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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2017
OF THE CONDITION AND AFFAIRS OF THE

Motorists Commercial Mutual Insurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 471 East Broad Street (Street and Number)
Columbus , OH, US 43215 (City or Town, State, Country and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 471 East Broad Street (Street and Number)
Columbus , OH, US 43215 (City or Town, State, Country and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

Internet Website Address MotoristsGroup.com

Statutory Statement Contact Melissa A. Wood (Name), 614-225-8285 (Area Code) (Telephone Number)
Accounting@MotoristsGroup.com (E-mail Address), 614-225-8330 (FAX Number)

OFFICERS

Chief Executive Officer	David Lynn Kaufman	Secretary	Marchelle Elaine Moore #
President	Thomas Joseph Obrokta, Jr. #	Treasurer & CFO	James Christopher Howat #

OTHER

DIRECTORS OR TRUSTEES

Gregory Arthur Burton #	Sandra Werth Harbrecht	David Lynn Kaufman
Robert Lee McCracken	Thomas Joseph Obrokta, Jr. #	Thomas Charles Ogg
Charles Donovan Stapleton	Robert Lynn Western	Michael Lee Wiseman

State of Ohio
County of Franklin SS:

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

David L. Kaufman Chief Executive Officer	Marchelle E. Moore Secretary	J. Christopher Howat Treasurer

Subscribed and sworn to before me this
14th day of February, 2018

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

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	17,895,268	6.312	17,895,268		17,895,268	6.312
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000				0.000
1.22 Issued by U.S. government sponsored agencies		0.000				0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000				0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	4,768,755	1.682	4,768,755		4,768,755	1.682
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	19,003,886	6.703	19,003,886		19,003,886	6.703
1.43 Revenue and assessment obligations	45,765,890	16.141	45,765,890		45,765,890	16.141
1.44 Industrial development and similar obligations	229,079	0.081	229,079		229,079	0.081
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	208,364	0.073	208,364		208,364	0.073
1.512 Issued or guaranteed by FNMA and FHLMC	15,137,277	5.339	15,137,277		15,137,277	5.339
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	1,442,919	0.509	1,442,919		1,442,919	0.509
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000				0.000
1.523 All other	10,687,955	3.770	10,687,955		10,687,955	3.770
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	42,095,002	14.847	42,095,002		42,095,002	14.847
2.2 Unaffiliated non-U.S. securities (including Canada)	10,847,029	3.826	10,847,029		10,847,029	3.826
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	28,738,388	10.136	28,738,388		28,738,388	10.136
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated		0.000				0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated	29,955,680	10.565	29,955,680		29,955,680	10.565
3.4 Other equity securities:						
3.41 Affiliated	20,585,231	7.260	20,585,231		20,585,231	7.260
3.42 Unaffiliated	44,974	0.016	44,974		44,974	0.016
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans		0.000				0.000
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company	6,225,414	2.196	6,225,414		6,225,414	2.196
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)		0.000				0.000
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities	113,994	0.040	113,994		113,994	0.040
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	3,735,597	1.318	3,735,597		3,735,597	1.318
11. Other invested assets	26,048,744	9.187	26,048,744		26,048,744	9.187
12. Total invested assets	283,529,446	100.000	283,529,446		283,529,446	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)	7,945,428	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		7,945,428
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 carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	112,034	
	8.2 Totals, Part 3, Column 9		112,034
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		7,833,393
10.	Deduct total nonadmitted amounts		1,607,979
11.	Statement value at end of current period (Line 9 minus Line 10)		6,225,414

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		27,353,330
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	8,000,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	770,000	8,770,000
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	884,066	
	5.2 Totals, Part 3, Column 9	(528,268)	355,799
6.	Total gain (loss) on disposals, Part 3, Column 19		(278,787)
7.	Deduct amounts received on disposals, Part 3, Column 16		10,266,543
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	114,946	
	9.2 Totals, Part 3, Column 14		114,946
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)		26,048,745
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		26,048,745

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		245,980,068
2.	Cost of bonds and stocks acquired, Part 3, Column 7		44,855,394
3.	Accrual of discount		(76,737)
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	298,045	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	7,555,408	
	4.4. Part 4, Column 11	(2,278,383)	5,575,069
5.	Total gain (loss) on disposals, Part 4, Column 19		3,739,806
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		51,536,820
7.	Deduct amortization of premium		1,043,509
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)		247,493,270
11.	Deduct total nonadmitted amounts		87,573
12.	Statement value at end of current period (Line 10 minus Line 11)		247,405,697

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	19,266,886	19,141,729	18,995,054	18,463,273
Governments	2. Canada				
(Including all obligations guaranteed by governments)	3. Other Countries				
	4. Totals	19,266,886	19,141,729	18,995,054	18,463,273
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	4,768,755	4,876,008	5,096,076	4,600,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	19,003,886	20,123,175	19,896,457	18,315,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	61,411,911	62,942,742	63,136,630	56,939,317
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	52,782,957	54,506,987	53,360,810	51,604,044
	9. Canada	1,748,592	1,839,055	1,747,748	1,750,000
	10. Other Countries	9,098,438	9,499,914	9,072,991	9,150,000
	11. Totals	63,629,986	65,845,956	64,181,549	62,504,044
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	168,081,423	172,929,610	171,305,767	160,821,634
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	57,526,777	57,526,777	42,992,655	
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries	1,212,266	1,212,266	907,379	
	23. Totals	58,739,042	58,739,042	43,900,034	
Parent, Subsidiaries and Affiliates	24. Totals	20,672,804	20,672,804	12,903,299	
	25. Total Common Stocks	79,411,846	79,411,846	56,803,333	
	26. Total Stocks	79,411,846	79,411,846	56,803,333	
	27. Total Bonds and Stocks	247,493,270	252,341,456	228,109,100	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	275,029	7,253,748	7,651,066	2,391,621	1,695,422	XXX	19,266,886	11.5	34,956,461	18.4	19,266,886	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	275,029	7,253,748	7,651,066	2,391,621	1,695,422	XXX	19,266,886	11.5	34,956,461	18.4	19,266,886	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	2,363,172	1,301,724	1,103,859			XXX	4,768,755	2.8	6,998,412	3.7	4,768,755	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	2,363,172	1,301,724	1,103,859			XXX	4,768,755	2.8	6,998,412	3.7	4,768,755	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	2,006,126	10,594,735	4,573,652	1,829,373		XXX	19,003,886	11.3	21,384,780	11.3	19,003,886	0
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	2,006,126	10,594,735	4,573,652	1,829,373		XXX	19,003,886	11.3	21,384,780	11.3	19,003,886	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	4,924,159	18,291,729	32,462,672	3,818,607	401,696	XXX	59,898,862	35.6	64,324,589	33.9	59,898,862	
5.2 NAIC 2	1,513,049					XXX	1,513,049	0.9			1,513,049	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	6,437,208	18,291,729	32,462,672	3,818,607	401,696	XXX	61,411,911	36.5	64,324,589	33.9	61,411,911	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	2,637,438	16,145,499	15,489,570	6,748,067	3,616,419	XXX	44,636,992	26.6	44,170,344	23.3	28,314,751	16,322,241
6.2 NAIC 2		7,659,239	5,466,692	3,252,693	2,115,264	XXX	18,493,889	11.0	16,496,582	8.7	17,471,857	1,022,032
6.3 NAIC 3			499,105			XXX	499,105	0.3	1,196,270	0.6	499,105	
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	2,637,438	23,804,738	21,455,367	10,000,760	5,731,683	XXX	63,629,986	37.9	61,863,195	32.6	46,285,713	17,344,273
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 12,205,924	53,587,434	61,280,819	14,787,668	5,713,537		147,575,381	87.8	XXX	XXX	131,253,140	16,322,241
10.2 NAIC 2	(d) 1,513,049	7,659,239	5,466,692	3,252,693	2,115,264		20,006,938	11.9	XXX	XXX	18,984,906	1,022,032
10.3 NAIC 3	(d)		499,105				499,105	0.3	XXX	XXX	499,105	
10.4 NAIC 4	(d)								XXX	XXX		
10.5 NAIC 5	(d)						(c)		XXX	XXX		
10.6 NAIC 6	(d)						(c)		XXX	XXX		
10.7 Totals	13,718,973	61,246,673	67,246,616	18,040,360	7,828,801		(b) 168,081,423	100.0	XXX	XXX	150,737,151	17,344,273
10.8 Line 10.7 as a % of Col. 7	8.2	36.4	40.0	10.7	4.7		100.0	XXX	XXX	XXX	89.7	10.3
11. Total Bonds Prior Year												
11.1 NAIC 1	11,339,395	66,479,701	75,252,793	13,686,982	5,075,716		XXX	XXX	171,834,587	90.7	158,248,580	13,586,007
11.2 NAIC 2	250,000	5,356,612	7,289,916	3,066,943	533,111		XXX	XXX	16,496,582	8.7	16,496,582	
11.3 NAIC 3	711,405		484,865				XXX	XXX	1,196,270	0.6	1,196,270	
11.4 NAIC 4							XXX	XXX				
11.5 NAIC 5							XXX	XXX	(c)			
11.6 NAIC 6							XXX	XXX	(c)			
11.7 Totals	12,300,799	71,836,312	83,027,575	16,753,925	5,608,827		XXX	XXX	(b) 189,527,438	100.0	175,941,432	13,586,007
11.8 Line 11.7 as a % of Col. 9	6.5	37.9	43.8	8.8	3.0		XXX	XXX	100.0	XXX	92.8	7.2
12. Total Publicly Traded Bonds												
12.1 NAIC 1	11,343,081	42,197,855	57,529,238	14,729,936	5,453,029		131,253,140	78.1	158,248,580	83.5	131,253,140	XXX
12.2 NAIC 2	1,513,049	7,659,239	5,466,692	3,252,693	1,093,233		18,984,906	11.3	16,496,582	8.7	18,984,906	XXX
12.3 NAIC 3			499,105				499,105	0.3	1,196,270	0.6	499,105	XXX
12.4 NAIC 4												XXX
12.5 NAIC 5												XXX
12.6 NAIC 6												XXX
12.7 Totals	12,856,130	49,857,095	63,495,036	17,982,629	6,546,262		150,737,151	89.7	175,941,432	92.8	150,737,151	XXX
12.8 Line 12.7 as a % of Col. 7	8.5	33.1	42.1	11.9	4.3		100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	7.6	29.7	37.8	10.7	3.9		89.7	XXX	XXX	XXX	89.7	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	862,843	11,389,579	3,751,580	57,732	260,507		16,322,241	9.7	13,586,007	7.2	XXX	16,322,241
13.2 NAIC 2					1,022,032		1,022,032	0.6			XXX	1,022,032
13.3 NAIC 3											XXX	
13.4 NAIC 4											XXX	
13.5 NAIC 5											XXX	
13.6 NAIC 6											XXX	
13.7 Totals	862,843	11,389,579	3,751,580	57,732	1,282,539		17,344,273	10.3	13,586,007	7.2	XXX	17,344,273
13.8 Line 13.7 as a % of Col. 7	5.0	65.7	21.6	0.3	7.4		100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.5	6.8	2.2	0.0	0.8		10.3	XXX	XXX	XXX	XXX	10.3

(a) Includes $ 16,574,684 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 1,237,853 current year, $ 360,752 prior year of bonds with Z designations and $ 0 , current year $ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations		6,579,516	7,310,437	2,310,441	1,694,874	XXX	17,895,268	10.6	33,467,565	17.7	17,895,268	
1.2 Residential Mortgage-Backed Securities	92,849	208,402	76,688	40,187	548	XXX	418,674	0.2	527,238	0.3	418,674	0
1.3 Commercial Mortgage-Backed Securities	182,180	465,829	263,941	40,993		XXX	952,944	0.6	961,659	0.5	952,944	0
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 Totals	275,029	7,253,748	7,651,066	2,391,621	1,695,422	XXX	19,266,886	11.5	34,956,461	18.4	19,266,886	0
2. All Other Governments												
2.1 Issuer Obligations						XXX						
2.2 Residential Mortgage-Backed Securities						XXX						
2.3 Commercial Mortgage-Backed Securities						XXX						
2.4 Other Loan-Backed and Structured Securities						XXX						
2.5 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	2,363,172	1,301,724	1,103,859			XXX	4,768,755	2.8	6,998,412	3.7	4,768,755	
3.2 Residential Mortgage-Backed Securities						XXX						
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities						XXX						
3.5 Totals	2,363,172	1,301,724	1,103,859			XXX	4,768,755	2.8	6,998,412	3.7	4,768,755	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	2,006,126	10,594,735	4,573,652	1,829,373		XXX	19,003,886	11.3	21,384,780	11.3	19,003,886	0
4.2 Residential Mortgage-Backed Securities						XXX						
4.3 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.5 Totals	2,006,126	10,594,735	4,573,652	1,829,373		XXX	19,003,886	11.3	21,384,780	11.3	19,003,886	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	4,272,424	12,004,583	28,356,498	1,132,385		XXX	45,765,890	27.2	44,313,153	23.4	45,765,890	0
5.2 Residential Mortgage-Backed Securities	2,164,784	6,287,146	3,877,094	2,686,222	401,696	XXX	15,416,942	9.2	19,778,468	10.4	15,416,942	
5.3 Commercial Mortgage-Backed Securities						XXX						
5.4 Other Loan-Backed and Structured Securities			229,079			XXX	229,079	0.1	232,967	0.1	229,079	
5.5 Totals	6,437,208	18,291,729	32,462,672	3,818,607	401,696	XXX	61,411,911	36.5	64,324,589	33.9	61,411,911	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	1,774,595	14,437,190	15,263,773	9,943,028	5,731,683	XXX	47,150,268	28.1	43,690,545	23.1	43,845,699	3,304,569
6.2 Residential Mortgage-Backed Securities						XXX						
6.3 Commercial Mortgage-Backed Securities	99,718	4,811,973	5,776,264			XXX	10,687,955	6.4	12,299,821	6.5	2,440,014	8,247,941
6.4 Other Loan-Backed and Structured Securities	763,124	4,555,576	415,331	57,732		XXX	5,791,763	3.4	5,872,829	3.1		5,791,763
6.5 Totals	2,637,438	23,804,738	21,455,367	10,000,760	5,731,683	XXX	63,629,986	37.9	61,863,195	32.6	46,285,713	17,344,273
7. Hybrid Securities												
7.1 Issuer Obligations						XXX						
7.2 Residential Mortgage-Backed Securities						XXX						
7.3 Commercial Mortgage-Backed Securities						XXX						
7.4 Other Loan-Backed and Structured Securities						XXX						
7.5 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX						
8.2 Residential Mortgage-Backed Securities						XXX						
8.3 Commercial Mortgage-Backed Securities						XXX						
8.4 Other Loan-Backed and Structured Securities						XXX						
8.5 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.3 Totals	XXX	XXX	XXX	XXX	XXX							
10. Total Bonds Current Year												
10.1 Issuer Obligations	10,416,316	44,917,747	56,608,220	15,215,227	7,426,557	XXX	134,584,067	80.1	XXX	XXX	131,279,498	3,304,569
10.2 Residential Mortgage-Backed Securities	2,257,633	6,495,548	3,953,782	2,726,409	402,244	XXX	15,835,616	9.4	XXX	XXX	15,835,616	0
10.3 Commercial Mortgage-Backed Securities	281,899	5,277,802	6,040,204	40,993		XXX	11,640,898	6.9	XXX	XXX	3,392,958	8,247,941
10.4 Other Loan-Backed and Structured Securities	763,124	4,555,576	644,410	57,732		XXX	6,020,842	3.6	XXX	XXX	229,079	5,791,763
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10.6 Totals	13,718,973	61,246,673	67,246,616	18,040,360	7,828,801		168,081,423	100.0	XXX	XXX	150,737,151	17,344,273
10.7 Line 10.6 as a % of Col. 7	8.2	36.4	40.0	10.7	4.7		100.0	XXX	XXX	XXX	89.7	10.3
11. Total Bonds Prior Year												
11.1 Issuer Obligations	7,344,073	54,627,564	71,215,813	12,452,292	4,214,715	XXX	XXX	XXX	149,854,456	79.1	147,824,536	2,029,920
11.2 Residential Mortgage-Backed Securities	2,712,957	8,137,395	5,170,074	3,623,543	661,737	XXX	XXX	XXX	20,305,706	10.7	20,305,706	0
11.3 Commercial Mortgage-Backed Securities	750,502	5,235,520	6,030,121	512,962	732,375	XXX	XXX	XXX	13,261,480	7.0	4,020,556	9,240,924
11.4 Other Loan-Backed and Structured Securities	1,493,268	3,835,833	611,568	165,128		XXX	XXX	XXX	6,105,796	3.2	3,790,633	2,315,163
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
11.6 Totals	12,300,799	71,836,312	83,027,575	16,753,925	5,608,827		XXX	XXX	189,527,438	100.0	175,941,432	13,586,007
11.7 Line 11.6 as a % of Col. 9	6.5	37.9	43.8	8.8	3.0		XXX	XXX	100.0	XXX	92.8	7.2
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	10,416,316	42,895,717	56,608,220	15,215,227	6,144,018	XXX	131,279,498	78.1	147,824,536	78.0	131,279,498	XXX
12.2 Residential Mortgage-Backed Securities	2,257,633	6,495,548	3,953,782	2,726,409	402,244	XXX	15,835,616	9.4	20,305,706	10.7	15,835,616	XXX
12.3 Commercial Mortgage-Backed Securities	182,180	465,829	2,703,955	40,993		XXX	3,392,958	2.0	4,020,556	2.1	3,392,958	XXX
12.4 Other Loan-Backed and Structured Securities			229,079			XXX	229,079	0.1	3,790,633	2.0	229,079	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
12.6 Totals	12,856,130	49,857,095	63,495,036	17,982,629	6,546,262		150,737,151	89.7	175,941,432	92.8	150,737,151	XXX
12.7 Line 12.6 as a % of Col. 7	8.5	33.1	42.1	11.9	4.3		100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	7.6	29.7	37.8	10.7	3.9		89.7	XXX	XXX	XXX	89.7	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations		2,022,030			1,282,539	XXX	3,304,569	2.0	2,029,920	1.1	XXX	3,304,569
13.2 Residential Mortgage-Backed Securities		0		0		XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities	99,718	4,811,973	3,336,249			XXX	8,247,941	4.9	9,240,924	4.9	XXX	8,247,941
13.4 Other Loan-Backed and Structured Securities	763,124	4,555,576	415,331	57,732		XXX	5,791,763	3.4	2,315,163	1.2	XXX	5,791,763
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
13.6 Totals	862,843	11,389,579	3,751,580	57,732	1,282,539		17,344,273	10.3	13,586,007	7.2	XXX	17,344,273
13.7 Line 13.6 as a % of Col. 7	5.0	65.7	21.6	0.3	7.4		100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.5	6.8	2.2	0.0	0.8		10.3	XXX	XXX	XXX	XXX	10.3

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	8,761,621	3,849,703		4,911,918	
2. Cost of short-term investments acquired	(1,369)			(1,369)	
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	8,760,252	3,849,703		4,910,548	
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)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year				
2. Cost of cash equivalents acquired	118,608,584	1,995,708	116,612,876	
3. Accrual of discount	880	880		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals	847	59	788	
6. Deduct consideration received on disposals	114,834,143	1,996,647	112,837,496	
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)	3,776,168		3,776,168	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	3,776,168		3,776,168	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
2 story office building 30,612 sq ft and lot 91,040 sq ft, occupied by reporting entity		Murfresboro	TN	03/31/2017	04/27/2016	7,945,428		7,833,393	6,325,000	112,034			(112,034)		530,135	
0299999. Property occupied by the reporting entity - Administrative						7,945,428		7,833,393	6,325,000	112,034			(112,034)		530,135	
0399999. Total Property occupied by the reporting entity						7,945,428		7,833,393	6,325,000	112,034			(112,034)		530,135	
0699999 - Totals						7,945,428		7,833,393	6,325,000	112,034			(112,034)		530,135	

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
2 story office building 30,612 sq ft and lot 91,040 sq ft, occupied by reporting entity	Akron	OH	02/23/2017	Roetzel & Andress LPA	693			
2 story office building 30,612 sq ft and lot 91,040 sq ft, occupied by reporting entity	Murfresboro	TN	03/31/2017	Consumers Realty Group, LLC	7,944,735			
0199999. Acquired by Purchase					7,945,428			
0399999 - Totals					7,945,428			

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
Joint Venture Interests - Other - Unaffiliated																			
	Aberdeen Institutional Commingled Funds, LLC		Philadelphia	PA	Aberdeen Asset Management Inc.		08/24/2017		8,000,000	8,184,501	8,184,501	184,501						0	1.350
	Adams Street 2012 Global Fund LP		Chicago	IL	Adams Street Partners		02/15/2012		2,011,782	3,145,464	3,145,464	298,678						1,114,400	0.510
	HarbourVest International Private Equity Partners V		Wilmington	DE	HarbourVest		05/31/2007	1	45,854	51,968	51,968	(24,985)				24,908		19,213	0.080
	HarbourVest Partners VIII Buyout Fund LP		Wilmington	DE	HarbourVest		03/29/2007	3	1,074,671	1,130,209	1,130,209	22,712						112,500	0.090
	HarbourVest Partners VIII Mezzanine LP		Wilmington	DE	HarbourVest		03/29/2007	2	203,598	136,663	136,663	(26,503)						20,000	0.100
	HarbourVest Partners VIII Venture Capital Fund LP		Wilmington	DE	HarbourVest		03/29/2007	1	271,360	319,764	319,764	(22,203)						10,000	0.020
	HIPEP V 2007 European Buyout Companion Fund LP		Wilmington	DE	HarbourVest		05/02/2007	3	391,180	270,064	270,064	(65,793)				90,038		25,217	0.370
	HarbourVest Partners IX-Buyout Fund LP		Wilmington	DE	HarbourVest		12/21/2011	3	1,167,205	1,934,591	1,934,591	155,089						982,500	0.210
	HarbourVest Partners IX-Credit Opportunities Fund LP		Wilmington	DE	HarbourVest		12/21/2011	2	194,077	282,752	282,752	30,216						175,000	0.200
	HarbourVest Partners IX-Venture Fund LP		Wilmington	DE	HarbourVest		12/21/2011	1	878,868	1,407,244	1,407,244	6,709						172,500	0.130
	Park Street Capital Private Equity Fund VIII		Boston	MA	Park Street Capital		05/04/2007		534,000	609,893	609,893	(20,924)						42,500	0.340
	Crescent Senior Secured Floating Rate Fund		Dover	DE	Crescent Capital Group LP		05/01/2007		5,900,000	8,043,959	8,043,959	346,569						0	4.370
2199999. Joint Venture Interests - Other - Unaffiliated									20,672,595	25,517,072	25,517,072	884,066				114,946		2,673,830	XXX
All Other Low Income Housing Tax Credit - Unaffiliated																			
	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI		Irving	CA	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI		03/28/2006		917,802	531,673	531,673								
3999999. All Other Low Income Housing Tax Credit - Unaffiliated									917,802	531,673	531,673								XXX
4499999. Total - Unaffiliated									21,590,397	26,048,746	26,048,746	884,066				114,946		2,673,830	XXX
4599999. Total - Affiliated																			XXX
4699999 - Totals									21,590,397	26,048,746	26,048,746	884,066				114,946		2,673,830	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture Interests - Other - Unaffiliated										
	Aberdeen Institutional Commingled Funds, LLC	Philadelphia	PA	Aberdeen Asset Management Inc.	08/24/2017		8,000,000			0.210
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012			390,000		0.510
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	3		37,500		0.090
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	3		210,000		0.210
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	2		17,500		0.200
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	1		90,000		0.130
	Park Street Capital Private Equity Fund VIII	Boston	MA	Park Street Capital	05/04/2007			25,000		0.340
2199999. Joint Venture Interests - Other - Unaffiliated							8,000,000	770,000		XXX
4499999. Total - Unaffiliated							8,000,000	770,000		XXX
4599999. Total - Affiliated										XXX
4699999 - Totals							8,000,000	770,000		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
Joint Venture Interests - Other - Unaffiliated																			
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012	12/31/2017	2,567,376							110,590	110,590				
	HarbourVest International Private Equity Partners V	Wilmington	DE	HarbourVest	03/29/2007	12/31/2017	93,793							28,757	28,757	(12,991)		(12,991)	
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/31/2017	1,327,762							257,765	257,765				
	HarbourVest Partners VIII Mezzanine LP	Wilmington	DE	HarbourVest	03/29/2007	12/31/2017	188,870							25,704	25,704				
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/31/2017	384,350							42,383	42,383				
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE	HarbourVest	05/02/2007	12/31/2017	419,850							132,684	132,684	(41,347)		(41,347)	
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/31/2017	1,832,219							262,717	262,717				
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/31/2017	271,613							36,577	36,577				
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/31/2017	1,399,469							88,934	88,934				
	Park Street Capital Private Equity Fund VIII	Boston	MA	Park Street Capital	05/04/2007	12/31/2017	710,902							105,085	105,085				
	Blackrock Enhanced Commodity Muni Fund LLC	Wilmington	DE	Blackrock Financial Management	05/31/2007	12/31/2017	8,582,076	(528,268)				(528,268)		7,919,152	7,919,152		(134,656)	(134,656)	
	Crescent Senior Secured Floating Rate Fund	Dover	DE	Crescent Capital Group LP	05/01/2007	12/31/2017	8,947,390							1,250,000	1,250,000				
2199999. Joint Venture Interests - Other - Unaffiliated							26,725,669	(528,268)				(528,268)		10,260,348	10,260,348	(54,338)	(134,656)	(188,994)	
All Other Low Income Housing Tax Credit - Unaffiliated																			
	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	Irving	CA	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	03/28/2006	12/31/2017	627,661							6,195	6,195		(89,793)	(89,793)	
3999999. All Other Low Income Housing Tax Credit - Unaffiliated							627,661							6,195	6,195		(89,793)	(89,793)	
4499999. Total - Unaffiliated							27,353,331	(528,268)				(528,268)		10,266,543	10,266,543	(54,338)	(224,449)	(278,787)	
4599999. Total - Affiliated																			
4699999 - Totals							27,353,331	(528,268)				(528,268)		10,266,543	10,266,543	(54,338)	(224,449)	(278,787)	

