	COCA-COLA CO		11/01/2017	Maturity @ 100.0	X X X	8,000	8,000	7,996	7,999		1		1		8,000				70	10/27/2017
19458LAU4	COELT 04A1 A3 - ABS		07/01/2017	VARIOUS	X X X	42,176	42,176	40,265	41,626		325		325		41,951		224	224	192	09/28/2026
20030NBJ9	COMCAST CORP		09/13/2017	Southwest Securities	X X X	236,959	225,000	223,709	224,069		81		81		224,150		12,809	12,809	8,415	03/01/2024
219350BA2	CORNING INC		12/20/2017	Unknown	X X X	499,220	500,000	499,535	499,792		149		149		499,941		(721)	(721)	8,417	05/08/2018
22546QAD9	CREDIT SUISSE (NEW YORK BRANCH)	C	12/21/2017	PERSHING LLC	X X X	527,455	500,000	546,760	515,673		(4,861)		(4,861)		510,812		16,643	16,643	39,150	01/14/2020
24422ERE1	JOHN DEERE CAPITAL CORP		12/20/2017	SUMRIDGE PARTNERS LLC	X X X	178,184	170,000	188,525	179,019		(1,848)		(1,848)		177,171		1,013	1,013	9,577	07/12/2021
25152RYD9	DEUTSCHE BANK AG (LONDON BRANCH)	C	12/20/2017	Unknown	X X X	349,734	350,000	350,142	350,042		(37)		(37)		350,005		(271)	(271)	8,914	02/13/2018
25468PCW4	WALT DISNEY CO		12/20/2017	GOLDMAN, SACHS & CO.	X X X	247,805	250,000	248,080	248,854		177		177		249,031		(1,226)	(1,226)	6,218	12/01/2022
278642AE3	EBAY INC		12/20/2017	Stifel Nicolaus & Co.	X X X	261,833	265,000	267,104	266,225		(213)		(213)		266,013		(4,179)	(4,179)	9,895	07/15/2022
291011BF0	EMERSON ELECTRIC CO		12/20/2017	Unknown	X X X	402,192	400,000	397,384	397,854		402		402		398,256		3,936	3,936	11,113	12/01/2021
31428XAZ9	FEDEX CORP		12/20/2017	Unknown	X X X	249,885	250,000	250,460	250,285		(88)		(88)		250,197		(312)	(312)	8,002	02/01/2020
316773CP3	FIFTH THIRD BANCORP		09/26/2017	RAYMOND JAMES/FI	X X X	277,787	260,000	259,298	259,508		45		45		259,553		18,233	18,233	13,416	01/16/2024
31677QBG3	FIFTH THIRD BANK (OHIO)		12/20/2017	Unknown	X X X	395,568	400,000	400,691	400,618		(133)		(133)		400,485		(4,917)	(4,917)	9,200	06/14/2021
34530PAD4	FORDO 14C A3 - ABS		12/20/2017	VARIOUS	X X X	76,945	76,957	76,946	76,953		2		2		76,955		(10)	(10)	472	05/15/2019
34530QAD2	FORDO 15A A3 - ABS		12/20/2017	VARIOUS	X X X	143,432	143,632	143,621	143,628		1		1		143,629		(198)	(198)	1,190	09/16/2019
345397WR0	FORD MOTOR CREDIT COMPANY LLC		12/06/2017	Maturity @ 100.0	X X X	720,000	720,000	715,910	717,794		2,206		2,206		720,000				12,413	12/06/2017
36159JDH1	GEMNT 126 A - ABS		08/15/2017	Paydown	X X X	400,000	400,000	399,844	399,965		35		35		400,000				3,627	08/17/2020
36164Q6M5	GE CAPITAL INTERNATIONAL FUNDING CO		12/20/2017	MILLENNIUM ADVISORS, LLC	X X X	631,694	625,000	669,625	668,882		(4,355)		(4,355)		664,527		(32,834)	(32,834)	23,248	11/15/2025
377373AD7	GLAXOSMITHKLINE CAPITAL PLC	C	12/20/2017	BNY CAPITAL MARKETS, INC.	X X X	485,304	480,000	504,591	494,124		(2,442)		(2,442)		491,682		(6,378)	(6,378)	15,352	05/08/2022
38141EA25	GOLDMAN SACHS GROUP INC		12/20/2017	Unknown	X X X	264,628	250,000	295,865	276,113		(11,808)		(11,808)		264,304		323	323	25,365	02/15/2019
38141EA66	GOLDMAN SACHS & CO		12/20/2017	GOLDMAN, SACHS & CO.	X X X	486,882	450,000	488,858	464,103		(3,731)		(3,731)		460,372		26,510	26,510	27,525	06/15/2020
427866AU2	HERSHEY CO		12/20/2017	Unknown	X X X	252,010	250,000	252,388	252,094		(215)		(215)		251,879		131	131	10,689	08/21/2025
43814JAC8	HAROT 144 A3 - ABS		12/22/2017	VARIOUS	X X X	103,500	103,503	103,485	103,498		2		2		103,500		0	0	523	09/17/2018
458140AJ9	INTEL CORP		12/20/2017	Unknown	X X X	413,276	400,000	438,680	420,735		(4,079)		(4,079)		416,656		(3,380)	(3,380)	16,170	10/01/2021
458140AM2	INTEL CORP		12/20/2017	MITSUBISHI UFJ SECURITIES (USA) INC.	X X X	473,095	470,000	467,992	468,795		184		184		468,979		4,116	4,116	13,184	12/15/2022
459200GM7	INTERNATIONAL BUSINESS MACHINES CORP		12/20/2017	BANCORP INVEST SER	X X X	104,499	100,000	121,058	103,873		(2,066)		(2,066)		101,807		2,692	2,692	9,044	10/15/2018
46625HJZ4	JPMORGAN CHASE & CO		12/20/2017	SUMRIDGE PARTNERS LLC	X X X	261,735	250,000	264,855	264,654		(1,223)		(1,223)		263,431		(1,696)	(1,696)	10,513	12/15/2026
477877AD6	JDOT 14B A3 - ABS		12/15/2017	Paydown	X X X	168,599	168,599	168,562	168,588		4		4		168,592		7	7	814	11/15/2018
49327M2K9	KEYBANK NA		08/18/2017	KEYBANC CAPITAL MARKETS INC	X X X	513,750	500,000	498,815	498,996		67		67		499,064		14,686	14,686	12,008	06/01/2025
501044DE8	KROGER CO		12/20/2017	Unknown	X X X	370,676	400,000	381,552	381,762		1,579		1,579		383,341		(12,665)	(12,665)	12,926	10/15/2026
553794AA6	MUFG AMERICAS HOLDINGS CORP	C	12/21/2017	TORONTO DOMINION SECS USA INC	X X X	399,960	400,000	398,572	399,468		472		472		399,941		19	19	8,974	02/09/2018
58933YAC9	MERCK & CO INC		12/20/2017	Unknown	X X X	499,450	500,000	498,985	499,795		184		184		499,979		(529)	(529)	7,669	01/31/2018
59018YN64	BANK OF AMERICA CORP		05/01/2017	Adjustment	X X X						(1,143)		(1,143)							04/25/2018
60871RAC4	MOLSON COORS BREWING CO		12/20/2017	Unknown	X X X	358,922	350,000	356,069	354,351		(739)		(739)		353,612		5,310	5,310	13,985	05/01/2022
61746BDJ2	MORGAN STANLEY		09/13/2017	BANCORP INVEST SER	X X X	366,226	350,000	342,685	345,022		512		512		345,533		20,693	20,693	13,854	02/25/2023
61761JVL0	MORGAN STANLEY		12/20/2017	Unknown	X X X	359,443	350,000	350,969	350,784		(86)		(86)		350,698		8,745	8,745	15,072	10/23/2024
637071AJ0	NATIONAL OILWELL VARCO INC		12/20/2017	MILLENNIUM ADVISORS, LLC	X X X	478,279	490,000	485,260	487,073		450		450		487,522		(9,243)	(9,243)	13,483	12/01/2022
65477UAC4	NAROT 15A A3 - ABS		12/20/2017	VARIOUS	X X X	340,500	340,819	340,748	340,790		9		9		340,800		(299)	(299)	2,426	10/15/2019
68389XAP0	ORACLE CORP		12/20/2017	MILLENNIUM ADVISORS, LLC	X X X	507,950	510,000	516,385	513,791		(602)		(602)		513,189		(5,239)	(5,239)	15,123	10/15/2022
68389XBC8	ORACLE CORP		12/20/2017	Unknown	X X X	499,070	500,000	497,715	498,075		200		200		498,275		795	795	16,266	05/15/2025
69353REQ7	PNC BANK NA		12/20/2017	Unknown	X X X	606,000	600,000	598,728	598,924		110		110		599,034		6,966	6,966	20,638	06/01/2025

SCHEDULE D - PART 4
Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For e i g 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 (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
69371RL79	PACCAR FINANCIAL CORP		12/21/2017	TORONTO DOMINION																
	SECS USA INC				X X X	250,830	250,000	250,000	250,000						250,000		830	830	5,013	12/06/2018
695156AQ2	PACKAGING CORP OF AMERICA		09/26/2017	PERSHING LLC	X X X	319,818	295,000	294,219	294,471		50		50		294,521		25,297	25,297	12,058	11/01/2023
713448CG1	PEPSICO INC		12/20/2017	PERSHING LLC	X X X	246,793	245,000	244,764	244,857		21		21		244,878		1,915	1,915	8,815	03/01/2023
713448DB1	PEPSICO INC		10/13/2017	VARIOUS	X X X	369,479	370,000	369,519	369,812		71		71		369,883		(404)	(404)	1,794	10/13/2017
742718ER6	PROCTER & GAMBLE CO		12/20/2017	Unknown	X X X	430,853	450,000	449,366	449,375		55		55		449,430		(18,578)	(18,578)	12,526	11/03/2026
78011DAC8	ROYAL BANK OF CANADA		09/19/2017	VARIOUS	X X X	694,987	695,000	694,946	694,971		29		29		695,000		(14)	(14)	8,160	09/19/2018
78355HJZ3	RYDER SYSTEM INC		12/20/2017	Unknown	X X X	250,155	250,000	249,313	249,536		130		130		249,666		489	489	6,962	05/11/2020
822582BG6	SHELL INTERNATIONAL FINANCE BV	C	12/20/2017	Unknown	X X X	498,830	500,000	498,940	499,287		201		201		499,488		(658)	(658)	11,835	05/11/2020
828807CN5	SIMON PROPERTY GROUP LP		12/20/2017	PERSHING LLC	X X X	254,031	255,000	252,746	253,628		204		204		253,832		199	199	9,759	02/01/2023
857477AL7	STATE STREET CORP		12/20/2017	Brownstone Investment Group LLC	X X X	403,044	400,000	389,583	392,909		986		986		393,895		9,149	9,149	13,674	05/15/2023
87612EAP1	TARGET CORP		05/01/2017	Maturity @ 100.0	X X X	430,000	430,000	492,969	433,549		(3,549)		(3,549)		430,000				11,556	05/01/2017
887317AW5	TIME WARNER INC		12/20/2017	WELLS FARGO SECURITIES LLC	X X X	223,994	225,000	224,460	224,541		45		45		224,587		(592)	(592)	11,633	07/15/2025
89114QAM0	TORONTO-DOMINION BANK		12/20/2017	Unknown	X X X	401,868	400,000	409,594	405,378		(3,079)		(3,079)		402,299		(431)	(431)	13,475	09/10/2018
89236WAC2	TAOT 15A A3 - ABS		12/20/2017	VARIOUS	X X X	240,374	240,607	240,570	240,595		5		5		240,599		(225)	(225)	1,612	02/15/2019
89352HAN9	TRANSCANADA PIPELINES LTD		12/20/2017	Unknown	X X X	299,928	300,000	299,052	299,673		309		309		299,982		(54)	(54)	8,125	01/12/2018
911312AQ9	UNITED PARCEL SERVICE INC		12/21/2017	Stifel Nicolaus & Co.	X X X	263,884	265,000	265,064	265,042		(7)		(7)		265,035		(1,151)	(1,151)	8,025	10/01/2022
91159JAA4	U.S. BANCORP		12/20/2017	BANCORP INVEST SER	X X X	283,114	280,000	287,308	284,258		(715)		(715)		283,543		(430)	(430)	11,862	07/15/2022
913017BZ1	UNITED TECHNOLOGIES CORP		12/20/2017	Unknown	X X X	299,505	300,000	301,125	300,498		(362)		(362)		300,136		(631)	(631)	7,423	05/04/2018
91324PCK6	UNITEDHEALTH GROUP INC		07/17/2017	Maturity @ 100.0	X X X	385,000	385,000	385,525	385,144		(144)		(144)		385,000				5,583	07/17/2017
91913YAU4	VALERO ENERGY CORP		12/20/2017	Unknown	X X X	348,208	350,000	346,185	346,257		325		325		346,581		1,627	1,627	15,206	09/15/2026
92867RAC3	VALET 141 A3 - ABS		10/01/2017	Paydown	X X X	103,346	103,346	103,325	103,339		3		3		103,341		5	5	306	10/22/2018
929903DT6	WACHOVIA CORP		06/15/2017	Maturity @ 100.0	X X X	20,000	20,000	21,200	20,384		(384)		(384)		20,000				575	06/15/2017
931427AH1	WALGREENS BOOTS ALLIANCE INC		12/20/2017	Unknown	X X X	407,120	400,000	415,848	415,618		(1,784)		(1,784)		413,834		(6,714)	(6,714)	16,636	11/18/2024
983919AH4	XILINX INC		12/21/2017	Stifel Nicolaus & Co.	X X X	372,560	370,000	367,340	368,395		357		357		368,752		3,808	3,808	14,214	03/15/2021
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						34,131,856	33,861,639	34,586,563	34,166,350		(80,846)		(80,846)		34,086,647		45,210	45,210	1,062,484	X X X
8399997 Subtotal - Bonds - Part 4						65,132,542	64,558,315	67,032,867	65,738,942		(178,645)		(178,645)		65,945,008		(812,466)	(812,466)	2,049,148	X X X
8399998 Summary Item from Part 5 for Bonds						12,867,990	12,810,898	13,028,074			(11,487)		(11,487)		13,016,588		(148,597)	(148,597)	196,519	X X X
8399999 Subtotal - Bonds						78,000,532	77,369,213	80,060,941	65,738,942		(190,132)		(190,132)		78,961,596		(961,064)	(961,064)	2,245,666	X X X
8999998 Summary Item from Part 5 for Preferred Stocks							X X X													X X X
8999999 Subtotal - Preferred Stocks							X X X													X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00206R102	AT&T ORD		12/21/2017	VARIOUS		3,650,000	142,183	X X X	126,348				(28,886)		126,348		15,835	15,835	6,654	X X X
002824100	ABBOTT LABORATORIES ORD		12/21/2017	VARIOUS		1,620,000	88,406	X X X	65,083				2,858		65,083		23,324	23,324	1,611	X X X
007737101	ADVANSIX ORD		10/01/2017	SUNGARD BROKERAGE AND SECURITIES		26,000	586	X X X	356				(219)		356		230	230		X X X
009158106	AIR PRODUCTS AND CHEMICALS ORD		12/21/2017	VARIOUS		290,000	46,088	X X X	38,701				(3,007)		38,701		7,387	7,387	1,009	X X X
02079K107	ALPHABET CL C ORD		12/22/2017	VARIOUS		51,000	50,756	X X X	32,802				(6,560)		32,802		17,953	17,953		X X X
02079K305	ALPHABET CL A ORD		12/22/2017	VARIOUS		101,000	103,324	X X X	69,672				(10,365)		69,672		33,652	33,652		X X X
02209S103	ALTRIA GROUP ORD		12/21/2017	VARIOUS		2,606,000	185,419	X X X	140,452				(35,471)		140,452		44,967	44,967	5,781	X X X
023135106	AMAZON COM ORD		12/20/2017	VARIOUS		45,000	48,545	X X X	34,275				531		34,275		14,270	14,270		X X X
025537101	AMERICAN ELECTRIC POWER ORD		12/21/2017	VARIOUS		750,000	54,878	X X X	43,261				(3,959)		43,261		11,617	11,617	1,681	X X X
026874784	AMERICAN INTERNATIONAL GROUP ORD		12/22/2017	VARIOUS		655,000	39,685	X X X	36,020				(6,758)		36,020		3,664	3,664	682	X X X
030420103	AMERICAN WATER WORKS ORD		12/21/2017	VARIOUS		850,000	74,140	X X X	61,506				(10,076)		51,430		22,709	22,709	1,282	X X X
031162100	AMGEN ORD		12/21/2017	VARIOUS		400,000	69,844	X X X	49,053				(9,431)		49,053		20,791	20,791	1,679	X X X
037833100	APPLE ORD		12/21/2017	VARIOUS		1,367,000	225,666	X X X	130,510				(27,816)		130,510		95,157	95,157	2,654	X X X
055622104	BP ADR EACH REPSTNG SIX ORD	C	04/01/2017	CITATION GRP/BCC CLRG-EQTY&MUN		1,480,000	49,487	X X X	49,143				(6,179)		49,143		344	344	888	X X X
09247X101	BLACKROCK ORD		12/21/2017	VARIOUS		78,000	36,061	X X X	24,070				(5,613)		24,070		11,991	11,991	555	X X X
110122108	BRISTOL MYERS SQUIBB ORD		04/01/2017	CONVERGEX		690,000	41,391	X X X	43,278				2,955		43,278		(1,887)	(1,887)	269	X X X
126650100	CVS HEALTH ORD		10/01/2017	CONVERGEX		856,000	69,471	X X X	67,743				196		67,743		1,729	1,729		X X X
143658300	CARNIVAL ORD		12/21/2017	VARIOUS		1,760,000	118,231	X X X	84,883				(6,742)		84,883		33,348	33,348	2,417	X X X
151020104	CELGENE ORD		12/20/2017	VARIOUS		629,000	73,197	X X X	66,021				(6,786)		66,021		7,175	7,175		X X X