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-FD-5	UNITED STATES TREASURY				1	222,379	131.2050	220,109	167,760	215,593	3,091	(4,018)			3.625	0.692	AO	1,303	5,474	06/06/2017	04/15/2028
912810-FH-6	UNITED STATES TREASURY				1	295,530	136.3300	306,839	225,071	280,734	4,380	(4,325)			3.875	1.407	AO	1,869	8,346	06/06/2017	04/15/2029
912810-FQ-6	UNITED STATES TREASURY				1	106,161	138.3350	115,345	83,381	105,526	1,673	(1,298)			3.375	1.385	AO	603	2,785	12/04/2013	04/15/2032
912810-FR-4	UNITED STATES TREASURY				1	425,256	113.9560	387,722	340,239	409,396	6,828	(7,982)			2.375	(0.057)	JJ	3,733	7,963	02/04/2013	01/15/2025
912810-FS-2	UNITED STATES TREASURY				1	243,772	112.4810	251,625	223,704	247,139	4,487	(2,460)			2.000	0.778	JJ	2,067	4,409	05/16/2016	01/15/2026
912810-PS-1	UNITED STATES TREASURY				1	144,228	116.9970	143,106	122,316	144,731	2,454	(2,450)			2.375	0.246	JJ	1,342	2,863	05/16/2016	01/15/2027
912810-PV-4	UNITED STATES TREASURY	SD			1	1,507,495	112.3940	1,383,131	1,230,414	1,462,687	24,635	(23,952)			1.750	(0.238)	JJ	11,780	19,825	11/29/2012	01/15/2028
912810-PZ-5	UNITED STATES TREASURY				1	245,043	121.3040	250,859	206,802	245,902	3,216	(2,385)			2.500	0.747	JJ	2,388	3,829	06/06/2017	01/15/2029
912810-QF-8	UNITED STATES TREASURY				1	112,347	130.1230	155,927	119,830	126,276	2,403	117			2.125	2.296	FA	962	2,510	07/30/2010	02/15/2040
912810-QP-6	UNITED STATES TREASURY				1	212,303	131.0240	236,133	180,221	216,161	3,614	(1,299)			2.125	1.143	FA	1,447	3,775	11/12/2014	02/15/2041
912810-QV-3	UNITED STATES TREASURY				1	246,106	100.9730	264,543	261,994	256,626	5,256	187			0.750	0.843	FA	742	1,937	08/07/2015	02/15/2042
912810-RA-8	UNITED STATES TREASURY				1	184,228	97.8490	188,964	193,118	197,569	3,874	63			0.625	0.665	FA	456	1,190	03/05/2013	02/15/2043
912810-RF-7	UNITED STATES TREASURY				1	320,228	115.4440	342,117	296,349	328,736	5,944	(1,097)			1.375	0.887	FA	1,539	4,016	05/16/2016	02/15/2044
912810-RL-4	UNITED STATES TREASURY				1	309,913	100.5010	315,824	314,250	315,446	5,075	(122)			0.750	0.731	FA	890	1,823	06/06/2017	02/15/2045
912810-RR-1	UNITED STATES TREASURY				1	90,829	106.8260	100,403	93,988	94,474	1,886	(19)			1.000	0.972	FA	355	924	05/13/2016	02/15/2046
912810-RW-0	UNITED STATES TREASURY				1	157,841	103.9150	169,897	163,496	159,586	1,675	69			0.875	0.970	FA	540	710	08/09/2017	02/15/2047
912828-2L-3	UNITED STATES TREASURY				1	179,274	99.4680	180,543	181,508	180,684	1,377	33			0.375	0.424	JJ	314		08/09/2017	07/15/2027
912828-B2-5	UNITED STATES TREASURY				1	524,699	101.7510	548,592	539,152	542,317	10,976	1,176			0.625	0.522	JJ	1,557	3,321	08/07/2015	01/15/2024
912828-C9-9	UNITED STATES TREASURY				1	317,791	99.7750	325,603	326,337	328,049	6,547	(1,333)			0.125	(0.299)	AO	87	404	05/05/2015	04/15/2019
912828-H4-5	UNITED STATES TREASURY				1	530,328	99.1150	567,717	572,787	555,082	11,490	2,444			0.250	0.717	JJ	662	1,411	11/04/2015	01/15/2025
912828-JX-9	UNITED STATES TREASURY				1	202,758	102.0590	193,472	189,569	196,589	3,803	(4,053)			2.125	(0.093)	JJ	1,861	3,970	05/16/2016	01/15/2019
912828-K3-3	UNITED STATES TREASURY				1	480,253	99.7950	494,046	495,060	497,933	9,931	(1,256)			0.125	(0.139)	AO	133	613	05/16/2016	04/15/2020
912828-LA-6	UNITED STATES TREASURY				1	221,566	103.1050	250,137	242,605	258,024	4,868	3,661			1.875	3.575	JJ	2,101	4,483	01/06/2010	07/15/2019
912828-MF-4	UNITED STATES TREASURY				1	259,994	102.6180	257,519	250,950	260,115	5,034	(3,153)			1.375	0.068	JJ	1,594	3,400	05/05/2014	01/15/2020
912828-N7-1	UNITED STATES TREASURY				1	174,358	101.6010	179,306	176,480	179,901	3,541	(513)			0.625	0.314	JJ	510	1,087	03/02/2016	01/15/2026
912828-NM-8	UNITED STATES TREASURY				1	413,730	103.2560	408,761	395,871	421,619	7,942	(2,664)			1.250	0.539	JJ	2,286	4,877	12/19/2011	07/15/2020
912828-PP-9	UNITED STATES TREASURY				1	410,590	102.9840	406,440	394,664	414,289	7,917	(4,109)			1.125	0.041	JJ	2,051	4,376	05/16/2016	01/15/2021
912828-Q6-0	UNITED STATES TREASURY				1	277,787	99.5880	279,847	281,005	284,125	4,698	(844)			0.125	(0.220)	AO	75	284	06/06/2017	04/15/2021
912828-QV-5	UNITED STATES TREASURY				1	382,256	101.9240	396,001	388,526	397,020	7,796	(1,073)			0.625	0.334	JJ	1,122	2,393	05/05/2014	07/15/2021
912828-S5-0	UNITED STATES TREASURY				1	335,263	97.7090	341,865	349,880	343,410	7,490	657			0.125	0.350	JJ	202	217	02/10/2017	07/15/2026
912828-SA-9	UNITED STATES TREASURY				1	507,171	99.5970	499,306	501,326	525,045	10,060	(2,278)			0.125	(0.341)	JJ	289	618	01/17/2013	01/15/2022
912828-TE-0	UNITED STATES TREASURY	SD			1	2,717,917	100.7069	2,700,557	2,681,600	2,782,982	53,800	(23,716)			0.125	(0.766)	JJ	1,548	3,303	09/25/2012	07/15/2022
912828-UH-1	UNITED STATES TREASURY				1	403,399	99.2230	397,630	400,744	421,574	8,040	(1,480)			0.125	(0.255)	JJ	231	494	03/05/2013	01/15/2023
912828-UN-8	UNITED STATES TREASURY	SD			1	2,567,686	98.9930	2,474,825	2,500,000	2,536,735		(6,808)			2.000	1.699	FA	18,886	50,000	04/22/2013	02/15/2023
912828-V4-9	UNITED STATES TREASURY				1	159,712	99.2790	162,429	163,609	163,135	3,389	34			0.375	0.400	JJ	283	304	02/10/2017	01/15/2027
912828-VM-9	UNITED STATES TREASURY				1	511,937	100.7520	544,634	540,569	533,177	10,843	1,307			0.375	0.636	JJ	936	1,998	11/05/2015	07/15/2023
912828-WU-0	UNITED STATES TREASURY				1	501,927	98.8250	523,583	529,808	523,068	10,628	729			0.125	0.271	JJ	306	653	03/02/2016	07/15/2024
912828-X3-9	UNITED STATES TREASURY				1	211,067	99.2960	212,370	213,875	213,726	2,636	23			0.125	0.142	AO	57	132	05/04/2017	04/15/2022
912828-XL-9	UNITED STATES TREASURY				1	510,242	100.1530	529,751	528,942	530,087	10,613	(316)			0.375	0.311	JJ	916	1,959	03/02/2016	07/15/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						17,625,362	XXX	17,707,480	17,067,800	17,895,268	283,907	(94,499)			XXX	XXX	XXX	70,026	162,673	XXX	XXX
36290S-RR-4	GN 616196 - RMBS			4	1	105,430	104.6100	105,794	101,132	103,307		(512)			5.500	4.190	MON	464	5,666	01/21/2004	01/15/2024
36296S-E3-5	GN 699554 - RMBS			4	1	36,360	108.5600	39,902	36,756	36,251		7			5.000	5.359	MON	153	1,850	10/21/2008	11/15/2038
36297A-AT-0	GN 705718 - RMBS			4	1	68,569	108.0400	71,458	66,140	68,806		106			5.000	4.009	MON	276	3,373	01/06/2009	01/15/2039
38373A-D9-4	GNR 0969E PV - CMO/RMBS			4	1	34,490	104.9768	35,776	34,080	34,455		7			4.000	3.726	MON	114	1,391	08/05/2009	08/20/2039
38377L-AQ-1	GNR 10116F HB - CMO/RMBS			4	1	177,963	104.9984	175,945	167,569	175,856		170			4.000	2.813	MON	559	6,847	09/17/2014	09/20/2040
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						422,811	XXX	428,874	405,676	418,674		(221)			XXX	XXX	XXX	1,564	19,127	XXX	XXX
38376G-M8-0	GNR 1158 C - CMBS			4	1	946,880	101.5738	1,005,374	989,797	952,944		1,097			3.637	3.834	MON	3,000	36,065	04/05/2011	08/16/2051
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						946,880	XXX	1,005,374	989,797	952,944		1,097			XXX	XXX	XXX	3,000	36,065	XXX	XXX
0599999. Total - U.S. Government Bonds						18,995,054	XXX	19,141,729	18,463,273	19,266,886	283,907	(93,623)			XXX	XXX	XXX	74,590	217,865	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
13063B-RW-4	CALIFORNIA ST			2	1FE	242,108	112.9460	225,892	200,000	220,441		(4,714)			5.000	2.360	FA	4,167	10,000	03/06/2013	02/01/2023
373384-GV-2	GEORGIA ST			2	1FE	2,537,366	101.7480	2,391,078	2,350,000	2,363,172		(25,601)			5.000	3.857	JJ	58,750	117,500	06/30/2008	07/01/2019
546415-P5-3	LOUISIANA ST			2	1FE	459,896	115.1870	431,951	375,000	424,019		(8,165)			5.000	2.461	JJ	8,646	18,750	05/24/2013	07/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
546415-P6-1	LOUISIANA ST			2	1FE	304,095	114.6800	286,700	250,000	281,300		(5,197)			5.000	2.561	JJ	5,764	12,500	05/24/2013	07/15/2026
57582R-CZ-7	MASSACHUSETTS ST			2	1FE	232,299	106.8180	240,341	225,000	230,095		(854)			4.000	3.530	MN	1,500	9,000	04/30/2015	05/01/2035
882722-KA-8	TEXAS ST			2	1FE	852,432	105.9860	847,888	800,000	812,180		(6,542)			5.643	4.724	AO	11,286	45,144	12/03/2010	10/01/2023
93974C-6K-1	WASHINGTON ST			2	1FE	179,246	114.9370	172,406	150,000	168,446		(3,371)			5.000	2.415	FA	3,125	7,500	09/10/2014	02/01/2025
97705L-M4-6	WISCONSIN ST			2	1FE	288,635	111.9010	279,753	250,000	269,103		(4,652)			5.000	2.879	MN	2,083	12,500	07/31/2013	11/01/2022
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						5,096,076	XXX	4,876,008	4,600,000	4,768,755		(59,096)			XXX	XXX	XXX	95,321	232,894	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						5,096,076	XXX	4,876,008	4,600,000	4,768,755		(59,096)			XXX	XXX	XXX	95,321	232,894	XXX	XXX
005662-MP-3	ADAMS CNTY COLO SCH DIST NO 014			2	1FE	184,100	117.3760	176,064	150,000	169,963		(3,088)			5.000	2.561	JD	625	7,500	03/07/2013	12/01/2025
041826-R9-1	ARLINGTON TEX INDPT SCH DIST			2	1FE	207,995	119.5130	209,148	175,000	204,373		(3,621)			5.000	2.420	FA	3,306	8,750	01/09/2017	02/15/2027
05914F-FG-0	BALTIMORE CNTY MD			1	1FE	1,720,332	122.6800	2,085,560	1,700,000	1,714,554		(851)			5.650	5.550	MN	16,008	96,050	10/28/2009	11/01/2029
199492-DP-1	COLUMBUS OHIO			2	1FE	381,339	116.3850	378,251	325,000	357,904		(5,427)			5.000	2.990	JJ	8,125	16,250	05/30/2013	07/01/2030
199492-PD-5	COLUMBUS OHIO			2	1FE	238,727	109.9060	247,289	225,000	235,836		(1,256)			4.000	3.271	JJ	4,500	9,000	08/20/2015	07/01/2033
34153P-G3-6	FLORIDA ST BRD ED PUB ED			2	1FE	457,425	110.4350	414,131	375,000	410,911		(10,046)			5.000	2.080	JD	1,563	18,750	03/05/2013	06/01/2024
349460-Z9-9	FORT WORTH TEX INDPT SCH DIST			2	1FE	2,278,395	103.8710	2,181,291	2,100,000	2,124,877		(21,291)			5.000	3.910	FA	39,667	105,000	09/21/2009	02/15/2029
368079-GF-0	GAVILAN CALIF JT CMNTY COLLEGE DIST			2	1FE	172,983	117.4610	176,192	150,000	168,156		(2,085)			5.000	3.190	FA	3,125	7,500	07/29/2015	08/01/2032
442331-M6-8	HOUSTON TEX			2	1	376,694	104.0590	369,409	355,000	358,156		(2,596)			5.000	4.208	MS	5,917	17,750	08/21/2009	03/01/2025
442331-N5-9	HOUSTON TEX			2	1FE	47,750	103.8230	46,720	45,000	45,400		(329)			5.000	4.208	MS	750	2,250	08/21/2009	03/01/2025
495033-DR-0	KING CNTY WASH SCH DIST NO 401 HIGHLINE			2	1FE	189,485	115.1780	172,767	150,000	170,436		(3,911)			5.000	2.070	JD	625	7,500	11/26/2012	12/01/2025
495260-E7-2	KING CNTY WASH SCH DIST NO 414 LAKE WASH			2	1FE	202,059	111.4740	195,080	175,000	198,636		(2,527)			4.000	2.231	JD	583	7,000	08/10/2016	12/01/2030
542264-AL-0	LONE STAR COLLEGE SYS TEX			2	1FE	2,079,300	102.1080	2,042,160	2,000,000	2,006,126		(9,512)			5.000	4.495	FA	37,778	100,000	08/08/2008	08/15/2021
542433-ND-5	LONG BEACH CALIF UNI SCH DIST	SD		1	1FE	606,055	115.8780	579,390	500,000	581,427		(9,244)			5.914	3.455	FA	12,321	29,570	03/26/2015	08/01/2025
544646-A6-9	LOS ANGELES CALIF UNI SCH DIST				1FE	750,000	122.5320	918,990	750,000	750,000					5.981	5.982	JJ	22,429	44,858	04/22/2010	05/01/2027
592112-PE-0	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1FE	795,901	107.9240	744,676	690,000	719,789		(11,271)			5.000	3.190	JJ	17,250	34,500	07/08/2010	07/01/2022
592112-PN-0	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1FE	645,949	108.0520	605,091	560,000	584,177		(9,148)			5.000	3.190	JJ	14,000	28,000	07/08/2010	07/01/2022
592112-RS-7	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1	37,849	113.6640	34,099	30,000	33,848		(809)			5.000	2.005	JJ	750	1,500	11/01/2012	07/01/2023
592112-RW-8	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1FE	182,936	113.9420	165,216	145,000	163,596		(3,911)			5.000	2.005	JJ	3,625	7,250	11/01/2012	07/01/2023
613681-U7-8	MONTGOMERY CNTY TEX			2	1FE	210,609	118.3240	207,067	175,000	199,205		(3,582)			5.000	2.560	MS	2,917	8,750	09/17/2014	03/01/2026
662523-WY-1	NORTH SLOPE BORO ALASKA			1	1FE	1,600,000	106.7530	1,708,048	1,600,000	1,600,000					5.126	5.126	JD	41,236	41,008	10/21/2009	06/30/2020
66702R-HS-4	NORTHSIDE TEX INDPT SCH DIST	SD			1FE	300,463	112.5560	281,390	250,000	279,840		(6,883)			5.000	1.971	FA	4,722	12,500	11/13/2014	02/15/2022
681712-PK-5	OMAHA NEB	SD			1FE	1,226,350	111.3580	1,113,580	1,000,000	1,076,190		(22,127)			5.250	2.779	AO	13,125	52,500	08/03/2010	04/01/2021
702334-CH-4	PASADENA TEX INDPT SCH DIST			2	1FE	158,034	108.3640	162,546	150,000	156,124		(750)			4.000	3.351	FA	2,267	6,000	04/22/2015	02/15/2034
720390-YK-3	PIERCE CNTY WASH SCH DIST NO 003 PUYALLU			2	1FE	626,665	115.0260	575,130	500,000	566,366		(12,675)			5.000	2.140	JD	2,083	25,000	01/11/2013	12/01/2024
727199-KH-3	PLANO TEX INDPT SCH DIST			2	1FE	1,720,026	104.5530	1,777,401	1,700,000	1,703,126		(2,619)			6.170	5.998	FA	39,625	104,890	10/29/2009	02/15/2029
734260-U5-9	PORT HOUSTON AUTH TEX HARRIS CNTY				1FE	800,115	105.3980	790,485	750,000	758,024		(4,331)			5.000	4.357	AO	9,375	37,500	01/14/2010	10/01/2019
797355-6M-1	SAN DIEGO CALIF UNI SCH DIST	JB		3	1FE	114,615	67.3620	117,884	175,000	114,819		204			0.000	3.400	N/A			11/29/2017	07/01/2030
797508-FZ-6	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1FE	159,738	108.3540	162,531	150,000	157,516		(861)			4.000	3.249	FA	2,500	6,000	04/16/2015	08/01/2033
797508-GA-0	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1FE	159,200	108.0700	162,105	150,000	157,105		(812)			4.000	3.289	FA	2,500	6,000	04/16/2015	08/01/2034
812626-5J-4	SEATTLE WASH			2	1FE	153,866	107.9100	161,865	150,000	152,992		(345)			4.000	3.690	JD	500	6,000	05/08/2015	12/01/2038
850000-2F-6	SPRING TEX INDPT SCH DIST			2	1FE	205,039	117.7580	206,077	175,000	195,772		(2,795)			5.000	3.010	FA	3,306	8,750	06/25/2014	08/15/2025
910678-ZH-7	UNITED INDPT SCH DIST TEX			2	1FE	208,994	118.6160	207,578	175,000	198,459		(3,186)			5.000	2.770	FA	3,306	8,750	06/24/2014	08/15/2026
982696-QQ-2	WYANDOTTE CNTY KANS UNI SCH DIST NO 500			2	1FE	329,840	122.4100	354,989	290,000	326,308		(3,420)			5.000	3.323	MS	14,943		12/02/2016	09/01/2027
982696-QR-0	WYANDOTTE CNTY KANS UNI SCH DIST NO 500			2	1FE	367,634	120.9160	392,977	325,000	363,877		(3,637)			5.000	3.393	MS	16,747		12/02/2016	09/01/2028
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						19,896,457	XXX	20,123,175	18,315,000	19,003,886		(168,741)			XXX	XXX	XXX	352,096	872,626	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						19,896,457	XXX	20,123,175	18,315,000	19,003,886		(168,741)			XXX	XXX	XXX	352,096	872,626	XXX	XXX
010268-AU-4	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			2	1FE	209,036	107.5580	215,116	200,000	206,741		(886)			4.000	3.430	MS	2,667	8,000	04/24/2015	09/01/2034
011798-KU-8	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	339,352	112.7150	321,238	285,000	314,793		(5,384)			5.000	2.781	FA	5,938	14,250	02/27/2013	02/01/2029
011798-KV-6	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	266,627	112.3070	252,691	225,000	247,848		(4,121)			5.000	2.841	FA	4,688	11,250	02/27/2013	02/01/2030
011798-LL-7	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	367,386	113.7420	341,226	300,000	336,654		(6,695)			5.000	2.431	FA	6,250	15,000	02/27/2013	02/01/2025
011798-LM-5	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	303,460	113.3300	283,325	250,000	279,150		(5,306)			5.000	2.541	FA	5,208	12,500	02/27/2013	02/01/2026
02765U-JR-6	AMERICAN MUN PWR OHIO INC REV			2	1FE	281,748	113.1180	282,795	250,000	275,941		(5,806)			5.250	2.580	FA	4,958	13,125	01/03/2017	02/15/2031
040484-MS-3	ARIZONA BRD REGENTS UNIV ARIZ SYS REV			2	1FE	344,286	116.5940	349,782	300,000	333,928		(3,983)			5.000	3.270	JD	1,250	15,000	04/22/2015	06/01/2040
040654-SH-9	ARIZONA ST TRANSN BRD HWY REV			2	1FE	807,278	101.7480	763,110	750,000	754,675		(9,095)			5.000	3.730	JJ	18,750	37,500	08/10/2011	07/01/2031
047061-CZ-7	ATHENS-CLARKE CNTY GA UNI GOVT WTR & SEW			2	1FE	155,189	108.1690	162,254	150,000	153,959		(490)			4.000	3.571	JJ	3,000	6,000	05/06/2015	01/01/2033
047870-NC-0	ATLANTA GA WTR & WASTEWTR REV			2	1FE	203,611	116.9330	204,633	175,000	196,787		(2,610)			5.000	3.089	MN	1,458	8,750	04/21/2015	11/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
047870-NV-8	ATLANTA GA WTR & WASTEWTR REV			2	1FE	181,259	121.8560	182,784	150,000	180,187		(1,071)			5.000	2.660	MN	1,250	3,688	08/02/2017	11/01/2033
052414-MP-1	AUSTIN TEX ELEC UTIL SYS REV			2	1FE	220,539	113.7940	199,140	175,000	198,546		(4,548)			5.000	2.080	MN	1,118	8,750	12/05/2012	11/15/2024
059231-M5-6	BALTIMORE MD REV			2	1FE	282,920	119.0500	297,625	250,000	280,764		(2,156)			5.000	3.401	JJ	6,250	3,021	03/10/2017	07/01/2036
086377-DJ-4	BESSEMER ALA GOVERNMENTAL UTIL SVCS CORP			2	1FE	595,860	120.1070	600,535	500,000	594,650		(1,210)			5.000	2.800	JD	3,611		11/01/2017	06/01/2030
10741M-BM-5	BREVARD CNTY FLA LOC OPT FUEL TAX REV			2	1FE	198,252	118.0070	206,512	175,000	196,097		(2,088)			5.000	3.371	FA	3,646	5,372	11/30/2016	08/01/2028
134041-JA-1	CAMPBELL & KENTON CNTYS KY SANT DIST NO				1FE	296,450	122.1270	305,318	250,000	292,127		(4,267)			5.000	2.780	FA	5,208	9,340	12/21/2016	08/01/2026
155048-CQ-2	CENTRAL PUGET SOUND WASH REGL TRAN AUTH			2	1FE	239,318	112.4420	224,884	200,000	219,134		(4,395)			5.000	2.520	FA	4,167	10,000	03/04/2013	02/01/2028
15504R-FY-0	CENTRAL PUGET SOUND WASH REGL TRAN AUTH			2	1FE	264,719	121.0700	278,461	230,000	261,030		(3,453)			5.000	3.050	MN	1,917	11,500	12/02/2016	11/01/2029
160131-DP-0	CHARLESTON EDL EXCELLENCE FING CORP S C			2	1FE	237,908	118.9170	237,834	200,000	226,801		(3,460)			5.000	2.851	JD	833	10,000	08/07/2014	12/01/2026
160131-DQ-8	CHARLESTON EDL EXCELLENCE FING CORP S C			2	1FE	236,350	118.3520	236,704	200,000	225,730		(3,311)			5.000	2.931	JD	833	10,000	08/07/2014	12/01/2027
162393-FV-9	CHATTANOOGA TENN ELEC REV			2	1FE	284,908	117.1010	292,753	250,000	277,672		(3,119)			5.000	3.350	MS	4,167	12,500	07/23/2015	09/01/2040
181070-ET-6	CLARK CNTY NEV WTR RECLAMATION DIST			2	1FE	199,950	109.5700	191,748	175,000	196,886		(2,299)			4.000	2.367	JJ	3,500	5,853	08/04/2016	07/01/2032
196707-WD-1	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1FE	294,676	108.5050	298,389	275,000	294,330		(346)			4.000	3.151	MS	2,719		10/18/2017	03/01/2040
207758-NY-5	CONNECTICUT ST SPL TAX OBLIG REV			2	1FE	654,719	111.1230	672,294	605,000	633,567		(5,073)			5.000	3.950	JJ	15,125	30,250	07/11/2013	01/01/2028
235241-PC-4	DALLAS TEX AREA RAPID TRAN SALES TAX REV			2	1FE	182,031	119.4860	179,229	150,000	173,057		(3,011)			5.000	2.560	JD	625	7,500	11/20/2014	12/01/2025
249182-KP-0	DENVER COLO CITY & CNTY ARPT REV			2	1FE	178,454	120.9590	181,439	150,000	178,281		(173)			5.000	2.800	MN	500		11/30/2017	11/15/2029
25477G-HX-6	DISTRICT COLUMBIA INCOME TAX REV			2	1FE	286,680	111.8710	279,678	250,000	265,860		(3,740)			5.000	3.260	JD	1,042	12,500	12/16/2011	12/01/2028
25484J-CY-4	DISTRICT COLUMBIA UNIV REV			2	1FE	173,063	118.5210	177,782	150,000	171,324		(1,738)			5.000	3.211	AO	1,875	5,271	02/08/2017	04/01/2032
25484J-DC-1	DISTRICT COLUMBIA UNIV REV			2	1FE	234,724	117.3610	234,722	200,000	232,968		(1,756)			5.000	2.950	AO	2,500	5,000	06/01/2017	04/01/2036
29270C-H7-3	ENERGY NORTHWEST WASH ELEC REV			2	1FE	292,133	117.9620	294,905	250,000	282,449		(3,796)			5.000	3.051	JJ	6,250	12,500	04/24/2015	07/01/2033
30382L-DU-9	FAIRFAX CNTY VA ECONOMIC DEV AUTH FAC RE			2	1FE	226,962	117.2530	234,506	200,000	218,753		(2,431)			5.000	3.431	AO	2,500	10,000	06/13/2014	10/01/2034
343136-7Q-4	FLORIDA ST TPK AUTH TPK REV			2	1FE	313,941	108.6960	326,088	300,000	311,204		(1,289)			4.000	3.431	JJ	6,000	12,000	10/08/2015	07/01/2033
360066-NN-0	FULTON CNTY GA WTR & SEW REV			2	1FE	591,790	113.3270	566,635	500,000	550,231		(9,226)			5.000	2.831	JJ	12,500	25,000	03/06/2013	01/01/2029
396066-CZ-3	GREENVILLE CNTY S C SCH DIST INSTALLMENT				1FE	665,695	113.7490	597,182	525,000	584,836		(14,400)			5.500	2.430	JD	2,406	28,875	01/11/2012	12/01/2021
414005-WJ-3	HARRIS CNTY TEX			2	1FE	262,384	119.8690	269,705	225,000	258,921		(3,385)			5.000	3.002	FA	4,250	12,281	12/20/2016	08/15/2029
414005-WK-0	HARRIS CNTY TEX			2	1FE	404,632	119.2690	417,442	350,000	399,597		(4,920)			5.000	3.113	FA	6,611	19,104	12/20/2016	08/15/2030
41422E-DM-2	HARRIS CNTY TEX MET TRAN AUTH SALES & US			2	1FE	261,145	110.6100	276,525	250,000	255,945		(1,398)			5.000	4.320	MN	2,083	12,500	01/08/2014	11/01/2036
447168-KL-8	HUNTSVILLE ALA WTR SYS REV			2	1FE	157,875	108.6570	162,986	150,000	156,184		(732)			4.000	3.361	MN	1,000	6,000	08/19/2015	11/01/2032
45129W-MA-5	IDAHO HSG & FIN ASSN			2	1FE	613,594	113.5070	658,341	580,000	601,250		(3,337)			5.000	4.250	JJ	13,372	29,000	01/15/2014	07/15/2031
45129W-MA-5	IDAHO HSG & FIN ASSN	SD		2	1FE	21,158	113.5070	22,701	20,000	20,734		(115)			5.000	4.250	JJ	1,461	500	01/15/2014	07/15/2031
45203H-AL-6	ILLINOIS FIN AUTH REV			2	1FE	248,650	111.4530	250,769	225,000	234,226		(2,718)			5.500	4.087	FA	4,675	12,375	02/27/2012	08/15/2041
45470R-DT-0	INDIANA FIN AUTH HWY REV			2	1FE	901,530	120.9450	907,088	750,000	897,701		(3,829)			5.000	2.719	JD	11,042		08/24/2017	06/01/2036
45505M-FD-3	INDIANA ST FIN AUTH WASTEWATER UTIL REV			2	1FE	392,503	116.3650	378,186	325,000	384,828		(6,009)			5.000	2.630	AO	4,063	16,250	09/09/2016	10/01/2041
45506D-EZ-4	INDIANA ST FIN AUTH REV			2	1FE	344,097	115.3030	317,083	275,000	312,265		(6,861)			5.000	2.170	FA	5,729	13,750	02/26/2013	02/01/2024
45506D-TN-5	INDIANA ST FIN AUTH REV			2	1FE	228,674	119.4080	238,816	200,000	222,274		(2,517)			5.250	3.561	FA	4,375	10,500	05/08/2015	02/01/2034
45506D-YY-5	INDIANA ST FIN AUTH REV			2	1FE	185,854	108.0620	189,109	175,000	185,434		(419)			4.000	3.200	FA	2,917		08/02/2017	08/01/2041
490303-HZ-0	KENT CNTY MICH BLDG AUTH			2	1FE	1,900,000	106.4220	2,022,018	1,900,000	1,900,000					6.250	6.249	JD	9,896	118,750	11/10/2009	12/01/2030
495289-X4-7	KING CNTY WASH SWR REV			2	1FE	174,662	116.5790	174,869	150,000	168,508		(2,340)			5.000	3.030	JJ	3,750	7,500	04/15/2015	07/01/2038
495289-X8-8	KING CNTY WASH SWR REV			2	1FE	174,924	116.9300	175,395	150,000	168,710		(2,368)			5.000	3.010	JJ	3,750	7,500	04/17/2015	07/01/2036
517039-TU-7	LAREDO TEX WTRWKS SWR SYS REV			2	1FE	164,868	106.2940	159,441	150,000	163,055		(1,404)			4.000	2.800	MS	2,000	5,767	09/07/2016	03/01/2041
517840-7B-4	LAS VEGAS VALLEY NEV WTR DIST			2	1FE	347,808	120.1090	360,327	300,000	342,402		(5,062)			5.000	2.870	JD	1,250	15,000	12/02/2016	12/01/2026
534272-A2-5	LINCOLN NEB ELEC SYS REV			2	1FE	201,423	112.1950	196,341	175,000	188,307		(2,605)			5.000	3.230	MS	2,917	8,750	07/13/2012	09/01/2037
534272-D7-1	LINCOLN NEB ELEC SYS REV			2	1FE	178,833	118.4770	177,716	150,000	172,110		(2,548)			5.000	2.845	MS	2,500	7,500	04/15/2015	09/01/2033
54466H-DP-8	LOS ANGELES CNTY CALIF MET TRANSN AUTH S			2	1FE	176,360	124.1670	186,251	150,000	173,733		(2,460)			5.000	2.870	JD	625	7,521	12/02/2016	06/01/2028
546589-VJ-8	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			2	1FE	180,566	118.8740	178,311	150,000	171,902		(2,870)			5.000	2.660	MN	958	7,500	11/20/2014	05/15/2026
56041M-RW-6	MAINE GOVERNMENTAL FACS AUTH LEASE RENT			2	1FE	207,146	119.1140	208,450	175,000	206,158		(988)			5.000	2.891	AO	2,188	899	08/03/2017	10/01/2034
56185P-CG-6	MANATEE CNTY FLA SCH DIST SALES TAX REV			2	1FE	173,151	120.6090	180,914	150,000	171,454		(1,697)			5.000	3.201	AO	1,875	4,542	02/02/2017	10/01/2029
56185P-CH-4	MANATEE CNTY FLA SCH DIST SALES TAX REV			2	1FE	229,564	119.8780	239,756	200,000	227,404		(2,160)			5.000	3.271	AO	2,500	6,056	02/02/2017	10/01/2030
575896-NX-9	MASSACHUSETTS ST PORT AUTH REV			2	1FE	172,448	118.6550	177,983	150,000	165,451		(2,104)			5.000	3.230	JJ	3,750	7,500	07/10/2014	07/01/2029
576000-RB-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			2	1FE	306,015	106.9520	320,856	300,000	304,608		(562)			4.000	3.750	JJ	5,533	12,000	05/05/2015	01/15/2036
590545-WC-9	MESA ARIZ UTIL SYS REV			2	1FE	212,884	110.3680	220,736	200,000	211,824		(1,060)			4.000	3.200	JJ	4,000	4,000	02/07/2017	07/01/2031
59333P-B7-2	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	210,658	113.3180	226,636	200,000	206,125		(1,141)			5.000	4.280	AO	2,500	10,000	09/27/2013	10/01/2024
59333P-H7-6	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	226,850	115.5580	231,116	200,000	220,032		(2,608)			5.000	3.330	AO	2,500	10,000	04/21/2015	10/01/2031
59333P-H8-4	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	578,140	114.4890	572,445	500,000	556,822		(7,458)			5.000	3.119	AO	6,250	25,000	01/15/2015	10/01/2034
59333P-K4-9	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	291,648	117.3210	293,303	250,000	279,993		(3,952)			5.000	3.021	AO	3,125	12,500	12/16/2014	10/01/2025
59333P-K9-8	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	335,424	115.5580	346,674	300,000	325,681		(3,313)			5.000	3.561	AO	3,750	15,000	12/03/2014	10/01/2031
59333P-R7-5	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	509,659	114.7670	545,143	475,000	502,656		(2,977)			5.000	4.114	AO	5,938	23,750	09/03/2015	10/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59333P-T3-2	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	218,976	120.3950	210,691	175,000	213,630		(3,962)			5.000	2.210	AO	2,188	8,750	08/04/2016	10/01/2029
59333P-T4-0	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	186,771	119.8710	179,807	150,000	182,313		(3,304)			5.000	2.271	AO	1,875	7,500	08/04/2016	10/01/2030
594612-DJ-9	MICHIGAN ST				1FE	201,555	122.4560	214,298	175,000	199,191		(2,215)			5.000	3.250	MS	2,576	9,552	12/02/2016	03/15/2027
604146-AM-2	MINNESOTA ST GEN FD REV			2	1FE	554,229	112.6000	506,700	450,000	500,803		(11,546)			5.000	2.150	MS	7,500	22,500	03/05/2013	03/01/2024
605699-RF-6	MISSISSIPPI ST UNIV EDL BLDG CORP REV			2	1FE	178,896	122.7040	184,056	150,000	178,811		(85)			5.000	2.711	FA	229		12/01/2017	08/01/2028
606092-GA-6	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ			2	1FE	291,808	115.5230	288,808	250,000	278,415		(4,273)			5.000	2.921	JJ	6,250	12,500	09/24/2014	01/01/2027
606092-JU-9	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ			2	1FE	287,290	115.8190	289,548	250,000	279,834		(3,516)			5.000	3.181	JD	1,042	12,500	10/21/2015	12/01/2030
625914-JT-4	MUNICIPAL ENERGY AGY OF NEB PWR SUPPLY S			2	1FE	391,190	119.0910	398,955	335,000	386,199		(4,990)			5.000	3.000	AO	4,188	15,633	01/03/2017	04/01/2028
63968A-SB-2	NEBRASKA PUB PWR DIST REV			2	1FE	750,938	108.9820	817,365	750,000	750,328		(99)			5.000	4.984	JJ	18,750	37,500	12/09/2010	01/01/2031
64465P-T4-0	NEW HAMPSHIRE MUN BD BK			2	1FE	222,137	111.8900	212,591	190,000	218,648		(3,008)			4.000	2.081	FA	2,871	5,953	09/28/2016	02/15/2028
64465P-T7-3	NEW HAMPSHIRE MUN BD BK			2	1FE	201,255	110.9060	194,086	175,000	198,430		(2,436)			4.000	2.281	FA	2,644	5,483	09/28/2016	08/15/2029
644693-LR-2	NEW HAMPSHIRE ST TPK SYS REV			2	1FE	215,604	111.4410	195,022	175,000	194,034		(4,407)			5.000	2.201	FA	3,646	8,750	11/14/2012	02/01/2024
645918-YB-3	NEW JERSEY ECONOMIC DEV AUTH REV				2FE	1,591,845	102.7410	1,541,115	1,500,000	1,513,049		(13,167)			5.000	4.060	JD	3,333	75,000	04/18/2011	12/15/2018
646136-2C-4	NEW JERSEY ST TRANSN TR FD AUTH			2	1FE	164,510	114.1080	171,162	150,000	163,011		(1,284)			5.000	3.791	JD	333	7,500	10/27/2016	06/15/2028
64971W-MW-7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1FE	586,020	117.6610	588,305	500,000	560,895		(8,264)			5.000	2.951	FA	10,417	25,000	11/06/2014	08/01/2029
64990B-FK-4	NEW YORK ST DORM AUTH REVS NON ST SUPPOR			2	1FE	233,894	117.2130	234,426	200,000	225,978		(3,039)			5.000	3.049	JJ	5,000	10,000	04/22/2015	07/01/2033
64990C-3C-3	NEW YORK ST DORM AUTH REVS NON ST SUPPOR			2	1FE	1,306,572	111.8040	1,330,468	1,190,000	1,237,853		(1,362)			5.000	3.837	AO	14,875		05/19/2011	10/01/2022
64990C-3H-2	NEW YORK ST DORM AUTH REVS NON ST SUPPOR			2	1FE	65,878	110.9210	66,553	60,000	62,413		(69)			5.000	3.837	AO	750		05/19/2011	10/01/2022
65819G-LA-4	NORTH CAROLINA CAP FACS FIN AGY REV			2	1FE	897,660	119.7840	898,380	750,000	882,271		(13,255)			5.000	2.721	AO	9,375	34,167	10/27/2016	07/01/2042
66285W-WH-5	NORTH TEX TWY AUTH REV				1FE	498,948	125.4050	501,620	400,000	498,139		(809)			5.000	3.051	JJ	3,333		10/18/2017	01/01/2034
665250-CX-2	NORTHERN ILL MUN PWR AGY PWR PROJ REV			2	1FE	330,561	113.5250	312,194	275,000	324,315		(4,827)			5.000	2.721	JD	1,146	13,750	08/24/2016	12/01/2041
665444-JD-8	NORTHERN MUN PWR AGY MINN ELEC SYS REV				1FE	855,503	106.3020	797,265	750,000	775,641		(12,219)			5.000	3.221	JJ	18,750	37,500	10/07/2010	01/01/2020
677561-KH-4	OHIO ST HOSP FAC REV			2	1FE	181,691	121.6920	182,538	150,000	180,778		(913)			5.000	2.651	JJ	2,542		08/09/2017	01/01/2031
677581-EZ-9	OHIO ST MAJOR NEW ST INFRASTRUCTURE PROJ			2	1FE	183,792	113.0300	169,545	150,000	166,646		(3,505)			5.000	2.360	JD	333	7,500	11/07/2012	12/15/2023
678505-BU-1	OKLAHOMA AGRIC & MECHANICAL COLLEGES REV			2	1FE	176,081	107.9190	161,879	150,000	159,908		(3,677)			5.000	2.350	FA	3,125	7,500	05/24/2013	08/01/2024
681793-7U-3	OMAHA PUB PWR DIST NEB ELEC REV			2	1FE	177,497	112.6520	168,978	150,000	163,741		(3,148)			5.000	2.620	FA	3,125	7,500	05/29/2013	02/01/2025
681810-KJ-5	OMAHA NEB SAN SEW REV			2	1FE	241,636	119.2980	238,596	200,000	229,879		(3,922)			5.000	2.610	MN	1,278	10,000	11/20/2014	11/15/2025
681810-KK-2	OMAHA NEB SAN SEW REV			2	1FE	239,118	118.8520	237,704	200,000	228,123		(3,673)			5.000	2.740	MN	1,278	10,000	11/20/2014	11/15/2026
684545-ZA-7	ORANGE CNTY FLA TOURIST DEV TAX REV			2	1FE	287,010	109.5720	273,930	250,000	282,217		(3,280)			4.000	2.361	AO	2,500	10,000	06/17/2016	10/01/2032
684545-ZB-5	ORANGE CNTY FLA TOURIST DEV TAX REV				1FE	221,601	121.2620	230,398	190,000	218,274		(3,230)			5.000	2.846	AO	2,375	7,389	11/30/2016	10/01/2025
708796-E9-4	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1FE	225,000	102.5900	230,828	225,000	225,000					3.000	3.000	AO	1,688	6,750	11/16/2012	04/01/2022
71884A-YY-9	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX			2	1FE	350,664	118.1880	354,564	300,000	338,959		(4,558)			5.000	3.050	JJ	7,500	15,000	04/22/2015	07/01/2032
73358W-TM-6	PORT AUTH N Y & N J				1FE	206,147	115.6310	202,354	175,000	195,906		(3,372)			5.000	2.710	MS	2,917	8,750	11/12/2014	09/01/2023
73358W-WA-8	PORT AUTH N Y & N J			2	1FE	202,293	114.1950	205,551	180,000	197,084		(2,010)			5.000	3.520	MN	1,500	9,000	04/28/2015	05/01/2035
73358W-ZY-3	PORT AUTH N Y & N J			1	1FE	286,823	119.4420	298,605	250,000	282,855		(3,698)			5.000	3.080	AO	3,125	12,500	11/30/2016	10/01/2025
735352-QD-1	PORT ST LUCIE FLA UTIL REV			2	1FE	375,051	119.7020	359,106	300,000	365,921		(6,831)			5.000	2.200	MS	5,000	15,042	08/11/2016	09/01/2029
735352-QE-9	PORT ST LUCIE FLA UTIL REV			2	1FE	281,825	108.2090	270,523	250,000	278,014		(2,853)			4.000	2.550	MS	3,333	10,028	08/11/2016	09/01/2030
735352-QF-6	PORT ST LUCIE FLA UTIL REV			2	1FE	336,783	107.7330	323,199	300,000	332,388		(3,291)			4.000	2.600	MS	4,000	12,033	08/11/2016	09/01/2031
735352-QG-4	PORT ST LUCIE FLA UTIL REV			2	1FE	463,945	107.2590	445,125	415,000	458,109		(4,369)			4.000	2.650	MS	5,533	16,646	08/11/2016	09/01/2032
736742-RN-9	PORTLAND ORE SWR SYS REV	SD		2	1FE	2,083,700	101.6170	2,032,340	2,000,000	2,004,700		(10,052)			5.000	4.470	JD	4,444	100,000	06/26/2008	06/15/2022
74265L-M6-2	PRIVATE COLLEGES & UNIVS AUTH GA REV			2	1FE	176,360	119.0910	178,637	150,000	174,937		(1,423)			5.000	2.840	AO	1,875	3,750	06/01/2017	10/01/2038
762197-LQ-2	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH				1FE	182,106	112.6090	168,914	150,000	166,602		(3,190)			5.000	2.550	MN	1,250	7,500	11/07/2012	11/01/2022
762197-SM-4	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH			2	1FE	188,574	119.9540	179,931	150,000	184,289		(3,556)			5.000	2.110	MS	2,208	6,813	09/29/2016	09/15/2027
762197-WE-7	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH				1FE	183,474	122.2800	183,420	150,000	182,843		(631)			5.000	2.450	MS	1,542		09/28/2017	09/15/2027
79642B-HM-8	SAN ANTONIO TEX WTR REV			1	1FE	750,000	103.3060	774,795	750,000	750,000					4.543	4.542	MN	4,354	34,073	11/18/2009	05/15/2019
797686-CY-6	SAN FRANCISCO CALIF MUN TRANSN AGY REV			2	1FE	174,608	116.4860	174,729	150,000	167,748		(2,596)			5.000	2.890	MS	2,500	7,500	04/14/2015	03/01/2033
803321-NP-9	SARASOTA CNTY FLA UTIL SYS REV			2	1FE	227,548	108.7000	217,400	200,000	223,643		(2,562)			4.000	2.411	AO	2,000	8,000	05/19/2016	10/01/2033
803321-NQ-7	SARASOTA CNTY FLA UTIL SYS REV			2	1FE	310,068	108.3170	297,872	275,000	305,120		(3,247)			4.000	2.521	AO	2,750	11,000	05/19/2016	10/01/2034
816705-JE-8	SEMINOLE CNTY FLA WTR & SWR REV			2	1FE	183,463	108.4440	189,777	175,000	181,605		(732)			4.000	3.441	AO	1,750	7,000	05/01/2015	10/01/2030
816705-JF-5	SEMINOLE CNTY FLA WTR & SWR REV			2	1FE	260,760	108.1550	270,388	250,000	258,402		(929)			4.000	3.501	AO	2,500	10,000	05/01/2015	10/01/2031
837147-7C-5	SOUTH CAROLINA ST PUB SVC AUTH REV			2	1FE	718,483	106.6480	698,544	655,000	672,797		(8,436)			5.000	3.580	JJ	16,375	32,750	02/02/2012	01/01/2040
837227-4C-8	SOUTH CENT CONN REGL WTR AUTH WTR SYS RE			2	1FE	281,115	109.4920	273,730	250,000	276,976		(2,771)			4.000	2.590	FA	4,167	10,889	06/16/2016	08/01/2035
83755L-UY-0	SOUTH DAKOTA ST BLDG AUTH REV			2	1FE	178,965	117.4390	176,159	150,000	170,288		(2,861)			5.000	2.690	JD	625	7,500	11/14/2014	06/01/2025
873545-GX-9	TACOMA WASH SWR REV			2	1FE	179,252	117.5980	176,397	150,000	172,055		(2,643)			5.000	2.791	JD	625	7,500	02/12/2015	12/01/2029
873545-GY-7	TACOMA WASH SWR REV			2	1FE	208,271	117.4950	205,616	175,000	200,101		(3,001)			5.000	2.841	JD	729	8,750	02/12/2015	12/01/2030
87638Q-PL-7	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			2	1FE	189,320	106.5160	186,403	175,000	187,199		(1,262)			4.000	3.050	MN	894	7,000	04/07/2016	11/15/2034
880558-BS-9	TENNESSEE ST SCH BD AUTH			2	1FE	406,851	111.2770	389,470	350,000	377,330		(5,816)			5.000	3.061	MN	2,917	17,500	07/20/2012	05/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89602N-ZE-7	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1FE	547,479	114.8450	505,318	440,000	496,815		(10,940)			5.000	2.190	MN	2,811	22,000	02/27/2013	11/15/2023
914119-B8-4	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1FE	213,325	118.9170	208,105	175,000	202,618		(3,616)			5.000	2.500	JD	729	8,750	12/03/2014	06/01/2025
914716-J8-9	UNIVERSITY N C CHARLOTTE REV			2	1FE	215,628	123.2500	215,688	175,000	215,525		(103)			5.000	2.331	AO	219		12/06/2017	10/01/2028
914716-J9-7	UNIVERSITY N C CHARLOTTE REV			2	1FE	183,648	122.4680	183,702	150,000	183,563		(85)			5.000	2.411	AO	188		12/06/2017	10/01/2029
915138-NX-5	UNIVERSITY TOLEDO OHIO GEN RCPTS				1FE	181,163	122.2760	183,414	150,000	181,134		(29)			5.000	2.700	JD	63		12/20/2017	06/01/2028
915138-NY-3	UNIVERSITY TOLEDO OHIO GEN RCPTS				1FE	272,374	122.8980	276,521	225,000	272,335		(39)			5.000	2.830	JD	94		12/20/2017	06/01/2029
915183-TY-3	UNIVERSITY UTAH UNIV REVS			2	1FE	250,047	114.0000	256,500	225,000	241,394		(2,611)			5.000	3.550	FA	4,688	11,250	06/13/2014	08/01/2036
915200-UK-3	UNIVERSITY VT & ST AGRIC COLLEGE			2	1FE	179,411	119.3240	178,986	150,000	170,846		(2,778)			5.000	2.731	AO	1,875	7,500	09/19/2014	10/01/2025
92778W-BK-1	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R			2	1FE	211,027	119.3080	208,789	175,000	200,649		(3,484)			5.000	2.591	MS	2,917	8,750	12/09/2014	09/01/2028
928172-V5-1	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			2	1FE	278,690	116.6710	291,678	250,000	276,620		(2,070)			5.000	3.550	FA	5,208	6,250	03/10/2017	08/01/2036
92817L-LG-6	VIRGINIA ST RES AUTH CLEAN WTR REV			2	1FE	861,855	108.9780	817,335	750,000	783,205		(11,369)			5.000	3.300	AO	9,375	37,500	03/26/2010	10/01/2021
940093-7A-9	WASHINGTON ST UNIV REVS			2	1FE	325,053	118.4320	325,688	275,000	312,500		(4,588)			5.000	2.900	AO	3,438	13,750	02/12/2015	04/01/2029
940093-7B-7	WASHINGTON ST UNIV REVS			2	1FE	206,015	117.9190	206,358	175,000	198,252		(2,839)			5.000	2.950	AO	2,188	8,750	02/12/2015	04/01/2030
95308R-FE-4	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S				1FE	210,798	111.9450	195,904	175,000	192,549		(4,191)			5.000	2.330	JD	389	8,750	05/22/2013	12/15/2021
976904-L6-7	WISCONSIN HSG & ECONOMIC DEV AUTH HSG RE			2	1FE	150,000	102.0860	153,129	150,000	150,000					4.000	4.000	MN	167		11/29/2017	11/01/2047
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						47,424,809	XXX	47,225,207	41,875,000	45,765,890		(477,567)			XXX	XXX	XXX	537,914	1,765,539	XXX	XXX
3128MB-X6-9	FH G13201 - RMBS			4	1	63,142	104.7480	69,227	66,089	64,133		192			4.500	6.019	MON	248	3,056	08/19/2008	07/01/2023
3128MB-XQ-5	FH G13187 - RMBS			4	1	64,598	104.5380	70,412	67,356	65,417		188			4.500	5.975	MON	253	3,112	06/20/2008	06/01/2023
3128MC-GZ-2	FH G13616 - RMBS			4	1	65,409	104.9190	67,343	64,186	64,897		(109)			4.500	3.977	MON	241	2,942	08/12/2009	07/01/2024
3128MD-XJ-7	FH G14981 - RMBS			4	1	279,322	103.8510	275,568	265,349	276,148		(630)			3.500	2.281	MON	774	9,448	02/21/2014	12/01/2028
3128MJ-Q7-8	FH G08477 - RMBS			4	1	93,151	103.1980	92,698	89,825	93,162		(22)			3.500	2.883	MON	262	3,182	02/01/2012	02/01/2042
3128MJ-RM-4	FH G08491 - RMBS			4	1	221,385	103.1980	220,008	213,190	221,211		(82)			3.500	2.880	MON	622	7,547	05/11/2012	05/01/2042
3128MJ-S4-3	FH G08538 - RMBS			4	1	149,729	103.1970	153,724	148,961	149,634		(31)			3.500	3.425	MON	434	5,276	08/06/2013	07/01/2043
3128PL-CS-9	FH J08181 - RMBS			4	1	68,011	103.6290	73,487	70,914	69,353		181			4.500	5.583	MON	266	3,254	06/20/2008	06/01/2023
3128PM-6D-7	FH J09868 - RMBS			4	1	78,027	104.7880	79,793	76,148	77,449		(120)			4.500	3.708	MON	286	3,522	05/06/2009	06/01/2024
3128PQ-FE-6	FH J11065 - RMBS			4	1	172,548	102.7470	170,777	166,211	169,999		(368)			4.500	3.493	MON	623	7,679	11/04/2009	10/01/2024
31292S-AN-0	FH C09013 - RMBS			4	1	736,765	100.5410	727,899	723,982	735,602		(262)			3.000	2.758	MON	1,810	21,927	08/16/2012	09/01/2042
312944-FE-6	FH A95565 - RMBS			4	1	809,348	104.9850	863,154	822,169	808,968		(19)			4.000	4.337	MON	2,741	33,305	12/21/2010	12/01/2040
312988-KQ-0	FH B70303 - RMBS			4	1	149,187	103.2030	152,819	148,076	148,439		(57)			5.000	4.941	MON	617	7,427	03/02/2004	02/01/2034
3132GU-DX-9	FH G08818 - RMBS			4	1	257,300	103.1980	255,700	247,776	257,495		203			3.500	2.851	MON	723	8,811	05/11/2012	06/01/2042
3132HL-PP-2	FH Q10430 - RMBS			4	1	331,296	103.1980	323,253	313,236	331,118		(373)			3.500	2.580	MON	914	11,075	07/19/2012	08/01/2042
3132J8-UR-9	FH Q17391 - RMBS			4	1	1,270,397	105.6900	1,288,331	1,218,972	1,262,809		(3,025)			4.000	3.248	MON	4,063	49,172	02/14/2014	04/01/2043
3132JP-P2-2	FH Q22241 - RMBS			4	1	894,268	105.9420	905,390	854,609	891,432		(55)			4.000	3.111	MON	2,849	34,799	10/08/2013	10/01/2043
3132M8-QW-9	FH Q27969 - RMBS			4	1	374,219	105.5170	373,726	354,185	371,038		(1,889)			4.000	2.983	MON	1,181	14,224	08/05/2014	08/01/2044
3132QL-2B-8	FH Q30769 - RMBS			4	1	336,568	105.3210	331,142	314,412	335,466		(695)			4.000	2.616	MON	1,048	12,745	01/13/2015	01/01/2045
3132QM-LQ-2	FH Q31234 - RMBS			4	1	368,702	103.1460	362,509	351,452	368,062		(527)			3.500	2.717	MON	1,025	12,415	02/25/2015	02/01/2045
3132QU-3B-7	FH Q37993 - RMBS			4	1	820,602	104.5760	805,659	770,405	818,215		(655)			4.000	2.800	MON	2,568	31,252	01/19/2016	12/01/2045
3132QU-DC-4	FH Q37298 - RMBS			4	1	624,463	103.1460	620,641	601,711	623,049		(483)			3.500	2.916	MON	1,755	21,275	11/05/2015	11/01/2045
3136AC-U5-8	FNR 1315E EP - CMO/RMBS			4	1	281,835	102.5719	278,132	271,158	279,665		(604)			3.500	2.658	MON	791	9,622	11/22/2013	08/25/2042
3138EN-HJ-1	FN AL5632 - RMBS			4	1	346,786	105.8600	345,056	325,955	344,182		(177)			4.000	2.811	MON	1,087	13,262	09/09/2014	08/01/2044
3138WG-EZ-3	FN AS6451 - RMBS			4	1	670,305	103.2860	662,270	641,200	667,601		(1,330)			3.500	2.813	MON	1,870	22,613	01/22/2016	01/01/2046
3138WJ-YB-8	FN AS8805 - RMBS			4	1	1,020,876	103.2380	1,014,921	983,088	1,019,828		(1,048)			3.500	2.812	MON	2,867	8,639	08/25/2017	02/01/2042
3138X3-AY-8	FN AU3622 - RMBS			4	1	867,488	106.2810	876,116	824,339	860,054		(4,312)			4.000	3.084	MON	2,748	33,061	11/01/2013	07/01/2043
3138X3-BX-9	FN AU3653 - RMBS			4	1	1,546,569	104.7630	1,541,015	1,470,953	1,539,126		(160)			4.000	3.032	MON	4,903	59,860	11/01/2013	09/01/2043
3138Y6-MY-7	FN AX4874 - RMBS			4	1	869,307	103.3800	847,820	820,101	860,176		(2,384)			3.500	2.618	MON	2,392	28,918	01/15/2015	12/01/2044
3138Y9-S8-2	FN AX7742 - RMBS			4	1	486,190	103.0180	478,722	464,697	487,560		820			3.500	2.680	MON	1,355	16,510	03/04/2015	01/01/2045
3140EV-4E-4	FN BC1720 - RMBS			4	1	866,143	103.1910	850,841	824,530	864,085		(1,603)			3.500	2.711	MON	2,405	29,103	02/12/2016	01/01/2046
31412U-L7-3	FN 935150 - RMBS			4	1	71,439	103.2950	70,912	68,650	70,524		(354)			4.500	3.220	MON	257	3,123	10/06/2009	04/01/2024
31414P-M2-2	FN 972077 - RMBS			4	1	158,891	105.4300	162,924	154,533	156,302		(358)			4.500	3.769	MON	580	7,138	04/07/2009	02/01/2023
31415M-4F-9	FN 984722 - RMBS			4	1	33,275	104.0960	35,818	34,409	33,521		124			4.500	5.688	MON	129	1,569	06/30/2008	06/01/2023
31416T-JN-0	FN AA9268 - RMBS			4	1	31,217	103.5590	32,608	31,488	31,222		5			4.000	4.286	MON	105	1,289	05/28/2009	07/01/2024
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						15,478,759	XXX	15,480,415	14,864,317	15,416,942		(20,020)			XXX	XXX	XXX	46,790	542,154	XXX	XXX
040588-F4-2	ARIZONA ST CTFS PARTN				1FE	233,062	118.5600	237,120	200,000	229,079		(3,888)			5.000	2.634	AO	2,500	9,694	12/20/2016	10/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						233,062	XXX	237,120	200,000	229,079		(3,888)			XXX	XXX	XXX	2,500	9,694	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						63,136,630	XXX	62,942,742	56,939,317	61,411,911		(501,475)			XXX	XXX	XXX	587,204	2,317,387	XXX	XXX
00287Y-AQ-2	ABBVIE INC			1,2	2FE	748,688	102.8080	771,060	750,000	748,989		118			3.600	3.621	MN	3,525	27,000	05/05/2015	05/14/2025
03523T-BP-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2FE	1,217,684	99.2420	1,290,146	1,300,000	1,254,001		9,238			2.500	3.347	JJ	14,986	32,500	11/07/2013	07/15/2022
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2FE	260,860	115.7520	289,380	250,000	260,624		(232)			4.950	4.654	JJ	5,706	12,375	12/16/2016	01/15/2042
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC		C	1,2	2FE	499,165	103.1980	515,990	500,000	499,306		73			3.650	3.670	FA	7,604	18,250	01/13/2016	02/01/2026
03524B-AE-6	ANHEUSER-BUSCH INBEV FINANCE INC		C	1	1FE	249,938	104.0800	260,200	250,000	249,960		6			3.700	3.703	FA	3,854	9,250	01/22/2014	02/01/2024
055650-CD-8	BP CAPITAL MARKETS PLC		C	1	1FE	700,613	100.0410	750,308	750,000	719,483		5,081			2.750	3.592	MN	2,922	20,625	02/04/2014	05/10/2023
07177M-AD-5	BAXALTA INC		C	1,2	2FE	249,920	100.6460	251,615	250,000	249,961		15			2.875	2.882	JD	160	7,188	06/18/2015	06/23/2020
073902-CD-8	BEAR STEARNS COMPANIES INC. (THE)				1FE	454,141	101.3210	506,605	500,000	497,587		4,604			4.650	5.637	JJ	11,560	23,250	03/02/2005	07/02/2018
12189L-AK-7	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	1,339,488	111.6950	1,396,188	1,250,000	1,338,502		(986)			4.375	3.919	MS	18,229	27,344	07/07/2017	09/01/2042
126650-CC-2	CVS CAREMARK CORP			1,2	2FE	760,470	103.9720	779,790	750,000	756,666		(1,028)			4.000	3.825	JD	2,167	30,000	01/21/2014	12/05/2023
126650-CN-8	CVS HEALTH CORP			1,2	2FE	561,785	114.6090	573,045	500,000	560,842		(943)			5.125	4.355	JJ	11,460	12,813	02/28/2017	07/20/2045
151020-AS-3	CELGENE CORP			1,2	2FE	994,905	103.5090	1,035,090	1,000,000	995,959		446			3.875	3.937	FA	14,639	38,750	09/29/2015	08/15/2025
172967-FT-3	CITIGROUP INC				2FE	1,346,075	106.3760	1,329,700	1,250,000	1,317,837		(15,565)			4.500	3.060	JJ	26,094	56,250	02/24/2016	01/14/2022
199575-AT-8	COLUMBUS SOUTHERN POWER COMPANY			1	1FE	307,148	131.8050	329,513	250,000	299,190		(2,172)			6.600	4.763	MS	5,500	16,500	01/24/2014	03/01/2033
20030N-BH-3	COMCAST CORP			1	1FE	248,293	108.9970	272,493	250,000	248,544		68			4.250	4.303	JJ	4,899	10,625	04/14/2014	01/15/2033
20030N-BP-5	COMCAST CORP			1,2	1FE	1,930,918	109.3290	1,913,258	1,750,000	1,927,746		(3,172)			4.400	3.600	FA	29,089	38,500	07/24/2017	08/15/2035
208251-AE-8	CONOCO INC.			1	2FE	1,596,875	131.3410	1,641,763	1,250,000	1,455,935		(13,286)			6.950	5.020	AO	18,340	86,875	06/17/2003	04/15/2029
209111-EV-1	CONSOLIDATED EDISON CO OF NEW YORK INC			1	1FE	1,473,978	104.2510	1,303,138	1,250,000	1,277,008		(28,268)			7.125	4.683	JD	7,422	89,063	10/21/2009	12/01/2018
21685W-DD-6	RABOBANK NEDERLAND NV		C		1FE	270,550	105.0390	262,598	250,000	259,786		(2,218)			3.875	2.857	FA	3,848	9,688	11/05/2012	02/08/2022
25179M-AV-5	DEVON ENERGY CORP			1,2	2FE	249,888	116.7680	291,920	250,000	249,906		9			5.850	5.856	JD	650	14,625	12/10/2015	12/15/2025
25243Y-AU-3	DIAGEO CAPITAL PLC		C	1,2	1FE	919,610	99.9830	999,830	1,000,000	951,375		8,139			2.625	3.638	AO	4,521	26,250	11/13/2013	04/29/2023
25470D-AQ-2	DISCOVERY COMMUNICATIONS LLC			1,2	2FE	249,685	98.9680	247,420	250,000	249,700		15			2.950	2.975	MS	2,049		09/07/2017	03/20/2023
260003-AJ-7	DOVER CORP			1,2	2FE	511,090	105.6030	528,015	500,000	503,909		(1,233)			4.300	4.015	MS	7,167	21,500	04/26/2011	03/01/2021
31428X-AX-4	FEDEX CORP			1	2FE	770,145	113.3560	850,170	750,000	767,531		(720)			4.900	4.691	JJ	16,946	36,750	01/24/2014	01/15/2034
370334-BZ-6	GENERAL MILLS INC			1,2	2FE	497,900	99.7620	498,810	500,000	498,080		180			3.200	3.249	FA	6,267	9,022	01/09/2017	02/10/2027
38143U-8H-7	GOLDMAN SACHS GROUP INC			2	1FE	1,054,280	102.6090	1,026,090	1,000,000	1,047,046		(5,184)			3.750	3.075	FA	13,125	37,500	08/02/2016	02/25/2026
423012-AG-8	HEINEKEN NV		C	1,2	2FE	1,022,230	109.9930	1,099,930	1,000,000	1,022,032		(198)			4.350	4.217	MS	11,117	21,750	05/16/2017	03/29/2047
44328M-AC-8	HSBC BANK PLC		C		1FE	2,072,720	104.2410	2,084,820	2,000,000	2,022,030		(7,890)			4.125	3.679	FA	31,854	82,500	10/20/2010	08/12/2020
46625H-HS-2	JPMORGAN CHASE & CO				1FE	759,120	105.0540	787,905	750,000	752,735		(992)			4.400	4.248	JJ	14,575	33,000	08/19/2010	07/22/2020
46625H-QJ-2	JPMORGAN CHASE & CO			2	1FE	249,813	100.0530	250,133	250,000	249,879		36			2.550	2.566	MS	2,125	6,375	02/25/2016	03/01/2021
494550-AT-3	KINDER MORGAN ENERGY PARTNERS, L.P.			1	2FE	230,098	110.7090	276,773	250,000	231,379		574			5.800	6.527	MS	4,269	14,500	09/02/2015	03/15/2035
494550-BT-2	KINDER MORGAN ENERGY PARTNERS LP			1,2	2FE	397,976	101.7140	406,856	400,000	399,027		286			3.500	3.582	MS	4,667	14,000	02/19/2014	03/01/2021
50076Q-AZ-9	KRAFT FOODS GROUP INC				2FE	244,815	102.3260	255,815	250,000	247,110		589			3.500	3.786	JD	608	8,750	11/13/2013	06/06/2022
50077L-AH-9	KRAFT HEINZ FOODS CO			1,2	2FE	249,433	100.5770	251,443	250,000	249,709		111			2.800	2.849	JJ	3,481	7,000	06/23/2015	07/02/2020
565849-AL-0	MARATHON OIL CORP			1,2	3FE	498,855	101.7940	508,970	500,000	499,105	14,138	102			3.850	3.878	JD	1,604	19,250	06/01/2015	06/01/2025
58013M-EZ-3	MCDONALD'S CORP			1,2	2FE	799,005	113.5870	851,903	750,000	797,848		(1,157)			4.700	4.181	JD	2,154	35,250	05/09/2017	12/09/2035
582839-AH-9	MEAD JOHNSON NUTRITION CO		C	1,2	1FE	249,895	106.0610	265,153	250,000	249,917		9			4.125	4.130	MN	1,318	10,313	10/29/2015	11/15/2025
58933Y-AJ-4	MERCK & CO INC			1	1FE	498,640	111.8170	559,085	500,000	498,755		27			4.150	4.166	MN	2,478	20,750	07/30/2014	05/18/2043
595620-AR-6	MIDAMERICAN ENERGY CO			1,2	1FE	748,943	106.8620	801,465	750,000	748,959		17			3.950	3.958	FA	12,344	14,813	01/23/2017	08/01/2047
61761J-3R-8	MORGAN STANLEY			1	1FE	756,533	98.6330	739,748	750,000	755,794		(581)			3.125	3.022	JJ	10,026	23,568	09/08/2016	07/27/2026
666807-BG-6	NORTHROP GRUMMAN CORP			1	2FE	710,130	102.0440	765,330	750,000	724,833		3,958			3.250	3.925	FA	10,156	24,375	01/22/2014	08/01/2023
693476-BJ-1	PNC FUNDING CORP				1FE	933,126	105.5420	907,661	860,000	879,029		(8,507)			5.125	4.017	FA	17,508	44,075	10/26/2010	02/08/2020
69353R-EQ-7	PNC BANK NA			2	1FE	513,705	101.4930	507,465	500,000	511,427		(1,378)			3.250	2.902	JD	1,354	16,250	04/26/2016	06/01/2025
713448-BS-6	PEPSICO INC			1	1FE	272,743	120.3990	300,998	250,000	271,003		(533)			4.875	4.294	MN	2,031	12,188	07/10/2014	11/01/2040
713448-BY-3	PEPSICO INC			1	1FE	1,246,986	101.1920	1,315,496	1,300,000	1,271,592		6,248			2.750	3.315	MS	11,519	35,750	11/07/2013	03/05/2022
717081-EA-7	PFIZER INC			1	1FE	740,865	100.6030	754,523	750,000	741,736		797			3.000	3.143	MN	1,000	24,000	11/22/2016	12/15/2026
717081-EC-3	PFIZER INC			1	1FE	995,190	109.5480	1,095,480	1,000,000	995,363		157			4.000	4.035	MN	1,778	42,667	11/14/2016	12/15/2036
797440-BV-5	SAN DIEGO GAS & ELECTRIC CO			1,2	1FE	248,885	105.0700	262,675	250,000	248,895		10			3.750	3.775	JD	781	4,505	06/05/2017	06/01/2047
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1FE	260,610	109.7140	274,285	250,000	260,507		(103)			4.200	3.956	MS	3,063	5,250	05/22/2017	03/16/2047
84756N-AD-1	SPECTRA ENERGY PARTNERS LP			1,2	2FE	249,413	108.7180	271,795	250,000	249,615		52			4.750	4.779	MS	3,497	11,875	09/16/2013	03/15/2024
857477-AW-3	STATE STREET CORP				1FE	239,580	97.2810	243,203	250,000	240,624		964			2.650	3.163	MN	773	6,625	11/29/2016	05/19/2026
85771P-AN-2	STATOIL ASA		C	1	1FE	1,099,197	105.0600	1,155,660	1,100,000	1,099,456		77			3.700	3.709	MS	13,567	40,700	11/05/2013	03/01/2024
863667-AB-7	STRYKER CORP			1	1FE	512,465	103.9500	519,750	500,000	503,245		(1,498)			4.375	4.040	JJ	10,087	21,875	01/31/2011	01/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
887317-AF-2	TIME WARNER INC			1	2FE	783,248	105.2250	789,188	750,000	759,465		(4,019)			4.875	4.268	MS	10,766	36,563	05/03/2011	03/15/2020
887317-AW-5	TIME WARNER INC			1,2	2FE	242,590	100.2240	250,560	250,000	244,151		654			3.600	3.962	JJ	4,150	9,000	07/27/2015	07/15/2025
89352H-AK-5	TRANSCANADA PIPELINES LTD			1,2	1FE	1,498,335	104.4840	1,567,260	1,500,000	1,498,976		156			3.750	3.763	AO	11,719	56,250	11/07/2013	10/16/2023
913017-BV-0	UNITED TECHNOLOGIES CORP			1	1FE	730,755	101.8570	763,928	750,000	739,366		2,194			3.100	3.449	JD	1,938	23,250	11/08/2013	06/01/2022
91324P-CQ-3	UNITEDHEALTH GROUP INC			1	1FE	558,015	116.4580	582,290	500,000	556,472		(1,543)			4.625	3.741	JJ	10,663	11,563	04/18/2017	07/15/2035
92343V-BR-4	VERIZON COMMUNICATIONS INC			1	2FE	249,190	111.2640	278,160	250,000	249,487		76			5.150	5.192	MS	3,791	12,875	09/11/2013	09/15/2023
925524-BG-4	VIACOM INC (NEW)			1	2FE	399,152	104.1000	416,400	400,000	399,697		87			4.500	4.526	MS	6,000	18,000	04/26/2011	03/01/2021
927804-FH-2	VIRGINIA ELECTRIC AND POWER CO			1	2FE	1,611,060	103.7370	1,556,055	1,500,000	1,523,039		(14,685)			5.000	3.932	JD	37,708	37,500	04/20/2011	06/30/2019
927804-FP-4	VIRGINIA ELECTRIC AND POWER CO			1,2	2FE	273,268	116.4850	291,213	250,000	271,767		(489)			4.650	4.092	FA	4,392	11,625	10/02/2014	08/15/2043
92826C-AD-4	VISA INC			1,2	1FE	751,268	102.2300	766,725	750,000	751,137		(126)			3.150	3.128	JD	1,116	23,625	11/22/2016	12/14/2025
92826C-AE-2	VISA INC			1,2	1FE	1,811,218	111.0260	1,942,955	1,750,000	1,809,313		(1,939)			4.150	3.878	JD	3,430	72,625	02/28/2017	12/14/2035
931142-CB-7	WAL MART STORES INC				1FE	179,225	127.1610	197,100	155,000	176,429		(809)			5.250	4.139	MS	2,713	8,138	05/01/2014	09/01/2035
931142-CB-7	WAL MART STORES INC	SD			1FE	687,993	127.1610	756,390	595,000	677,279		(3,097)			5.250	4.139	MS	10,938	30,713	05/01/2014	09/01/2035
931142-DD-2	WAL MART STORES INC				1FE	100,754	106.2410	106,241	100,000	100,289		(80)			4.250	4.155	AO	897	4,250	04/18/2011	04/15/2021
949746-SH-5	WELLS FARGO & CO				1FE	479,075	98.0160	490,080	500,000	481,044		1,819			3.000	3.504	AO	2,833	14,917	11/29/2016	10/23/2026
976826-BK-2	WISCONSIN POWER AND LIGHT CO			1,2	1FE	249,785	106.3200	265,800	250,000	249,798		4			4.100	4.105	AO	2,164	10,250	10/06/2014	10/15/2044
98389B-AM-2	XCEL ENERGY INC			1,2	2FE	771,030	104.2480	781,860	750,000	755,486		(2,761)			4.700	4.289	MN	4,504	35,250	04/14/2011	05/15/2020
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						47,641,014	XXX	49,230,650	46,210,000	47,150,268	14,138	(80,398)			XXX	XXX	XXX	542,181	1,730,835	XXX	XXX
12532L-AA-3	CGGS 16RNDA AFX - CMBS			4	1FE	867,797	100.1410	869,027	867,803	867,561		(140)			2.757	2.743	MON	1,994	24,215	03/21/2016	02/11/2033
21870K-AA-6	CORE 15WEST A - CMBS			4	1FE	2,574,831	101.5060	2,537,650	2,500,000	2,566,687		(7,680)			3.292	2.920	MON	6,858	82,300	04/07/2015	02/12/2037
23312L-AS-7	DBJPM 16C1 A4 - CMBS			4	1FE	537,871	101.3560	506,780	500,000	532,691		(3,682)			3.276	2.387	MON	1,365	16,380	07/28/2016	05/12/2049
23312V-AF-3	DBJPM 16C3 A5 - CMBS			4	1FE	772,493	98.5964	739,473	750,000	769,589		(2,102)			2.890	2.553	MON	1,806	21,675	07/26/2016	08/12/2049
61766E-BE-4	MSBAM 16C29 A4 - CMBS			4	1FE	1,306,250	101.6589	1,270,736	1,250,000	1,297,503		(5,364)			3.325	2.799	MON	3,464	41,562	05/04/2016	05/17/2049
92903P-AA-7	VF 10VNO A1 - CMBS			4	1FE	284,188	101.1288	287,396	284,188	284,119		(9)			2.970	2.988	MON	492	8,641	08/10/2010	09/13/2028
92936C-AJ-8	WFRBS 11C4 A4 - CMBS			4	1FE	3,787,395	106.8819	4,008,071	3,750,000	3,759,986		(4,992)			4.902	4.799	MON	15,319	183,825	07/21/2011	06/17/2044
92937U-AD-0	WFRBS 13C13 A4 - CMBS			4	1FE	617,988	101.0110	606,066	600,000	609,820		(1,844)			3.001	2.660	MON	1,501	18,006	04/17/2013	05/17/2045
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						10,748,812	XXX	10,825,198	10,501,991	10,687,955		(25,811)			XXX	XXX	XXX	32,798	396,605	XXX	XXX
00248P-AP-1	AVOCE 1R A1R - CDO			4	1FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					2.519	2.310	JAJO	10,776	25,753	03/16/2017	07/15/2026
05377R-CR-3	AESOP 171 B - ABS			4	1FE	499,792	100.6721	503,360	500,000	499,820		28			3.410	3.443	MON	521	13,024	03/08/2017	09/20/2023
28415P-AA-2	EHGVT 16A A - ABS			4	1FE	479,258	99.3790	476,290	479,266	479,264		3			2.730	2.747	MON	182	13,439	06/22/2016	04/25/2028
57165A-AA-6	MVCOT 121 A - ABS			4	1FE	95,621	99.6217	95,273	95,634	95,629		2			2.510	2.528	MON	73	2,480	06/20/2012	05/20/2030
67106J-AN-0	OAKC 10R AR - CDO			4	1FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					2.493	2.532	JAJO	9,832	27,937	03/08/2017	07/20/2026
82650H-AA-1	SRFC 133 A - ABS			4	1FE	129,445	99.8279	129,259	129,482	129,459		4			2.200	2.224	MON	87	2,948	10/29/2013	10/21/2030
82652B-AA-2	SRFC 132 A - ABS			4	1FE	33,189	99.9867	33,186	33,190	33,189		0			2.280	2.292	MON	23	784	07/17/2013	11/20/2025
82652J-AA-5	SRFC 153 A - ABS			4	1FE	153,090	99.8526	152,894	153,120	153,071		(20)			2.580	2.602	MON	121	4,116	10/14/2015	09/20/2032
82652K-AA-2	SRFC 171 A - ABS			4	1FE	151,351	100.1189	151,541	151,361	151,351		0			2.910	2.911	MON	135	3,480	03/13/2017	03/20/2034
92348P-AC-6	VZOT 172 C - ABS			4	1FE	249,975	99.3219	248,305	250,000	249,980		5			2.380	2.395	MON	182	2,975	06/13/2017	12/20/2021
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						5,791,722	XXX	5,790,107	5,792,053	5,791,763		22			XXX	XXX	XXX	21,932	96,936	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						64,181,549	XXX	65,845,956	62,504,044	63,629,986	14,138	(106,187)			XXX	XXX	XXX	596,911	2,224,376	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						137,683,720	XXX	139,162,521	128,067,800	134,584,067	298,045	(880,301)			XXX	XXX	XXX	1,597,538	4,764,566	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						15,901,570	XXX	15,909,290	15,269,993	15,835,616		(20,241)			XXX	XXX	XXX	48,354	561,282	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						11,695,692	XXX	11,830,572	11,491,788	11,640,898		(24,714)			XXX	XXX	XXX	35,798	432,669	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						6,024,784	XXX	6,027,227	5,992,053	6,020,842		(3,866)			XXX	XXX	XXX	24,432	106,631	XXX	XXX
8199999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						171,305,767	XXX	172,929,610	160,821,634	168,081,423	298,045	(929,122)			XXX	XXX	XXX	1,706,122	5,865,148	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
001055-10-2	AFLAC ORD			240.000	21,067	87.780	21,067	9,497		418		4,363		4,363		L	09/30/2011
00130H-10-5	AES ORD			75.000	812	10.830	812	873		36		(59)		(59)		L	11/25/2016
00206R-10-2	AT&T ORD			2,869.000	111,547	38.880	111,547	67,521		5,764		(10,472)		(10,472)		L	07/23/2010
002824-10-0	ABBOTT LABORATORIES ORD			9,342.002	533,148	57.070	533,148	332,107		9,950		174,322		174,322		L	07/14/2016
00287Y-10-9	ABBVIE ORD			765.000	73,983	96.710	73,983	16,536		2,045		26,079		26,079		L	01/02/2013
00507V-10-9	ACTIVISION BLIZZARD ORD			260.000	16,463	63.320	16,463	8,935		78		7,075		7,075		L	12/29/2016
00508Y-10-2	ACUITY BRANDS ORD			15.000	2,640	176.000	2,640	2,443		4		197		197		L	05/31/2017
00724F-10-1	ADOBE SYSTEM ORD			220.000	38,553	175.240	38,553	6,118				15,904		15,904		L	07/29/2011
00751Y-10-6	ADVANCE AUTO PARTS ORD			40.000	3,988	99.690	3,988	3,595	2			392		392		L	11/27/2017
00773T-10-1	ADVANSIX ORD			19.000	799	42.070	799	92				379		379		L	09/29/2009
007903-10-7	ADVANCED MICRO DEVICES ORD			205.000	2,107	10.280	2,107	2,763				(656)		(656)		L	11/27/2017
00817Y-10-8	AETNA ORD			1,850.000	333,722	180.390	333,722	195,796		3,238		104,303		104,303		L	11/11/2016
008252-10-8	AFFILIATED MANAGERS GROUP ORD			5.000	1,026	205.250	1,026	767		2		259		259		L	05/31/2017
00846U-10-1	AGILENT TECHNOLOGIES ORD			190.000	12,724	66.970	12,724	4,015	28	100		4,068		4,068		L	07/23/2010
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			55.000	9,024	164.080	9,024	2,860	52	204		1,114		1,114		L	10/17/2007
00971T-10-1	AKAMAI TECHNOLOGIES ORD			85.000	5,528	65.040	5,528	1,482				(139)		(139)		L	07/24/2007
011659-10-9	ALASKA AIR GROUP ORD			45.000	3,308	73.510	3,308	2,775		57		(685)		(685)		L	06/14/2016
012653-10-1	ALBEMARLE ORD			60.000	7,673	127.890	7,673	4,608	19	76		2,509		2,509		L	09/20/2016
013817-50-7	ARCONIC ORD			65.996	1,798	27.250	1,798	1,244		26		575		575		L	12/29/2016
013872-10-6	ALCOA ORD			37.995	2,047	53.870	2,047	702				980		980		L	08/26/2015
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD			5.000	653	130.590	653	636	5			17		17		L	11/27/2017
015351-10-9	ALEXION PHARMACEUTICALS ORD			105.000	12,557	119.590	12,557	10,449				320		320		L	05/31/2017
016255-10-1	ALIGN TECHNOLOGY ORD			25.000	5,555	222.190	5,555	4,384				1,171		1,171		L	08/28/2017
018581-10-8	ALLIANCE DATA SYSTEMS ORD			20.000	5,070	253.480	5,070	4,081		42		500		500		L	10/28/2016
020002-10-1	ALLSTATE ORD			55.000	5,759	104.710	5,759	1,652	20	79		1,682		1,682		L	01/30/2008
02079K-10-7	ALPHABET CL C ORD			145.000	151,728	1,046.400	151,728	32,696				39,814		39,814		L	04/03/2014
02079K-30-5	ALPHABET CL A ORD			477.000	502,472	1,053.400	502,472	232,853				124,473		124,473		L	02/25/2016
02209S-10-3	ALTRIA GROUP ORD			930.000	66,411	71.410	66,411	18,554	614	2,316		3,525		3,525		L	03/28/2007
023135-10-6	AMAZON COM ORD			190.000	222,199	1,169.470	222,199	9,703				79,724		79,724		L	08/26/2009
02376R-10-2	AMERICAN AIRLINES GROUP ORD			160.000	8,325	52.030	8,325	5,760		64		854		854		L	07/25/2016
025537-10-1	AMERICAN ELECTRIC POWER ORD			160.000	11,771	73.570	11,771	4,042		382		1,698		1,698		L	03/28/2007
025816-10-9	AMERICAN EXPRESS ORD			290.000	28,800	99.310	28,800	12,992		417		7,317		7,317		L	07/23/2010
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			450.000	26,811	59.580	26,811	11,881		576		(2,579)		(2,579)		L	09/19/2012
03027X-10-0	AMERICAN TOWER REIT			260.000	37,094	142.670	37,094	12,496	182	650		9,617		9,617		L	05/23/2012
03073E-10-5	AMERISOURCEBERGEN ORD			80.000	7,346	91.820	7,346	1,426		118		1,090		1,090		L	03/28/2007
03076C-10-6	AMERIPRISE FINANCE ORD			55.000	9,321	169.470	9,321	1,285		178		3,219		3,219		L	03/28/2007
031100-10-0	AMETEK ORD			25.000	1,812	72.470	1,812	1,380		9		432		432		L	02/22/2017
031162-10-0	AMGEN ORD			355.000	61,735	173.900	61,735	19,190		1,663		9,830		9,830		L	07/23/2010
032095-10-1	AMPHENOL CL A ORD			100.000	8,780	87.800	8,780	1,728	19	67		2,060		2,060		L	07/24/2009
032511-10-7	ANADARKO PETROLEUM ORD			230.000	12,337	53.640	12,337	9,722		46		(3,701)		(3,701)		L	02/14/2007
032654-10-5	ANALOG DEVICES ORD			159.000	14,156	89.030	14,156	3,064		286		2,609		2,609		L	03/28/2007
03349M-10-5	ANDEAVOR ORD			85.000	9,719	114.340	9,719	1,119		194		2,286		2,286		L	10/17/2007
03673L-10-3	ANTERO RESOURCES MIDSTREAM UNT			7,000.000	203,280	29.040	203,280	224,470		4,620		(21,190)		(21,190)		L	06/27/2017
036752-10-3	ANTHEM ORD			125.000	28,126	225.010	28,126	5,846		338		10,155		10,155		L	12/03/2014
037411-10-5	APACHE ORD			175.000	7,389	42.220	7,389	7,469		44		(81)		(81)		L	10/18/2017
037833-10-0	APPLE ORD			4,036.000	683,012	169.230	683,012	157,796		9,929		215,563		215,563		L	02/25/2016
038222-10-5	APPLIED MATERIAL ORD			540.000	27,605	51.120	27,605	5,470		216		10,179		10,179		L	07/19/2006
039483-10-2	ARCHER DANIELS MIDLAND ORD			260.000	10,421	40.080	10,421	7,186		333		(1,448)		(1,448)		L	07/23/2010
04621X-10-8	ASSURANT ORD			25.000	2,521	100.840	2,521	737		54		200		200		L	01/30/2008
052769-10-6	AUTODESK ORD			120.000	12,580	104.830	12,580	3,049				3,698		3,698		L	03/28/2007
053015-10-3	AUTOMATIC DATA PROCESSING ORD			250.000	29,298	117.190	29,298	9,295	158	570		3,603		3,603		L	07/23/2010
053332-10-2	AUTOZONE ORD			10.000	7,114	711.370	7,114	1,275				(784)		(784)		L	03/28/2007
053484-10-1	AVALONBAY COMMUNITIES REIT ORD			72.000	12,846	178.410	12,846	4,228	102	404		91		91		L	03/28/2007
054937-10-7	BB AND T ORD			410.000	20,385	49.720	20,385	9,638		517		1,107		1,107		L	09/30/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
0556EL-10-9	BP MIDSTREAM PARTNERS UNT			8,100.000	166,617	20.570	166,617	145,800				20,817		20,817		L	10/26/2017
05722G-10-0	BAKER HUGHES CL A ORD			200.000	6,328	31.640	6,328	6,106		3		222		222		L	11/27/2017
058498-10-6	BALL ORD			145.000	5,488	37.850	5,488	4,846		53		46		46		L	02/25/2016
060505-10-4	BANK OF AMERICA ORD			3,998.000	118,021	29.520	118,021	32,591		1,565		29,665		29,665		L	07/23/2010
064058-10-0	BANK OF NEW YORK MELLON ORD			439.000	23,645	53.860	23,645	11,339		378		2,845		2,845		L	07/23/2010
071813-10-9	BAXTER INTERNATIONAL ORD			200.000	12,928	64.640	12,928	2,715	32	116		4,060		4,060		L	06/24/2003
075887-10-9	BECTON DICKINSON ORD			121.462	26,000	214.060	26,000	12,711		268		4,414		4,414		L	12/29/2017
084670-70-2	BERKSHIRE HATHWAY CL B ORD			1,718.000	340,542	198.220	340,542	207,330				54,906		54,906		L	04/26/2017
086516-10-1	BEST BUY ORD			50.000	3,424	68.470	3,424	1,287		76		1,290		1,290		L	11/25/2016
09062X-10-3	BIOGEN ORD			105.000	33,450	318.570	33,450	5,276				28,174		28,174		L	09/30/2011
09075E-10-0	BIOVERATIV ORD			62.000	3,343	53.920	3,343	592				2,751		2,751		L	09/30/2011
09247X-10-1	BLACKROCK ORD			72.000	36,987	513.710	36,987	14,567		720		9,588		9,588		L	04/01/2011
093671-10-5	H&R BLOCK ORD			115.000	3,015	26.220	3,015	1,370	28	106		371		371		L	03/28/2007
097023-10-5	BOEING ORD			270.000	79,626	294.910	79,626	17,528		1,541		37,592		37,592		L	09/30/2011
099724-10-6	BORGWARNER ORD			4,077.000	208,294	51.090	208,294	171,475		2,400		47,477		47,477		L	05/18/2017
101121-10-1	BOSTON PROPERTIES REIT ORD			20.000	2,601	130.030	2,601	2,304	16	99		85		85		L	02/25/2016
101137-10-7	BOSTON SCIENTIFIC ORD			650.000	16,114	24.790	16,114	3,874				2,054		2,054		L	07/23/2010
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD			1,966.997	115,345	58.640	115,345	112,907				2,438		2,438		L	11/02/2017
110122-10-8	BRISTOL MYERS SQUIBB ORD			833.000	51,046	61.280	51,046	19,760		1,336		2,366		2,366		L	07/23/2010
110448-10-7	BRITISH AMERICAN TOBACCO ADR REP ORD		C	0.998	67	67.010	67	69	1	166		(2)		(2)		L	07/25/2017
115637-20-9	BROWN FORMAN CL B ORD			190.000	13,047	68.670	13,047	3,236	38	139		4,513		4,513		L	12/17/2008
118230-10-1	BUCKEYE PARTNERS UNT			5,000.000	247,750	49.550	247,750	316,257		12,625		(68,507)		(68,507)		L	06/27/2017
124857-20-2	CBS CL B ORD			230.000	13,570	59.000	13,570	1,884	41	166		(1,063)		(1,063)		L	03/28/2007
12504L-10-9	CBRE GROUP CL A ORD			110.000	4,764	43.310	4,764	3,236				1,300		1,300		L	11/25/2016
125269-10-0	CF INDUSTRIES HOLDINGS ORD			165.000	7,019	42.540	7,019	3,633		216		1,825		1,825		L	09/25/2008
12541W-20-9	CH ROBINSON WORLDWIDE ORD			50.000	4,455	89.090	4,455	2,384		91		792		792		L	03/28/2007
125509-10-9	CIGNA ORD			130.000	26,402	203.090	26,402	2,191		5		9,061		9,061		L	03/28/2007
12572Q-10-5	CME GROUP CL A ORD			150.000	21,908	146.050	21,908	8,450	525	884		4,605		4,605		L	02/23/2011
125896-10-0	CMS ENERGY ORD			200.000	9,460	47.300	9,460	2,368		266		1,136		1,136		L	03/28/2007
126408-10-3	CSX ORD			445.000	24,479	55.010	24,479	5,764		347		8,491		8,491		L	03/28/2007
12650T-10-4	CSRA ORD			105.000	3,142	29.920	3,142	2,444		42		(202)		(202)		L	02/25/2013
12653C-10-8	CNX RESOURCES ORD			140.000	2,048	14.630	2,048	1,425				624		624		L	08/26/2015
126650-10-0	CVS HEALTH ORD			495.000	35,888	72.500	35,888	16,810		1,063		(3,173)		(3,173)		L	03/28/2007
12673P-10-5	CA ORD			165.000	5,491	33.280	5,491	2,906		181		249		249		L	03/28/2007
127097-10-3	CABOT OIL & GAS ORD			250.000	7,150	28.600	7,150	2,836		43		1,310		1,310		L	12/23/2015
13057Q-20-6	CALIFORNIA RESOURCES ORD			4.000	78	19.430	78	9				(7)		(7)		L	03/28/2007
14040H-10-5	CAPITAL ONE FINANCIAL ORD			290.000	28,878	99.580	28,878	12,224		464		3,579		3,579		L	09/30/2011
14149Y-10-8	CARDINAL HEALTH ORD			60.000	3,676	61.270	3,676	4,155	28	109		(642)		(642)		L	06/25/2014
143130-10-2	CARMAX ORD			140.000	8,978	64.130	8,978	3,340				(36)		(36)		L	09/30/2011
143658-30-0	CARNIVAL ORD			190.000	12,610	66.370	12,610	5,837		304		2,719		2,719		L	09/30/2011
149123-10-1	CATERPILLAR ORD			275.000	43,335	157.580	43,335	14,901		899		17,831		17,831		L	11/17/2009
151020-10-4	CELGENE ORD			390.000	40,700	104.360	40,700	10,312				(4,442)		(4,442)		L	03/28/2007
15135B-10-1	CENTENE ORD			90.000	9,079	100.880	9,079	5,199				3,993		3,993		L	12/29/2016
15189T-10-7	CENTERPOINT ENERGY ORD			250.000	7,090	28.360	7,090	4,498		268		930		930		L	03/28/2007
156700-10-6	CENTURYLINK ORD			450.000	7,506	16.680	7,506	8,340		367		(834)		(834)		L	11/01/2017
156782-10-4	CERNER ORD			120.000	8,087	67.390	8,087	2,300				2,402		2,402		L	07/23/2010
16119P-10-8	CHARTER COMMUNICATIONS, INC.			642.999	216,022	335.960	216,022	122,700				30,890		30,890		L	12/29/2016
165167-10-7	CHESAPEAKE ENERGY ORD			490.000	1,940	3.960	1,940	1,870				70		70		L	11/27/2017
166764-10-0	CHEVRON ORD			850.000	106,412	125.190	106,412	52,792		3,672		6,367		6,367		L	07/23/2010
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			5.000	1,445	289.030	1,445	1,515				(441)		(441)		L	09/30/2011
171798-10-1	CIMAREX ENERGY ORD			2,385.000	290,994	122.010	290,994	255,727		662		(24,879)		(24,879)		L	12/14/2017
172062-10-1	CINCINNATI FINANCIAL ORD			35.000	2,624	74.970	2,624	1,017	18	87		(27)		(27)		L	03/28/2007
17275R-10-2	CISCO SYSTEMS ORD			2,180.000	83,494	38.300	83,494	37,190		2,463		17,614		17,614		L	12/17/2010
172908-10-5	CINTAS ORD			110.000	17,141	155.830	17,141	2,555		178		4,430		4,430		L	03/28/2007