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	g 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 (Amortization/ Accretion)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
166764100	CHEVRON ORD		12/20/2017	VARIOUS	660.000	78,077	X X X	66,394	77,682	(11,288)			(11,288)		66,394		11,683	11,683	2,451	X X X
172062101	CINCINNATI FINANCIAL ORD		11/13/2017	CONVERGEX	700.000	52,382	X X X	43,227	53,025	(9,798)			(9,798)		43,227		9,155	9,155	1,301	X X X
17275R102	CISCO SYSTEMS ORD		12/22/2017	VARIOUS	5,533.000	204,886	X X X	132,393	167,207	(34,814)			(34,814)		132,393		72,493	72,493	5,782	X X X
172967424	CITIGROUP ORD		12/20/2017	VARIOUS	696.000	49,212	X X X	29,523	41,363	(11,840)			(11,840)		29,523		19,689	19,689	532	X X X
191216100	COCA-COLA ORD		12/20/2017	VARIOUS	1,810.000	82,489	X X X	78,721	75,043	3,679			3,679		78,721		3,768	3,768	2,354	X X X
192446102	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		12/20/2017	VARIOUS	1,405.000	97,872	X X X	78,842	78,722	119			119		78,842		19,031	19,031	436	X X X
233331107	DTE ENERGY ORD		12/21/2017	VARIOUS	580.000	62,896	X X X	54,406	57,136	(2,729)			(2,729)		54,406		8,490	8,490	1,799	X X X
256677105	DOLLAR GENERAL ORD		12/20/2017	VARIOUS	540.000	47,672	X X X	48,051	39,998	8,054			8,054		48,051		(380)	(380)	515	X X X
260543103	THE DOW CHEMICAL COMPANY		10/02/2017	VARIOUS	1,420.000	78,095	X X X	73,738	81,252	(7,514)			(7,514)		73,738		4,357	4,357	2,613	X X X
278865100	ECOLAB ORD		12/20/2017	VARIOUS	768.000	102,509	X X X	83,671	76,427	(7,581)			(7,581)		83,671		18,838	18,838	878	X X X
30225T102	EXTRA SPACE STORAGE REIT ORD		12/29/2017	VARIOUS	780.000	64,864	X X X	45,343	60,247	(14,904)			(14,904)		19,520		2,137	2,137		X X X
30231G102	EXXON MOBIL ORD		12/20/2017	VARIOUS	2,909.000	238,318	X X X	261,437	262,566	(1,129)			(1,129)		261,437		(23,119)	(23,119)	5,515	X X X
30303M102	FACEBOOK CL A ORD		12/20/2017	VARIOUS	500.000	82,554	X X X	54,491	57,525	(3,034)			(3,034)		54,491		28,062	28,062		X X X
369550108	GENERAL DYNAMICS ORD		12/21/2017	VARIOUS	850.000	167,921	X X X	112,840	146,761	(33,921)			(33,921)		112,840		55,081	55,081	2,217	X X X
369604103	GENERAL ELECTRIC ORD		10/01/2017	VARIOUS	4,090.000	118,437	X X X	111,140	129,244	(18,104)			(18,104)		111,140		7,297	7,297	1,718	X X X
370334104	GENERAL MILLS ORD		12/21/2017	VARIOUS	830.000	49,003	X X X	59,835	51,269	8,566			8,566		59,835		(10,831)	(10,831)	1,512	X X X
437076102	HOME DEPOT ORD		12/21/2017	VARIOUS	815.000	144,913	X X X	82,160	109,275	(27,116)			(27,116)		82,160		62,754	62,754	2,475	X X X
438516106	HONEYWELL INTERNATIONAL ORD		12/22/2017	VARIOUS	1,439.000	211,305	X X X	137,676	166,708	(29,032)			(29,032)		137,676		73,628	73,628	3,206	X X X
446150104	HUNTINGTON BANCSHARES ORD		12/21/2017	VARIOUS	7,105.000	101,845	X X X	71,318	93,928	(22,610)			(22,610)		71,318		30,528	30,528	2,134	X X X
458140100	INTEL ORD		12/21/2017	VARIOUS	3,226.000	141,116	X X X	89,743	117,007	(27,264)			(27,264)		89,743		51,373	51,373	3,023	X X X
460146103	INTERNATIONAL PAPER ORD		12/19/2017	VARIOUS	785.000	44,574	X X X	37,364	41,652	(4,288)			(4,288)		37,364		7,210	7,210	1,372	X X X
461202103	INTUIT ORD		12/20/2017	VARIOUS	289.000	43,346	X X X	25,401	33,122	(7,721)			(7,721)		25,401		17,944	17,944	342	X X X
46625H100	JPMORGAN CHASE ORD		12/21/2017	VARIOUS	3,241.000	333,988	X X X	183,750	279,666	(95,916)			(95,916)		183,750		150,238	150,238	6,048	X X X
478160104	JOHNSON & JOHNSON ORD		12/21/2017	VARIOUS	1,205.000	164,214	X X X	122,187	138,828	(16,641)			(16,641)		122,187		42,027	42,027	3,015	X X X
493267108	KEYCORP ORD		12/19/2017	VARIOUS	4,010.000	78,750	X X X	68,028	73,263	(5,234)			(5,234)		68,028		10,722	10,722	1,328	X X X
494368103	KIMBERLY CLARK ORD		12/21/2017	VARIOUS	948.000	114,933	X X X	125,533							125,533		(10,601)	(10,601)	2,070	X X X
512816109	LAMAR ADVERTISING CL A REIT		12/21/2017	VARIOUS	940.000	66,608	X X X	52,184	63,206	(11,022)			(11,022)		52,184		14,424	14,424	2,150	X X X
539830109	LOCKHEED MARTIN ORD		12/29/2017	VARIOUS	330.000	101,092	X X X	62,287	82,480	(20,193)			(20,193)		62,287		38,805	38,805	1,927	X X X
559080106	MAGELLAN MIDSTREAM PARTNERS UNT		12/21/2017	VARIOUS	610.000	41,617	X X X	39,805	46,134	(6,329)			(6,329)		39,805		1,812	1,812	2,013	X X X
577081102	MATTEL ORD		05/01/2017	CONVERGEX	2,440.000	61,180	X X X	79,426	67,222	12,204			12,204		79,426		(18,246)	(18,246)	927	X X X
580135101	MCDONALD'S ORD		12/21/2017	VARIOUS	1,040.000	170,020	X X X	121,251	126,589	(5,338)			(5,338)		121,251		48,769	48,769	3,129	X X X
58933Y105	MERCK & CO ORD		12/21/2017	VARIOUS	2,542.000	146,804	X X X	147,890	105,789	(4,072)			(4,072)		147,890		(1,086)	(1,086)	3,980	X X X
595017104	MICROCHIP TECHNOLOGY ORD		10/01/2017	CONVERGEX	1,090.000	68,359	X X X	53,285	69,924	(16,639)			(16,639)		53,285		15,074	15,074		X X X
609207105	MONDELEZ INTERNATIONAL CL A ORD		10/25/2017	VARIOUS	1,790.000	74,145	X X X	74,837	79,351	(4,513)			(4,513)		74,837		(693)	(693)	1,316	X X X
617446448	MORGAN STANLEY ORD		12/21/2017	VARIOUS	1,400.000	72,062	X X X	44,575	59,150	(14,575)			(14,575)		44,575		27,487	27,487	1,175	X X X
65339F101	NEXTERA ENERGY ORD		12/22/2017	VARIOUS	1,051.000	158,068	X X X	102,433	125,552	(23,120)			(23,120)		102,433		55,635	55,635	3,236	X X X
681919106	ONNICO GROUP ORD		12/21/2017	VARIOUS	620.000	46,684	X X X	51,577							51,577		(4,892)	(4,892)	259	X X X
68389X105	ORACLE ORD		12/22/2017	VARIOUS	2,843.000	134,593	X X X	108,279	109,313	(1,034)			(1,034)		108,279		26,314	26,314	1,656	X X X
69351T106	PPL ORD		12/20/2017	Unknown	971.000	31,014	X X X	38,874							38,874		(7,860)	(7,860)		X X X
704326107	PAYCHEX ORD		12/21/2017	VARIOUS	1,260.000	79,721	X X X	67,537	76,709	(9,172)			(9,172)		67,537		12,184	12,184	1,403	X X X
713448108	PEPSICO ORD		12/21/2017	VARIOUS	1,917.000	226,579	X X X	186,554	132,148	(20,263)			(20,263)		186,554		40,025	40,025	3,904	X X X
717081103	PFIZER ORD		12/21/2017	VARIOUS	5,360.000	190,530	X X X	174,061	174,093	(32)			(32)		174,061		16,469	16,469	5,636	X X X
74144T108	T ROWE PRICE GROUP ORD		12/28/2017	VARIOUS	760.000	73,606	X X X	57,198		(116)			(116)		57,081		16,524	16,524	1,425	X X X
74251V102	PRINCIPAL FINANCIAL GROUP ORD		12/28/2017	VARIOUS	1,840.000	128,342	X X X	92,722	106,462	(13,740)			(13,740)		92,722		35,620	35,620	2,961	X X X
742718109	PROCTER & GAMBLE ORD		10/01/2017	CONVERGEX	1,065.000	97,324	X X X	84,681	89,545	(4,864)			(4,864)		84,681		12,643	12,643	713	X X X
744320102	PRUDENTIAL FINANCIAL ORD		12/21/2017	VARIOUS	1,394.000	159,324	X X X	131,895	145,060	(13,164)			(13,164)		131,895		27,429	27,429	3,593	X X X
745867101	PULTEGROUP ORD		12/20/2017	Unknown	1,251.000	42,008	X X X	36,631							36,631		5,377	5,377		X X X
747525103	QUALCOMM ORD		05/01/2017	CONVERGEX	622.000	40,653	X X X	37,097	40,554	(3,458)			(3,458)		37,097		3,556	3,556		X X X
761713106	REYNOLDS AMERICAN INC.	C	10/01/2017	VARIOUS	1,690.000	107,690	X X X	50,519	94,708	(44,189)			(44,189)		50,519		57,171	57,171	1,879	X X X
806857108	SCHLUMBERGER ORD	C	12/20/2017	VARIOUS	2,316.000	156,462	X X X	196,323	163,954	6,360			6,360		196,323		(39,861)	(39,861)	3,396	X X X
828806109	SIMON PROP GRP REIT ORD		07/27/2017	VARIOUS	230.000	36,907	X X X	45,553	40,864	4,689			(8,646)		45,553			(8,646)	805	X X X
842587107	SOUTHERN ORD		11/01/2017	VARIOUS	1,500.000	76,965	X X X	66,764	73,785	(7,021)			(7,021)		66,764		10,201	10,201	1,971	X X X
855244109	STARBUCKS ORD		11/01/2017	VARIOUS	1,162.000	64,520	X X X	57,433		(7,081)			(7,081)		57,433		7,086	7,086	754	X X X
863667101	STRYKER ORD		12/20/2017	VARIOUS	689.000	92,150	X X X	63,844	82,549	(18,705)			(18,705)		63,844		28,306	28,306	634	X X X
867914103	SUNTRUST BANKS ORD		12/21/2017	VARIOUS	3,465.000	217,880	X X X	143,510	190,055	(46,545)			(46,545)		143,510		74,370	74,370	3,567	X X X
882508104	TEXAS INSTRUMENTS ORD		12/21/2017	VARIOUS	1,510.000	147,380	X X X	86,364	110,185	(23,821)			(23,821)		86,364		61,016	61,016	2,972	X X X
883556102	THERMO FISHER SCIENTIFIC ORD		12/20/2017	VARIOUS	274.000	50,340	X X X	32,561	36,545	(6,440)			(6,440)		32,561		17,779	17,779	142	X X X