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
172967-42-4	CITIGROUP ORD			7,824.000	582,184	74.410	582,184	333,815		7,342		119,377		119,377		L	02/09/2017
174610-10-5	CITIZENS FINANCIAL GROUP ORD			280.000	11,754	41.980	11,754	5,438		179		1,778		1,778		L	02/09/2016
177376-10-0	CITRIX SYSTEMS ORD			90.000	7,920	88.000	7,920	1,698				6,222		6,222		L	03/28/2007
189054-10-9	CLOROX ORD			80.000	11,899	148.740	11,899	5,446		262		2,298		2,298		L	01/26/2012
191216-10-0	COCA-COLA ORD			1,800.000	82,584	45.880	82,584	38,694		2,664		7,956		7,956		L	05/08/2006
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			340.000	24,147	71.020	24,147	3,881		153		5,097		5,097		L	07/24/2007
194162-10-3	COLGATE PALMOLIVE ORD			490.000	36,971	75.450	36,971	15,633		779		4,905		4,905		L	09/29/2009
20030N-10-1	COMCAST CL A ORD			7,981.000	319,639	40.050	319,639	131,604		4,994		44,095		44,095		L	08/29/2013
200340-10-7	COMERICA ORD			90.000	7,813	86.810	7,813	4,148	27	96		1,683		1,683		L	08/25/2016
205887-10-2	CONAGRA BRANDS ORD			330.000	12,431	37.670	12,431	4,332		272		(620)		(620)		L	03/28/2007
20605P-10-1	CONCHO RESOURCES ORD			85.000	12,769	150.220	12,769	7,547				1,498		1,498		L	02/25/2016
20825C-10-4	CONOCOPHILLIPS ORD			470.000	25,798	54.890	25,798	18,124		490		2,498		2,498		L	07/27/2017
20854L-10-8	CONSOL ENERGY ORD			17.000	672	39.510	672	275				396		396		L	08/26/2015
209115-10-4	CONSOLIDATED EDISON ORD			90.000	7,646	84.950	7,646	4,033		307		1,014		1,014		L	04/23/2014
21036P-10-8	CONSTELLATION BRANDS CL A ORD			105.000	24,000	228.570	24,000	1,673		206		7,902		7,902		L	03/28/2007
219350-10-5	CORNING ORD			420.000	13,436	31.990	13,436	5,288		260		3,242		3,242		L	09/30/2011
22160K-10-5	COSTCO WHOLESALE ORD			235.000	43,738	186.120	43,738	12,624		2,106		6,112		6,112		L	03/28/2007
222070-20-3	COTY CL A ORD			5,273.998	104,900	19.890	104,900	120,549		2,538		8,899		8,899		L	10/18/2017
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD			190.000	21,092	111.010	21,092	10,034		741		4,606		4,606		L	12/16/2014
231021-10-6	CUMMINS ORD			110.000	19,430	176.640	19,430	4,923		463		4,397		4,397		L	09/29/2009
23331A-10-9	D R HORTON ORD			210.000	10,725	51.070	10,725	1,485		89		4,985		4,985		L	03/28/2007
233331-10-7	DTE ENERGY ORD			140.000	15,324	109.460	15,324	3,878	124	462		1,533		1,533		L	07/24/2007
23355L-10-6	DXC TECHNOLOGY ORD			134.001	12,717	94.900	12,717	3,754	24	64		6,971		6,971		L	09/18/2013
235851-10-2	DANAHER ORD			395.000	36,664	92.820	36,664	8,171	55	215		5,917		5,917		L	04/17/2009
237194-10-5	DARDEN RESTAURANTS ORD			35.000	3,361	96.020	3,361	1,600		83		816		816		L	09/24/2014
23918K-10-8	DAVITA ORD			40.000	2,890	72.250	2,890	1,118				322		322		L	09/25/2008
244199-10-5	DEERE ORD			145.000	22,694	156.510	22,694	7,575	87	384		7,753		7,753		L	11/17/2009
24703L-10-3	DELL TECHNOLOGIES CL V ORD			0.999	81	81.280	81	45				26		26		L	09/07/2016
247361-70-2	DELTA AIR LINES ORD			315.000	17,640	56.000	17,640	7,393		360		2,145		2,145		L	09/18/2013
24906P-10-9	DENTSPLY SIRONA ORD			140.000	9,216	65.830	9,216	4,826	12	48		1,134		1,134		L	09/29/2009
25179M-10-3	DEVON ENERGY ORD			4,221.000	174,749	41.400	174,749	157,705		76		14,146		14,146		L	12/20/2017
253868-10-3	DIGITAL REALTY REIT ORD			10.000	1,139	113.900	1,139	988	9	28		156		156		L	12/29/2016
254687-10-6	WALT DISNEY ORD			2,445.000	262,862	107.510	262,862	116,160	2,054	3,936		8,044		8,044		L	02/25/2016
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			6,196.000	476,596	76.920	476,596	364,718		4,130		95,246		95,246		L	09/21/2017
25470F-10-4	DISCOVERY COMMUNICATIONS SRS A ORD			90.000	2,014	22.380	2,014	1,695				(453)		(453)		L	07/23/2010
25470F-30-2	DISCOVERY COMMUNICATIONS SRS C ORD			110.000	2,329	21.170	2,329	1,804				525		525		L	11/27/2017
25470M-10-9	DISH NETWORK CL A ORD			95.000	4,536	47.750	4,536	4,731				(195)		(195)		L	10/18/2017
256677-10-5	DOLLAR GENERAL ORD			125.000	11,626	93.010	11,626	5,682		129		2,368		2,368		L	02/25/2013
256746-10-8	DOLLAR TREE ORD			122.000	13,092	107.310	13,092	5,102				3,676		3,676		L	01/26/2012
257454-10-8	DOMINION ENERGY MIDSTREAM PARTNE UNT			8,400.000	255,780	30.450	255,780	239,484		4,960		16,296		16,296		L	06/28/2017
25746U-10-9	DOMINION ENERGY ORD			390.000	31,613	81.060	31,613	17,273		1,184		1,743		1,743		L	03/28/2007
260003-10-8	DOVER ORD			85.000	8,584	100.990	8,584	3,442		155		2,215		2,215		L	11/20/2012
26078J-10-0	DOWDUPONT ORD			1,002.000	71,362	71.220	71,362	27,467		381		43,896		43,896		L	09/30/2011
26138E-10-9	DR PEPPER SNAPPLE GROUP ORD			170.000	16,500	97.060	16,500	6,594	99	386		1,086		1,086		L	09/30/2011
26441C-20-4	DUKE ENERGY ORD			326.997	27,504	84.110	27,504	18,012		1,168		2,122		2,122		L	07/03/2012
26483E-10-0	DUN & BRADSTREET ORD			5.000	592	118.410	592	372		10		(15)		(15)		L	12/17/2008
26875P-10-1	EOG RESOURCES ORD			300.000	32,373	107.910	32,373	10,685		201		2,043		2,043		L	12/17/2008
26884L-10-9	EQT ORD			130.000	7,400	56.920	7,400	5,879		16		(1,102)		(1,102)		L	12/28/2009
26885B-10-0	EQT MIDSTREAM PARTNERS UNT			2,000.000	146,200	73.100	146,200	150,254		3,830		(4,054)		(4,054)		L	06/27/2017
26885J-10-3	EQT GP HOLDINGS UNT			5,000.000	134,500	26.900	134,500	147,000		2,190		(12,500)		(12,500)		L	06/27/2017
269246-40-1	E TRADE FINANCIAL ORD			195.000	9,666	49.570	9,666	3,938				2,909		2,909		L	06/25/2014
277432-10-0	EASTMAN CHEMICAL ORD			1,440.000	133,402	92.640	133,402	103,969	806	2,938		25,099		25,099		L	02/25/2016
278642-10-3	EBAY ORD			385.000	14,530	37.740	14,530	2,553				3,099		3,099		L	07/23/2010
278865-10-0	ECOLAB ORD			170.000	22,811	134.180	22,811	7,949	70	252		2,883		2,883		L	04/16/2008

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
281020-10-7	EDISON INTERNATIONAL ORD			170.000	10,751	63.240	10,751	5,913	103	390		(1,488)		(1,488)		L	03/28/2007
28176E-10-8	EDWARDS LIFESCIENCES ORD			120.000	13,525	112.710	13,525	4,277				2,281		2,281		L	09/30/2011
285512-10-9	ELECTRONIC ARTS ORD			120.000	12,607	105.060	12,607	6,106				3,156		3,156		L	06/11/2015
291011-10-4	EMERSON ELECTRIC ORD			180.000	12,544	69.690	12,544	7,681		378		2,509		2,509		L	03/28/2007
29273V-10-0	ENERGY TRANSFER EQUITY UNT			37,500.000	647,250	17.260	647,250	625,073		21,750		22,178		22,178		L	06/27/2017
29278N-10-3	ENERGY TRANSFER PARTNERS UNT			16,000.000	286,720	17.920	286,720	323,336		17,840		(36,616)		(36,616)		L	06/27/2017
29336T-10-0	ENLINK MIDSTREAM COM UNT			26,500.000	466,400	17.600	466,400	462,102		13,515		4,298		4,298		L	06/27/2017
29336U-10-7	ENLINK MIDSTREAM PARTNERS COM UNT			10,000.000	153,700	15.370	153,700	168,298		7,800		(14,598)		(14,598)		L	06/27/2017
29364G-10-3	ENTERGY ORD			85.000	6,918	81.390	6,918	5,245		298		673		673		L	01/22/2014
293792-10-7	ENTERPRISE PRODUCTS PARTNERS UNT			23,500.000	622,985	26.510	622,985	629,109		19,799		(6,124)		(6,124)		L	06/27/2017
29414D-10-0	ENVISION HEALTHCARE ORD			65.000	2,246	34.560	2,246	1,955				291		291		L	11/27/2017
294429-10-5	EQUIFAX ORD			100.000	11,792	117.920	11,792	3,668		156		(31)		(31)		L	03/28/2007
29444U-70-0	EQUINIX REIT			29.996	13,595	453.220	13,595	7,722		240		2,874		2,874		L	08/26/2015
29476L-10-7	EQUITY RESIDENTIAL REIT ORD			210.000	13,392	63.770	13,392	7,094	106	423		(124)		(124)		L	03/28/2007
297178-10-5	ESSEX PROPERTY REIT ORD			45.000	10,862	241.370	10,862	8,310	79	308		399		399		L	06/25/2014
30040W-10-8	EVERSOURCE ENERGY ORD			260.000	16,427	63.180	16,427	9,883		494		2,067		2,067		L	11/20/2012
30161N-10-1	EXELON ORD			355.000	13,991	39.410	13,991	9,249		465		1,392		1,392		L	11/19/2015
30212P-30-3	EXPEDIA ORD			35.000	4,192	119.770	4,192	3,426		35		160		160		L	11/27/2017
30219G-10-8	EXPRESS SCRIPTS HOLD ORD			236.000	17,615	74.640	17,615	9,175				1,381		1,381		L	11/17/2009
30225T-10-2	EXTRA SPACE STORAGE REIT ORD			65.000	5,684	87.450	5,684	4,556		203		664		664		L	11/25/2016
30231G-10-2	EXXON MOBIL ORD			1,834.000	153,396	83.640	153,396	93,356		5,612		(12,141)		(12,141)		L	07/23/2010
302445-10-1	FLIR SYSTEMS ORD			20.000	932	46.620	932	396		12		209		209		L	03/03/2009
302491-30-3	FMC ORD			70.000	6,626	94.660	6,626	2,981	12	46		2,667		2,667		L	11/19/2015
30303#-10-7	FACILITY INSURANCE HOLDING CORP		C	56,429.000	44,974	0.797	44,974	0		47,559						A	08/21/1997
30303M-10-2	FACEBOOK CL A ORD			1,078.000	190,224	176.460	190,224	63,056				66,200		66,200		L	10/19/2015
311900-10-4	FASTENAL ORD			464.000	25,376	54.690	25,376	16,106		326		4,217		4,217		L	10/12/2017
313747-20-6	FEDERAL REIT ORD			10.000	1,328	132.810	1,328	1,327	10	5		1		1		L	11/27/2017
31428X-10-6	FEDEX ORD			160.000	39,926	249.540	39,926	10,830	80	288		10,134		10,134		L	09/30/2011
315616-10-2	F5 NETWORKS ORD			10.000	1,312	131.220	1,312	960				(135)		(135)		L	02/25/2016
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			130.000	12,232	94.090	12,232	2,366		151		2,399		2,399		L	03/28/2007
316773-10-0	FIFTH THIRD BANCORP ORD			500.000	15,170	30.340	15,170	5,055	80	290		1,685		1,685		L	09/30/2011
33616C-10-0	FIRST REPUBLIC BANK ORD			1,271.000	110,119	86.640	110,119	118,624		442		(8,505)		(8,505)		L	11/09/2017
337738-10-8	FISERV ORD			170.000	22,292	131.130	22,292	4,500				4,225		4,225		L	03/28/2007
337932-10-7	FIRSTENERGY ORD			205.000	6,277	30.620	6,277	5,986		151		291		291		L	05/31/2017
343412-10-2	FLUOR ORD			80.000	4,132	51.650	4,132	3,406	17			726		726		L	10/18/2017
34354P-10-5	FLOWSERVE ORD			170.000	7,162	42.130	7,162	4,998		129		(1,006)		(1,006)		L	08/26/2009
344849-10-4	FOOT LOCKER ORD			70.000	3,282	46.880	3,282	2,759				523		523		L	11/27/2017
345370-86-0	FORD MOTOR ORD			18,803.000	234,849	12.490	234,849	224,511		12,222		6,769		6,769		L	06/24/2016
34959J-10-8	FORTIVE ORD			197.000	14,253	72.350	14,253	2,603		55		3,688		3,688		L	04/17/2009
35086T-10-9	FOUR CORNERS PROPERTY ORD			14.997	385	25.700	385	251	4	15		78		78		L	03/02/2016
354613-10-1	FRANKLIN RESOURCES ORD			3,135.000	135,840	43.330	135,840	112,202	721	2,508		11,756		11,756		L	02/25/2016
35671D-85-7	FREEPORT MCMORAN ORD			690.000	13,082	18.960	13,082	6,336				3,981		3,981		L	10/28/2016
36174X-10-1	GGP ORD			355.000	8,303	23.390	8,303	7,612	78	51		597		597		L	10/18/2017
364760-10-8	GAP ORD			130.000	4,428	34.060	4,428	2,276		120		1,511		1,511		L	03/28/2007
369550-10-8	GENERAL DYNAMICS ORD			135.000	27,466	203.450	27,466	7,682		481		4,157		4,157		L	09/30/2011
369604-10-3	GENERAL ELECTRIC ORD			4,017.000	70,097	17.450	70,097	65,394	482	3,408		(50,239)		(50,239)		L	11/27/2017
370334-10-4	GENERAL MILLS ORD			320.000	18,973	59.290	18,973	11,370		621		(794)		(794)		L	07/23/2010
37045V-10-0	GENERAL MOTORS ORD			550.000	22,545	40.990	22,545	15,651		857		3,383		3,383		L	06/14/2016
371927-10-4	GENESIS ENERGY UNT			15,500.000	346,425	22.350	346,425	477,564		18,949		(131,139)		(131,139)		L	06/27/2017
372460-10-5	GENUINE PARTS ORD			160.000	15,202	95.010	15,202	6,074	108	429		(85)		(85)		L	12/21/2007
375558-10-3	GILEAD SCIENCES ORD			675.000	48,357	71.640	48,357	11,400		1,404		20		20		L	07/23/2010
37940X-10-2	GLOBAL PAYMENTS ORD			20.000	2,005	100.240	2,005	1,419		1		617		617		L	12/29/2016
38141G-10-4	GOLDMAN SACHS GROUP ORD			170.000	43,309	254.760	43,309	21,547		493		2,603		2,603		L	09/30/2011
382550-10-1	GOODYEAR TIRE AND RUBBER ORD			4,550.000	147,011	32.310	147,011	100,409		2,015		6,552		6,552		L	02/25/2016

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
384802-10-4	WW GRAINGER ORD			15.000	3,544	236.250	3,544	1,333		76		60		60		L	07/24/2009
40412C-10-1	HCA HEALTHCARE ORD			60.000	5,270	87.840	5,270	4,201				829		829		L	02/25/2016
40414L-10-9	HCP REIT ORD			255.000	6,650	26.080	6,650	6,808				(157)		(157)		L	11/27/2017
40434L-10-5	HP ORD			785.000	16,493	21.010	16,493	7,692	109	417		4,843		4,843		L	06/14/2016
406216-10-1	HALLIBURTON ORD			410.000	20,037	48.870	20,037	12,533		295		(2,140)		(2,140)		L	09/30/2011
410345-10-2	HANESBRANDS ORD			5,596.000	117,012	20.910	117,012	146,573		3,358		(3,693)		(3,693)		L	06/28/2016
412822-10-8	HARLEY DAVIDSON ORD			65.000	3,307	50.880	3,307	3,065		47		242		242		L	08/28/2017
413875-10-5	HARRIS ORD			80.000	11,332	141.650	11,332	3,611		176		3,134		3,134		L	07/23/2010
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			3,760.000	211,613	56.280	211,613	164,175	1,122	2,868		30,294		30,294		L	03/15/2017
423452-10-1	HELMERICH AND PAYNE ORD			75.000	4,848	64.640	4,848	3,076		210		(957)		(957)		L	07/23/2010
427866-10-8	HERSHEY FOODS ORD			105.000	11,919	113.510	11,919	3,648		271		1,058		1,058		L	03/28/2007
42809H-10-7	HESS ORD			150.000	7,121	47.470	7,121	6,011		91		178		178		L	11/27/2017
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD			925.000	13,283	14.360	13,283	5,784	69	60		7,499		7,499		L	09/18/2013
436440-10-1	HOLOGIC ORD			75.000	3,206	42.750	3,206	2,739				197		197		L	04/19/2016
437076-10-2	HOME DEPOT ORD			555.000	105,189	189.530	105,189	14,584		1,976		30,775		30,775		L	07/23/2010
438516-10-6	HONEYWELL INTERNATIONAL ORD			1,503.000	230,500	153.360	230,500	138,212		4,144		55,691		55,691		L	01/23/2017
44107P-10-4	HOST HOTELS & RESORTS REIT ORD			458.000	9,091	19.850	9,091	6,893	115	389		463		463		L	10/28/2016
444859-10-2	HUMANA ORD			85.000	21,086	248.070	21,086	3,169	34	127		3,743		3,743		L	03/28/2007
44967H-10-1	ILG ORD			47.000	1,339	28.480	1,339	446		28		485		485		L	02/25/2016
45168D-10-4	IDEXX LABORATORIES ORD			15.000	2,346	156.380	2,346	2,141				205		205		L	02/22/2017
452308-10-9	ILLINOIS TOOL ORD			195.000	32,536	166.850	32,536	9,166	152	532		8,656		8,656		L	11/06/2006
452327-10-9	ILLUMINA ORD			60.000	13,109	218.490	13,109	8,218				5,427		5,427		L	11/25/2016
45337C-10-2	INCYTE ORD			45.000	4,262	94.710	4,262	5,189				(927)		(927)		L	10/18/2017
45688C-10-7	INGEVITY ORD			21.000	1,480	70.470	1,480	559				328		328		L	12/23/2015
458140-10-0	INTEL ORD			2,115.000	97,628	46.160	97,628	31,106		2,298		20,917		20,917		L	09/30/2011
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			235.000	16,582	70.560	16,582	3,875		188		3,323		3,323		L	10/17/2007
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			370.000	56,765	153.420	56,765	34,880		2,211		(4,651)		(4,651)		L	03/28/2007
460146-10-3	INTERNATIONAL PAPER ORD			265.000	15,354	57.940	15,354	5,667		494		1,293		1,293		L	09/19/2012
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			430.000	8,669	20.160	8,669	1,703		310		(1,398)		(1,398)		L	03/28/2007
461202-10-3	INTUIT ORD			90.000	14,200	157.780	14,200	2,955		127		3,885		3,885		L	02/25/2013
46120E-60-2	INTUITIVE SURGICAL ORD			45.000	16,422	364.940	16,422	4,167				6,910		6,910		L	06/25/2008
46284V-10-1	IRON MOUNTAIN ORD			138.000	5,207	37.730	5,207	3,574	81	203		604		604		L	11/27/2017
46590V-10-0	JBG SMITH PROPERTIES ORD			38.000	1,320	34.730	1,320	1,058	9	9		262		262		L	07/23/2010
46625H-10-0	JPMORGAN CHASE ORD			5,542.000	592,661	106.940	592,661	208,287		11,483		114,442		114,442		L	02/25/2016
469814-10-7	JACOBS ENGINEERING GROUP ORD			75.000	4,947	65.960	4,947	2,927		45		672		672		L	10/19/2015
478160-10-4	JOHNSON & JOHNSON ORD			1,240.000	173,253	139.720	173,253	69,222		4,117		30,392		30,392		L	07/23/2010
48203R-10-4	JUNIPER NETWORKS ORD			7,710.000	219,735	28.500	219,735	197,606		2,210		580		580		L	07/26/2017
482480-10-0	KLA TENCOR ORD			85.000	8,931	105.070	8,931	4,011		192		2,243		2,243		L	08/26/2015
485170-30-2	KANSAS CITY SOUTHERN ORD			15.000	1,578	105.220	1,578	1,317	5	15		261		261		L	02/22/2017
487836-10-8	KELLOGG ORD			25.000	1,700	67.980	1,700	1,300		53		(143)		(143)		L	07/24/2007
493267-10-8	KEYCORP ORD			630.000	12,707	20.170	12,707	5,233		239		1,197		1,197		L	07/23/2010
494368-10-3	KIMBERLY CLARK ORD			2,036.000	245,664	120.660	245,664	146,601	1,975	7,798		13,315		13,315		L	06/20/2012
49446R-10-9	KIMCO REALTY REIT ORD			240.000	4,356	18.150	4,356	5,004	67	65		(648)		(648)		L	07/27/2017
49456B-10-1	KINDER MORGAN ORD			900.000	16,263	18.070	16,263	15,014		450		(2,376)		(2,376)		L	06/14/2016
49926D-10-9	KNOWLES ORD			1.000	15	14.660	15	12				(2)		(2)		L	06/25/2015
500255-10-4	KOHL'S ORD			90.000	4,881	54.230	4,881	3,627		149		1,254		1,254		L	03/30/2017
500754-10-6	KRAFT HEINZ ORD			252.000	19,596	77.760	19,596	8,186		617		(2,409)		(2,409)		L	10/02/2012
501044-10-1	KROGER ORD			520.000	14,274	27.450	14,274	5,338		255		(3,671)		(3,671)		L	03/28/2007
501797-10-4	L BRANDS ORD			90.000	5,420	60.220	5,420	904		216		(506)		(506)		L	03/28/2007
502413-10-7	L3 TECHNOLOGIES ORD			75.000	14,839	197.850	14,839	5,446		229		3,431		3,431		L	12/02/2005
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD			70.000	11,166	159.510	11,166	5,464				2,179		2,179		L	09/30/2011
512807-10-8	LAM RESEARCH ORD			75.000	13,805	184.070	13,805	4,969	38	135		5,876		5,876		L	06/25/2014
513272-10-4	LAMB WESTON HOLDINGS ORD			98.003	5,532	56.450	5,532	1,100		76		1,823		1,823		L	03/28/2007
518439-10-4	ESTEE LAUDER CL A ORD			90.000	11,452	127.240	11,452	1,558		126		4,568		4,568		L	10/30/2008

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
524660-10-7	LEGGETT & PLATT ORD			160.000	7,637	47.730	7,637	3,421	58	224		(184)		(184)		L	07/23/2010
526057-10-4	LENNAR CL A ORD			130.000	8,221	63.240	8,221	1,108				7,113		7,113		L	08/24/2007
526057-30-2	LENNAR CL B ORD			2.000	103	51.680	103	15				89		89		L	08/24/2007
527288-10-4	LEUCADIA NATIONAL ORD			195.000	5,166	26.490	5,166	3,690		63		632		632		L	09/20/2016
532457-10-8	ELI LILLY ORD			420.000	35,473	84.460	35,473	14,254		909		4,582		4,582		L	07/23/2010
534187-10-9	LINCOLN NATIONAL ORD			130.000	9,993	76.870	9,993	3,325		151		1,378		1,378		L	11/17/2009
539830-10-9	LOCKHEED MARTIN ORD			105.000	33,710	321.050	33,710	8,210		783		7,467		7,467		L	12/17/2008
540424-10-8	LOEWS ORD			3,912.000	195,717	50.030	195,717	154,406		860		10,857		10,857		L	11/01/2017
54142L-10-9	LOGMEIN ORD			15.002	1,718	114.500	1,718	329		11		1,388		1,388		L	03/28/2007
548661-10-7	LOWE'S COMPANIES ORD			450.000	41,823	92.940	41,823	9,547		684		9,819		9,819		L	07/23/2010
55261F-10-4	M&T BANK ORD			45.000	7,695	170.990	7,695	4,739		135		655		655		L	02/25/2016
552953-10-1	MGM RESORTS INTERNATIONAL ORD			125.000	4,174	33.390	4,174	4,210		14		(36)		(36)		L	11/27/2017
55336V-10-0	MPLX COM UNT			5,000.000	177,350	35.470	177,350	165,009		5,750		12,342		12,342		L	06/27/2017
554382-10-1	MACERICH REIT ORD			65.000	4,269	65.680	4,269	3,717		48		552		552		L	10/18/2017
55616P-10-4	MACYS ORD			160.000	4,030	25.190	4,030	3,179	60	91		(240)		(240)		L	11/27/2017
559080-10-6	MAGELLAN MIDSTREAM PARTNERS UNT			5,000.000	354,700	70.940	354,700	352,598		8,975		2,102		2,102		L	06/27/2017
565849-10-6	MARATHON OIL ORD			475.000	8,042	16.930	8,042	5,796		58		1,378		1,378		L	08/28/2017
56585A-10-2	MARATHON PETROLEUM ORD			320.000	21,114	65.980	21,114	3,331		486		5,002		5,002		L	06/27/2011
571748-10-2	MARSH & MCLENNAN ORD			2,690.000	218,939	81.390	218,939	119,891		3,895		37,122		37,122		L	10/25/2013
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			123.000	16,695	135.730	16,695	2,976		159		6,525		6,525		L	03/28/2007
573284-10-6	MARTIN MARIETTA MATERIALS ORD			35.000	7,736	221.040	7,736	4,835		60		(17)		(17)		L	04/23/2015
574599-10-6	MASCO ORD			240.000	10,546	43.940	10,546	4,526		97		2,957		2,957		L	07/30/2014
57636Q-10-4	MASTERCARD CL A ORD			500.000	75,680	151.360	75,680	9,168		463		24,055		24,055		L	05/14/2010
577081-10-2	MATTEL ORD			190.000	2,922	15.380	2,922	3,127				(205)		(205)		L	08/28/2017
579780-20-6	MCCORMICK ORD			120.000	12,229	101.910	12,229	3,848	62	226		1,030		1,030		L	10/30/2008
580135-10-1	MCDONALD'S ORD			385.000	66,266	172.120	66,266	17,263		1,475		19,404		19,404		L	03/28/2007
58155Q-10-3	MCKESSON ORD			110.000	17,155	155.950	17,155	7,809	37	130		1,705		1,705		L	07/29/2011
58933Y-10-5	MERCK & CO ORD			1,225.000	68,931	56.270	68,931	37,240	588	2,303		(3,185)		(3,185)		L	03/05/2008
59156R-10-8	METLIFE ORD			5,778.000	292,136	50.560	292,136	258,462		1,976		33,674		33,674		L	12/26/2017
594837-30-4	MICRO FOCUS INTERNATIONAL ADR		C	111.997	3,762	33.590	3,762	1,459				2,303		2,303		L	09/18/2013
594918-10-4	MICROSOFT ORD			8,117.000	694,328	85.540	694,328	264,486		12,671		187,748		187,748		L	02/28/2017
595017-10-4	MICROCHIP TECHNOLOGY ORD			105.000	9,227	87.880	9,227	4,083		152		2,492		2,492		L	08/26/2015
595112-10-3	MICRON TECHNOLOGY ORD			495.000	20,354	41.120	20,354	2,391				9,504		9,504		L	03/28/2007
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD			55.000	5,531	100.560	5,531	5,331		191		145		145		L	12/29/2016
608190-10-4	MOHAWK INDUSTRIES ORD			5.000	1,380	275.900	1,380	855				381		381		L	02/25/2016
60871R-20-9	MOLSON COORS BREWING NONVTG CL B ORD			1,890.000	155,112	82.070	155,112	167,977		1,776		(13,497)		(13,497)		L	11/09/2017
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			727.000	31,116	42.800	31,116	14,637	160	574		(1,112)		(1,112)		L	08/24/2010
61166W-10-1	MONSANTO ORD			205.000	23,940	116.780	23,940	11,129		487		2,372		2,372		L	03/28/2007
61174X-10-9	MONSTER BEVERAGE ORD			135.000	8,544	63.290	8,544	4,952				2,009		2,009		L	07/27/2017
615369-10-5	MOODYS ORD			105.000	15,499	147.610	15,499	2,109		163		5,601		5,601		L	03/28/2007
617446-44-8	MORGAN STANLEY ORD			7,765.000	407,430	52.470	407,430	195,303		6,989		79,358		79,358		L	08/25/2016
61945C-10-3	MOSAIC ORD			200.000	5,132	25.660	5,132	4,242		5		890		890		L	10/18/2017
620076-30-7	MOTOROLA SOLUTIONS ORD			77.000	6,956	90.340	6,956	3,254	40	145		574		574		L	03/28/2011
629377-50-8	NRG ENERGY ORD			175.000	4,984	28.480	4,984	2,093		21		2,839		2,839		L	11/19/2015
631103-10-8	NASDAQ ORD			130.000	9,988	76.830	9,988	2,577		190		1,262		1,262		L	10/30/2008
637071-10-1	NATIONAL OILWELL VARCO ORD			105.000	3,782	36.020	3,782	3,469		14		147		147		L	07/27/2017
63938C-10-8	NAVIENT ORD			155.000	2,065	13.320	2,065	885		99		(482)		(482)		L	04/30/2014
64110D-10-4	NETAPP ORD			60.000	3,319	55.320	3,319	2,295		43		1,098		1,098		L	11/27/2017
64110L-10-6	NETFLIX ORD			210.000	40,312	191.960	40,312	3,026				14,314		14,314		L	05/23/2012
651229-10-6	NEWELL BRANDS ORD			135.000	4,172	30.900	4,172	1,320		119		(1,856)		(1,856)		L	12/21/2007
651290-10-8	NEWFIELD EXPLORATION ORD			115.000	3,626	31.530	3,626	2,915				711		711		L	08/28/2017
651639-10-6	NEWMONT MINING ORD			300.000	11,256	37.520	11,256	5,462		75		1,035		1,035		L	12/23/2015
65249B-10-9	NEWS CL A ORD			337.000	5,463	16.210	5,463	1,616		67		1,601		1,601		L	07/01/2013
65249B-20-8	NEWS CL B ORD			30.000	498	16.600	498	479				19		19		L	11/27/2017