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 o r e i g 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 (Amortization/ Accretion)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
88579Y101	3M ORD		12/21/2017	VARIOUS	660.000	149,029	X X X	97,867	117,856	(19,989)			(19,989)		97,867		51,161	51,161	2,526	X X X
89151E109	TOTAL ADR REP 1 ORD	C	12/21/2017	VARIOUS	2,120.000	114,840	X X X	100,663	108,056	(7,393)			(7,393)		100,663		14,177	14,177	3,772	X X X
89353D107	TRANSCANADA ORD		12/21/2017	VARIOUS	970.000	47,478	X X X	45,417	43,796	1,622			1,622		45,417		2,061	2,061	1,135	X X X
89417E109	TRAVELERS COMPANIES ORD		08/22/2017	CONVERGEX	770.000	98,557	X X X	79,024	94,263	(15,239)			(15,239)		79,024		19,533	19,533	1,070	X X X
902973304	US BANCORP ORD		12/21/2017	VARIOUS	1,835.000	99,554	X X X	76,596	94,264	(17,668)			(17,668)		76,596		22,958	22,958	1,957	X X X
907818108	UNION PACIFIC ORD		12/28/2017	VARIOUS	299.000	37,925	X X X	27,896	31,000	(3,104)			(3,104)		27,896		10,029	10,029	623	X X X
913017109	UNITED TECHNOLOGIES ORD		12/21/2017	VARIOUS	1,137.000	141,926	X X X	122,472	124,638	(2,166)			(2,166)		122,472		19,453	19,453	2,717	X X X
91913Y100	VALERO ENERGY ORD		12/21/2017	VARIOUS	860.000	73,028	X X X	53,841	58,755	(4,914)			(4,914)		53,841		19,187	19,187	2,261	X X X
92343V104	VERIZON COMMUNICATIONS ORD		12/21/2017	VARIOUS	3,945.000	200,157	X X X	195,443	210,584	(15,141)			(15,141)		195,443		4,713	4,713	7,534	X X X
92532F100	VERTEX PHARMACEUTICALS ORD		10/01/2017	VARIOUS	435.000	49,049	X X X	47,398	32,046	15,351			15,351		47,398		1,652	1,652		X X X
931142103	WAL MART STORES ORD		12/20/2017	VARIOUS	1,869.000	157,223	X X X	138,190	71,885	(7,150)			(7,150)		138,190		19,034	19,034	1,076	X X X
94106L109	WASTE MANAGEMENT ORD		12/20/2017	VARIOUS	415.000	34,023	X X X	20,424	29,428	(9,004)			(9,004)		20,424		13,599	13,599	553	X X X
949746101	WELLS FARGO ORD		12/22/2017	VARIOUS	4,217.000	241,282	X X X	208,199	232,399	(24,200)			(24,200)		208,199		33,082	33,082	5,626	X X X
95040Q104	WELLTOWER ORD		12/21/2017	VARIOUS	570.000	37,264	X X X	43,355	38,150	5,204			5,204		43,355		(6,091)	(6,091)	1,862	X X X
966837106	WHOLE FOODS MARKET ORD		06/20/2017	VARIOUS	1,370.000	55,466	X X X	45,185	42,141	3,044			3,044		45,185		10,281	10,281	384	X X X
98310W108	WYNDHAM WORLDWIDE ORD		12/21/2017	VARIOUS	645.000	70,955	X X X	47,890	49,259	(1,369)			(1,369)		47,890		23,065	23,065	1,311	X X X
98389B100	XCEL ENERGY ORD		12/21/2017	VARIOUS	1,480.000	71,702	X X X	50,032	60,236	(10,204)			(10,204)		50,032		21,670	21,670	1,972	X X X
G0177J108	ALLERGAN ORD	C	12/20/2017	VARIOUS	300.000	54,425	X X X	74,093	63,003	11,090			11,090		74,093		(19,668)	(19,668)	725	X X X
G1151C101	ACCENTURE CL A ORD	C	06/27/2017	CONVERGEX	450.000	55,050	X X X	44,261	52,709	(8,448)			(8,448)		44,261		10,790	10,790	436	X X X
G29183103	EATON ORD	C	12/20/2017	VARIOUS	1,210.000	92,603	X X X	75,904	81,179	(5,275)			(5,275)		75,904		16,699	16,699	2,357	X X X
G491BT108	INVESCO ORD		12/20/2017	VARIOUS	1,246.000	43,237	X X X	42,485	37,804	4,682			4,682		42,485		752	752	946	X X X
G5960L103	MEDTRONIC ORD	C	10/01/2017	CONVERGEX	920.000	65,208	X X X	69,997	65,532	4,465			4,465		69,997		(4,789)	(4,789)	396	X X X
H1467J104	CHUBB ORD	D	12/20/2017	VARIOUS	1,288.000	182,697	X X X	139,874	170,171	(30,296)			(30,296)		139,874		42,823	42,823	2,530	X X X
N53745100	LYONDELLBASELL INDUSTRIES CL A ORD	C	12/20/2017	VARIOUS	508.000	53,248	X X X	41,120	43,576	(2,456)			(2,456)		41,120		12,128	12,128	1,437	X X X
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					9,860,078	X X X	7,905,775	8,382,505	(974,142)			(974,142)		7,905,775		1,954,303	1,954,303	187,418	X X X
9799997	Subtotal - Common Stocks - Part 4					9,860,078	X X X	7,905,775	8,382,505	(974,142)			(974,142)		7,905,775		1,954,303	1,954,303	187,418	X X X
9799998	Summary Item from Part 5 for Common Stocks					2,924,479	X X X	2,625,613							2,625,613		298,867	298,867	36,691	X X X
9799999	Subtotal - Common Stocks					12,784,557	X X X	10,531,388	8,382,505	(974,142)			(974,142)		10,531,388		2,253,170	2,253,170	224,109	X X X
9899999	Subtotal - Preferred and Common Stocks					12,784,557	X X X	10,531,388	8,382,505	(974,142)			(974,142)		10,531,388		2,253,170	2,253,170	224,109	X X X
9999999	Totals					90,785,090	X X X	90,592,329	74,121,447	(974,142)	(190,132)		(1,164,273)		89,492,984		1,292,106	1,292,106	2,469,775	X X X