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
65339F-10-1	NEXTERA ENERGY ORD			280.000	43,733	156.190	43,733	15,190		1,130		10,284		10,284		L	08/26/2009
654106-10-3	NIKE CL B ORD			690.000	43,160	62.550	43,160	9,068	138	497		8,087		8,087		L	03/28/2007
65473P-10-5	NISOURCE ORD			250.000	6,418	25.670	6,418	1,027		175		883		883		L	03/28/2007
655044-10-5	NOBLE ENERGY ORD			260.000	7,576	29.140	7,576	7,140		21		436		436		L	11/27/2017
655844-10-8	NORFOLK SOUTHERN ORD			165.000	23,909	144.900	23,909	8,258		406		6,077		6,077		L	03/28/2007
665859-10-4	NORTHERN TRUST ORD			85.000	8,491	99.890	8,491	3,568	36	133		921		921		L	07/23/2010
666807-10-2	NORTHROP GRUMMAN ORD			90.000	27,622	306.910	27,622	4,544		351		6,690		6,690		L	08/24/2010
670346-10-5	NUCOR ORD			200.000	12,716	63.580	12,716	6,330	76	302		812		812		L	09/30/2011
67066G-10-4	NVIDIA ORD			260.000	50,310	193.500	50,310	2,564		148		22,558		22,558		L	03/28/2007
67103H-10-7	O'REILLY AUTOMOTIVE ORD			50.000	12,027	240.540	12,027	2,454				(1,894)		(1,894)		L	03/28/2012
674599-10-5	OCCIDENTAL PETROLEUM ORD			355.000	26,149	73.660	26,149	17,043	273	1,083		863		863		L	03/28/2007
681919-10-6	OMNICOM GROUP ORD			45.000	3,277	72.830	3,277	1,280	27	88		(471)		(471)		L	11/27/2017
682680-10-3	ONEOK ORD			130.000	6,949	53.450	6,949	3,285		340		(478)		(478)		L	11/27/2017
68389X-10-5	ORACLE ORD			1,430.000	67,610	47.280	67,610	25,511		1,107		12,627		12,627		L	12/17/2008
69331C-10-8	PG&E ORD			145.000	6,500	44.830	6,500	6,565		163		(1,884)		(1,884)		L	11/27/2017
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			2,078.000	299,835	144.290	299,835	154,927		4,756		56,362		56,362		L	04/27/2017
693506-10-7	PPG INDUSTRIES ORD			190.000	22,196	116.820	22,196	4,031		323		4,191		4,191		L	07/24/2007
69351T-10-6	PPL ORD			270.000	8,357	30.950	8,357	6,706	107	423		(837)		(837)		L	07/23/2010
693656-10-0	PVH ORD			40.000	5,488	137.210	5,488	2,805		6		1,879		1,879		L	02/09/2016
693718-10-8	PACCAR ORD			40.000	2,843	71.080	2,843	1,847	48	64		287		287		L	07/23/2010
701094-10-4	PARKER HANNIFIN ORD			1,286.000	256,660	199.580	256,660	79,970		3,584		76,620		76,620		L	09/30/2011
703395-10-3	PATTERSON COMPANIES ORD			80.000	2,890	36.130	2,890	2,658		82		(392)		(392)		L	03/28/2007
70450Y-10-3	PAYPAL HOLDINGS ORD			570.000	41,963	73.620	41,963	6,000				19,466		19,466		L	07/23/2010
712704-10-5	PEOPLES UNITED FINANCIAL ORD			200.000	3,740	18.700	3,740	2,970		138		(132)		(132)		L	03/11/2015
713448-10-8	PEPSICO ORD			2,390.000	286,609	119.920	286,609	220,414	1,924	6,753		37,229		37,229		L	02/15/2017
717081-10-3	PFIZER ORD			12,104.000	438,407	36.220	438,407	190,745		15,528		45,269		45,269		L	02/25/2016
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			3,859.000	407,703	105.650	407,703	360,323	4,129	11,777		14,038		14,038		L	09/01/2017
718546-10-4	PHILLIPS 66 ORD			290.000	29,334	101.150	29,334	7,425		806		4,275		4,275		L	05/01/2012
718549-20-7	PHILLIPS 66 PARTNERS COM UNT			5,000.000	261,750	52.350	261,750	243,675		6,305		18,075		18,075		L	06/27/2017
723484-10-1	PINNACLE WEST ORD			90.000	7,666	85.180	7,666	2,507		239		644		644		L	04/17/2009
723787-10-7	PIONEER NATURAL RESOURCE ORD			85.000	14,692	172.850	14,692	5,893		7		(614)		(614)		L	08/26/2015
726503-10-5	PLAINS ALL AMERICAN PIPELINE UNT			11,500.000	237,360	20.640	237,360	289,511		9,775		(52,151)		(52,151)		L	06/27/2017
72651A-20-7	PLAINS GP HOLDINGS CL A ORD			15,000.000	329,250	21.950	329,250	378,738		12,750		(49,488)		(49,488)		L	06/27/2017
74005P-10-4	PRAXAIR ORD			1,245.000	192,577	154.680	192,577	146,268		3,922		46,675		46,675		L	02/25/2016
74144T-10-8	T ROWE PRICE GROUP ORD			170.000	17,838	104.930	17,838	8,058		388		5,044		5,044		L	03/28/2007
741503-40-3	THE PRICELINE GROUP ORD			25.000	43,444	1,737.740	43,444	5,716				6,792		6,792		L	07/23/2010
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD			180.000	12,667	70.370	12,667	5,983		337		2,252		2,252		L	02/25/2016
742718-10-9	PROCTER & GAMBLE ORD			4,119.000	378,454	91.880	378,454	296,639		11,391		32,128		32,128		L	04/09/2015
743315-10-3	PROGRESSIVE ORD			365.000	20,557	56.320	20,557	7,928		248		7,599		7,599		L	03/28/2007
74340W-10-3	PROLOGIS REIT			311.000	20,063	64.510	20,063	7,102		547		3,645		3,645		L	09/30/2011
744320-10-2	PRUDENTIAL FINANCIAL ORD			205.000	23,571	114.980	23,571	10,247		615		2,239		2,239		L	09/30/2011
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			150.000	7,725	51.500	7,725	4,952		268		1,143		1,143		L	09/28/2010
74460D-10-9	PUBLIC STORAGE REIT ORD			90.000	18,810	209.000	18,810	7,008		720		(1,305)		(1,305)		L	10/17/2007
745867-10-1	PULTEGROUP ORD			7.000	233	33.250	233	50	1	3		104		104		L	02/23/2011
74736K-10-1	QORVO ORD			40.000	2,664	66.600	2,664	1,880				555		555		L	10/19/2015
747525-10-3	QUALCOMM ORD			755.000	48,335	64.020	48,335	29,654		1,691		(891)		(891)		L	07/23/2010
74762E-10-2	QUANTA SERVICES ORD			90.000	3,520	39.110	3,520	2,240				383		383		L	09/20/2016
74834L-10-0	QUEST DIAGNOSTICS ORD			110.000	10,834	98.490	10,834	5,465		198		725		725		L	03/28/2007
751212-10-1	RALPH LAUREN CL A ORD			25.000	2,592	103.690	2,592	2,310	13			283		283		L	11/27/2017
75281A-10-9	RANGE RESOURCES ORD			100.000	1,706	17.060	1,706	2,196		4		(490)		(490)		L	07/27/2017
755111-50-7	RAYTHEON ORD			150.000	28,178	187.850	28,178	7,634		469		6,878		6,878		L	07/23/2010
756109-10-4	REALTY INCOME REIT ORD			140.000	7,983	57.020	7,983	6,933	30	354		(64)		(64)		L	04/23/2015
756577-10-2	RED HAT ORD			60.000	7,206	120.100	7,206	1,675				3,024		3,024		L	09/29/2009
75886F-10-7	REGENERON PHARMACEUTICALS ORD			35.000	13,159	375.960	13,159	8,040				310		310		L	06/05/2013

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
7591EP-10-0	REGIONS FINANCIAL ORD			1,050.000	18,144	17.280	18,144	5,432	95	305		3,066		3,066		L	07/23/2010
760759-10-0	REPUBLIC SERVICES ORD			53.000	3,583	67.610	3,583	1,480	18	69		560		560		L	12/05/2008
761152-10-7	RESMED ORD			10.000	847	84.690	847	774		30		73		73		L	07/27/2017
773903-10-9	ROCKWELL AUTOMAT ORD			90.000	17,672	196.350	17,672	2,902		280		5,576		5,576		L	03/28/2007
774341-10-1	ROCKWELL COLLINS ORD			75.000	10,172	135.620	10,172	2,932		101		3,215		3,215		L	03/28/2007
776696-10-6	ROPER TECHNOLOGIES ORD			100.000	25,900	259.000	25,900	6,202		140		7,592		7,592		L	07/23/2010
778296-10-3	ROSS STORES ORD			235.000	18,859	80.250	18,859	3,270		150		3,443		3,443		L	07/23/2010
78409V-10-4	S&P GLOBAL ORD			120.000	20,328	169.400	20,328	2,783		197		7,423		7,423		L	10/17/2007
78440X-10-1	SL GREEN RLTY REIT ORD			45.000	4,542	100.930	4,542	4,539	37	70		3		3		L	05/31/2017
78573L-10-6	SABRA HEALTH CARE REIT ORD			28.998	544	18.770	544	555		15		(11)		(11)		L	08/15/2013
786CVR-20-9	SAFEWAY CASA LAY CVR			160.000	160	1.000	160									V	02/03/2015
786CVR-30-8	SAFEWAY INC CVR			160.000	160	1.000	160			3						V	02/02/2015
79466L-30-2	SALESFORCE.COM ORD			340.000	34,758	102.230	34,758	4,453				11,482		11,482		L	09/25/2008
80589M-10-2	SCANA ORD			100.000	3,978	39.780	3,978	2,908	61	241		(3,350)		(3,350)		L	03/03/2009
806857-10-8	SCHLUMBERGER ORD		C	555.000	37,401	67.390	37,401	35,077	278	1,110		(9,191)		(9,191)		L	03/11/2015
808513-10-5	CHARLES SCHWAB ORD			650.000	33,391	51.370	33,391	9,334		208		7,735		7,735		L	03/28/2007
811065-10-1	SCRIPPS NETWORKS INTERACTIV CL A ORD			80.000	6,830	85.380	6,830	3,557		96		1,121		1,121		L	07/01/2008
81211K-10-0	SEALED AIR ORD			25.000	1,233	49.300	1,233	374		16		99		99		L	03/28/2007
81663A-10-5	SEMGROUP CL A ORD			14,500.000	437,900	30.200	437,900	382,927		13,050		54,973		54,973		L	06/28/2017
816851-10-9	SEMPRA ENERGY ORD			150.000	16,038	106.920	16,038	8,308	123	483		942		942		L	07/24/2009
822634-10-1	SHELL MIDSTREAM PARTNERS UNT		C	16,500.000	492,030	29.820	492,030	483,094		10,265		8,936		8,936		L	06/28/2017
824348-10-6	SHERWIN WILLIAMS ORD			40.000	16,402	410.040	16,402	4,289		136		5,652		5,652		L	05/23/2012
82481R-10-6	SHIRE ADS REP 3 ORD		C	16.000	2,482	155.120	2,482	1,248		15		(244)		(244)		L	06/24/2003
828806-10-9	SIMON PROP GRP REIT ORD			147.000	25,246	171.740	25,246	10,233		1,051		(872)		(872)		L	07/23/2010
83088M-10-2	SKYWORKS SOLUTIONS ORD			65.000	6,172	94.950	6,172	4,196		78		1,319		1,319		L	02/25/2016
832696-40-5	JM SMUCKER ORD			26.000	3,230	124.240	3,230	1,388		64		(25)		(25)		L	11/27/2017
842587-10-7	SOUTHERN ORD			335.000	16,110	48.090	16,110	11,787		771		(369)		(369)		L	10/30/2008
844741-10-8	SOUTHWEST AIRLINES ORD			295.000	19,308	65.450	19,308	3,372	37	133		4,605		4,605		L	03/28/2007
854502-10-1	STANLEY BLACK AND DECKER ORD			99.000	16,799	169.690	16,799	4,733		240		5,445		5,445		L	11/20/2012
855244-10-9	STARBUCKS ORD			765.000	43,934	57.430	43,934	3,618		823		1,461		1,461		L	03/28/2007
857477-10-3	STATE STREET ORD			170.000	16,594	97.610	16,594	5,865	71	265		3,381		3,381		L	07/23/2010
858912-10-8	STERICYCLE ORD			35.000	2,380	67.990	2,380	1,929				(317)		(317)		L	12/17/2008
863667-10-1	STRYKER ORD			105.000	16,258	154.840	16,258	6,213	49	179		3,678		3,678		L	02/09/2016
867914-10-3	SUNTRUST BANKS ORD			290.000	18,731	64.590	18,731	6,307		383		2,825		2,825		L	07/23/2010
871503-10-8	SYMANTEC ORD			300.000	8,418	28.060	8,418	5,710		90		1,251		1,251		L	09/11/2006
87165B-10-3	SYNCHRONY FINANCIAL ORD			223.001	8,610	38.610	8,610	6,354		59		1,483		1,483		L	08/28/2017
871829-10-7	SYSCO ORD			130.000	7,895	60.730	7,895	3,706		172		697		697		L	12/28/2009
872540-10-9	TJX ORD			3,760.000	287,490	76.460	287,490	163,974		4,530		5,001		5,001		L	02/25/2016
876030-10-7	TAPESTRY ORD			85.000	3,760	44.230	3,760	2,761	29	115		783		783		L	02/09/2016
87612E-10-6	TARGET ORD			220.000	14,355	65.250	14,355	10,517		543		(1,536)		(1,536)		L	08/15/2006
87612G-10-1	TARGA RESOURCES ORD			15,000.000	726,300	48.420	726,300	658,527		27,300		67,773		67,773		L	06/27/2017
87901J-10-5	TEGNA ORD			4,142.000	58,319	14.080	58,319	61,020	290	580		(2,701)		(2,701)		L	02/25/2016
88076W-10-3	TERADATA ORD			60.000	2,308	38.460	2,308	973				677		677		L	10/01/2007
882508-10-4	TEXAS INSTRUMENTS ORD			475.000	49,609	104.440	49,609	7,963		1,007		14,948		14,948		L	09/19/2012
883556-10-2	THERMO FISHER SCIENTIFIC ORD			1,395.000	264,883	189.880	264,883	184,028	209	638		53,395		53,395		L	08/18/2017
88579Y-10-1	3M ORD			285.000	67,080	235.370	67,080	21,496		1,340		16,188		16,188		L	09/30/2011
886547-10-8	TIFFANY ORD			80.000	8,316	103.950	8,316	1,725	40	152		2,122		2,122		L	03/28/2007
887228-10-4	TIME ORD			15.000	277	18.450	277	141		5		9		9		L	06/06/2014
887317-30-3	TIME WARNER ORD			366.000	33,478	91.470	33,478	10,679		589		(1,852)		(1,852)		L	09/30/2011
89055F-10-3	TOPBUILD ORD			26.000	1,969	75.740	1,969	569				1,044		1,044		L	07/30/2014
891906-10-9	TOTAL SYSTEM SERVICES ORD			120.000	9,491	79.090	9,491	1,680	16	52		3,607		3,607		L	12/18/2007
892356-10-6	TRACTOR SUPPLY ORD			55.000	4,111	74.750	4,111	3,237		19		875		875		L	08/28/2017
89417E-10-9	TRAVELERS COMPANIES ORD			130.000	17,633	135.640	17,633	6,019		368		1,719		1,719		L	03/05/2014
896945-20-1	TRIPADVISOR ORD			45.000	1,551	34.460	1,551	1,804				(253)		(253)		L	10/18/2017

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
90130A-10-1	TWENTY FIRST CENTURY FOX CL A ORD			610.000	21,063	34.530	21,063	4,929		220		3,959		3,959		L	07/01/2013
90130A-20-0	TWENTY FIRST CENTURY FOX CL B ORD			1,754.000	59,846	34.120	59,846	59,289		613		11,927		11,927		L	11/27/2017
902494-10-3	TYSON FOODS CL A ORD			200.000	16,214	81.070	16,214	1,752		195		3,878		3,878		L	03/28/2007
902973-30-4	US BANCORP ORD			800.000	42,864	53.580	42,864	14,889	240	912		1,768		1,768		L	07/24/2002
90384S-30-3	ULTA BEAUTY ORD			10.000	2,237	223.660	2,237	2,067				170		170		L	11/27/2017
904311-10-7	UNDER ARMOUR CL A ORD			60.000	866	14.430	866	980				(114)		(114)		L	10/18/2017
904311-20-6	UNDER ARMOUR CL C ORD			55.000	733	13.320	733	896				(164)		(164)		L	10/18/2017
907818-10-8	UNION PACIFIC ORD			385.000	51,629	134.100	51,629	10,274		955		11,712		11,712		L	11/17/2009
910047-10-9	UNITED CONTINENTAL HOLDINGS ORD			463.000	31,206	67.400	31,206	28,485				(666)		(666)		L	12/29/2017
911312-10-6	UNITED PARCEL SERVICE CL B ORD			290.000	34,554	119.150	34,554	18,467		963		1,308		1,308		L	07/23/2010
911363-10-9	UNITED RENTAL ORD			15.000	2,579	171.910	2,579	1,513				995		995		L	12/29/2016
913017-10-9	UNITED TECHNOLOGIES ORD			3,399.000	433,610	127.570	433,610	244,138		9,245		61,012		61,012		L	02/25/2016
91324P-10-2	UNITEDHEALTH GRP ORD			460.000	101,412	220.460	101,412	12,236		1,323		27,793		27,793		L	03/28/2007
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD			5.000	567	113.350	567	504		1		63		63		L	11/27/2017
91529Y-10-6	UNUM ORD			270.000	14,820	54.890	14,820	6,086		232		2,959		2,959		L	03/28/2007
91704F-10-4	URBAN EDGE PROPERTIES ORD			38.000	969	25.490	969	574		33		(77)		(77)		L	07/23/2010
918204-10-8	VF ORD			3,626.000	268,324	74.000	268,324	147,820		5,568		65,817		65,817		L	10/30/2017
91913Y-10-0	VALERO ENERGY ORD			200.000	18,382	91.910	18,382	10,021		567		4,718		4,718		L	01/23/2015
91914J-10-2	VALERO ENERGY PARTNERS COM UNT			2,700.000	120,150	44.500	120,150	123,549		2,525		(3,399)		(3,399)		L	06/28/2017
92210H-10-5	VANTIV CL A ORD			2,467.000	181,448	73.550	181,448	79,143				34,365		34,365		L	03/19/2014
92214X-10-6	VAREX IMAGING ORD			40.000	1,607	40.170	1,607	539				1,068		1,068		L	03/28/2007
92220P-10-5	VARIAN MEDICAL SYSTEMS ORD			100.000	11,115	111.150	11,115	4,166				6,949		6,949		L	03/28/2007
92276F-10-0	VENTAS REIT ORD			195.000	11,702	60.010	11,702	8,504		453		(489)		(489)		L	11/19/2015
92343E-10-2	VERISIGN ORD			75.000	8,583	114.440	8,583	1,875				2,878		2,878		L	03/28/2007
92343V-10-4	VERIZON COMMUNICATIONS ORD			1,730.000	91,569	52.930	91,569	51,118		4,022		(779)		(779)		L	08/26/2015
923454-10-2	VERITIV ORD			5.000	145	28.900	145	66				(124)		(124)		L	07/02/2014
92345Y-10-6	VERISK ANALYTICS ORD			1,687.000	161,952	96.000	161,952	142,786				19,010		19,010		L	08/02/2017
92532F-10-0	VERTEX PHARMACEUTICALS ORD			100.000	14,986	149.860	14,986	9,036				6,988		6,988		L	03/30/2017
92532W-10-3	VERSUM MATERIALS ORD			25.000	946	37.850	946	212		4		245		245		L	10/17/2007
92553P-20-1	VIACOM CL B ORD			165.000	5,084	30.810	5,084	4,268	33			815		815		L	10/18/2017
92826C-83-9	VISA CL A ORD			930.000	106,039	114.020	106,039	18,773		653		33,480		33,480		L	09/30/2011
929042-10-9	VORNADO REALTY REIT ORD			77.000	6,020	78.180	6,020	4,516		92		1,504		1,504		L	07/23/2010
929160-10-9	VULCAN MATERIALS ORD			25.000	3,209	128.370	3,209	1,587		25		81		81		L	06/25/2014
92939U-10-6	WEC ENERGY GROUP ORD			5.000	332	66.430	332	212		10		39		39		L	07/23/2010
931142-10-3	WAL MART STORES ORD			620.000	61,225	98.750	61,225	28,923	316	1,259		18,371		18,371		L	03/28/2007
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			405.000	29,411	72.620	29,411	12,390		628		(4,107)		(4,107)		L	09/30/2011
93964W-10-8	WASHINGTON PRIME GROUP ORD			28.000	199	7.120	199	206		28		(92)		(92)		L	05/28/2014
94106L-10-9	WASTE MANAGEMENT ORD			190.000	16,397	86.300	16,397	6,475		323		2,924		2,924		L	03/28/2007
941848-10-3	WATERS ORD			35.000	6,762	193.190	6,762	2,128				2,058		2,058		L	03/05/2008
949746-10-1	WELLS FARGO ORD			2,002.000	121,461	60.670	121,461	54,962		3,093		11,131		11,131		L	07/23/2010
95040Q-10-4	WELLTOWER ORD			115.000	7,334	63.770	7,334	5,193		400		(363)		(363)		L	04/23/2014
958102-10-5	WESTERN DIGITAL ORD			163.000	12,963	79.530	12,963	5,886	82	326		1,888		1,888		L	05/13/2016
958254-10-4	WESTERN GAS PARTNERS UNT			4,000.000	192,360	48.090	192,360	217,960		7,180		(25,600)		(25,600)		L	06/27/2017
95825R-10-3	WESTERN GAS EQUITY PARTNERS COM UNT			9,000.000	334,440	37.160	334,440	377,064		9,585		(42,624)		(42,624)		L	06/27/2017
96145D-10-5	WESTROCK ORD			130.000	8,217	63.210	8,217	5,306		212		1,617		1,617		L	12/23/2015
962166-10-4	WEYERHAEUSER REIT			448.000	15,796	35.260	15,796	8,835		560		2,316		2,316		L	09/28/2010
963320-10-6	WHIRLPOOL ORD			536.000	90,391	168.640	90,391	80,932		2,305		(7,038)		(7,038)		L	02/25/2016
969457-10-0	WILLIAMS ORD			12,850.000	391,797	30.490	391,797	374,966		7,920		12,675		12,675		L	06/27/2017
98310W-10-8	WYNDHAM WORLDWIDE ORD			115.000	13,325	115.870	13,325	3,966		273		4,543		4,543		L	05/23/2012
983134-10-7	WYNN RESORTS ORD			45.000	7,587	168.590	7,587	2,886		90		3,694		3,694		L	12/23/2015
98389B-10-0	XCEL ENERGY ORD			410.000	19,725	48.110	19,725	8,795	148	582		3,038		3,038		L	10/17/2007
983919-10-1	XILINX ORD			175.000	11,799	67.420	11,799	4,487		242		1,234		1,234		L	03/28/2007
984121-60-8	XEROX ORD			15.000	437	29.150	437	424	4			14		14		L	11/27/2017
988498-10-1	YUM BRANDS ORD			210.000	17,138	81.610	17,138	4,384		252		3,839		3,839		L	03/28/2007

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD			65.000	7,844	120.670	7,844	4,455	16	62		1,136		1,136		L	11/25/2016
989701-10-7	ZIONS BANCORPORATION ORD			100.000	5,083	50.830	5,083	2,692		44		779		779		L	03/11/2015
98978V-10-3	ZOETIS CL A ORD			247.000	17,794	72.040	17,794	4,997		105		4,572		4,572		L	09/24/2014
G0084W-10-1	ADIENT ORD		D	20.000	1,574	78.700	1,574	421		17		402		402		L	11/17/2014
G0176J-10-9	ALLEGION ORD		C	58.000	4,614	79.560	4,614	1,358		37		902		902		L	12/12/2013
G0177J-10-8	ALLERGAN ORD		C	155.000	25,355	163.580	25,355	23,763		376		(6,488)		(6,488)		L	10/18/2017
G0408V-10-2	AON CL A ORD		C	160.000	21,440	134.000	21,440	7,842		226		3,595		3,595		L	04/02/2012
G0750C-10-8	AXALTA COATING SYSTEMS ORD			4,258.000	137,789	32.360	137,789	120,418				21,971		21,971		L	07/28/2016
G1151C-10-1	ACCENTURE CL A ORD		C	265.000	40,569	153.090	40,569	15,029		673		9,529		9,529		L	09/30/2011
G2709G-10-7	DELPHI TECHNOLOGIES ORD		D	54.999	2,886	52.470	2,886	1,022				1,864		1,864		L	02/25/2013
G29183-10-3	EATON ORD		C	236.000	18,646	79.010	18,646	12,149		566		2,813		2,813		L	12/03/2012
G47567-10-5	IHS MARKIT ORD		D	165.000	7,450	45.150	7,450	7,282				168		168		L	11/27/2017
G47791-10-1	INGERSOLL RAND ORD		C	125.000	11,149	89.190	11,149	3,519		213		1,769		1,769		L	11/20/2012
G491BT-10-8	INVESCO ORD			310.000	11,327	36.540	11,327	7,290		362		1,922		1,922		L	09/25/2008
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		D	464.996	17,721	38.110	17,721	11,049	121	465		(1,432)		(1,432)		L	09/07/2016
G5960L-10-3	MEDTRONIC ORD		C	3,897.000	314,683	80.750	314,683	228,281	1,793	5,296		26,394		26,394		L	11/27/2017
G60754-10-1	MICHAEL KORS HOLDINGS ORD		C	15.000	944	62.950	944	849				95		95		L	11/27/2017
G6095L-10-9	APTIV ORD		D	165.000	13,997	84.830	13,997	5,271				8,726		8,726		L	02/25/2013
G6518L-10-8	NIELSEN HOLDINGS ORD		C	125.000	4,550	36.400	4,550	4,766		78		(216)		(216)		L	11/27/2017
G7945M-10-7	SEAGATE TECHNOLOGY ORD		C	130.000	5,439	41.840	5,439	3,578	82	328		477		477		L	07/18/2012
G7S00T-10-4	PENTAIR ORD		C	74.000	5,226	70.620	5,226	2,323		102		1,077		1,077		L	10/31/2012
G81276-10-0	SIGNET JEWELERS ORD		C	25.000	1,414	56.550	1,414	1,307				107		107		L	11/27/2017
G87110-10-5	TECHNIPFMC ORD		D	105.000	3,288	31.310	3,288	2,249		12		1,039		1,039		L	11/27/2017
G96629-10-3	WILLIS TOWERS WATSON ORD		D	25.000	3,767	150.690	3,767	3,299	13	37		361		361		L	05/31/2017
G97822-10-3	PERRIGO ORD		C	75.000	6,537	87.160	6,537	5,911		40		605		605		L	05/31/2017
G98294-10-4	XL GROUP ORD		D	160.000	5,626	35.160	5,626	724	35	138		(336)		(336)		L	01/29/2010
H1467J-10-4	CHUBB ORD		D	126.997	18,558	146.130	18,558	6,700	90	356		1,779		1,779		L	07/23/2010
H84989-10-4	TE CONNECTIVITY ORD		C	230.000	21,859	95.040	21,859	7,204		369		5,925		5,925		L	11/22/2011
H8817H-10-0	TRANSOCEAN ORD		C	215.000	2,296	10.680	2,296	1,902				(873)		(873)		L	09/20/2016
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		C	100.000	11,032	110.320	11,032	5,295		364		2,454		2,454		L	09/19/2012
N59465-10-9	MYLAN ORD		C	250.000	10,578	42.310	10,578	9,356				1,221		1,221		L	10/18/2017
V7780T-10-3	ROYAL CARIBBEAN CRUISES ORD			35.000	4,175	119.280	4,175	2,906	21	71		1,303		1,303		L	11/25/2016
Y09827-10-9	BROADCOM ORD		D	196.000	50,352	256.900	50,352	13,983		943		15,705		15,705		L	08/26/2015
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					30,000,654	XXX	30,000,654	19,918,124	23,101	661,991		3,392,200		3,392,200		XXX	XXX
001318-10-0	MCM INSURANCE AGENCY INC			200.000	87,573	437.865	87,573	1,009,000				(195,063)		(195,063)		V	01/13/2014
61944@-10-9	MOTORISTS LIFE INSURANCE COMPANY			90,000.000	20,585,231	228.725	20,585,231	11,894,299				1,250,030		1,250,030		V	02/13/2003
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					20,672,804	XXX	20,672,804	12,903,299				1,054,967		1,054,967		XXX	XXX
00769G-53-5	LSV SMALL CAP VALUE MF			203,908.680	3,170,780	15.550	3,170,780	2,187,369	151,586	72,211		39,502		39,502		L	12/30/2016
04314H-66-7	ARTISAN:INTL VAL;ADV			152,321.078	5,865,885	38.510	5,865,885	5,730,827		70,409		135,058		135,058		U	11/21/2017
04314H-75-8	ARTISAN SMALL CAP CL INSTITUTIONL MF			78,974.241	2,456,889	31.110	2,456,889	1,826,119				225,866		225,866		L	02/25/2016
04314H-85-7	ARTISAN INTERNATNL VALUE CL INSTI MF			424,665.748	16,417,578	38.660	16,417,578	13,883,886		229,878		2,603,201		2,603,201		L	11/19/2015
78467Y-10-7	SPDR S&P MIDCAP 400 ETF			2,395.000	827,257	345.410	827,257	353,710	3,110	10,222		104,614		104,614		L	09/30/2011
9299999. Subtotal - Mutual Funds					28,738,388	XXX	28,738,388	23,981,910	154,696	382,721		3,108,241		3,108,241		XXX	XXX
9799999 - Total Common Stocks					79,411,846	XXX	79,411,846	56,803,333	177,797	1,044,712		7,555,408		7,555,408		XXX	XXX
9899999 - Total Preferred and Common Stocks					79,411,846	XXX	79,411,846	56,803,333	177,797	1,044,712		7,555,408		7,555,408		XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1 , the total $ value (included in Column 8) of all such issues $ 5,865,885

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912810-FD-5	UNITED STATES TREASURY		06/06/2017	BNP PARIBAS SEC BOND, NEW YORK		40,319	30,165	158
912810-FH-6	UNITED STATES TREASURY		06/06/2017	Bank of America		20,613	14,839	83
912810-PZ-5	UNITED STATES TREASURY		06/06/2017	JPMORGAN CHASE BANK/RBS		125,856	102,260	1,010
912810-RL-4	UNITED STATES TREASURY		06/06/2017	Bank of America		129,244	134,672	313
912810-RW-0	UNITED STATES TREASURY		08/09/2017	VARIOUS		235,835	242,562	630
912828-2L-3	UNITED STATES TREASURY		08/09/2017	Citigroup (SSB)		179,274	180,131	48
912828-B2-5	UNITED STATES TREASURY		03/01/2017	BNP PARIBAS SECURITIES CORP./FIXED INCOM			10,307	
912828-Q6-0	UNITED STATES TREASURY		06/06/2017	Bank of America		103,865	102,928	19
912828-S5-0	UNITED STATES TREASURY		06/01/2017	Goldman Sachs		828,297	847,473	85
912828-V4-9	UNITED STATES TREASURY		02/10/2017	RBC CAPITAL MARKETS		309,237	310,000	93
912828-X3-9	UNITED STATES TREASURY		05/04/2017	NOMURA SECURITIES INTL INC		400,385	400,712	27
0599999. Subtotal - Bonds - U.S. Governments						2,372,923	2,376,049	2,465
041826-R9-1	ARLINGTON TEX INDPT SCH DIST		01/09/2017	Jefferies		207,995	175,000	3,573
797355-6M-1	SAN DIEGO CALIF UNI SCH DIST		11/29/2017	NATL FINANCIAL SERVICES CORP (NFS)		114,615	175,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						322,609	350,000	3,573
02765U-JR-6	AMERICAN MUN PWR OHIO INC REV		01/03/2017	WELLS FARGO BANK, N.A./SIG		281,748	250,000	5,141
047870-NV-8	ATLANTA GA WTR & WASTEWTR REV		08/02/2017	PERSHING DIV OF DLJ SEC LNDING		181,259	150,000	1,938
059231-M5-6	BALTIMORE MD REV		03/10/2017	NATL FINANCIAL SERVICES CORP (NFS)		282,920	250,000	
086377-DJ-4	BESSEMER ALA GOVERNMENTAL UTIL SVCS CORP		11/01/2017	PERSHING DIV OF DLJ SEC LNDING		595,860	500,000	
196707-WD-1	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS		10/18/2017	OPPENHEIMER & CO. INC.		294,676	275,000	550
249182-KP-0	DENVER COLO CITY & CNTY ARPT REV		11/30/2017	RAYMOND JAMES & ASSOCIATES		178,454	150,000	
25484J-CY-4	DISTRICT COLUMBIA UNIV REV		02/08/2017	NATL FINANCIAL SERVICES CORP (NFS)		173,063	150,000	521
25484J-DC-1	DISTRICT COLUMBIA UNIV REV		06/01/2017	PERSHING DIV OF DLJ SEC LNDING		234,724	200,000	1,806
3138WJ-YB-8	FN AS8805 - RMBS		09/01/2017	SUNTRUST CAPITAL MARKETS, INC.		1,034,231	995,949	1,162
45470R-DT-0	INDIANA FIN AUTH HWY REV		08/24/2017	Goldman Sachs		901,530	750,000	
45506D-YY-5	INDIANA ST FIN AUTH REV		08/02/2017	RBC CAPITAL MARKETS		185,854	175,000	117
56041M-RW-6	MAINE GOVERNMENTAL FACS AUTH LEASE RENT		08/03/2017	MERRILL LYNCH PIERCE FENNER		207,146	175,000	
56185P-CG-6	MANATEE CNTY FLA SCH DIST SALES TAX REV		02/02/2017	RAYMOND JAMES & ASSOCIATES		173,151	150,000	
56185P-CH-4	MANATEE CNTY FLA SCH DIST SALES TAX REV		02/02/2017	RAYMOND JAMES & ASSOCIATES		229,564	200,000	
590545-WC-9	MESA ARIZ UTIL SYS REV		02/07/2017	US Bancorp Piper Jaffray		212,884	200,000	867
605699-RF-6	MISSISSIPPI ST UNIV EDL BLDG CORP REV		12/01/2017	RAYMOND JAMES & ASSOCIATES		178,896	150,000	
625914-JT-4	MUNICIPAL ENERGY AGY OF NEB PWR SUPPLY S		01/03/2017	PERSHING DIV OF DLJ SEC LNDING		391,190	335,000	3,303
64990C-3C-3	NEW YORK ST DORM AUTH REVS NON ST SUPPOR		11/20/2017	CORPORATE ACTION		1,239,215	1,190,000	8,099
64990C-3H-2	NEW YORK ST DORM AUTH REVS NON ST SUPPOR		11/20/2017	CORPORATE ACTION		62,481	60,000	408
66285W-WH-5	NORTH TEX TWY AUTH REV		10/18/2017	PERSHING DIV OF DLJ SEC LNDING		498,948	400,000	
677561-KH-4	OHIO ST HOSP FAC REV		08/09/2017	JP MORGAN SECURITIES INC.		181,691	150,000	
74265L-M6-2	PRIVATE COLLEGES & UNIVS AUTH GA REV		06/01/2017	Wedbush Securities		176,360	150,000	1,354
762197-WE-7	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH		09/28/2017	RAYMOND JAMES & ASSOCIATES		183,474	150,000	
914716-J8-9	UNIVERSITY N C CHARLOTTE REV		12/06/2017	CITIGROUP GLOBAL MARKETS, INC./CORRESPON		215,628	175,000	
914716-J9-7	UNIVERSITY N C CHARLOTTE REV		12/06/2017	CITIGROUP GLOBAL MARKETS, INC./CORRESPON		183,648	150,000	
915138-NX-5	UNIVERSITY TOLEDO OHIO GEN RCPTS		12/20/2017	JP MORGAN SECURITIES INC.		181,163	150,000	
915138-NY-3	UNIVERSITY TOLEDO OHIO GEN RCPTS		12/20/2017	JP MORGAN SECURITIES INC.		272,374	225,000	
928172-V5-1	VIRGINIA ST PUB BLDG AUTH PUB FACS REV		03/10/2017	BARCLAYS CAPITAL INC		278,690	250,000	1,528
976904-L6-7	WISCONSIN HSG & ECONOMIC DEV AUTH HSG RE		11/29/2017	JP MORGAN SECURITIES INC.		150,000	150,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						9,360,817	8,255,949	26,792
00248P-AP-1	AVOCE 1R A1R - CDO		03/16/2017	BARCLAYS CAPITAL INC		2,000,000	2,000,000	
05377R-CR-3	AESOP 171 B - ABS		03/08/2017	MERRILL LYNCH PIERCE FENNER		499,792	500,000	
12189L-AK-7	BURLINGTON NORTHERN SANTA FE LLC		07/07/2017	Goldman Sachs		1,339,488	1,250,000	19,900
126650-CN-8	CVS HEALTH CORP		02/28/2017	MORGAN STANLEY CO		561,785	500,000	3,061
20030N-BP-5	COMCAST CORP		07/24/2017	VARIOUS		1,930,918	1,750,000	34,650
25470D-AQ-2	DISCOVERY COMMUNICATIONS LLC		09/07/2017	GOLDMAN		249,685	250,000	
370334-BZ-6	GENERAL MILLS INC		01/09/2017	BARCLAYS CAPITAL INC		497,900	500,000	
423012-AG-8	HEINEKEN NV	C	11/01/2017	Citigroup (SSB)		1,022,230	1,000,000	6,042
58013M-EZ-3	MCDONALD'S CORP		05/09/2017	US BANCORP INVESTMENTS INC.		799,005	750,000	14,981
595620-AR-6	MIDAMERICAN ENERGY CO		01/23/2017	BARCLAYS CAPITAL INC		748,943	750,000	
67106J-AN-0	OHA CREDIT PARTNERS X LTD - CDO		03/08/2017	MORGAN STANLEY CO		2,000,000	2,000,000	
797440-BV-5	SAN DIEGO GAS & ELECTRIC CO		06/05/2017	Goldman Sachs		248,885	250,000	
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	11/01/2017	Citigroup (SSB)		260,610	250,000	2,013
82652K-AA-2	SRFC 171 A - ABS		03/13/2017	CREDIT SUISSE SECURITIES (USA)		249,983	250,000	
91324P-CQ-3	UNITEDHEALTH GROUP INC		04/18/2017	Jefferies		558,015	500,000	6,167
92348P-AC-6	VZOT 172 C - ABS		06/13/2017	MERRILL LYNCH PIERCE FENNER		249,975	250,000	
92826C-AE-2	VISA INC		02/28/2017	US BANCORP INVESTMENTS INC.		1,062,230	1,000,000	9,107
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						14,279,443	13,750,000	95,920