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 Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
9128282R0 ...	UNITED STATES TREASURY ...		09/11/2017	HSBC SECURITIES	12/20/2017	BNP Paribas	350,000	353,623	342,754	353,535		(88)		(88)			(10,781)	(10,781)	2,739	599
9128282T6 ...	UNITED STATES TREASURY ...		09/11/2017	HSBC SECURITIES	12/20/2017	MORGAN STANLEY CO	350,000	349,508	346,418	349,576		69		69			(3,159)	(3,159)	1,354	145
912828TJ9 ...	UNITED STATES TREASURY ...		09/12/2017	HSBC SECURITIES	12/20/2017	MORGAN STANLEY CO	350,000	348,059	341,209	348,162		103		103			(6,953)	(6,953)	1,978	448
912828XB1 ...	UNITED STATES TREASURY ...		07/20/2017	CITIGROUP GLOBAL MARKETS INC.	12/20/2017	Unknown	250,000	249,443	245,020	249,474		31		31			(4,454)	(4,454)	3,185	967
0599999 Subtotal - Bonds - U.S. Governments							1,300,000	1,300,633	1,275,400	1,300,747		114		114			(25,347)	(25,347)	9,256	2,160
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
25476FLH9 ...	DISTRICT COLUMBIA		09/05/2017	JP MORGAN CLEARING CORP	12/26/2017	TRADEWEB DIRECT LLC	450,000	504,851	490,874	500,499		(4,351)		(4,351)			(9,626)	(9,626)	14,154	6,564
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)							450,000	504,851	490,874	500,499		(4,351)		(4,351)			(9,626)	(9,626)	14,154	6,564
Bonds - U.S. Special Revenue, Special Assessment																				
31364FKW0 ...	FEDERAL NATIONAL MORTGAGE ASSOCIATION		04/13/2017	Morgan Stanley	12/20/2017	Unknown	300,000	397,317	384,861	391,970		(5,347)		(5,347)			(7,109)	(7,109)	19,013	6,162
3138WHERE9 ...	FN AS7343 - RMBS		08/21/2017	JEFFERIES & COMPANY, INC.	12/20/2017	VARIOUS	364,389	368,089	361,752	368,043		(46)		(46)			(6,291)	(6,291)	4,786	698
3140J5LM9 ...	FN BM1231 - RMBS		08/28/2017	WELLS FARGO SECURITIES LLC	12/21/2017	VARIOUS	327,338	341,915	335,628	342,049		134		134			(6,421)	(6,421)	4,913	955
31418BX43 ...	FN MA2498 - RMBS		09/28/2017	GX CLARKE & CO.	12/21/2017	VARIOUS	209,171	215,119	211,852	215,151		32		32			(3,300)	(3,300)	2,229	488
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							1,200,898	1,322,441	1,294,093	1,317,214		(5,227)		(5,227)			(23,121)	(23,121)	30,941	8,303
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00206RDQ2 ...	AT&T INC		09/26/2017	GOLDMAN, SACHS & CO.	12/20/2017	MORGAN STANLEY CO	250,000	258,748	253,360	258,562		(185)		(185)			(5,202)	(5,202)	3,276	797
035242AP1 ...	ANHEUSER-BUSCH INBEV FINANCE INC	C	09/18/2017	MILLENNIUM ADVISORS, LLC	12/20/2017	Amherst Pierpont Securities	200,000	207,268	205,286	207,072		(196)		(196)			(1,786)	(1,786)	2,859	994
037833CQ1 ...	APPLE INC		05/05/2017	VARIOUS	12/20/2017	Unknown	350,000	349,392	346,430	349,463		71		71			(3,033)	(3,033)	4,942	
037833DC1 ...	APPLE INC		09/15/2017	Morgan Stanley	12/20/2017	Unknown	400,000	396,924	391,316	397,077		153		153			(5,761)	(5,761)	2,333	163
05348EBA6 ...	AVALONBAY COMMUNITIES INC		05/03/2017	CHASE SECURITIES INC	12/21/2017	BANCORP INVEST SER	200,000	199,308	200,532	199,345		37		37			1,187	1,187	4,169	
06051GGA1 ...	BANK OF AMERICA CORP		09/13/2017	MERRILL LYNCH PROFESSIONAL CLRG. PURCHAS	12/20/2017	MESIROW FINANCIAL INC.	350,000	344,593	344,194	344,722		130		130			(529)	(529)	7,610	4,547
09062XAC7 ...	BIOGEN INC		08/24/2017	VARIOUS	12/20/2017	Unknown	750,000	767,290	760,853	765,540		(1,750)		(1,750)			(4,688)	(4,688)	16,735	9,857
124857AT0 ...	CBS CORP		06/26/2017	BANC/AMERICA SECS	12/20/2017	CITIGROUP GLOBAL MARKETS INC.	150,000	148,541	142,995	148,599		58		58			(5,604)	(5,604)	2,377	
14040HBP9 ...	CAPITAL ONE FINANCIAL CORP		05/10/2017	VARIOUS	12/20/2017	Unknown	300,000	300,174	299,553	300,139		(35)		(35)			(586)	(586)	4,583	36
161571HE7 ...	CHAIT 164 A - ABS		09/21/2017	BARCLAYS CAPITAL INC FIXED INC	12/20/2017	TORONTO DOMINION SECS USA INC	100,000	98,898	98,034	98,991		92		92			(957)	(957)	430	41
17305EGH2 ...	CCCIT 17A9 A9 - ABS		09/25/2017	CITIGROUP GLOBAL MARKETS INC.	12/20/2017	HSBC SECURITIES	350,000	349,974	346,508	349,976		3		3			(3,468)	(3,468)	2,800	
20030NCA7 ...	COMCAST CORP		09/13/2017	MITSUBISHI UFJ SECURITIES (USA) INC.	12/20/2017	Stifel Nicolaus & Co.	350,000	348,051	346,924	348,099		48		48			(1,175)	(1,175)	4,134	1,164
21036PAS7 ...	CONSTELLATION BRANDS INC		05/02/2017	BANC/AMERICA SECS	12/20/2017	BANC/AMERICA SECS	150,000	149,649	151,511	149,667		18		18			1,843	1,843	3,252	
22160KAJ4 ...	COSTCO WHOLESALE CORP		05/09/2017	CITIGROUP GLOBAL MARKETS INC.	12/20/2017	Unknown	300,000	299,475	298,230	299,550		75		75			(1,320)	(1,320)	3,834	
24422ETV1 ...	JOHN DEERE CAPITAL CORP		09/06/2017	MERRILL LYNCH FENNER & SMITH	12/20/2017	Unknown	400,000	399,188	390,792	399,233		45		45			(8,441)	(8,441)	2,484	