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8399997. Total - Bonds - Part 3						26,335,793	24,731,998	128,750
8399998. Total - Bonds - Part 5						249,675	250,000	
8399999. Total - Bonds						26,585,468	24,981,998	128,750
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
00508Y-10-2	ACUITY BRANDS ORD		05/31/2017	ITG INC	20.000	3,257		
00751Y-10-6	ADVANCE AUTO PARTS ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	40.000	3,595		
007903-10-7	ADVANCED MICRO DEVICES ORD		11/27/2017	VARIOUS	480.000	6,619		
008252-10-8	AFFILIATED MANAGERS GROUP ORD		05/31/2017	ITG INC	35.000	5,369		
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	5.000	636		
015351-10-9	ALEXION PHARMACEUTICALS ORD		05/31/2017	ITG INC	25.000	2,449		
016255-10-1	ALIGN TECHNOLOGY ORD		08/28/2017	CITIGROUP GLOBAL MARKETS INC.	35.000	6,137		
031100-10-0	AMETEK ORD		02/22/2017	ITG INC	30.000	1,656		
03673L-10-3	ANTERO RESOURCES MIDSTREAM UNT		06/27/2017	JP MORGAN CLEARING CORP	7,000.000	224,470		
037411-10-5	APACHE ORD		10/18/2017	ITG INC	185.000	7,896		
0556EL-10-9	BP MIDSTREAM PARTNERS UNT		10/26/2017	CITIGROUP GLOBAL MARKTES INC	8,100.000	145,800		
05722G-10-0	BAKER HUGHES CL A ORD		11/27/2017	VARIOUS	395.000	12,579		
075887-10-9	BECTON DICKINSON ORD		12/29/2017	CORPORATE ACTION	30.462	6,521		
084670-70-2	BERKSHIRE HATHWAY CL B ORD		04/26/2017	VARIOUS	817.000	138,791		
09062X-10-3	BIOGEN ORD		02/02/2017	CORPORATE ACTION	125.000	6,992		
09075E-10-0	BIOVERATIV ORD		02/02/2017	CORPORATE ACTION	62.500	599		
099724-10-6	BORGWARNER ORD		05/18/2017	WEEDEN + CO.	38.000	1,519		
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD		11/02/2017	VARIOUS	1,969.047	113,009		
110448-10-7	BRITISH AMERICAN TOBACCO ADR REP ORD	C	07/25/2017	CORPORATE ACTION	222.498	15,408		
118230-10-1	BUCKEYE PARTNERS UNT		06/27/2017	JP MORGAN CLEARING CORP	5,000.000	316,257		
156700-10-6	CENTURYLINK ORD		11/01/2017	VARIOUS	643.575	12,345		
165167-10-7	CHESAPEAKE ENERGY ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	490.000	1,870		
171798-10-1	CIMAREX ENERGY ORD		12/14/2017	VARIOUS	568.000	68,580		
172967-42-4	CITIGROUP ORD		02/09/2017	MORGAN STANLEY CO	1,057.000	60,644		
177376-10-0	CITRIX SYSTEMS ORD		01/31/2017	CORPORATE ACTION	90.000	1,698		
20825C-10-4	CONOCOPHILLIPS ORD		07/27/2017	ITG INC	150.000	6,638		
20854L-10-8	CONSOL ENERGY ORD		11/28/2017	CORPORATE ACTION	17.500	283		
20854P-10-9	CONSOL ENERGY INC.		11/28/2017	CORPORATE ACTION	140.000	1,425		
222070-20-3	COTY CL A ORD		10/18/2017	ITG INC	265.000	4,211		
23355L-10-6	COMPUTER SCIENCES CORPORATION		04/03/2017	CORPORATE ACTION	79.461	2,494		
25179M-10-3	DEVON ENERGY ORD		12/20/2017	VARIOUS	4,136.000	156,159		
254709-10-8	DISCOVER FINANCIAL SERVICES ORD		09/21/2017	VARIOUS	5,919.000	361,381		
25470F-30-2	DISCOVERY COMMUNICATIONS SRS C ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	110.000	1,804		
25470M-10-9	DISH NETWORK CL A ORD		10/18/2017	ITG INC	95.000	4,731		
257454-10-8	DOMINION ENERGY MIDSTREAM PARTNE UNT		06/28/2017	JP MORGAN CLEARING CORP	8,400.000	239,484		
26078J-10-0	DOWDUPONT ORD		08/31/2017	CORPORATE ACTION	1,002.290	27,476		
26885B-10-0	EQT MIDSTREAM PARTNERS UNT		06/27/2017	RBC CAPITAL MARKETS LLC	2,000.000	150,254		
26885J-10-3	EQT GP HOLDINGS UNT		06/27/2017	RBC CAPITAL MARKETS LLC	5,000.000	147,000		
29273V-10-0	ENERGY TRANSFER EQUITY UNT		06/27/2017	UBS SECURITIES LLC	37,500.000	625,073		
29278N-10-3	ENERGY TRANSFER PARTNERS UNT		06/27/2017	WELLS FARGO SECURITIES LLC	16,000.000	323,336		
29336T-10-0	ENLINK MIDSTREAM COM UNT		06/27/2017	WELLS FARGO SECURITIES LLC	26,500.000	462,102		
29336U-10-7	ENLINK MIDSTREAM PARTNERS COM UNT		06/27/2017	CITIGROUP GBL MKTS INC	10,000.000	168,298		
293792-10-7	ENTERPRISE PRODUCTS PARTNERS UNT		06/27/2017	WELLS FARGO SECURITIES LLC	23,500.000	629,109		
29414D-10-0	ENVISION HEALTHCARE ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	65.000	1,955		
30212P-30-3	EXPEDIA ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	5.000	633		
311900-10-4	FASTENAL ORD		10/12/2017	CITIGROUP GLOBAL MARKETS INC.	279.000	12,468		
313747-20-6	FEDERAL REIT ORD		11/27/2017	VARIOUS	50.000	6,717		
33616C-10-0	FIRST REPUBLIC BANK ORD		11/09/2017	VARIOUS	1,271.000	118,624		
337932-10-7	FIRSTENERGY ORD		05/31/2017	ITG INC	215.000	6,278		
343412-10-2	FLUOR ORD		10/18/2017	ITG INC	80.000	3,406		
344849-10-4	FOOT LOCKER ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	70.000	2,759		
36174X-10-1	GGP ORD		10/18/2017	ITG INC	310.000	6,583		
369604-10-3	GENERAL ELECTRIC ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	490.000	8,882		
371927-10-4	GENESIS ENERGY UNT		06/27/2017	CITIGROUP GBL MKTS INC	15,500.000	477,564		
40414L-10-9	HCP REIT ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	255.000	6,808		
412822-10-8	HARLEY DAVIDSON ORD		08/28/2017	CITIGROUP GLOBAL MARKETS INC.	85.000	4,009		
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD		03/15/2017	VARIOUS	1,285.000	63,385		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
42809H-10-7	HESS ORD		11/27/2017	VARIOUS	105.000	4,139		
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD		09/01/2017	CORPORATE ACTION	925.000	5,784		
438516-10-6	HONEYWELL INTERNATIONAL ORD		01/23/2017	VARIOUS	716.000	83,635		
45168D-10-4	IDEXX LABORATORIES ORD		02/22/2017	ITG INC	15.000	2,141		
45337C-10-2	INCYTE ORD		10/18/2017	ITG INC	50.000	5,766		
46284V-10-1	IRON MOUNTAIN ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	15.000	608		
46590V-10-0	JBG SMITH PROPERTIES ORD		07/18/2017	CORPORATE ACTION	38.500	1,072		
48203R-10-4	JUNIPER NETWORKS ORD		07/26/2017	VARIOUS	4,968.000	141,666		
485170-30-2	KANSAS CITY SOUTHERN ORD		02/22/2017	ITG INC	15.000	1,317		
49446R-10-9	KIMCO REALTY REIT ORD		07/27/2017	ITG INC	240.000	5,004		
500255-10-4	KOHL'S ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	90.000	3,627		
526057-10-4	LENNAR CL A ORD		11/09/2017	CORPORATE ACTION	130.000	1,108		
526057-30-2	LENNAR CL B ORD		11/09/2017	CORPORATE ACTION	2.600	19		
540424-10-8	LOEWS ORD		11/01/2017	VARIOUS	631.000	31,212		
54142L-10-9	LOGMEIN ORD		01/31/2017	CORPORATE ACTION	15.462	339		
552953-10-1	MGM RESORTS INTERNATIONAL ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	125.000	4,210		
55336V-10-0	MPLX COM UNT		06/27/2017	MORGAN STANLEY & CO INC	5,000.000	165,009		
554382-10-1	MACERICH REIT ORD		10/18/2017	ITG INC	65.000	3,717		
55616P-10-4	MACYS ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	100.000	2,122		
559080-10-6	MAGELLAN MIDSTREAM PARTNERS UNT		06/27/2017	MORGAN STANLEY & CO INC	5,000.000	352,598		
565849-10-6	MARATHON OIL ORD		08/28/2017	CITIGROUP GLOBAL MARKETS INC.	245.000	2,682		
577081-10-2	MATTEL ORD		08/28/2017	CITIGROUP GLOBAL MARKETS INC.	190.000	3,127		
59156R-10-8	METLIFE ORD		12/26/2017	VARIOUS	5,778.000	258,462		
594837-30-4	MICRO FOCUS INTERNATIONAL ADR	C	09/01/2017	CORPORATE ACTION	123.594	1,623		
594918-10-4	MICROSOFT ORD		02/28/2017	MACQUARIE SECURITIES (USA) INC	1,278.000	81,605		
60871R-20-9	MOLSON COORS BREWING NONVTG CL B ORD		11/09/2017	VARIOUS	1,835.000	163,257		
61174X-10-9	MONSTER BEVERAGE ORD		07/27/2017	ITG INC	60.000	3,210		
61945C-10-3	MOSAIC ORD		10/18/2017	ITG INC	200.000	4,242		
637071-10-1	NATIONAL OILWELL VARCO ORD		07/27/2017	ITG INC	185.000	6,196		
64110D-10-4	NETAPP ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	5.000	281		
651290-10-8	NEWFIELD EXPLORATION ORD		08/28/2017	CITIGROUP GLOBAL MARKETS INC.	115.000	2,915		
65249B-20-8	NEWS CL B ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	30.000	479		
655044-10-5	NOBLE ENERGY ORD		11/27/2017	VARIOUS	260.000	7,140		
681919-10-6	OMNICOM GROUP ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	5.000	344		
682680-10-3	ONEOK ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	5.000	250		
69331C-10-8	PG&E ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	65.000	3,523		
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		04/27/2017	WEEDEN + CO.	588.000	69,202		
713448-10-8	PEPSICO ORD		02/15/2017	VARIOUS	919.000	95,469		
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		09/01/2017	VARIOUS	1,557.000	183,055		
718549-20-7	PHILLIPS 66 PARTNERS COM UNT		06/27/2017	MORGAN STANLEY & CO INC	5,000.000	243,675		
726503-10-5	PLAINS ALL AMERICAN PIPELINE UNT		06/27/2017	CITIGROUP GBL MKTS INC	13,000.000	327,274		
72651A-20-7	PLAINS GP HOLDINGS CL A ORD		06/27/2017	WELLS FARGO SECURITIES LLC	15,000.000	378,738		
751212-10-1	RALPH LAUREN CL A ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	25.000	2,310		
75281A-10-9	RANGE RESOURCES ORD		07/27/2017	ITG INC	100.000	2,196		
761152-10-7	RESMED ORD		07/27/2017	ITG INC	75.000	5,803		
78440X-10-1	SL GREEN RLTY REIT ORD		05/31/2017	ITG INC	60.000	6,052		
78573L-10-6	SABRA HEALTH CARE REIT ORD		08/17/2017	CORPORATE ACTION	29.198	561		
81663A-10-5	SEMGROUP CL A ORD		06/28/2017	MORGAN STANLEY & CO INC	14,500.000	382,927		
822634-10-1	SHELL MIDSTREAM PARTNERS UNT	C	06/28/2017	CITIGROUP GBL MKTS INC	16,500.000	483,094		
832696-40-5	JM SMUCKER ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	5.000	566		
87165B-10-3	SYNCHRONY FINANCIAL ORD		08/28/2017	CITIGROUP GLOBAL MARKETS INC.	280.000	8,473		
87612G-10-1	TARGA RESOURCES ORD		06/27/2017	CITIGROUP GBL MKTS INC	15,000.000	658,527		
87901J-10-5	TEGNA ORD		06/01/2017	CORPORATE ACTION	4,142.000	61,020		
883556-10-2	THERMO FISHER SCIENTIFIC ORD		08/18/2017	VARIOUS	462.000	79,841		
892356-10-6	TRACTOR SUPPLY ORD		08/28/2017	CITIGROUP GLOBAL MARKETS INC.	70.000	4,120		
896945-20-1	TRIPADVISOR ORD		10/18/2017	ITG INC	60.000	2,405		
90130A-20-0	TWENTY FIRST CENTURY FOX CL B ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	50.000	1,486		
90384S-30-3	ULTA BEAUTY ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	10.000	2,067		
904311-10-7	UNDER ARMOUR CL A ORD		10/18/2017	ITG INC	75.000	1,225		
904311-20-6	UNDER ARMOUR CL C ORD		10/18/2017	ITG INC	135.000	2,476		
910047-10-9	UNITED CONTINENTAL HOLDINGS ORD		12/29/2017	WEEDEN + CO.	353.000	23,856		
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	5.000	504		
918204-10-8	VF ORD		10/30/2017	VARIOUS	531.000	37,389		
91914J-10-2	VALERO ENERGY PARTNERS COM UNT		06/28/2017	RBC CAPITAL MARKETS LLC	2,700.000	123,549		
92214X-10-6	VAREX IMAGING ORD		01/30/2017	CORPORATE ACTION	40.000	539		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
92220P-10-5	VARIAN MEDICAL SYSTEMS ORD		01/30/2017	CORPORATE ACTION	100.000	4,166		
92345Y-10-6	VERISK ANALYTICS ORD		08/02/2017	VARIOUS	1,667.000	141,319		
92532F-10-0	VERTEX PHARMACEUTICALS ORD		03/30/2017	VARIOUS	25.000	2,473		
92553P-20-1	VIACOM CL B ORD		10/18/2017	ITG INC	165.000	4,268		
929042-10-9	VORNADO REALTY REIT ORD		07/18/2017	CORPORATE ACTION	77.000	4,516		
958254-10-4	WESTERN GAS PARTNERS UNT		06/27/2017	CITIGROUP GBL MKTS INC	4,000.000	217,960		
95825R-10-3	WESTERN GAS EQUITY PARTNERS COM UNT		06/27/2017	RBC CAPITAL MARKETS LLC	9,000.000	377,064		
969457-10-0	WILLIAMS ORD		06/27/2017	MORGAN STANLEY & CO INC	15,000.000	441,867		
984121-60-8	XEROX ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	15.000	424		
G0177J-10-8	ALLERGAN ORD	C	10/18/2017	ITG INC	30.000	5,592		
G2709G-10-7	DELPHI TECHNOLOGIES ORD	D	12/05/2017	CORPORATE ACTION	54.999	1,022		
G27823-10-6	APTIV ORD	C	12/05/2017	CORPORATE ACTION	165.000	5,271		
G47567-10-5	IHS MARKIT ORD	D	11/27/2017	VARIOUS	325.000	14,749		
G5960L-10-3	MEDTRONIC ORD	C	11/27/2017	VARIOUS	1,086.000	88,644		
G60754-10-1	MICHAEL KORS HOLDINGS ORD	C	11/27/2017	MERRILL LYNCH PIERCE FENNER	15.000	849		
G6518L-10-8	NIELSEN HOLDINGS ORD	C	11/27/2017	VARIOUS	125.000	4,766		
G81276-10-0	SIGNET JEWELERS ORD	C	11/27/2017	MERRILL LYNCH PIERCE FENNER	25.000	1,307		
G87110-10-5	TECHNIPFMC ORD	D	11/27/2017	VARIOUS	105.000	2,249		
G96629-10-3	WILLIS TOWERS WATSON ORD	D	05/31/2017	ITG INC	30.000	4,368		
G97822-10-3	PERRIGO ORD	C	05/31/2017	ITG INC	25.000	1,770		
N59465-10-9	MYLAN ORD	C	10/18/2017	ITG INC	265.000	9,918		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						11,073,407	XXX	
00131@-10-0	AMERICAN HARDWARE INSURANCE		09/01/2017	CORPORATE ACTION	0.000	150,000		
61944@-10-9	MOTORISTS LIFE INSURANCE COMPANY		09/28/2017	CORPORATE ACTION	0.000	675,000		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						825,000	XXX	
00769G-53-5	LSV SMALL CAP VALUE MF		01/01/2017	Adjustment	4,620.938	72,211		
04314H-66-7	ARTISAN:INTL VAL;ADV		11/21/2017	VARIOUS	152,321.078	5,730,827		
9299999. Subtotal - Common Stocks - Mutual Funds						5,803,038	XXX	
9799997. Total - Common Stocks - Part 3						17,701,445	XXX	
9799998. Total - Common Stocks - Part 5						568,481	XXX	
9799999. Total - Common Stocks						18,269,926	XXX	
9899999. Total - Preferred and Common Stocks						18,269,926	XXX	
9999999 - Totals						44,855,394	XXX	128,750

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36290S-RR-4	GN 616196 - RMBS		12/01/2017	Paydown		25,888	25,888	26,988	26,576		(688)		(688)		25,888		0	0	654	01/15/2024
36296S-E3-5	GN 699554 - RMBS		12/01/2017	Paydown		3,050	3,050	3,018	3,008		42		42		3,050		0	0	41	11/15/2038
36297A-AT-0	GN 705718 - RMBS		12/01/2017	Paydown		16,958	16,958	17,580	17,614		(656)		(656)		16,958				466	01/15/2039
38373A-D9-4	GNR 0969E PV - CMO/RMBS		12/01/2017	Paydown		9,789	9,789	9,906	9,894		(105)		(105)		9,789		0	0	168	08/20/2039
38376G-M8-0	GNR 1158 C - CMBS		12/01/2017	Paydown		10,203	10,203	9,761	9,812		391		391		10,203				277	08/16/2051
38377L-AQ-1	GNR 10116F HB - CMO/RMBS		12/01/2017	Paydown		48,883	48,883	51,915	51,251		(2,368)		(2,368)		48,883		0	0	848	09/20/2040
912810-FD-5	UNITED STATES TREASURY		12/01/2017	NOMURA SECURITIES INTL INC		219,109	166,154	222,518	215,356	(3,721)	(2,011)		(5,732)		209,624		9,484	9,484	4,117	04/15/2028
912810-FH-6	UNITED STATES TREASURY		12/01/2017	MORGAN STANLEY CO		265,000	193,194	255,280	241,490	(3,374)	(1,768)		(5,142)		236,348		28,652	28,652	5,117	04/15/2029
912810-FQ-6	UNITED STATES TREASURY		12/01/2017	BNP PARIBAS SEC BOND, NEW YORK		95,755	68,819	88,467	87,626	(2,456)	(508)		(2,964)		84,662		11,093	11,093	1,588	04/15/2032
912810-FR-4	UNITED STATES TREASURY		12/01/2017	HSBC SECURITIES		356,332	311,059	392,544	378,970	(17,370)	(3,472)		(20,842)		358,127		(1,795)	(1,795)	6,877	01/15/2025
912810-FS-2	UNITED STATES TREASURY		12/01/2017	RBC CAPITAL MARKETS		347,370	307,728	336,072	337,938	(10,390)	(1,437)		(11,827)		326,111		21,260	21,260	5,729	01/15/2026
912810-PS-1	UNITED STATES TREASURY		06/21/2017	BARCLAYS BZWSIFED		355,910	302,863	344,752	344,626	(10,427)	(1,798)		(12,226)		332,400		23,510	23,510	6,696	01/15/2027
912810-PV-4	UNITED STATES TREASURY		06/01/2017	Goldman Sachs		464,090	407,865	510,673	499,784	(20,107)	(742)		(20,849)		478,970		(14,880)	(14,880)	4,051	01/15/2028
912810-PZ-5	UNITED STATES TREASURY		12/01/2017	BNP PARIBAS SEC BOND, NEW YORK		221,058	182,064	211,888	211,938	(6,339)	(1,061)		(7,400)		204,538		16,519	16,519	4,237	01/15/2029
912810-QF-8	UNITED STATES TREASURY		12/01/2017	NOMURA SECURITIES INTL INC		142,694	113,032	106,997	117,862	(11,358)	52		(11,306)		106,557		36,137	36,137	2,029	02/15/2040
912810-QP-6	UNITED STATES TREASURY		12/01/2017	RBC CAPITAL MARKETS		141,615	111,560	128,416	130,508	(3,872)	(305)		(4,177)		126,331		15,284	15,284	2,003	02/15/2041
912810-QV-3	UNITED STATES TREASURY		12/01/2017	BARCLAYS BZWSIFED		229,777	237,862	200,054	210,512	(7,519)	448		(7,071)		203,441		26,336	26,336	1,507	02/15/2042
912810-RA-8	UNITED STATES TREASURY		12/01/2017	BARCLAYS BZWSIFED		168,995	180,645	173,993	182,874	(8,997)	28		(8,969)		173,906		(4,911)	(4,911)	954	02/15/2043
912810-RF-7	UNITED STATES TREASURY		12/01/2017	NOMURA SECURITIES INTL INC		300,738	272,548	273,207	277,279	(4,761)	(116)		(4,877)		272,402		28,336	28,336	3,166	02/15/2044
912810-RL-4	UNITED STATES TREASURY		06/21/2017	Goldman Sachs		266,813	280,120	263,722	270,568	(6,474)	83		(6,391)		264,177		2,636	2,636	1,775	02/15/2045
912810-RR-1	UNITED STATES TREASURY		06/21/2017	Bank of America		94,246	92,796	89,968	91,779	(1,814)	(2)		(1,815)		89,964		4,282	4,282	783	02/15/2046
912810-RW-0	UNITED STATES TREASURY		06/21/2017	Bank of America		79,937	80,966	77,994			11		11		78,005		1,933	1,933	249	02/15/2047
912828-B2-5	UNITED STATES TREASURY		07/01/2017	VARIOUS		586,562	574,996	563,967	575,871	(13,279)	(451)		(13,729)		562,142		24,419	24,419	3,187	01/15/2024
912828-C9-9	UNITED STATES TREASURY		12/01/2017	Bank of America		302,312	302,360	299,110	301,383	(5,281)	(459)		(5,740)		295,643		6,668	6,668	258	04/15/2019
912828-H4-5	UNITED STATES TREASURY		06/21/2017	BARCLAYS BZWSIFED		509,286	515,735	500,921	509,958	(9,674)	(76)		(9,750)		500,209		9,078	9,078	1,200	01/15/2025
912828-HN-3	UNITED STATES TREASURY		06/01/2017	Bank of America		414,445	403,277	375,059	428,969	(42,933)	1,195		(41,738)		387,231		27,214	27,214	3,804	01/15/2018
912828-JE-1	UNITED STATES TREASURY		09/01/2017	HSBC SECURITIES		415,017	408,222	362,838	423,385	(42,639)	5,336		(37,302)		386,083		28,934	28,934	5,557	07/15/2018
912828-JX-9	UNITED STATES TREASURY		12/01/2017	Bank of America		205,814	199,133	215,334	208,126	(6,618)	(1,853)		(8,471)		199,656		6,158	6,158	3,939	01/15/2019
912828-K3-3	UNITED STATES TREASURY		06/21/2017	Bank of America		887,712	886,600	866,370	885,030	(21,842)	(1,086)		(22,928)		862,103		25,609	25,609	752	04/15/2020
912828-LA-6	UNITED STATES TREASURY		12/01/2017	VARIOUS		347,194	331,581	305,972	344,542	(35,223)	2,277		(32,946)		311,596		35,598	35,598	5,665	07/15/2019
912828-MD-9	UNITED STATES TREASURY		10/01/2017	Maturity @ 100.0															4,713	12/31/2016
912828-MF-4	UNITED STATES TREASURY		12/01/2017	Bank of America		475,750	457,252	479,619	480,384	(24,699)	(1,647)		(26,345)		454,038		21,712	21,712	5,739	01/15/2020
912828-N7-1	UNITED STATES TREASURY		07/01/2017	NOMURA SECURITIES INTL INC		208,415	205,636	205,127	208,085	(3,458)	(286)		(3,744)		204,341		4,073	4,073	1,196	01/15/2026
912828-NM-8	UNITED STATES TREASURY		12/01/2017	Bank of America		582,939	560,120	591,043	594,773	(36,818)	(1,803)		(38,621)		556,152		26,787	26,787	6,517	07/15/2020
912828-PP-9	UNITED STATES TREASURY		12/01/2017	Bank of America		579,872	558,410	587,731	586,809	(21,622)	(2,633)		(24,255)		562,554		17,318	17,318	5,848	01/15/2021
912828-Q6-0	UNITED STATES TREASURY		06/21/2017	Bank of America		257,367	257,700	255,767	259,421	(4,305)	(489)		(4,794)		254,627		2,740	2,740	220	04/15/2021
912828-QV-5	UNITED STATES TREASURY		12/01/2017	BARCLAYS BZWSIFED		355,592	346,867	341,432	350,607	(11,135)	(242)		(11,377)		339,230		16,362	16,362	2,018	07/15/2021
912828-S5-0	UNITED STATES TREASURY		06/21/2017	VARIOUS		830,685	851,975	836,844	344,963	(1,289)	423		(866)		837,130		(6,446)	(6,446)	521	07/15/2026
912828-SA-9	UNITED STATES TREASURY		12/01/2017	Goldman Sachs		539,261	539,705	551,273	562,241	(25,201)	(1,167)		(26,367)		535,874		3,386	3,386	628	01/15/2022
912828-UH-1	UNITED STATES TREASURY		12/01/2017	BARCLAYS BZWSIFED		357,275	359,863	365,749	376,279	(18,409)	(632)		(19,042)		357,238		37	37	419	01/15/2023
912828-UX-6	UNITED STATES TREASURY		06/01/2017	NOMURA SECURITIES INTL INC		833,358	832,613	821,947	827,061	(14,583)	(258)		(14,841)		812,220		21,138	21,138	576	04/15/2018
912828-V4-9	UNITED STATES TREASURY		06/21/2017	Bank of America		150,207	151,707	149,524			13		13		149,537		670	670	248	01/15/2027
912828-VM-9	UNITED STATES TREASURY		06/21/2017	VARIOUS		519,080	514,277	485,244	497,031	(8,159)	828		(7,330)		489,701		29,379	29,379	1,782	07/15/2023
912828-WU-0	UNITED STATES TREASURY		07/01/2017	VARIOUS		507,838	514,204	494,203	504,271	(8,989)	260		(8,729)		495,542		12,296	12,296	589	07/15/2024
912828-X3-9	UNITED STATES TREASURY		06/21/2017	Bank of America		190,115	190,000	189,318			4		4		189,322		793	793	44	04/15/2022
912828-XL-9	UNITED STATES TREASURY		06/21/2017	Goldman Sachs		514,298	515,105	498,100	506,724	(8,165)	144		(8,021)		498,703		15,595	15,595	1,799	07/15/2025
0599999. Subtotal - Bonds - U.S. Governments						14,434,601	13,901,381	14,138,206	13,493,180	(483,297)	(18,582)		(501,879)		13,901,206		533,395	533,395	110,548	XXX
57582P-B3-3	MASSACHUSETTS ST		06/01/2017	US Bancorp Piper Jaffray		802,340	700,000	893,158	807,010		(4,288)		(4,288)		802,722		(382)	(382)	15,847	10/01/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
880541-PB-7	TENNESSEE ST		06/01/2017	PERSHING DIV OF DLJ SEC LNDING		1,031,110	1,000,000	1,091,390	1,017,537		(4,122)		(4,122)		1,013,415		17,695	17,695	19,444	05/01/2021
93974D-YF-9	WASHINGTON ST		09/13/2017	BARCLAYS CAPITAL INC		328,471	270,000	349,369	346,014		(5,170)		(5,170)		340,844		(12,373)	(12,373)	15,788	08/01/2030
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,161,921	1,970,000	2,333,917	2,170,561		(13,580)		(13,580)		2,156,981		4,940	4,940	51,079	XXX
248866-WE-1	DENTON TEX		08/11/2017	PERSHING DIV OF DLJ SEC LNDING		177,753	175,000	199,029	180,844		(3,232)		(3,232)		177,612		141	141	7,000	02/15/2018
249174-SD-6	DENVER COLO CITY & CNTY SCH DIST NO 1		09/13/2017	PERSHING DIV OF DLJ SEC LNDING		177,771	150,000	190,883	175,255		(2,858)		(2,858)		172,397		5,374	5,374	5,917	12/01/2024
26951P-FC-7	EAGLE GARFIELD & ROUTT CNTYS COLO SCH DI		06/01/2017	Stifel Nicolaus & Co.		230,904	225,000	266,063	233,489		(2,365)		(2,365)		231,124		(220)	(220)	3,844	12/01/2017
349425-2B-3	FORT WORTH TEX		07/26/2017	PERSHING DIV OF DLJ SEC LNDING		290,353	250,000	321,893	291,417		(4,445)		(4,445)		286,972		3,381	3,381	11,458	03/01/2022
394532-EU-5	GREENE CNTY MO REORG SCH DIST NO R 03		03/01/2017	Call @ 100.0		800,000	800,000	868,288	801,676		(1,676)		(1,676)		800,000				21,000	03/01/2024
421110-R5-8	HAYS TEX CONS INDPT SCH DIST		08/18/2017	SUNTRUST ROBINSON HUMPHREY INC		265,286	225,000	260,195	248,120		(2,455)		(2,455)		245,665		19,621	19,621	11,500	08/15/2022
655867-TZ-2	NORFOLK VA		09/13/2017	NATL FINANCIAL SERVICES CORP (NFS)		216,405	175,000	224,334	223,414		(3,205)		(3,205)		220,209		(3,804)	(3,804)	7,924	10/01/2028
655867-UA-5	NORFOLK VA		09/13/2017	BB&T SECURITIES, LLC		368,574	300,000	382,074	380,548		(5,313)		(5,313)		375,236		(6,662)	(6,662)	13,583	10/01/2029
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,527,046	2,300,000	2,712,758	2,534,763		(25,548)		(25,548)		2,509,215		17,830	17,830	82,226	XXX
20774U-XN-0	CONNECTICUT ST HEALTH & EDL FACS AUTH RE		06/01/2017	RAYMOND JAMES & ASSOCIATES		312,951	310,000	355,362	315,651		(2,903)		(2,903)		312,747		204	204	11,754	07/01/2017
23542J-AN-5	DALLAS TEX WTRWKS & SWR SYS REV		09/20/2017	NATL FINANCIAL SERVICES CORP (NFS)		237,875	195,000	253,910	251,350		(3,853)		(3,853)		247,497		(9,622)	(9,622)	9,506	10/01/2029
23542J-AT-2	DALLAS TEX WTRWKS & SWR SYS REV		09/13/2017	MORGAN STANLEY CO		267,764	225,000	288,556	285,863		(4,018)		(4,018)		281,845		(14,082)	(14,082)	10,750	10/01/2034
3128MB-X6-9	FH G13201 - RMBS		12/01/2017	Paydown		26,951	26,951	25,749	26,075		876		876		26,951				540	07/01/2023
3128MB-XQ-5	FH G13187 - RMBS		12/01/2017	Paydown		26,650	26,650	25,559	25,809		842		842		26,650		0	0	570	06/01/2023
3128MC-GZ-2	FH G13616 - RMBS		12/01/2017	Paydown		16,326	16,326	16,637	16,534		(209)		(209)		16,326		0	0	263	07/01/2024
3128MD-XJ-7	FH G14981 - RMBS		12/01/2017	Paydown		62,103	62,103	65,373	64,778		(2,675)		(2,675)		62,103		0	0	1,044	12/01/2028
3128MJ-Q7-8	FH G08477 - RMBS		12/01/2017	Paydown		14,272	14,272	14,801	14,806		(534)		(534)		14,272		0	0	213	02/01/2042
3128MJ-RM-4	FH G08491 - RMBS		12/01/2017	Paydown		31,655	31,655	32,872	32,858		(1,203)		(1,203)		31,655		0	0	483	05/01/2042
3128MJ-S4-3	FH G08538 - RMBS		12/01/2017	Paydown		23,042	23,042	23,161	23,151		(109)		(109)		23,042		0	0	367	07/01/2043
3128MM-RE-5	FH G18484 - RMBS		12/01/2017	VARIOUS		570,417	558,439	575,192	573,392		(3,334)		(3,334)		570,058		359	359	13,241	10/01/2028
3128PL-CS-9	FH J08181 - RMBS		12/01/2017	Paydown		19,472	19,472	18,675	18,994		478		478		19,472		0	0	455	06/01/2023
3128PM-6D-7	FH J09868 - RMBS		12/01/2017	Paydown		32,720	32,720	33,528	33,331		(611)		(611)		32,720		0	0	610	06/01/2024
3128PQ-FE-6	FH J11065 - RMBS		12/01/2017	Paydown		65,230	65,230	67,717	66,861		(1,631)		(1,631)		65,230		0	0	1,806	10/01/2024
31292S-AN-0	FH C09013 - RMBS		12/01/2017	Paydown		87,974	87,974	89,527	89,418		(1,444)		(1,444)		87,974		0	0	1,226	09/01/2042
312944-FE-6	FH A95565 - RMBS		12/01/2017	Paydown		138,527	138,527	136,367	136,306		2,221		2,221		138,527		0	0	2,798	12/01/2040
312988-KQ-0	FH B70303 - RMBS		12/01/2017	Paydown		5,762	5,762	5,805	5,778		(16)		(16)		5,762				134	02/01/2034
3132GU-DX-9	FH Q08818 - RMBS		12/01/2017	Paydown		51,521	51,521	53,501	53,499		(1,979)		(1,979)		51,521		0	0	729	06/01/2042
3132HL-PP-2	FH Q10430 - RMBS		12/01/2017	Paydown		40,411	40,411	42,741	42,766		(2,355)		(2,355)		40,411		0	0	762	08/01/2042
3132J8-UR-9	FH Q17391 - RMBS		12/01/2017	Paydown		133,895	133,895	139,544	139,043		(5,147)		(5,147)		133,895				2,524	04/01/2043
3132JP-P2-2	FH Q22241 - RMBS		12/01/2017	Paydown		188,483	188,483	197,230	196,617		(8,133)		(8,133)		188,483		0	0	1,520	10/01/2043
3132M8-QW-9	FH Q27969 - RMBS		12/01/2017	Paydown		17,811	17,811	18,818	18,753		(942)		(942)		17,811		0	0	468	08/01/2044
3132QL-2B-8	FH Q30769 - RMBS		12/01/2017	Paydown		55,190	55,190	59,079	59,008		(3,818)		(3,818)		55,190		0	0	972	01/01/2045
3132QM-LQ-2	FH Q31234 - RMBS		12/01/2017	Paydown		41,253	41,253	43,278	43,265		(2,012)		(2,012)		41,253		0	0	662	02/01/2045
3132QU-3B-7	FH Q37993 - RMBS		12/01/2017	Paydown		140,872	140,872	150,051	149,734		(8,862)		(8,862)		140,872				3,216	12/01/2045
3132QU-DC-4	FH Q37298 - RMBS		12/01/2017	Paydown		78,078	78,078	81,030	80,909		(2,831)		(2,831)		78,078		0	0	1,230	11/01/2045
3136AC-U5-8	FNR 1315E EP - CMO/RMBS		12/01/2017	Paydown		49,483	49,483	51,432	51,146		(1,663)		(1,663)		49,483		0	0	793	08/25/2042
3138EN-7M-5	FN AL6299 - RMBS		09/01/2017	VARIOUS		2,480,053	2,401,500	2,538,022	2,531,341		(15,412)		(15,412)		2,515,929		(35,876)	(35,876)	56,170	01/01/2045
3138EN-HJ-1	FN AL5632 - RMBS		12/01/2017	Paydown		74,351	74,351	79,103	78,549		(4,198)		(4,198)		74,351		0	0	1,306	08/01/2044
3138WG-EZ-3	FN AS6451 - RMBS		12/01/2017	Paydown		61,046	61,046	63,816	63,686		(2,640)		(2,640)		61,046		0	0	1,192	01/01/2046
3138WJ-YB-8	FN AS8805 - RMBS		12/01/2017	Paydown		12,861	12,861	13,355			(494)		(494)		12,861				56	02/01/2042
3138X3-AY-8	FN AU3622 - RMBS		12/01/2017	Paydown		27,023	27,023	28,437	28,335		(1,312)		(1,312)		27,023				514	07/01/2043
3138X3-BX-9	FN AU3653 - RMBS		12/01/2017	Paydown		322,591	322,591	339,174	337,576		(14,986)		(14,986)		322,591		0	0	2,366	09/01/2043
3138Y6-MY-7	FN AX4874 - RMBS		12/01/2017	Paydown		76,518	76,518	81,109	80,480		(3,962)		(3,962)		76,518				1,320	12/01/2044
3138Y9-S8-2	FN AX7742 - RMBS		12/01/2017	Paydown		97,676	97,676	102,194	102,310		(4,633)		(4,633)		97,676		0	0	2,245	01/01/2045
3140EV-4E-4	FN BC1720 - RMBS		12/01/2017	Paydown		87,236	87,236	91,639	91,591		(4,355)		(4,355)		87,236				1,795	01/01/2046
31412U-L7-3	FN 935150 - RMBS		12/01/2017	Paydown		10,226	10,226	10,641	10,558		(332)		(332)		10,226				216	04/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31414P-M2-2	FN 972077 - RMBS		12/01/2017	Paydown		57,878	57,878	59,511	58,675		(797)		(797)		57,878		0	0	956	02/01/2023
31415M-4F-9	FN 984722 - RMBS		12/01/2017	Paydown		6,222	6,222	6,017	6,039		183		183		6,222		0	0	133	06/01/2023
31416T-JN-0	FN AA9268 - RMBS		12/01/2017	Paydown		10,502	10,502	10,412	10,412		90		90		10,502		0	0	209	07/01/2024
349515-NQ-5	FORT WORTH TEX WTR & SWR REV		06/01/2017	HILLTOP SECURITIES INC		804,638	750,000	905,708	792,496		(3,964)		(3,964)		788,531		16,106	16,106	21,979	02/15/2019
373541-5M-9	GEORGIA MUN ELEC AUTH PWR REV		08/11/2017	PERSHING DIV OF DLJ SEC LNDING		227,092	200,000	250,606	228,923		(3,451)		(3,451)		225,472		1,620	1,620	11,222	01/01/2022
442435-YM-9	HOUSTON TEX UTIL SYS REV		06/01/2017	NATL FINANCIAL SERVICES CORP (NFS)		795,390	750,000	903,098	787,421		(6,243)		(6,243)		781,178		14,212	14,212	16,771	11/15/2018
534272-ZN-2	LINCOLN NEB ELEC SYS REV		08/17/2017	JP MORGAN SECURITIES INC.		206,817	175,000	202,137	192,870		(1,857)		(1,857)		191,013		15,803	15,803	8,531	09/01/2022
646136-DW-8	NEW JERSEY ST TRANSN TR FD AUTH		06/01/2017	DAVIDSON (D.A.) & CO. INC.		250,806	235,000	286,573	257,788		(1,925)		(1,925)		255,863		(5,057)	(5,057)	3,736	12/15/2019
646139-RD-9	NEW JERSEY ST TPK AUTH TPK REV		11/01/2017	Call @ 100.0		250,000	250,000	222,500	228,638		21,362		21,362		250,000				2,846	01/01/2030
649906-DK-7	NEW YORK ST DORM AUTH REVS NON ST SUPPOR		11/20/2017	CORPORATE ACTION		1,301,696	1,250,000	1,372,450	1,312,505		(10,809)		(10,809)		1,301,696				71,007	10/01/2022
650028-RA-3	NEW YORK ST TWY AUTH ST PERS INCOME TAX		08/11/2017	PERSHING DIV OF DLJ SEC LNDING		153,657	150,000	182,349	156,852		(3,509)		(3,509)		153,343		314	314	6,875	03/15/2018
708796-E7-8	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		03/30/2017	PNC CAPITAL MKTS		153,083	150,000	150,000	150,000						150,000		3,083	3,083	1,983	04/01/2020
882806-ER-9	TEXAS TECH UNIV REVS		09/13/2017	PERSHING DIV OF DLJ SEC LNDING		765,998	750,000	750,000	750,000						750,000		15,998	15,998	23,246	02/15/2024
92778V-CW-6	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R		06/01/2017	CITIGROUP GLOBAL MARKETS INC.		457,496	425,000	485,707	482,410		(666)		(666)		481,745		(24,249)	(24,249)	9,067	02/01/2030
95308R-FA-2	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S		08/11/2017	PERSHING DIV OF DLJ SEC LNDING		201,432	200,000	216,232	203,517		(2,284)		(2,284)		201,233		199	199	4,000	12/15/2017
3199999. Subtotal - Bonds - U.S. Special Revenues						11,628,976	11,166,750	12,216,284	11,758,665		(122,057)		(122,057)		11,649,963		(20,987)	(20,987)	318,376	XXX
02005A-FE-3	AMOT 152 A2 - ABS		06/01/2017	WELLS FARGO SECURITIES LLC		998,477	1,000,000	999,849	999,920		8		8		999,928		(1,451)	(1,451)	4,524	01/15/2021
037833-AN-0	APPLE INC		05/05/2017	Maturity @ 100.0		750,000	750,000	750,000	750,000						750,000				3,846	05/05/2017
12514A-AE-1	CD 07CD5 A4 - CMBS		08/01/2017	VARIOUS		605,772	605,772	643,396	607,994		(2,222)		(2,222)		605,772				11,136	11/15/2044
12532L-AA-3	CGGS 16RNDA AFX - CMBS		08/01/2017	Paydown		132,197	132,197	132,196	132,181		16		16		132,197				1,599	02/11/2033
13975K-AE-9	AFIN 151 B - ABS		09/01/2017	JP MORGAN SECURITIES INC.		501,230	500,000	499,845	499,923		27		27		499,950		1,281	1,281	6,854	01/21/2020
14313N-AD-4	CARMX 133 A4 - ABS		10/24/2017	Paydown		246,002	246,002	245,990	246,002						246,002				1,863	01/15/2019
25152R-WZ-2	DEUTSCHE BANK AG (LONDON BRANCH)	C	05/30/2017	Maturity @ 100.0		250,000	250,000	250,000	250,000						250,000				1,841	05/30/2017
26250J-AG-5	DRSLF 25R AR - CDO		10/16/2017	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000		0	0	21,816	01/15/2025
28415P-AA-2	EHGVT 16A A - ABS		12/25/2017	Paydown		181,340	181,340	181,337	181,338		2		2		181,340				2,273	04/25/2028
36251H-AA-0	GSMS 16ICE2 A - CMBS		04/17/2017	Paydown		750,000	750,000	750,000	750,000						750,000				6,855	02/15/2033
41284C-AE-4	HDMOT 152 A4 - ABS		09/01/2017	WELLS FARGO SECURITIES LLC		499,883	500,000	499,932	499,961		12		12		499,973		(90)	(90)	5,533	12/15/2022
565849-AD-8	MARATHON OIL CORP		08/14/2017	Call @ 100.0		700,000	700,000	788,837	711,405		(9,391)		(9,391)		702,014		(2,014)	(2,014)	41,711	10/01/2017
57165A-AA-6	MVCOT 121 A - ABS		12/20/2017	Paydown		48,526	48,526	48,520	48,523		4		4		48,526		0	0	567	05/20/2030
74005P-BN-3	PRAXAIR INC		08/10/2017	JP MORGAN SECURITIES INC.		1,236,850	1,250,000	1,245,213	1,246,029		276		276		1,246,304		(9,454)	(9,454)	34,045	02/05/2025
82481L-AA-7	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	C	08/14/2017	US BANCORP INVESTMENTS INC.		995,670	1,000,000	999,190	999,263		164		164		999,427		(3,757)	(3,757)	16,994	09/23/2019
82650H-AA-1	SRFC 133 A - ABS		12/20/2017	Paydown		73,869	73,869	73,848	73,854		15		15		73,869				737	10/21/2030
82652B-AA-2	SRFC 132 A - ABS		12/20/2017	Paydown		20,317	20,317	20,316	20,316		1		1		20,317		0	0	200	11/20/2025
82652J-AA-5	SRFC 153 A - ABS		12/20/2017	Paydown		100,528	100,528	100,509	100,510		18		18		100,528		0	0	1,141	09/20/2032
82652K-AA-2	SRFC 171 A - ABS		12/20/2017	Paydown		98,639	98,639	98,632			7		7		98,639		0	0	925	03/20/2034
90290K-AD-7	USAOT 141 A4 - ABS		05/15/2017	Paydown		379,215	379,215	379,149	379,215						379,215		0	0	1,210	05/15/2019
92343V-BS-2	VERIZON COMMUNICATIONS INC		06/01/2017	TENDER		304,213	250,000	301,860	297,304		(404)		(404)		296,900		7,312	7,312	8,222	09/15/2033
92903P-AA-7	VF 10VNO A1 - CMBS		12/10/2017	Paydown		95,900	95,900	95,900	95,880		21		21		95,900		0	0	1,350	09/13/2028
949746-RS-2	WELLS FARGO & CO		08/10/2017	BARCLAYS CAPITAL INC		1,513,080	1,500,000	1,499,655	1,499,709		41		41		1,499,750		13,330	13,330	35,521	03/04/2021
98160N-AD-1	WOART 13B A4 - ABS		11/01/2017	Paydown		500,000	500,000	499,864	499,964		36		36		500,000				4,528	01/15/2020
98161J-AE-7	WOART 15A A4 - ABS		09/01/2017	VARIOUS		433,068	432,736	432,644	432,681		6		6		432,687		380	380	5,833	04/15/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						12,414,776	12,365,041	12,536,683	12,321,971		(11,365)		(11,365)		12,409,238		5,538	5,538	221,126	XXX
8399997. Total - Bonds - Part 4						43,167,319	41,703,173	43,937,848	42,279,140	(483,297)	(191,132)		(674,429)		42,626,603		540,716	540,716	783,356	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
8399998. Total - Bonds - Part 5						250,000	250,000	249,675			8		8		249,683		317	317	6,878	XXX
8399999. Total - Bonds						43,417,319	41,953,173	44,187,523	42,279,140	(483,297)	(191,124)		(674,421)		42,876,286		541,033	541,033	790,234	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
00130H-10-5	AES ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	265.000	2,843		3,084	3,079	5			5		3,084		(240)	(240)	127	
00206R-10-2	AT&T ORD		12/01/2017	VARIOUS	315.000	12,522		8,519	13,397	(4,878)			(4,878)		8,519		4,003	4,003	178	
002824-10-0	ABBOTT LABORATORIES ORD		11/24/2017	VARIOUS	1,962.998	95,840		45,514	75,399	(29,885)			(29,885)		45,514		50,326	50,326	1,442	
00287Y-10-9	ABBVIE ORD		04/21/2017	ITG INC	135.000	8,614		3,417	8,454	(5,036)			(5,036)		3,417		5,197	5,197	86	
00508Y-10-2	ACUITY BRANDS ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	5.000	799		814							814		(15)	(15)	1	
00751Y-10-6	ADVANCE AUTO PARTS ORD		04/07/2017	CITIGROUP GLOBAL MARKETS INC.	20.000	2,972		3,407	3,382	25			25		3,407		(435)	(435)	2	
007903-10-7	ADVANCED MICRO DEVICES ORD		08/28/2017	CITIGROUP GLOBAL MARKETS INC.	275.000	3,356		3,856							3,856		(500)	(500)		
00817Y-10-8	AETNA ORD		11/24/2017	INSTINET CLEARING SERVICES,INC	231.000	40,643		24,117	28,646	(4,529)			(4,529)		24,117		16,527	16,527	404	
008252-10-8	AFFILIATED MANAGERS GROUP ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	30.000	5,780		4,602							4,602		1,178	1,178	12	
00971T-10-1	AKAMAI TECHNOLOGIES ORD		11/27/2017	VARIOUS	20.000	1,223		349	1,334	(985)			(985)		349		874	874		
011659-10-9	ALASKA AIR GROUP ORD		05/01/2017	Adjustment	0.000														(3)	
013817-50-7	ARCONIC ORD		05/01/2017	Adjustment	0.000														(10)	
015351-10-9	ALEXION PHARMACEUTICALS ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	20.000	2,155		2,000	2,447	(447)			(447)		2,000		155	155		
016255-10-1	ALIGN TECHNOLOGY ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	10.000	2,624		1,753							1,753		871	871		
018581-10-8	ALLIANCE DATA SYSTEMS ORD		12/19/2017	MERRILL LYNCH PIERCE FENNER	5.000	1,107		1,147	1,143	5			5		1,147		(40)	(40)	10	
020002-10-1	ALLSTATE ORD		04/21/2017	ITG INC	140.000	11,161		4,923	10,377	(5,453)			(5,453)		4,923		6,237	6,237	98	
02079K-10-7	ALPHABET CL C ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	5.000	5,271		1,150	3,859	(2,709)			(2,709)		1,150		4,121	4,121		
02079K-30-5	ALPHABET CL A ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	5.000	5,360		1,156	3,962	(2,806)			(2,806)		1,156		4,204	4,204		
021346-10-1	ALTABA INC.		11/27/2017	VARIOUS	445.000	28,730		5,429	17,208	(11,779)			(11,779)		5,429		23,301	23,301		
02209S-10-3	ALTRIA GROUP ORD		04/21/2017	ITG INC	190.000	13,577		3,791	12,848	(9,057)			(9,057)		3,791		9,787	9,787	232	
023135-10-6	AMAZON COM ORD		04/21/2017	ITG INC	10.000	8,985		839	7,499	(6,660)			(6,660)		839		8,146	8,146		
023608-10-2	AMEREN ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	40.000	2,535		1,926	2,098	(173)			(173)		1,926		610	610	53	
02376R-10-2	AMERICAN AIRLINES GROUP ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	40.000	1,698		1,873	1,868	5			5		1,873		(175)	(175)	4	
025816-10-9	AMERICAN EXPRESS ORD		04/21/2017	ITG INC	115.000	9,152		5,152	8,519	(3,367)			(3,367)		5,152		4,000	4,000	37	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		04/21/2017	ITG INC	235.000	13,893		8,105	15,348	(7,243)			(7,243)		8,105		5,788	5,788	75	
03073E-10-5	AMERISOURCEBERGEN ORD		12/04/2017	MERRILL LYNCH PIERCE FENNER	10.000	811		531	782	(251)			(251)		531		280	280	15	
031100-10-0	AMETEK ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	5.000	353		276							276		77	77	1	
031162-10-0	AMGEN ORD		05/01/2017	ITG INC	40.000	6,416		2,229	5,848	(3,619)			(3,619)		2,229		4,187	4,187	16	
032511-10-7	ANADARKO PETROLEUM ORD		08/28/2017	CITIGROUP GLOBAL MARKETS INC.	50.000	2,055		2,439	3,487	(1,048)			(1,048)		2,439		(384)	(384)	5	
032654-10-5	ANALOG DEVICES ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	1.000	87		19	73	(53)			(53)		19		68	68	1	
03349M-10-5	ANDEAVOR ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	5.000	518		66	437	(371)			(371)		66		452	452	8	
036752-10-3	ANTHEM ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	15.000	3,300		702	2,157	(1,455)			(1,455)		702		2,599	2,599	30	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
037411-10-5	APACHE ORD		11/27/2017	VARIOUS	205.000	8,337		10,592	12,377	(2,212)			(2,212)		10,592		(2,254)	(2,254)	139	
03748R-10-1	APARTMENT INVST MGT CL A REIT ORD		04/01/2017	ITG INC	57.000	2,576		1,659	2,591	(932)			(932)		1,659		918	918	21	
037833-10-0	APPLE ORD		11/27/2017	VARIOUS	814.000	118,894		29,659	94,277	(64,618)			(64,618)		29,659		89,235	89,235	653	
053015-10-3	AUTOMATIC DATA PROCESSING ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	25.000	2,753		964	2,570	(1,606)			(1,606)		964		1,789	1,789	57	
057224-10-7	BAKER HUGHES, A GE COMPANY, LLC		07/05/2017	VARIOUS	220.000	10,257		10,014	14,293	(4,280)			(4,280)		10,014		243	243	71	
05722G-10-0	BAKER HUGHES CL A ORD		10/18/2017	ITG INC	195.000	6,593		6,472							6,472		121	121		
058498-10-6	BALL ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	25.000	1,001		836	938	(103)			(103)		836		165	165	7	
060505-10-4	BANK OF AMERICA ORD		12/01/2017	MERRILL LYNCH PIERCE FENNER	605.000	16,081		7,972	13,371	(5,399)			(5,399)		7,972		8,109	8,109	158	
067383-10-9	C.R. BARD, INC.		12/29/2017	CORPORATE ACTION	60.000	19,897		4,988	13,480	(8,491)			(8,491)		4,988		14,908	14,908	62	
084670-70-2	BERKSHIRE HATHWAY CL B ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	40.000	7,339		3,074	6,519	(3,445)			(3,445)		3,074		4,265	4,265		
086516-10-1	BEST BUY ORD		10/01/2017	Adjustment	0.000														(8)	
09062X-10-3	BIOGEN ORD		04/21/2017	VARIOUS	145.000	13,049		9,307	35,448	(27,857)			(27,857)		9,307		3,742	3,742		
09075E-10-0	BIOVERATIV ORD		02/02/2017	CORPORATE ACTION	0.500	21		7							7		13	13		
09247X-10-1	BLACKROCK ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	5.000	2,410		1,012	1,903	(891)			(891)		1,012		1,398	1,398	38	
097023-10-5	BOEING ORD		11/27/2017	VARIOUS	65.000	12,150		4,416	10,119	(5,703)			(5,703)		4,416		7,734	7,734	107	
099724-10-6	BORGWARNER ORD		11/24/2017	INSTINET CLEARING SERVICES,INC	526.000	27,847		22,739	20,745	1,994			1,994		22,739		5,108	5,108	221	
101121-10-1	BOSTON PROPERTIES REIT ORD		04/21/2017	ITG INC	50.000	6,717		5,760	6,289	(530)			(530)		5,760		957	957	40	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD		10/18/2017	VARIOUS	2.050	125		102							102		22	22		
110122-10-8	BRISTOL MYERS SQUIBB ORD		12/01/2017	MERRILL LYNCH PIERCE FENNER	80.000	4,928		1,973	4,675	(2,702)			(2,702)		1,973		2,955	2,955	88	
110448-10-7	BRITISH AMERICAN TOBACCO ADR REP ORD	C	08/28/2017	VARIOUS	221.500	13,722		15,339							15,339		(1,617)	(1,617)		
125269-10-0	CF INDUSTRIES HOLDINGS ORD		05/01/2017	Adjustment	0.000														(18)	
125509-10-9	CIGNA ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	5.000	1,000		84	667	(583)			(583)		84		915	915	0	
126408-10-3	CSX ORD		04/21/2017	ITG INC	215.000	10,693		2,785	7,725	(4,940)			(4,940)		2,785		7,908	7,908	22	
126650-10-0	CVS HEALTH ORD		04/21/2017	ITG INC	145.000	11,494		4,924	11,442	(6,518)			(6,518)		4,924		6,570	6,570	73	
12673P-10-5	CA ORD		05/01/2017	Adjustment	0.000														(13)	
14040H-10-5	CAPITAL ONE FINANCIAL ORD		07/21/2017	VARIOUS	3,915.000	320,391		287,858	341,545	(53,686)			(53,686)		287,858		32,533	32,533	3,104	
14149Y-10-8	CARDINAL HEALTH ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	45.000	2,515		3,149	3,239	(89)			(89)		3,149		(635)	(635)	78	
141624-10-6	SABRA HEALTH CARE REIT, INC.		09/01/2017	CORPORATE ACTION	26.000	561		561	650	(89)			(89)		561				52	
143130-10-2	CARMAX ORD		11/27/2017	VARIOUS	40.000	2,707		954	2,576	(1,621)			(1,621)		954		1,752	1,752		
149123-10-1	CATERPILLAR ORD		12/01/2017	MERRILL LYNCH PIERCE FENNER	25.000	3,429		1,656	2,319	(662)			(662)		1,656		1,773	1,773	31	
151020-10-4	CELGENE ORD		11/27/2017	VARIOUS	50.000	5,828		1,322	5,788	(4,466)			(4,466)		1,322		4,506	4,506		
156700-10-6	CENTURYLINK ORD		12/11/2017	VARIOUS	519.575	10,355		12,234	7,752	476			476		12,234		(1,879)	(1,879)	377	
16119P-10-8	CHARTER COMMUNICATIONS, INC.		11/27/2017	VARIOUS	93.000	31,203		19,347	26,777	(7,430)			(7,430)		19,347		11,856	11,856		
165167-10-7	CHESAPEAKE ENERGY ORD		05/31/2017	ITG INC	385.000	1,915		2,539	2,703	(163)			(163)		2,539		(624)	(624)		
166764-10-0	CHEVRON ORD		04/21/2017	ITG INC	90.000	9,439		6,618	10,593	(3,975)			(3,975)		6,618		2,821	2,821	97	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	5.000	1,373		1,515	1,887	(372)			(372)		1,515		(142)	(142)		
171340-10-2	CHURCH AND DWIGHT ORD		12/01/2017	VARIOUS	130.000	6,329		5,827	5,745	82			82		5,827		502	502	39	
171798-10-1	CIMAREX ENERGY ORD		11/27/2017	VARIOUS	55.000	5,535		5,850	6,116	(1,261)			(1,261)		5,850		(316)	(316)	0	
17275R-10-2	CISCO SYSTEMS ORD		12/01/2017	VARIOUS	10,606.000	344,230		226,474	320,513	(94,039)			(94,039)		226,474		117,755	117,755	5,891	
172967-42-4	CITIGROUP ORD		11/27/2017	VARIOUS	1,699.000	114,405		59,029	100,972	(41,943)			(41,943)		59,029		55,377	55,377	855	
177376-10-0	CITRIX SYSTEMS ORD		01/31/2017	Unknown	90.000	2,038		2,038	8,038	(6,000)			(6,000)		2,038					
191216-10-0	COCA-COLA ORD		04/21/2017	ITG INC	355.000	15,286		7,792	14,718	(6,926)			(6,926)		7,792		7,494	7,494	131	
194162-10-3	COLGATE PALMOLIVE ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	20.000	1,440		766	1,309	(543)			(543)		766		674	674	32	
20030N-10-1	COMCAST CL A ORD		12/01/2017	VARIOUS	1,109.000	41,831		14,718	38,288	(23,570)			(23,570)		14,718		27,112	27,112	236	
205363-10-4	DXC TECHNOLOGY ORD		05/01/2017	ITG INC	35.000	2,478		812	2,080	(1,268)			(1,268)		812		1,666	1,666	5	
20825C-10-4	CONOCOPHILLIPS ORD		12/01/2017	VARIOUS	280.000	13,490		12,725	8,775	(696)			(696)		12,725		766	766	154	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20854L-10-8	CONSOL ENERGY ORD		12/01/2017	Adjustment	0.500	11		8							8		3	3		
20854P-10-9	CONSOL ENERGY INC.		11/28/2017	CORPORATE ACTION	140.000	1,708		1,708	2,552	(844)			(844)		1,708					
209115-10-4	CONSOLIDATED EDISON ORD		05/01/2017	Adjustment	0.000														(59)	
22160K-10-5	COSTCO WHOLESALE ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	5.000	863		269	801	(532)			(532)		269		594	594	42	
222070-20-3	COTY CL A ORD		11/24/2017	VARIOUS	1,803.000	30,620		43,385	33,040	10,345			10,345		43,385		(12,765)	(12,765)	655	
23355L-10-6	COMPUTER SCIENCES CORPORATION		04/03/2017	Not Available	0.460	32		16							16		16	16		
244199-10-5	DEERE ORD		04/21/2017	ITG INC	60.000	6,452		3,165	6,182	(3,017)			(3,017)		3,165		3,286	3,286	36	
247361-70-2	DELTA AIR LINES ORD		12/01/2017	MERRILL LYNCH PIERCE FENNER	95.000	4,710		2,230	4,673	(2,443)			(2,443)		2,230		2,480	2,480	56	
25179M-10-3	DEVON ENERGY ORD		11/27/2017	VARIOUS	185.000	7,131		7,186	6,394	(701)			(701)		7,186		(55)	(55)	11	
253868-10-3	DIGITAL REALTY REIT ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	20.000	2,361		1,976	1,965	10			10		1,976		385	385	56	
254687-10-6	WALT DISNEY ORD		11/01/2017	VARIOUS	605.000	67,514		23,216	63,053	(39,837)			(39,837)		23,216		44,298	44,298	450	
25470F-30-2	DISCOVERY COMMUNICATIONS SRS C ORD		07/27/2017	ITG INC	90.000	2,252		1,633	2,410	(777)			(777)		1,633		619	619		
256677-10-5	DOLLAR GENERAL ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	50.000	4,317		2,273	3,704	(1,431)			(1,431)		2,273		2,044	2,044	52	
256746-10-8	DOLLAR TREE ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	5.000	491		286	386	(100)			(100)		286		205	205		
260543-10-3	THE DOW CHEMICAL COMPANY		10/02/2017	CORPORATE ACTION	560.000	14,531		14,531	32,043	(17,513)			(17,513)		14,531				1,030	
26078J-10-0	DOWDUPONT ORD		09/01/2017	CORPORATE ACTION	0.290	20		9							9		11	11		
26138E-10-9	DR PEPPER SNAPPLE GROUP ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	20.000	1,738		776	1,813	(1,038)			(1,038)		776		962	962	45	
263534-10-9	E. I. DU PONT DE NEMOURS AND COMPANY		09/29/2017	VARIOUS	470.000	22,775		17,679	34,498	(16,819)			(16,819)		17,679		5,096	5,096	441	
26441C-20-4	DUKE ENERGY ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	30.000	2,666		1,807	2,329	(522)			(522)		1,807		859	859	78	
26875P-10-1	EOG RESOURCES ORD		04/01/2017	VARIOUS	1,365.000	139,777		109,370	138,002	(28,632)			(28,632)		109,370		30,407	30,407	229	
278642-10-3	EBAY ORD		04/21/2017	ITG INC	185.000	5,951		1,596	5,493	(3,897)			(3,897)		1,596		4,356	4,356		
281020-10-7	EDISON INTERNATIONAL ORD		05/01/2017	Adjustment	0.000														(21)	
285512-10-9	ELECTRONIC ARTS ORD		11/27/2017	VARIOUS	35.000	3,450		2,264	2,757	(492)			(492)		2,264		1,186	1,186		
291011-10-4	EMERSON ELECTRIC ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	65.000	4,021		2,774	3,624	(850)			(850)		2,774		1,248	1,248	94	
29364G-10-3	ENTERGY ORD		12/01/2017	MERRILL LYNCH PIERCE FENNER	35.000	3,012		2,209	2,571	(362)			(362)		2,209		803	803	123	
29414D-10-0	ENVISION HEALTHCARE ORD		05/31/2017	ITG INC	65.000	3,505		4,177	4,114	63			63		4,177		(672)	(672)		
30040W-10-8	EVERSOURCE ENERGY ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	5.000	322		190	276	(86)			(86)		190		132	132	7	
30219G-10-8	EXPRESS SCRIPTS HOLD ORD		04/21/2017	ITG INC	90.000	5,980		4,178	6,191	(2,013)			(2,013)		4,178		1,802	1,802		
30231G-10-2	EXXON MOBIL ORD		04/21/2017	ITG INC	160.000	12,909		9,795	14,442	(4,647)			(4,647)		9,795		3,114	3,114	120	
30249U-10-1	FMC TECHNOLOGIES, INC.	C	01/16/2017	CORPORATE ACTION	120.000	2,912		2,912	4,264	(1,352)			(1,352)		2,912					
30303M-10-2	FACEBOOK CL A ORD		04/21/2017	ITG INC	105.000	15,085		10,872	12,080	(1,208)			(1,208)		10,872		4,213	4,213		
313747-20-6	FEDERAL REIT ORD		10/18/2017	ITG INC	40.000	5,132		5,390							5,390		(257)	(257)	40	
315616-10-2	F5 NETWORKS ORD		04/21/2017	ITG INC	30.000	4,096		3,109	4,342	(1,233)			(1,233)		3,109		987	987		
336433-10-7	FIRST SOLAR ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	40.000	1,102		1,263	1,284	(21)			(21)		1,263		(161)	(161)		
337932-10-7	FIRSTENERGY ORD		11/27/2017	VARIOUS	265.000	8,142		8,492	7,897	303			303		8,492		(350)	(350)	95	
343412-10-2	FLUOR ORD		08/28/2017	CITIGROUP GLOBAL MARKETS INC.	50.000	1,889		2,245	2,626	(381)			(381)		2,245		(356)	(356)	32	
34354P-10-5	FLOWSERVE ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	10.000	399		294	481	(187)			(187)		294		105	105	8	
35086T-10-9	FOUR CORNERS PROPERTY ORD		05/01/2017	Adjustment	0.000														0	
354613-10-1	FRANKLIN RESOURCES ORD		04/21/2017	INSTINET CLEARING SERVICES,INC	539.000	22,180		19,846	21,334	(1,488)			(1,488)		19,846		2,334	2,334	216	
35906A-10-8	FRONTIER COMMUNICATIONS ORD		04/01/2017	CITIGROUP GLOBAL MARKETS INC.	570.000	1,208		2,403	1,927	476			476		2,403		(1,194)	(1,194)	60	
36174X-10-1	GGP ORD		08/28/2017	CITIGROUP GLOBAL MARKETS INC.	255.000	5,276		5,832	6,370	(538)			(538)		5,832		(556)	(556)	235	
369550-10-8	GENERAL DYNAMICS ORD		04/21/2017	ITG INC	45.000	8,502		2,561	7,770	(5,209)			(5,209)		2,561		5,941	5,941	34	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
369604-10-3	GENERAL ELECTRIC ORD		10/18/2017	VARIOUS	565.000	15,853		9,153	17,854	(8,701)			(8,701)		9,153		6,700	6,700	320	
37045V-10-0	GENERAL MOTORS ORD		05/01/2017	Adjustment	0.000														(21)	
375558-10-3	GILEAD SCIENCES ORD		04/21/2017	ITG INC	50.000	3,296		912	3,581	(2,669)			(2,669)		912		2,384	2,384	26	
38141G-10-4	GOLDMAN SACHS GROUP ORD		11/27/2017	VARIOUS	30.000	6,597		4,394	7,184	(2,789)			(2,789)		4,394		2,203	2,203	27	
382550-10-1	GOODYEAR TIRE AND RUBBER ORD		05/01/2017	Adjustment	0.000														(13)	
40412C-10-1	HCA HEALTHCARE ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	25.000	1,933		1,807	1,851	(43)			(43)		1,807		126	126		
40414L-10-9	HCP REIT ORD		10/18/2017	ITG INC	240.000	6,380		7,070	7,133	(62)			(62)		7,070		(691)	(691)	266	
40434L-10-5	HP ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	55.000	1,168		715	816	(101)			(101)		715		453	453	29	
406216-10-1	HALLIBURTON ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	60.000	2,464		1,836	3,245	(1,409)			(1,409)		1,836		628	628	32	
410345-10-2	HANESBRANDS ORD		12/05/2017	MERRILL LYNCH PIERCE FENNER	25.000	491		537	539	(2)			(2)		537		(46)	(46)	15	