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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 Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31679RAD7	FITAT 171 A3 - ABS		09/12/2017	CHASE SECURITIES INC	12/20/2017	GX CLARKE & CO.	350,000	349,991	346,979	349,992		1		1			(3,013)	(3,013)	1,733	
34531EAE6	FORDO 17A A4 - ABS		01/18/2017	CITIGROUP GLOBAL MARKETS INC.	12/20/2017	BNP Paribas	150,000	149,975	148,485	149,981		6		6			(1,496)	(1,496)	2,672	
437076BT8	HOME DEPOT INC		09/05/2017	MERRILL LYNCH FENNER & SMITH	12/20/2017	Unknown	650,000	648,310	634,836	648,352		42		42			(13,516)	(13,516)	4,954	
44107TAV8	HOST HOTELS & RESORTS LP		09/18/2017	GOLDMAN, SACHS & CO.	12/21/2017	MILLENNIUM ADVISORS, LLC	175,000	179,673	178,098	179,534		(138)		(138)			(1,437)	(1,437)	3,714	1,847
46625HJZ4	JPMORGAN CHASE & CO		09/18/2017	First Tennessee Bank	12/20/2017	SUMRIDGE PARTNERS LLC	175,000	183,278	183,215	183,092		(185)		(185)			122	122	3,750	1,925
46625HRY8	JPMORGAN CHASE & CO		07/26/2017	Morgan Stanley BANC/AMERICA	12/20/2017	Unknown	500,000	513,185	513,775	512,725		(460)		(460)			1,050	1,050	16,861	9,455
501044DJ7	KROGER CO		09/18/2017	SECS	12/21/2017	BNY CAPITAL MARKETS, INC.	200,000	199,222	201,782	199,245		23		23			2,537	2,537	3,124	1,151
594918BW3	MICROSOFT CORP		01/31/2017	BARCLAYS CAPITAL INC FIXED INC	12/20/2017	Unknown	350,000	349,248	349,367	349,373		125		125			(6)	(6)	7,373	
61744YAK4	MORGAN STANLEY		09/13/2017	Credit Suisse First Boston	12/20/2017	SUMRIDGE PARTNERS LLC	325,000	327,249	325,858	327,205		(44)		(44)			(1,347)	(1,347)	4,798	1,653
637432NM3	NATIONAL RURAL UTILITIES COOPERATIVE FIN		04/18/2017	JP MORGAN SECS INC., - FIXED INCOME	12/20/2017	Unknown	350,000	349,902	347,379	349,914		12		12			(2,536)	(2,536)	5,530	
65478GAD2	NAROT 17B A3 - ABS		08/16/2017	SG AMERICAS SECURITIES, LLC	12/20/2017	GX CLARKE & CO.	200,000	199,989	197,932	199,990		1		1			(2,058)	(2,058)	1,225	
74460DAC3	PUBLIC STORAGE		09/13/2017	MORGAN STANLEY CO	12/21/2017	Stifel Nicolaus & Co.	85,000	85,000	84,019	85,000							(981)	(981)	716	
84861TAC2	SPIRIT REALTY LP		09/19/2017	SUMRIDGE PARTNERS LLC	12/21/2017	SUMRIDGE PARTNERS LLC	100,000	100,073	98,908	100,072		(1)		(1)			(1,164)	(1,164)	1,248	74
86787EAT4	SUNTRUST BANK		07/26/2017	SUNTRUST CAPITAL MARKETS, INC.	12/20/2017	SUNTRUST CAPITAL MARKETS, INC.	200,000	199,644	197,246	199,661		17		17			(2,415)	(2,415)	1,933	
88167AAE1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS		09/15/2017	MORGAN STANLEY CO	12/21/2017	PERSHING LLC	100,000	91,667	82,375	91,874		207		207			(9,499)	(9,499)	2,319	1,470
89238MAE8	TAOT 17A A4 - ABS	C	09/21/2017	CHASE SECURITIES INC	12/20/2017	CLARKE + CO	290,000	291,291	288,318	291,191		(100)		(100)			(2,873)	(2,873)	1,759	169
92340LAC3	VEREIT OPERATING PARTNERSHIP LP		08/08/2017	CHASE SECURITIES INC	12/21/2017	WELLS FARGO SECURITIES LLC	85,000	84,431	83,347	84,448		18		18			(1,101)	(1,101)	1,259	
92826CAH5	VISA INC		09/07/2017	JP MORGAN CLEARING CORP	12/20/2017	Unknown	600,000	595,530	586,614	595,640		110		110			(9,026)	(9,026)	4,629	
94974BFY1	WELLS FARGO & CO		09/26/2017	MILLENNIUM ADVISORS, LLC	12/20/2017	GOLDMAN, SACHS & CO.	250,000	260,718	261,183	260,480		(237)		(237)			702	702	5,666	3,274
98978VAL7	ZOETIS INC		09/05/2017	BARCLAYS CAPITAL INC FIXED INC	12/21/2017	MILLENNIUM ADVISORS, LLC	125,000	124,305	121,395	124,322		17		17			(2,927)	(2,927)	1,083	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,860,000	9,900,150	9,807,624	9,898,128		(2,023)		(2,023)			(90,504)	(90,504)	142,168	38,619
8399998	Subtotal - Bonds						12,810,898	13,028,074	12,867,990	13,016,588		(11,487)		(11,487)			(148,597)	(148,597)	196,519	55,646
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00206R102	AT&T ORD		10/25/2017	VARIOUS	12/21/2017	VARIOUS	972,000	37,444	37,869	37,444							425	425	603	
00287Y109	ABBVIE ORD		06/20/2017	COWEN AND COMPANY LLC	12/21/2017	VARIOUS	710,000	50,898	64,928	50,898							14,030	14,030	800	
009158106	AIR PRODUCTS AND CHEMICALS ORD		03/24/2017	CONVERGEX	12/20/2017	VARIOUS	300,000	40,655	47,728	40,655							7,073	7,073	798	
02079K107	ALPHABET CL C ORD		06/20/2017	COWEN AND COMPANY, LLC	12/20/2017	Unknown	10,000	9,557	10,633	9,557							1,076	1,076		
02079K305	ALPHABET CL A ORD		10/25/2017	SIDCO/ITG INC.	12/20/2017	Unknown	8,000	7,929	8,565	7,929							635	635		
023135106	AMAZON COM ORD		10/25/2017	VARIOUS	12/20/2017	Unknown	88,000	82,169	103,813	82,169							21,644	21,644		
026874784	AMERICAN INTERNATIONAL GROUP ORD		03/24/2017	CONVERGEX	12/20/2017	Unknown	700,000	45,181	41,908	45,181							(3,273)	(3,273)	851	
030420103	AMERICAN WATER WORKS ORD		01/19/2017	JP MORGAN SECURITIES INC.	12/21/2017	MORGAN STANLEY CO	100,000	7,226	8,928	7,226							1,702	1,702	162	

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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 Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
03076C106 ...	AMERIPRISE FINANCE ORD ...		04/01/2017	GOLDMAN, SACHS & CO.	12/21/2017	VARIOUS	470.000	61,214	77,998	61,214							16,784	16,784	1,079	
031162100 ...	AMGEN ORD		06/27/2017	VARIOUS	12/21/2017	INVESTMENT TECHNOLOGY GROUP, I	160.000	26,677	28,320	26,677							1,643	1,643	483	
032654105 ...	ANALOG DEVICES ORD		01/05/2017	CONVERGEX	12/20/2017	VARIOUS	560.000	40,057	48,993	40,057							8,936	8,936	867	
037833100 ...	APPLE ORD		10/25/2017	VARIOUS	12/20/2017	Unknown	206.000	29,360	35,903	29,360							6,544	6,544	272	
060505104 ...	BANK OF AMERICA ORD		08/22/2017	VARIOUS	12/21/2017	MORGAN STANLEY CO	4,040.000	96,406	120,640	96,406							24,234	24,234	970	
09247X101 ...	BLACKROCK ORD		03/24/2017	CONVERGEX	12/20/2017	Unknown	40.000	15,211	20,552	15,211							5,342	5,342	375	
097023105 ...	BOEING ORD		12/19/2017	ABEL NOSER CORPORATION	12/21/2017	INVESTMENT TECHNOLOGY GROUP, I	140.000	41,514	41,545	41,514							32	32		
125269100 ...	CF INDUSTRIES HOLDINGS ORD		10/25/2017	SIDCO/ITG INC.	12/20/2017	Unknown	972.000	36,761	39,854	36,761							3,093	3,093	292	
143658300 ...	CARNIVAL ORD		10/25/2017	VARIOUS	12/21/2017	VARIOUS	1,684.000	95,402	113,202	95,402							17,799	17,799	1,875	
151020104 ...	CELGENE ORD		10/25/2017	VARIOUS	12/20/2017	Unknown	251.000	29,888	27,074	29,888							(2,814)	(2,814)		
166764100 ...	CHEVRON ORD		06/02/2017	CONVERGEX	12/20/2017	Unknown	170.000	18,480	20,491	18,480							2,011	2,011	529	
17275R102 ...	CISCO SYSTEMS ORD		06/20/2017	VARIOUS	12/21/2017	VARIOUS	470.000	14,385	18,154	14,385							3,769	3,769	374	
172967424 ...	CITIGROUP ORD		10/25/2017	VARIOUS	12/20/2017	Unknown	90.000	6,109	6,735	6,109							625	625	54	
191216100 ...	COCA-COLA ORD		03/24/2017	CONVERGEX	12/20/2017	Unknown	160.000	6,715	7,358	6,715							643	643	215	
192446102 ...	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		10/25/2017	VARIOUS	12/20/2017	Unknown	121.000	7,625	8,764	7,625							1,139	1,139	42	
20030N101 ...	COMCAST CL A ORD		01/05/2017	CONVERGEX	12/20/2017	VARIOUS	570.000	40,042	44,427	40,042							4,384	4,384	495	
229899109 ...	CULLEN FROST BANKERS ORD		05/25/2017	JP MORGAN SECURITIES INC.	12/21/2017	VARIOUS	540.000	50,815	51,291	50,815							476	476	775	
231021106 ...	CUMMINS ORD		05/24/2017	VARIOUS	12/21/2017	VARIOUS	330.000	51,173	55,739	51,173							4,566	4,566	540	
256677105 ...	DOLLAR GENERAL ORD		03/24/2017	CONVERGEX	12/20/2017	Unknown	60.000	4,306	5,598	4,306							1,292	1,292	47	
26078J100 ...	DOWDUPONT ORD		08/31/2017	CORPORATE ACTION MORGAN STANLEY CO	12/21/2017	VARIOUS	1,070.000	55,831	76,345	55,831							20,514	20,514	407	
30219G108 ...	EXPRESS SCRIPTS HOLD ORD		06/02/2017	CONVERGEX	12/20/2017	VARIOUS	640.000	38,885	46,408	38,885							7,524	7,524		
30231G102 ...	EXXON MOBIL ORD		01/19/2017	VARIOUS	12/20/2017	VARIOUS	170.000	14,712	14,133	14,712							(579)	(579)	443	
30303M102 ...	FACEBOOK CL A ORD		10/25/2017	VARIOUS	12/20/2017	Unknown	210.000	27,730	37,320	27,730							9,590	9,590		
31847R102 ...	FIRST AMERICAN FINANCIAL ORD		12/19/2017	CITATION GRP/BCC CLRG-EQTY&MUN	12/21/2017	MORGAN STANLEY CO	810.000	46,215	45,394	46,215							(821)	(821)		
369550108 ...	GENERAL DYNAMICS ORD		10/25/2017	VARIOUS	12/20/2017	Unknown	53.000	9,761	10,618	9,761							857	857	131	
40414L109 ...	HCP REIT ORD		10/25/2017	VARIOUS	12/20/2017	Unknown	1,444.000	44,972	37,399	44,972							(7,573)	(7,573)	989	
437076102 ...	HOME DEPOT ORD		03/24/2017	CONVERGEX	12/20/2017	Unknown	250.000	36,686	46,805	36,686							10,119	10,119	685	
438516106 ...	HONEYWELL INTERNATIONAL ORD		10/25/2017	VARIOUS	12/20/2017	Unknown	143.000	17,062	22,120	17,062							5,058	5,058	366	
445658107 ...	JB HUNT TRANSPORT SERVICES ORD		10/25/2017	VARIOUS	12/20/2017	VARIOUS	868.000	84,078	95,083	84,078							11,005	11,005	354	
452308109 ...	ILLINOIS TOOL ORD		01/30/2017	ABEL NOSER CORPORATION	12/21/2017	VARIOUS	380.000	48,804	61,340	48,804							12,536	12,536	720	
458140100 ...	INTEL ORD		06/20/2017	VARIOUS	12/20/2017	Unknown	550.000	19,690	26,012	19,690							6,322	6,322	466	
461202103 ...	INTUIT ORD		01/05/2017	CONVERGEX	12/20/2017	Unknown	60.000	6,921	9,540	6,921							2,619	2,619	85	
46625H100 ...	JPMORGAN CHASE ORD		06/02/2017	VARIOUS	12/21/2017	VARIOUS	280.000	23,486	30,000	23,486							6,514	6,514	402	
478160104 ...	JOHNSON & JOHNSON ORD		06/27/2017	VARIOUS	12/21/2017	MORGAN STANLEY CO	290.000	38,016	40,947	38,016							2,930	2,930	602	
532457108 ...	ELI LILLY ORD		01/05/2017	CONVERGEX	12/20/2017	VARIOUS	1,060.000	80,485	88,107	80,485							7,621	7,621	1,483	
577081102 ...	MATTEL ORD		01/05/2017	CONVERGEX	03/24/2017	CONVERGEX	180.000	5,519	4,513	5,519							(1,006)	(1,006)	68	
580135101 ...	MCDONALD'S ORD		10/25/2017	VARIOUS	12/20/2017	Unknown	78.000	11,019	13,408	11,019							2,389	2,389	192	
609207105 ...	MONDELEZ INTERNATIONAL CL A ORD		01/05/2017	CONVERGEX	10/25/2017	SIDCO/ITG INC.	100.000	4,507	4,102	4,507							(405)	(405)	60	
65339F101 ...	NEXTERA ENERGY ORD		10/25/2017	VARIOUS	12/21/2017	VARIOUS	248.000	31,592	38,241	31,592							6,649	6,649	804	
68389X105 ...	ORACLE ORD		10/25/2017	VARIOUS	12/20/2017	Unknown	481.000	20,845	23,044	20,845							2,199	2,199	177	
697435105 ...	PALO ALTO NETWORKS ORD		03/24/2017	VARIOUS	12/20/2017	VARIOUS	370.000	47,694	52,459	47,694							4,765	4,765		

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1	2	3 F O R E I G N	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 Identifi- cation	Description		Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
717081103 74144T108	PFIZER ORD T ROWE PRICE GROUP ORD		11/13/2017 08/22/2017	VARIOUS VARIOUS	12/22/2017 12/21/2017	VARIOUS MORGAN STANLEY CO	1,150.000 570.000	39,678 44,081	41,953 59,234	39,678 44,081							2,275 15,154	2,275 15,154	384 1,026	
74251V102 742718109	PRINCIPAL FINANCIAL GROUP ORD PROCTER & GAMBLE ORD		01/19/2017 06/20/2017	JP MORGAN SECURITIES INC. COWEN AND COMPANY, LLC	12/21/2017 12/20/2017	VARIOUS VARIOUS VARIOUS	200.000 870.000 870.000	11,751 78,328 52,342	14,291 79,372 54,828	11,751 78,328 52,342							2,540 1,044 2,486	2,540 1,044 2,486	374 1,200 581	
74340W103 744320102 758766109	PROLOGIS REIT PRUDENTIAL FINANCIAL ORD REGAL ENTERTAINMENT CL A ORD		07/24/2017 02/22/2017 03/24/2017	VARIOUS VARIOUS CONVERGEX	12/21/2017 12/21/2017 10/25/2017	VARIOUS VARIOUS VARIOUS	282.000 1,900.000 1,660.000	30,594 42,753 105,960	33,048 32,522 109,494	30,594 42,753 105,960							2,454 (10,231) 3,534	2,454 (10,231) 3,534	710 1,126 1,326	
780259206 78573M104 806857108	ROYAL DUTCH SHELL ADR RPSTG 2 A ORD SABRE ORD SCHLUMBERGER ORD	C C	11/02/2017 10/25/2017 01/19/2017	CONVERGEX VARIOUS JP MORGAN SECURITIES INC.	12/21/2017 12/20/2017 06/20/2017	CO VARIOUS CONVERGEX	2,169.000 80.000 140.000	51,085 6,986 6,857	44,760 5,344 7,316	51,085 6,986 6,857							(6,325) (1,642) 459	(6,325) (1,642) 459	974 80 241	
842587107 855030102 855244109 863667101 867914103 88579Y101 89353D107	SOUTHERN ORD STAPLES, INC. STARBUCKS ORD STRYKER ORD SUNTRUST BANKS ORD 3M ORD TRANSCANADA ORD		01/05/2017 03/24/2017 03/24/2017 10/25/2017 12/19/2017 01/05/2017 02/22/2017	CONVERGEX CONVERGEX CONVERGEX SIDCO/ITG INC. VARIOUS CONVERGEX VARIOUS	10/25/2017 09/13/2017 10/25/2017 12/20/2017 12/21/2017 12/20/2017 12/21/2017	SIDCO/ITG INC. VARIOUS SIDCO/ITG INC. Unknown VARIOUS Unknown MORGAN STANLEY CO	80.000 4,880.000 330.000 40.000 487.000 10.000 1,614.000	6,986 44,135 18,576 6,024 29,676 1,771 76,245	5,344 49,405 17,853 6,226 32,073 2,375 78,088	6,986 44,135 18,576 6,024 29,676 1,771 76,245										
907818108 911312106	UNION PACIFIC ORD UNITED PARCEL SERVICE CL B ORD		03/24/2017 10/25/2017	VARIOUS SIDCO/ITG INC.	12/28/2017 12/20/2017	Unknown Unknown	120.000 308.000	12,280 36,592	16,176 36,660	12,280 36,592							1,843 3,895	1,843 3,895	1,745 279	
913017109 91529Y106	UNITED TECHNOLOGIES ORD UNUM ORD		01/05/2017 11/13/2017	CONVERGEX VARIOUS	12/20/2017 12/21/2017	Unknown MORGAN STANLEY CO	40.000 750.000	4,445 39,699	5,099 41,206	4,445 39,699							68 1,507	68 1,507	256 109	
92343V104 92532F100	VERIZON COMMUNICATIONS ORD VERTEX PHARMACEUTICALS ORD		03/24/2017 01/05/2017	CONVERGEX CONVERGEX	12/20/2017 04/20/2017	Unknown CONVERGEX	320.000 80.000	15,925 6,266	17,020 9,313	15,925 6,266							1,095 3,047	1,095 3,047	558	
94106L109 949746101 95040Q104	WASTE MANAGEMENT ORD WELLS FARGO ORD WELLTOWER ORD		10/25/2017 10/25/2017 09/28/2017	VARIOUS VARIOUS Stifel Nicolaus & Co.	12/20/2017 12/21/2017 12/21/2017	Unknown VARIOUS MORGAN STANLEY CO	202.000 543.000 120.000	14,625 29,431 8,458	17,393 33,075 7,621	14,625 29,431 8,458							2,768 3,644 (837)	2,768 3,644 (837)	277 646 104	
966837106	WHOLE FOODS MARKET ORD		01/05/2017	CONVERGEX	06/20/2017	WOLFE TRAHAN SECURITIES	80.000	2,419	3,425	2,419							1,006	1,006	22	
G0177J108 G29183103 G491BT108 H1467J104 N53745100	ALLERGAN ORD EATON ORD INVESCO ORD CHUBB ORD LYONDELLBASELL	C C D D	10/25/2017 01/05/2017 03/24/2017 01/19/2017	VARIOUS CONVERGEX CONVERGEX VARIOUS	12/20/2017 12/20/2017 12/20/2017 12/20/2017	Unknown Unknown Unknown VARIOUS	150.000 70.000 1,490.000 110.000	30,860 4,712 45,135 14,448	25,345 5,415 54,497 14,448	30,860 4,712 45,135 14,448							(5,516) 703 9,362 1,180	(5,516) 703 9,362 1,180	266 168 1,316 119	
Y09827109	INDUSTRIES CL A ORD BROADCOM ORD	C D	06/02/2017 12/11/2017	CONVERGEX JANNEY MONTGOMERY, SCOTT INC	12/20/2017 12/21/2017	Unknown INVESTMENT TECHNOLOGY GROUP, I	50.000 160.000	4,020 41,747	5,547 42,526	4,020 41,747							1,528 780	1,528 780	90 280	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								2,625,613	2,924,479	2,625,613							298,867	298,867	36,691	
9799998 Subtotal - Common Stocks								2,625,613	2,924,479	2,625,613							298,867	298,867	36,691	
9899999 Subtotal - Preferred and Common Stocks								2,625,613	2,924,479	2,625,613							298,867	298,867	36,691	
9999999 Totals								15,653,687	15,792,470	15,642,200		(11,487)		(11,487)			150,270	150,270	233,209	55,646

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

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

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

SCHEDULE D - PART 6 - SECTION 2

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

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	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid For Accrued Interest
8399999 Total Bonds															. X X X	.. X X X ..	. X X X .	.....	.....
8699999 Total - Parent, Subsidiaries and Affiliates											... X X X ...				. X X X	.. X X X ..	. X X X .	.....	.....
Other Short-Term Invested Assets																			
Regions Bank Business Money Market		...	09/21/2011	Regions Bank	12/31/2018	 25,318	.....	.....	.....	.....	..... 25,318	 25,318	.....	.....	... 0.030	 0.030	.. MON .	 10	.....
9099999 Subtotal - Other Short-Term Invested Assets						 25,318	.....	.....	.....	.....	... X X X ...	 25,318	.....	.....	. X X X	.. X X X ..	. X X X .	 10	.....
9199999 Total Short-Term Investments						 25,318	.....	.....	.....	.....	... X X X ...	 25,318	.....	.....	. X X X	.. X X X ..	. X X X .	 10	.....

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

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

E20 Schedule DB - Part B Sn 1 Future Contracts Open NONE

E21 Schedule DB - Part B Sn 2 Future Contracts Terminated NONE

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

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

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

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

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

SCHEDULE E - PART 1 - CASH

1			2	3	4	5	6	7
Depository			Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
open depositories								
PNC Bank	Ft. Lauderdale						(568,828)	X X X
Regions Bank	Ft. Lauderdale						51,352	X X X
Regions Bank							850	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				.. X X X ..				X X X
0199999 Totals - Open Depositories				.. X X X ..			(516,626)	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				.. X X X ..				X X X
0299999 Totals - Suspended Depositories				.. X X X ..				X X X
0399999 Total Cash On Deposit				.. X X X ..			(516,626)	X X X
0499999 Cash in Company's Office				.. X X X ..	... X X X ...	... X X X ...		X X X
0599999 Total Cash				.. X X X ..			(516,626)	X X X

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

1. January	311,914	4. April	(57,841)	7. July	(59,025)	10. October	(664,108)
2. February	165,447	5. May	(541,601)	8. August	1,153,238	11. November	371,387
3. March	477,787	6. June	(6,196)	9. September	(663,138)	12. December	(516,626)

SCHEDULE E - PART 2 - CASH EQUIVALENTS
Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
6099999	Subtotal - Bonds - SVO Identified Funds .....					.....	.....	.....
8399999	Subtotals - Bonds .....					.....	.....	.....
Sweep Accounts								
	PNC Premium Business Money Market			0.000		1,910,647		1,830
8499999	Subtotal - Sweep Accounts					1,910,647		1,830
Exempt Money Market Mutual Funds - as Identified by SVO								
	FIDELITY IMM:GOVT;I		12/29/2017	1.160	X X X	33,458,769	9,939	16
8599999	Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO					33,458,769	9,939	16
All Other Money Market Mutual Funds								
	PNC GOVT. ACI - INCOME		12/29/2017	0.000	X X X	39,347,374	9,368	558
8699999	Subtotal - All Other Money Market Mutual Funds					39,347,374	9,368	558
8899999	Total Cash Equivalents					74,716,790	19,308	2,403

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
1.	Alabama (AL)						
2.	Alaska (AK)						
3.	Arizona (AZ)						
4.	Arkansas (AR)						
5.	California (CA)						
6.	Colorado (CO)						
7.	Connecticut (CT)						
8.	Delaware (DE)						
9.	District of Columbia (DC)						
10.	Florida (FL)						
11.	Georgia (GA)						
12.	Hawaii (HI)						
13.	Idaho (ID)						
14.	Illinois (IL)						
15.	Indiana (IN)	O	Pledged with IN Dept of Insurance	106,565	105,737		
16.	Iowa (IA)						
17.	Kansas (KS)						
18.	Kentucky (KY)	O	Pledged with KY Dept. of Insurance	1,055,737	1,042,677		
19.	Louisiana (LA)						
20.	Maine (ME)						
21.	Maryland (MD)						
22.	Massachusetts (MA)						
23.	Michigan (MI)						
24.	Minnesota (MN)						
25.	Mississippi (MS)						
26.	Missouri (MO)						
27.	Montana (MT)						
28.	Nebraska (NE)						
29.	Nevada (NV)						
30.	New Hampshire (NH)						
31.	New Jersey (NJ)						
32.	New Mexico (NM)						
33.	New York (NY)						
34.	North Carolina (NC)						
35.	North Dakota (ND)						
36.	Ohio (OH)						
37.	Oklahoma (OK)						
38.	Oregon (OR)						
39.	Pennsylvania (PA)						
40.	Rhode Island (RI)						
41.	South Carolina (SC)						
42.	South Dakota (SD)						
43.	Tennessee (TN)						
44.	Texas (TX)						
45.	Utah (UT)						
46.	Vermont (VT)						
47.	Virginia (VA)						
48.	Washington (WA)						
49.	West Virginia (WV)						
50.	Wisconsin (WI)						
51.	Wyoming (WY)						
52.	American Samoa (AS)						
53.	Guam (GU)						
54.	Puerto Rico (PR)						
55.	U.S. Virgin Islands (VI)						
56.	Northern Mariana Islands (MP)						
57.	Canada (CAN)						
58.	Aggregate Alien and Other (OT)	X X X	X X X				
59.	TOTAL	X X X	X X X	1,162,302	1,148,414		
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	X X X				

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