412822-10-8	HARLEY DAVIDSON ORD		10/18/2017	ITG INC	80.000	4,255		4,303	3,500	(141)			(141)		4,303		(48)	(48)	40	
413086-10-9	HARMAN INTERNATIONAL INDUSTRIES, INCORPO	C	03/13/2017	Not Available	30.000	3,360		2,063	3,335	(1,272)			(1,272)		2,063		1,298	1,298	11	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD		12/29/2017	VARIOUS	2,520.000	137,166		101,743	120,078	(18,335)			(18,335)		101,743		35,423	35,423	2,160	
427866-10-8	HERSHEY FOODS ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	5.000	542		174	517	(343)			(343)		174		368	368	9	
42809H-10-7	HESS ORD		10/18/2017	ITG INC	110.000	4,918		5,737	6,852	(1,115)			(1,115)		5,737		(819)	(819)	54	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD		04/05/2017	CORPORATE ACTION	925.000	9,951		9,951	21,405	(11,454)			(11,454)		9,951				120	
436440-10-1	HOLOGIC ORD		02/22/2017	ITG INC	55.000	2,224		2,009	2,207	(198)			(198)		2,009		215	215		
437076-10-2	HOME DEPOT ORD		11/27/2017	VARIOUS	110.000	18,069		3,109	14,749	(11,640)			(11,640)		3,109		14,960	14,960	214	
438516-10-6	HONEYWELL INTERNATIONAL ORD		11/27/2017	VARIOUS	167.000	22,040		16,658	19,347	(2,689)			(2,689)		16,658		5,382	5,382	158	
444859-10-2	HUMANA ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	15.000	3,653		559	3,060	(2,501)			(2,501)		559		3,094	3,094	22	
452308-10-9	ILLINOIS TOOL ORD		10/10/2017	VARIOUS	1,775.000	254,079		77,172	217,367	(140,195)			(140,195)		77,172		176,908	176,908	3,188	
45337C-10-2	INCYTE ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	5.000	489		577							577		(87)	(87)		
458140-10-0	INTEL ORD		05/01/2017	ITG INC	245.000	8,896		5,228	8,886	(3,658)			(3,658)		5,228		3,667	3,667	44	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		05/01/2017	ITG INC	80.000	12,829		7,542	13,279	(5,738)			(5,738)		7,542		5,288	5,288	84	
46590V-10-0	JBG SMITH PROPERTIES ORD		07/25/2017	CORPORATE ACTION	0.500	16		14							14		2	2		
46625H-10-0	JPMORGAN CHASE ORD		12/01/2017	VARIOUS	875.000	80,466		30,954	75,504	(44,550)			(44,550)		30,954		49,512	49,512	1,164	
478160-10-4	JOHNSON & JOHNSON ORD		04/21/2017	ITG INC	110.000	13,392		6,601	12,673	(6,072)			(6,072)		6,601		6,791	6,791	88	
48203R-10-4	JUNIPER NETWORKS ORD		11/24/2017	INSTINET CLEARING SERVICES,INC	1,503.000	41,145		26,163	42,475	(16,312)			(16,312)		26,163		14,982	14,982	363	
494368-10-3	KIMBERLY CLARK ORD		04/21/2017	INSTINET CLEARING SERVICES,INC	349.000	45,502		21,252	39,828	(18,576)			(18,576)		21,252		24,250	24,250	660	
49446R-10-9	KIMCO REALTY REIT ORD		05/31/2017	ITG INC	265.000	4,621		6,204	6,667	(464)			(464)		6,204		(1,582)	(1,582)	143	
49456B-10-1	KINDER MORGAN ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	85.000	1,441		1,465	1,760	(296)			(296)		1,465		(24)	(24)	43	
500255-10-4	KOHL'S ORD		02/22/2017	ITG INC	35.000	1,447		1,919	1,728	190			190		1,919		(471)	(471)		
501797-10-4	L BRANDS ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	55.000	2,612		2,647	3,621	(974)			(974)		2,647		(35)	(35)	33	
502413-10-7	L3 TECHNOLOGIES ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	5.000	964		363	761	(398)			(398)		363		601	601	11	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	5.000	758		395	642	(247)			(247)		395		362	362		
513272-10-4	LAMB WESTON HOLDINGS ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	15.000	810		168	568	(399)			(399)		168		642	642	8	
524901-10-5	LEGG MASON ORD		04/01/2017	Adjustment	0.000														6	
526057-10-4	LENNAR CL A ORD		11/09/2017	CORPORATE ACTION	130.000	1,127		1,127	5,581	(4,454)			(4,454)		1,127				21	
526057-30-2	LENNAR CL B ORD		12/01/2017	Adjustment	0.600	30		4							4		25	25		
52729N-30-8	LEVEL 3 COMMUNICATIONS, INC.		11/01/2017	CORPORATE ACTION	150.000	7,920		7,271	8,454	(1,183)			(1,183)		7,271		649	649		
532457-10-8	ELI LILLY ORD		12/08/2017	MERRILL LYNCH PIERCE FENNER	20.000	1,696		1,093	1,471	(378)			(378)		1,093		603	603	6	
535678-10-6	LINEAR TECHNOLOGY CORPORATION		03/10/2017	CORPORATE ACTION	125.000	8,135		4,020	7,794	(3,774)			(3,774)		4,020		4,115	4,115	41	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
540424-10-8	LOEWS ORD		04/21/2017	INSTINET CLEARING SERVICES,INC	372.000	17,139		14,007	17,421	(3,414)			(3,414)		14,007		3,132	3,132	23	
54142L-10-9	LOGMEIN ORD		03/01/2017	Adjustment	0.460	43		10							10		33	33		
548661-10-7	LOWE'S COMPANIES ORD		11/27/2017	VARIOUS	95.000	7,874		2,109	6,756	(4,647)			(4,647)		2,109		5,765	5,765	51	
55261F-10-4	M&T BANK ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	5.000	797		527	782	(256)			(256)		527		271	271	11	
55616P-10-4	MACYS ORD		04/03/2017	CITIGROUP GLOBAL MARKETS INC.	10.000	294		355	358	(3)			(3)		355		(61)	(61)	40	
565849-10-6	MARATHON OIL ORD		07/27/2017	ITG INC	315.000	3,821		4,349	5,453	(1,104)			(1,104)		4,349		(528)	(528)	32	
571748-10-2	MARSH & MCLENNAN ORD		12/29/2017	VARIOUS	1,320.000	107,918		59,038	89,219	(30,181)			(30,181)		59,038		48,880	48,880	1,485	
573284-10-6	MARTIN MARIETTA MATERIALS ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	5.000	1,009		691	1,108	(417)			(417)		691		318	318	6	
57636Q-10-4	MASTERCARD CL A ORD		05/01/2017	ITG INC	55.000	6,284		1,171	5,679	(4,508)			(4,508)		1,171		5,113	5,113	1	
577081-10-2	MATTEL ORD		07/27/2017	ITG INC	35.000	736		560	964	(404)			(404)		560		176	176	27	
580135-10-1	MCDONALD'S ORD		11/27/2017	VARIOUS	110.000	14,851		4,932	13,389	(8,457)			(8,457)		4,932		9,919	9,919	113	
582839-10-6	MEAD JOHNSON NUTRITION COMPANY	C	06/15/2017	CORPORATE ACTION	95.000	8,550		4,159	6,722	(2,563)			(2,563)		4,159		4,391	4,391	78	
58933Y-10-5	MERCK & CO ORD		11/27/2017	VARIOUS	120.000	7,352		3,648	7,064	(3,416)			(3,416)		3,648		3,704	3,704	122	
59156R-10-8	METLIFE ORD		09/13/2017	VARIOUS	4,220.000	202,823		202,117	227,416	(25,299)			(25,299)		202,117		706	706	4,830	
594837-30-4	MICRO FOCUS INTERNATIONAL ADR	C	11/27/2017	MERRILL LYNCH PIERCE FENNER	11.597	395		163							163		232	232		
594918-10-4	MICROSOFT ORD		12/01/2017	VARIOUS	951.000	68,782		24,427	59,095	(34,668)			(34,668)		24,427		44,355	44,355	492	
595112-10-3	MICRON TECHNOLOGY ORD		04/21/2017	ITG INC	120.000	3,187		580	2,630	(2,051)			(2,051)		580		2,607	2,607		
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		04/21/2017	ITG INC	220.000	9,884		4,452	9,753	(5,301)			(5,301)		4,452		5,432	5,432	84	
61166W-10-1	MONSANTO ORD		05/01/2017	ITG INC	60.000	6,929		3,257	6,313	(3,055)			(3,055)		3,257		3,672	3,672	20	
61174X-10-9	MONSTER BEVERAGE ORD		04/21/2017	ITG INC	50.000	2,269		2,222	2,217	5			5		2,222		47	47		
615369-10-5	MOODYS ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	10.000	1,499		201	943	(742)			(742)		201		1,298	1,298	11	
617446-44-8	MORGAN STANLEY ORD		11/27/2017	VARIOUS	1,399.000	67,654		32,661	59,108	(26,446)			(26,446)		32,661		34,992	34,992	913	
61945C-10-3	MOSAIC ORD		08/28/2017	CITIGROUP GLOBAL MARKETS INC.	175.000	3,505		4,305	5,133	(827)			(827)		4,305		(800)	(800)	74	
626717-10-2	MURPHY OIL ORD		09/01/2017	CITIGROUP GLOBAL MARKETS INC.	100.000	2,257		2,753	3,113	(360)			(360)		2,753		(496)	(496)	75	
629377-50-8	NRG ENERGY ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	20.000	575		239	245	(6)			(6)		239		336	336	2	
637071-10-1	NATIONAL OILWELL VARCO ORD		08/28/2017	VARIOUS	270.000	8,602		9,435	5,990	(239)			(239)		9,435		(834)	(834)	8	
64110L-10-6	NETFLIX ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	5.000	975		156	619	(463)			(463)		156		819	819		
651229-10-6	NEWELL BRANDS ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	15.000	447		665	670	(5)			(5)		665		(218)	(218)	10	
651290-10-8	NEWFIELD EXPLORATION ORD		07/27/2017	ITG INC	100.000	2,890		3,438	4,050	(612)			(612)		3,438		(548)	(548)		
65249B-20-8	NEWS CL B ORD		07/27/2017	ITG INC	65.000	956		787	767	20			20		787		169	169	7	
65339F-10-1	NEXTERA ENERGY ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	30.000	4,710		1,694	3,584	(1,890)			(1,890)		1,694		3,016	3,016	88	
654106-10-3	NIKE CL B ORD		11/27/2017	VARIOUS	100.000	5,622		1,314	5,083	(3,769)			(3,769)		1,314		4,307	4,307	40	
655044-10-5	NOBLE ENERGY ORD		08/28/2017	VARIOUS	215.000	6,309		5,792	8,183	(2,391)			(2,391)		5,792		517	517	41	
655844-10-8	NORFOLK SOUTHERN ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	5.000	637		250	540	(290)			(290)		250		387	387	9	
665859-10-4	NORTHERN TRUST ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	15.000	1,411		713	1,336	(623)			(623)		713		699	699	23	
674599-10-5	OCCIDENTAL PETROLEUM ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	70.000	4,765		3,361	4,986	(1,626)			(1,626)		3,361		1,404	1,404	214	
681919-10-6	OMNICOM GROUP ORD		04/21/2017	ITG INC	135.000	11,237		3,159	11,490	(8,331)			(8,331)		3,159		8,078	8,078	149	
68389X-10-5	ORACLE ORD		05/01/2017	ITG INC	250.000	11,105		4,545	9,613	(5,068)			(5,068)		4,545		6,560	6,560	8	
69331C-10-8	PG&E ORD		10/18/2017	ITG INC	90.000	5,101		5,040	5,469	(429)			(429)		5,040		61	61	184	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		05/05/2017	ITG INC	45.000	5,317		2,777	5,263	(2,487)			(2,487)		2,777		2,540	2,540	50	
69351T-10-6	PPL ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	80.000	2,926		2,346	2,724	(378)			(378)		2,346		580	580	125	
693718-10-8	PACCAR ORD		05/01/2017	ITG INC	115.000	7,561		5,763	7,349	(1,586)			(1,586)		5,763		1,798	1,798	97	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
701094-10-4	PARKER HANNIFIN ORD		12/01/2017	INSTINET CLEARING SERVICES,INC	329.000	55,346		18,636	46,060	(27,424)			(27,424)		18,636		36,710	36,710	293	
704326-10-7	PAYCHEX ORD		02/22/2017	ITG INC	35.000	2,082		1,909	2,131	(222)			(222)		1,909		173	173	16	
713448-10-8	PEPSICO ORD		05/01/2017	VARIOUS	309.000	35,062		28,123	32,331	(4,207)			(4,207)		28,123		6,938	6,938	465	
717081-10-3	PFIZER ORD		09/21/2017	VARIOUS	1,879.000	67,004		29,509	61,030	(31,520)			(31,520)		29,509		37,494	37,494	1,590	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		11/27/2017	VARIOUS	128.000	14,040		11,531	11,711	(179)			(179)		11,531		2,508	2,508	277	
718546-10-4	PHILLIPS 66 ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	20.000	1,856		566	1,728	(1,162)			(1,162)		566		1,289	1,289	41	
726503-10-5	PLAINS ALL AMERICAN PIPELINE UNT		10/24/2017	WELLS FARGO SECURITIES	1,500.000	29,174		37,762							37,762		(8,588)	(8,588)	825	
74005P-10-4	PRAXAIR ORD		11/24/2017	INSTINET CLEARING SERVICES,INC	280.000	38,604		36,680	32,813	3,867			3,867		36,680		1,924	1,924	460	
74144T-10-8	T ROWE PRICE GROUP ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	30.000	2,939		1,422	2,258	(836)			(836)		1,422		1,517	1,517	51	
741503-40-3	THE PRICELINE GROUP ORD		04/21/2017	ITG INC	5.000	8,760		1,143	7,330	(6,187)			(6,187)		1,143		7,617	7,617		
742718-10-9	PROCTER & GAMBLE ORD		11/24/2017	VARIOUS	834.000	74,018		51,994	70,123	(18,128)			(18,128)		51,994		22,024	22,024	1,462	
743315-10-3	PROGRESSIVE ORD		05/01/2017	VARIOUS	7,060.000	280,069		158,233	250,630	(92,397)			(92,397)		158,233		121,836	121,836	4,806	
744320-10-2	PRUDENTIAL FINANCIAL ORD		04/21/2017	ITG INC	95.000	10,036		5,266	9,886	(4,620)			(4,620)		5,266		4,770	4,770	71	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		12/01/2017	MERRILL LYNCH PIERCE FENNER	25.000	1,289		845	1,097	(253)			(253)		845		445	445	22	
745867-10-1	PULTEGROUP ORD		04/01/2017	Adjustment	0.000														6	
74834L-10-0	QUEST DIAGNOSTICS ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	10.000	925		497	919	(422)			(422)		497		428	428	18	
751212-10-1	RALPH LAUREN CL A ORD		02/22/2017	ITG INC	20.000	1,552		908	1,806	(898)			(898)		908		644	644	10	
75281A-10-9	RANGE RESOURCES ORD		06/01/2017	ITG INC	95.000	2,203		3,057	3,264	(208)			(208)		3,057		(854)	(854)	2	
75886F-10-7	REGENERON PHARMACEUTICALS ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	5.000	1,873		1,149	1,835	(687)			(687)		1,149		724	724		
761152-10-7	RESMED ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	65.000	5,503		5,029							5,029		474	474	23	
761713-10-6	REYNOLDS AMERICAN INC.	C	07/25/2017	CORPORATE ACTION	422.999	27,861		5,118	23,705	(18,587)			(18,587)		5,118		22,743	22,743	626	
774341-10-1	ROCKWELL COLLINS ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	5.000	662		195	464	(268)			(268)		195		467	467	5	
778296-10-3	ROSS STORES ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	55.000	3,923		765	3,608	(2,843)			(2,843)		765		3,157	3,157	26	
78409V-10-4	S&P GLOBAL ORD		04/21/2017	ITG INC	65.000	8,548		1,507	6,990	(5,483)			(5,483)		1,507		7,041	7,041	27	
78440X-10-1	SL GREEN RLTY REIT ORD		11/27/2017	VARIOUS	70.000	7,439		7,298	5,915	(130)			(130)		7,298		141	141	109	
78573L-10-6	SABRA HEALTH CARE REIT ORD		09/01/2017	Adjustment	0.200	4		6							6		(1)	(1)		
790849-10-3	ST JUDE MEDICAL ORD		01/04/2017	CORPORATE ACTION	240.000	19,446		9,130	19,246	(10,116)			(10,116)		9,130		10,316	10,316		
806857-10-8	SCHLUMBERGER ORD	C	11/27/2017	VARIOUS	85.000	5,889		5,483	7,136	(1,653)			(1,653)		5,483		406	406	120	
808513-10-5	CHARLES SCHWAB ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	15.000	686		215	592	(377)			(377)		215		471	471	5	
81211K-10-0	SEALED AIR ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	75.000	3,491		1,121	3,401	(2,280)			(2,280)		1,121		2,371	2,371	36	
82481R-10-6	SHIRE ADS REP 3 ORD	C	05/01/2017	Adjustment	0.000														0	
844741-10-8	SOUTHWEST AIRLINES ORD		04/21/2017	ITG INC	155.000	8,693		1,772	7,725	(5,954)			(5,954)		1,772		6,921	6,921	28	
845467-10-9	SOUTHWISTN ENER ORD		04/21/2017	VARIOUS	250.000	1,901		2,869	2,705	164			164		2,869		(968)	(968)		
847560-10-9	SPECTRA ENERGY CORP		04/01/2017	CORPORATE ACTION	350.000	8,826		8,826	14,382	(5,556)			(5,556)		8,826				154	
855030-10-2	STAPLES, INC.		09/13/2017	CORPORATE ACTION	400.000	4,100		2,932	3,620	(688)			(688)		2,932		1,168	1,168	144	
855244-10-9	STARBUCKS ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	65.000	3,633		307	3,609	(3,301)			(3,301)		307		3,326	3,326	49	
857477-10-3	STATE STREET ORD		04/21/2017	ITG INC	95.000	7,380		3,781	7,383	(3,602)			(3,602)		3,781		3,599	3,599	72	
858912-10-8	STERICYCLE ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	45.000	2,851		2,480	3,467	(987)			(987)		2,480		371	371		
863667-10-1	STRYKER ORD		09/01/2017	VARIOUS	1,245.000	177,789		101,622	149,163	(47,541)			(47,541)		101,622		76,167	76,167	1,449	
867914-10-3	SUNTRUST BANKS ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	10.000	573		309	549	(240)			(240)		309		265	265	9	
87165B-10-3	SYNCHRONY FINANCIAL ORD		11/27/2017	VARIOUS	340.000	10,226		11,321	7,979	(289)			(289)		11,321		(1,096)	(1,096)	69	
871829-10-7	SYSCO ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	25.000	1,379		1,089	1,384	(295)			(295)		1,089		289	289	33	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
872540-10-9	TJX ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	35.000	2,483		649	2,630	(1,981)			(1,981)		649		1,835	1,835	14	
87612E-10-6	TARGET ORD		11/27/2017	VARIOUS	90.000	4,940		4,401	6,501	(2,100)			(2,100)		4,401		539	539	66	
87901J-10-5	TEGNA ORD		06/01/2017	VARIOUS	5,580.000	132,060		125,907	119,356	6,551			6,551		125,907		6,153	6,153	1,562	
882508-10-4	TEXAS INSTRUMENTS ORD		04/21/2017	ITG INC	125.000	9,975		3,579	9,121	(5,543)			(5,543)		3,579		6,396	6,396	63	
883556-10-2	THERMO FISHER SCIENTIFIC ORD		11/24/2017	VARIOUS	292.000	49,718		35,374	41,201	(5,827)			(5,827)		35,374		14,344	14,344	123	
88579Y-10-1	3M ORD		04/21/2017	ITG INC	40.000	7,659		3,056	7,143	(4,087)			(4,087)		3,056		4,604	4,604	47	
887317-30-3	TIME WARNER ORD		04/21/2017	ITG INC	115.000	11,392		3,528	11,101	(7,573)			(7,573)		3,528		7,865	7,865	36	
892356-10-6	TRACTOR SUPPLY ORD		11/27/2017	VARIOUS	60.000	3,427		3,665	3,411	(629)			(629)		3,665		(238)	(238)	23	
896945-20-1	TRIPADVISOR ORD		11/27/2017	VARIOUS	70.000	2,637		3,060	2,550	(92)			(92)		3,060		(423)	(423)		
90130A-20-0	TWENTY FIRST CENTURY FOX CL B ORD		12/14/2017	JP MORGAN SECS INC., - FIXED INCOME	2,021.000	68,283		68,667	55,072	13,594			13,594		68,667		(383)	(383)	728	
902973-30-4	US BANCORP ORD		04/21/2017	ITG INC	225.000	11,362		5,023	11,558	(6,535)			(6,535)		5,023		6,339	6,339	126	
90384S-30-3	ULTA BEAUTY ORD		04/21/2017	ITG INC	25.000	6,987		5,081	6,374	(1,293)			(1,293)		5,081		1,906	1,906		
904311-10-7	UNDER ARMOUR CL A ORD		11/27/2017	VARIOUS	95.000	1,745		2,694	2,324	125			125		2,694		(948)	(948)		
904311-20-6	UNDER ARMOUR CL C ORD		11/27/2017	VARIOUS	80.000	1,061		1,580							1,580		(519)	(519)		
907818-10-8	UNION PACIFIC ORD		04/21/2017	ITG INC	110.000	11,909		3,825	11,405	(7,580)			(7,580)		3,825		8,084	8,084	67	
910047-10-9	UNITED CONTINENTAL HOLDINGS ORD		11/27/2017	VARIOUS	35.000	2,465		1,473	2,551	(1,078)			(1,078)		1,473		992	992		
911312-10-6	UNITED PARCEL SERVICE CL B ORD		11/29/2017	VARIOUS	980.000	107,152		94,380	112,347	(17,967)			(17,967)		94,380		12,772	12,772	149	
913017-10-9	UNITED TECHNOLOGIES ORD		12/11/2017	VARIOUS	421.000	48,607		29,841	46,150	(16,309)			(16,309)		29,841		18,766	18,766	391	
91324P-10-2	UNITEDHEALTH GRP ORD		04/21/2017	ITG INC	55.000	9,413		1,463	8,802	(7,339)			(7,339)		1,463		7,950	7,950	34	
91913Y-10-0	VALERO ENERGY ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	10.000	821		502	683	(182)			(182)		502		319	319	21	
92210H-10-5	VANTIV CL A ORD		04/21/2017	INSTINET CLEARING SERVICES,INC	498.000	32,524		15,754	29,691	(13,936)			(13,936)		15,754		16,769	16,769		
92220P-10-5	VARIAN MEDICAL SYSTEMS ORD		01/30/2017	CORPORATE ACTION	100.000	4,705		4,705	8,978	(4,273)			(4,273)		4,705					
92343V-10-4	VERIZON COMMUNICATIONS ORD		11/27/2017	VARIOUS	245.000	11,688		11,603	13,078	(1,475)			(1,475)		11,603		85	85	320	
92553P-20-1	VIACOM CL B ORD		08/28/2017	CITIGROUP GLOBAL MARKETS INC.	60.000	1,765		2,251	2,106	145			145		2,251		(485)	(485)	41	
92826C-83-9	VISA CL A ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	60.000	6,742		1,297	4,681	(3,384)			(3,384)		1,297		5,445	5,445	30	
929042-10-9	VORNADO REALTY REIT ORD		07/18/2017	CORPORATE ACTION	77.000	5,588		5,588	8,036	(2,448)			(2,448)		5,588				109	
929160-10-9	VULCAN MATERIALS ORD		12/08/2017	MERRILL LYNCH PIERCE FENNER	10.000	1,196		1,076	1,252	(176)			(176)		1,076		121	121	10	
92939U-10-6	WEC ENERGY GROUP ORD		04/21/2017	ITG INC	85.000	5,125		3,597	4,985	(1,388)			(1,388)		3,597		1,527	1,527	44	
931142-10-3	WAL MART STORES ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	75.000	7,246		3,499	5,184	(1,685)			(1,685)		3,499		3,747	3,747	152	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		04/21/2017	ITG INC	85.000	7,142		2,797	7,035	(4,238)			(4,238)		2,797		4,345	4,345	32	
93964W-10-8	WASHINGTON PRIME GROUP ORD		10/01/2017	CITIGROUP GLOBAL MARKETS INC.	55.000	465		535	573	(38)			(38)		535		(70)	(70)	14	
94106L-10-9	WASTE MANAGEMENT ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	55.000	4,446		1,874	3,900	(2,026)			(2,026)		1,874		2,572	2,572	70	
941848-10-3	WATERS ORD		04/21/2017	ITG INC	50.000	7,925		3,040	6,720	(3,680)			(3,680)		3,040		4,886	4,886		
949746-10-1	WELLS FARGO ORD		11/27/2017	VARIOUS	3,940.000	212,967		198,687	217,133	(18,447)			(18,447)		198,687		14,280	14,280	1,973	
950400-10-4	WELLTOWER ORD		02/22/2017	ITG INC	60.000	4,050		3,970	4,016	(46)			(46)		3,970		80	80	52	
958102-10-5	WESTERN DIGITAL ORD		05/01/2017	Adjustment	0.000														0	
959802-10-9	WESTERN UNION ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	175.000	3,407		3,301	3,801	(501)			(501)		3,301		107	107	92	
963320-10-6	WHIRLPOOL ORD		12/28/2017	VARIOUS	749.000	126,992		105,355	136,146	(30,790)			(30,790)		105,355		21,637	21,637	3,221	
966837-10-6	WHOLE FOODS MARKET, INC.		08/28/2017	Not Available	165.000	6,930		779	5,075	(4,297)			(4,297)		779		6,151	6,151	76	
969457-10-0	WILLIAMS ORD		10/23/2017	WELLS FARGO SECURITIES	2,500.000	72,150		73,645							73,645		(1,494)	(1,494)	750	
98310W-10-8	WYNDHAM WORLDWIDE ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	10.000	1,089		494	764	(270)			(270)		494		595	595	17	
988498-10-1	YUM BRANDS ORD		05/01/2017	ITG INC	10.000	659		299	633	(334)			(334)		299		360	360	3	
98850P-10-9	YUM CHINA ORD	C	04/21/2017	ITG INC	200.000	6,548		1,631	5,224	(3,593)			(3,593)		1,631		4,917	4,917		
98978V-10-3	ZOETIS CL A ORD		11/27/2017	MERRILL LYNCH PIERCE FENNER	10.000	715		366	535	(169)			(169)		366		349	349	3	
G0084W-10-1	ADIENT ORD	D	11/27/2017	VARIOUS	35.000	2,456		1,175	2,051	(876)			(876)		1,175		1,281	1,281	22	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G0177J-10-8	ALLERGAN ORD	C	11/27/2017	VARIOUS	65.000	14,913		15,386	13,651	1,735			1,735		15,386		(473)	(473)	62	
G0408V-10-2	AON CL A ORD	C	11/27/2017	MERRILL LYNCH PIERCE FENNER	20.000	2,762		980	2,231	(1,250)			(1,250)		980		1,782	1,782	28	
G0750C-10-8	AXALTA COATING SYSTEMS ORD		04/21/2017	INSTINET CLEARING SERVICES,INC	727.000	22,906		20,567	19,774	792			792		20,567		2,339	2,339		
G27823-10-6	APTIV ORD	C	12/05/2017	CORPORATE ACTION	165.000	6,293		6,293	11,113	(4,820)			(4,820)		6,293				191	
G30401-10-6	ENDO INTERNATIONAL ORD	C	03/30/2017	CITIGROUP GLOBAL MARKETS INC.	130.000	1,449		2,140	2,141	(1)			(1)		2,140		(690)	(690)		
G47567-10-5	IHS MARKIT ORD	C	10/18/2017	ITG INC	160.000	6,999		7,467							7,467		(468)	(468)		
G47791-10-1	INGERSOLL RAND ORD	C	05/31/2017	ITG INC	50.000	4,462		1,880	3,752	(1,872)			(1,872)		1,880		2,582	2,582	20	
G491BT-10-8	INVESCO ORD		05/01/2017	Adjustment	0.000														(6)	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD	D	11/27/2017	MERRILL LYNCH PIERCE FENNER	15.000	556		449	618	(169)			(169)		449		108	108	15	
G5785G-10-7	MALLINCKRODT ORD	C	11/27/2017	VARIOUS	56.000	1,537		2,376	2,790	(414)			(414)		2,376		(840)	(840)		
G5960L-10-3	MEDTRONIC ORD	C	10/18/2017	VARIOUS	367.000	29,484		20,502	22,936	(6,223)			(6,223)		20,502		8,983	8,983	269	
G60754-10-1	MICHAEL KORS HOLDINGS ORD	C	10/01/2017	ITG INC	70.000	2,626		2,888	3,009	(120)			(120)		2,888		(262)	(262)		
G6518L-10-8	NIELSEN HOLDINGS ORD	C	07/27/2017	ITG INC	70.000	2,862		3,059	2,937	122			122		3,059		(196)	(196)	46	
G81276-10-0	SIGNET JEWELERS ORD	C	05/31/2017	VARIOUS	30.000	1,888		2,426	2,828	(401)			(401)		2,426		(538)	(538)	11	
G96629-10-3	WILLIS TOWERS WATSON ORD	D	11/27/2017	MERRILL LYNCH PIERCE FENNER	15.000	2,377		2,184							2,184		193	193	16	
G97822-10-3	PERRIGO ORD	C	05/01/2017	CITIGROUP GLOBAL MARKETS INC.	35.000	2,352		3,268	2,913	355			355		3,268		(916)	(916)	6	
H84989-10-4	TE CONNECTIVITY ORD	C	11/27/2017	MERRILL LYNCH PIERCE FENNER	20.000	1,896		626	1,386	(759)			(759)		626		1,269	1,269	23	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD	C	05/01/2017	ITG INC	90.000	7,687		4,766	7,720	(2,955)			(2,955)		4,766		2,921	2,921	68	
N59465-10-9	MYLAN ORD	C	11/27/2017	VARIOUS	200.000	6,535		7,453	7,058	(166)			(166)		7,453		(918)	(918)		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						5,399,644	XXX	3,596,816	4,992,754	(1,592,448)			(1,592,448)		3,596,816		1,802,828	1,802,828	63,326	XXX
04314H-66-7	ARTISAN:INTL VAL;ADV		12/01/2017	Adjustment	0.000	160,417											160,417	160,417		
04314H-75-8	ARTISAN SMALL CAP CL INSTITUTIONL MF		12/01/2017	Adjustment	0.000	392,186											392,186	392,186		
04314H-85-7	ARTISAN INTERNATNL VALUE CL INSTI MF		12/01/2017	Not Available	26,075.619	1,494,373		699,348	848,240	(148,892)			(148,892)		699,348		795,025	795,025		
78467Y-10-7	SPDR S&P MIDCAP 400 ETF		12/01/2017	VARIOUS	364.000	116,761		56,084	109,830	(53,746)			(53,746)		56,084		60,677	60,677	222	
9299999. Subtotal - Common Stocks - Mutual Funds						2,163,737	XXX	755,432	958,070	(202,638)			(202,638)		755,432		1,408,305	1,408,305	222	XXX
9799997. Total - Common Stocks - Part 4						7,563,381	XXX	4,352,248	5,950,823	(1,795,086)			(1,795,086)		4,352,248		3,211,134	3,211,134	63,548	XXX
9799998. Total - Common Stocks - Part 5						556,119	XXX	568,481							568,481		(12,361)	(12,361)	6,892	XXX
9799999. Total - Common Stocks						8,119,500	XXX	4,920,728	5,950,823	(1,795,086)			(1,795,086)		4,920,728		3,198,772	3,198,772	70,439	XXX
9899999. Total - Preferred and Common Stocks						8,119,500	XXX	4,920,728	5,950,823	(1,795,086)			(1,795,086)		4,920,728		3,198,772	3,198,772	70,439	XXX
9999999 - Totals						51,536,820	XXX	49,108,251	48,229,963	(2,278,383)	(191,124)		(2,469,507)		47,797,014		3,739,806	3,739,806	860,673	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
391164-AK-6	GREAT PLAINS ENERGY INC		03/06/2017	Goldman Sachs	07/19/2017	Call @ 100.0	250,000	249,675	250,000	249,683		8		8			317	317	6,878	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							250,000	249,675	250,000	249,683		8		8			317	317	6,878	
8399998. Total - Bonds							250,000	249,675	250,000	249,683		8		8			317	317	6,878	
8999998. Total - Preferred Stocks																				
002824-10-0	ABBOTT LABORATORIES ORD		01/04/2017	CORPORATE ACTION	04/21/2017	VARIOUS	208.992	8,226	9,093	8,226							867	867	110	
00508Y-10-2	ACUITY BRANDS ORD		02/22/2017	ITG INC	04/21/2017	ITG INC	25.000	5,453	4,441	5,453							(1,012)	(1,012)	3	
007903-10-7	ADVANCED MICRO DEVICES ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	05/31/2017	ITG INC	405.000	5,674	4,540	5,674							(1,134)	(1,134)		
008252-10-8	AFFILIATED MANAGERS GROUP ORD		03/30/2017	VARIOUS	04/21/2017	ITG INC	30.000	4,948	4,899	4,948							(49)	(49)		
013817-50-7	ARCONIC ORD		07/27/2017	ITG INC	11/27/2017	VARIOUS	225.000	5,941	5,478	5,941							(462)	(462)	24	
015351-10-9	ALEXION PHARMACEUTICALS ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	04/21/2017	ITG INC	20.000	2,443	2,336	2,443							(106)	(106)		
020002-10-1	ALLSTATE ORD		08/28/2017	VARIOUS	10/18/2017	ITG INC	70.000	6,266	6,378	6,266							111	111	26	
032654-10-5	ANALOG DEVICES ORD		03/10/2017	CORPORATE ACTION	11/27/2017	VARIOUS	29.010	2,385	2,291	2,385							(93)	(93)	4	
037411-10-5	APACHE ORD		07/27/2017	ITG INC	08/28/2017	CITIGROUP GLOBAL MARKETS INC.	60.000	2,990	2,350	2,990							(641)	(641)		
05329W-10-2	AUTONATION ORD		05/31/2017	ITG INC	11/27/2017	MERRILL LYNCH PIERCE FENNER	40.000	1,570	2,101	1,570							531	531		
05722G-10-0	BAKER HUGHES, A GE COMPANY, LLC		07/05/2017	CORPORATE ACTION	07/27/2017	ITG INC	200.000	9,052	7,292	9,052							(1,760)	(1,760)	3,500	
075896-10-0	BED BATH AND BEYOND ORD		05/31/2017	ITG INC	07/27/2017	ITG INC	85.000	2,915	2,571	2,915							(343)	(343)	13	
101121-10-1	BOSTON PROPERTIES REIT ORD		08/28/2017	CITIGROUP GLOBAL MARKETS INC.	11/27/2017	MERRILL LYNCH PIERCE FENNER	70.000	8,380	8,765	8,380							385	385	53	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD		08/07/2017	CORPORATE ACTION	10/18/2017	VARIOUS	9.090	479	548	479							69	69		
14575E-10-5	CARS.COM ORD		06/01/2017	CORPORATE ACTION	11/27/2017	VARIOUS	1,415.665	35,065	37,831	35,065							2,767	2,767		
156700-10-6	CENTURYLINK ORD		11/01/2017	VARIOUS	11/27/2017	MERRILL LYNCH PIERCE FENNER	115.715	2,624	1,575	2,624							(1,049)	(1,049)	149	
16119P-10-8	CHARTER COMMUNICATIONS, INC.		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	04/21/2017	ITG INC	20.000	6,553	6,769	6,553							216	216		
165167-10-7	CHESAPEAKE ENERGY ORD		07/27/2017	ITG INC	08/28/2017	CITIGROUP GLOBAL MARKETS INC.	425.000	2,112	1,538	2,112							(574)	(574)		
166764-10-0	CHEVRON ORD		07/27/2017	ITG INC	11/27/2017	VARIOUS	190.000	20,150	22,036	20,150							1,887	1,887	378	
222070-20-3	COTY CL A ORD		05/31/2017	ITG INC	08/28/2017	CITIGROUP GLOBAL MARKETS INC.	260.000	4,897	4,217	4,897							(679)	(679)	48	
25470M-10-9	DISH NETWORK CL A ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	08/28/2017	CITIGROUP GLOBAL MARKETS INC.	40.000	2,519	2,270	2,519							(249)	(249)		
26483E-10-0	DUN & BRADSTREET ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	04/21/2017	ITG INC	20.000	2,097	2,152	2,097							56	56		
29250N-10-5	ENBRIDGE ORD		02/27/2017	Unknown	04/21/2017	VARIOUS	344.400	8,826	14,315	8,826							5,489	5,489		
29414D-10-0	ENVISION HEALTHCARE ORD		08/28/2017	CITIGROUP GLOBAL MARKETS INC.	10/18/2017	ITG INC	70.000	3,597	2,856	3,597							(741)	(741)		
30219G-10-8	EXPRESS SCRIPTS HOLD ORD		05/31/2017	ITG INC	10/18/2017	ITG INC	85.000	5,052	4,892	5,052							(160)	(160)		
30231G-10-2	EXXON MOBIL ORD		07/27/2017	ITG INC	11/27/2017	MERRILL LYNCH PIERCE FENNER	80.000	6,445	6,488	6,445							43	43	123	
30303M-10-2	FACEBOOK CL A ORD		02/22/2017	ITG INC	04/21/2017	ITG INC	30.000	4,088	4,310	4,088							223	223		
313747-20-6	FEDERAL REIT ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	04/21/2017	ITG INC	45.000	5,987	6,128	5,987							141	141		
354613-10-1	FRANKLIN RESOURCES ORD		08/28/2017	CITIGROUP GLOBAL MARKETS INC.	11/27/2017	MERRILL LYNCH PIERCE FENNER	195.000	8,305	8,028	8,305							(277)	(277)	39	
369604-10-3	GENERAL ELECTRIC ORD		08/28/2017	VARIOUS	10/18/2017	VARIOUS	1,125.000	29,734	28,351	29,734							(1,382)	(1,382)	270	
410345-10-2	HANESBRANDS ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	11/27/2017	MERRILL LYNCH PIERCE FENNER	140.000	2,899	2,752	2,899							(147)	(147)	63	
418056-10-7	HASBRO ORD		02/22/2017	ITG INC	11/27/2017	MERRILL LYNCH PIERCE FENNER	10.000	988	937	988							(52)	(52)	17	
42809H-10-7	HESS ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	10/18/2017	ITG INC	15.000	747	687	747							(60)	(60)	8	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD		04/03/2017	CORPORATE ACTION	09/01/2017	CORPORATE ACTION	925.000	7,457	7,457	7,457									60	
45337C-10-2	INCYTE ORD		07/27/2017	VARIOUS	11/27/2017	VARIOUS	145.000	19,773	18,048	19,773							(1,725)	(1,725)		
458140-10-0	INTEL ORD		10/18/2017	ITG INC	11/27/2017	MERRILL LYNCH PIERCE FENNER	175.000	7,032	7,784	7,032							752	752	48	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		10/18/2017	ITG INC	11/27/2017	MERRILL LYNCH PIERCE FENNER	65.000	10,456	9,878	10,456							(578)	(578)	98	
487836-10-8	KELLOGG ORD		08/28/2017	VARIOUS	10/18/2017	ITG INC	155.000	10,608	9,933	10,608							(675)	(675)	101	
501889-20-8	LKQ ORD		10/18/2017	ITG INC	11/27/2017	MERRILL LYNCH PIERCE FENNER	110.000	4,143	4,221	4,143							78	78		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
552953-10-1	MGM RESORTS INTERNATIONAL ORD		07/27/2017	ITG INC	10/18/2017	ITG INC	260.000	8,694	7,904	8,694							(791)	(791)	29	
554382-10-1	MACERICH REIT ORD		07/27/2017	ITG INC	08/28/2017	VARIOUS	135.000	8,658	7,419	8,658							(1,238)	(1,238)	96	
55616P-10-4	MACYS ORD		05/31/2017	ITG INC	10/18/2017	VARIOUS	195.000	5,293	4,708	5,293							(585)	(585)	115	
577081-10-2	MATTEL ORD		02/22/2017	ITG INC	07/27/2017	ITG INC	170.000	4,338	3,771	4,338							(567)	(567)	65	
59156R-10-8	METLIFE ORD		03/10/2017	VARIOUS	08/07/2017	VARIOUS	1,116.000	59,969	60,065	59,969							96	96	863	
592688-10-5	METTLER TOLEDO ORD		08/28/2017	CITIGROUP GLOBAL MARKETS INC.	11/27/2017	MERRILL LYNCH PIERCE FENNER	5.000	2,976	3,169	2,976							193	193		
594837-30-4	MICRO FOCUS INTERNATIONAL ADR	C	09/01/2017	CORPORATE ACTION	11/27/2017	VARIOUS	3.433	50	117	50							67	67		
61174X-10-9	MONSTER BEVERAGE ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	04/21/2017	ITG INC	100.000	4,659	4,538	4,659							(121)	(121)		
651229-10-6	NEWELL BRANDS ORD		10/18/2017	ITG INC	11/27/2017	MERRILL LYNCH PIERCE FENNER	125.000	5,168	3,722	5,168							(1,445)	(1,445)		
655044-10-5	NOBLE ENERGY ORD		05/31/2017	ITG INC	08/28/2017	VARIOUS	200.000	6,040	5,631	6,040							(409)	(409)	7	
704326-10-7	PAYCHEX ORD		07/27/2017	ITG INC	08/28/2017	CITIGROUP GLOBAL MARKETS INC.	140.000	8,407	7,901	8,407							(506)	(506)	70	
717081-10-3	PFIZER ORD		08/28/2017	CITIGROUP GLOBAL MARKETS INC.	11/27/2017	MERRILL LYNCH PIERCE FENNER	255.000	8,548	9,047	8,548							500	500	82	
723787-10-7	PIONEER NATURAL RESOURCE ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	04/21/2017	ITG INC	10.000	1,864	1,746	1,864							(117)	(117)		
724479-10-0	PITNEY BOWES ORD		02/22/2017	ITG INC	03/30/2017	CITIGROUP GLOBAL MARKETS INC.	110.000	1,521	1,422	1,521							(99)	(99)		
742718-10-9	PROCTER & GAMBLE ORD		10/18/2017	VARIOUS	11/27/2017	MERRILL LYNCH PIERCE FENNER	90.000	8,345	8,005	8,345							(339)	(339)	62	
74736K-10-1	QORVO ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	04/21/2017	ITG INC	35.000	2,419	2,455	2,419							36	36		
747525-10-3	QUALCOMM ORD		10/18/2017	ITG INC	11/27/2017	MERRILL LYNCH PIERCE FENNER	70.000	3,662	4,769	3,662							1,107	1,107		
751212-10-1	RALPH LAUREN CL A ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	05/31/2017	ITG INC	25.000	2,048	1,684	2,048							(364)	(364)		
75281A-10-9	RANGE RESOURCES ORD		02/22/2017	ITG INC	05/31/2017	ITG INC	15.000	453	348	453							(105)	(105)	0	
756577-10-2	RED HAT ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	04/21/2017	ITG INC	30.000	2,582	2,610	2,582							28	28		
758849-10-3	REGENCY CENTERS REIT ORD		07/27/2017	ITG INC	11/27/2017	MERRILL LYNCH PIERCE FENNER	80.000	5,346	5,393	5,346							47	47	85	
783549-10-8	RYDER SYSTEM ORD		05/31/2017	ITG INC	11/27/2017	MERRILL LYNCH PIERCE FENNER	30.000	1,971	2,320	1,971							350	350	28	
806407-10-2	HENRY SCHEIN ORD		10/18/2017	ITG INC	11/27/2017	VARIOUS	110.000	13,543	12,042	13,543							(1,501)	(1,501)		
806857-10-8	SCHLUMBERGER ORD	C	05/31/2017	ITG INC	11/27/2017	VARIOUS	250.000	18,234	17,372	18,234							(862)	(862)	5	
87901J-10-5	TEGNA ORD		06/01/2017	CORPORATE ACTION	08/28/2017	CITIGROUP GLOBAL MARKETS INC.	105.000	1,504	1,317	1,504							(187)	(187)	7	
893641-10-0	TRANSDIGM GROUP ORD		02/22/2017	ITG INC	03/30/2017	CITIGROUP GLOBAL MARKETS INC.	10.000	2,547	2,201	2,547							(347)	(347)		
896945-20-1	TRIPADVISOR ORD		02/22/2017	ITG INC	07/27/2017	ITG INC	10.000	455	386	455							(69)	(69)		
90130A-20-0	TWENTY FIRST CENTURY FOX CL B ORD		08/28/2017	CITIGROUP GLOBAL MARKETS INC.	10/18/2017	ITG INC	165.000	4,435	4,376	4,435							(60)	(60)	30	
904311-10-7	UNDER ARMOUR CL A ORD		02/22/2017	ITG INC	11/27/2017	MERRILL LYNCH PIERCE FENNER	25.000	545	317	545							(228)	(228)		
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD		02/22/2017	ITG INC	10/18/2017	ITG INC	10.000	1,240	1,088	1,240							(152)	(152)	3	
92343V-10-4	VERIZON COMMUNICATIONS ORD		10/18/2017	ITG INC	11/27/2017	VARIOUS	210.000	10,205	10,053	10,205							(152)	(152)	3	
92553P-20-1	VIACOM CL B ORD		05/31/2017	ITG INC	11/27/2017	VARIOUS	225.000	8,926	8,105	8,926							(821)	(821)	51	
92939U-10-6	WEC ENERGY GROUP ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	04/21/2017	ITG INC	95.000	5,724	5,727	5,724							4	4		
95040Q-10-4	WELLTOWER ORD		05/31/2017	VARIOUS	11/27/2017	VARIOUS	135.000	9,616	9,728	9,616							112	112	61	
969457-10-0	WILLIAMS ORD		03/30/2017	VARIOUS	04/21/2017	ITG INC	140.000	4,027	4,200	4,027							173	173	15	
984121-10-3	XEROX ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	05/31/2017	ITG INC	440.000	3,260	3,102	3,260							(158)	(158)		
98419M-10-0	XYLEM ORD		07/27/2017	ITG INC	11/27/2017	MERRILL LYNCH PIERCE FENNER	30.000	1,705	2,029	1,705							324	324	11	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		10/18/2017	ITG INC	11/27/2017	VARIOUS	125.000	15,156	14,430	15,156							(726)	(726)	8	
G0177J-10-8	ALLERGAN ORD	C	07/27/2017	ITG INC	08/28/2017	CITIGROUP GLOBAL MARKETS INC.	35.000	8,843	7,909	8,843							(934)	(934)	25	
G5960L-10-3	MEDTRONIC ORD	C	07/27/2017	ITG INC	10/18/2017	ITG INC	20.000	1,693	1,575	1,693							(118)	(118)	9	
G60754-10-1	MICHAEL KORS HOLDINGS ORD	C	03/30/2017	CITIGROUP GLOBAL MARKETS INC.	10/01/2017	ITG INC	70.000	2,666	2,512	2,666							(155)	(155)		
G6518L-10-8	NIELSEN HOLDINGS ORD	C	02/22/2017	ITG INC	03/30/2017	CITIGROUP GLOBAL MARKETS INC.	100.000	4,486	4,101	4,486							(385)	(385)	31	
G87110-10-5	TECHNIPFMC ORD	D	02/22/2017	VARIOUS	04/21/2017	ITG INC	100.000	3,355	3,170	3,355							(185)	(185)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
H1467J-10-4	CHUBB ORD	D	10/18/2017	ITG INC	11/27/2017	MERRILL LYNCH PIERCE FENNER	30.000	4,523	4,477	4,523							(45)	(45)		
H2906T-10-9	GARMIN ORD	C	03/30/2017	CITIGROUP GLOBAL MARKETS INC.	04/21/2017	ITG INC	65.000	3,320	3,246	3,320							(74)	(74)		
N59465-10-9	MYLAN ORD	C	05/31/2017	ITG INC	08/28/2017	VARIOUS	165.000	6,592	5,374	6,592							(1,218)	(1,218)		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								568,481	556,119	568,481							(12,361)	(12,361)	6,892	
9799998. Total - Common Stocks								568,481	556,119	568,481							(12,361)	(12,361)	6,892	
9899999. Total - Preferred and Common Stocks								568,481	556,119	568,481							(12,361)	(12,361)	6,892	
9999999 - Totals								818,156	806,119	818,164		8		8			(12,044)	(12,044)	13,770	

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks										XXX	XXX
Common Stock - U.S. Life Insurer											
61944@-10-9	MOTORISTS LIFE INSURANCE COMPANY		66311		2CIB1	NO		20,585,231		90,000.000	30.0
1299999. Subtotal - Common Stock - U.S. Life Insurer								20,585,231		XXX	XXX
Common Stock - Other Affiliates											
00131@-10-0	MCM INSURANCE AGENCY, INC				2CIB2	NO		87,573	87,573	200.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates								87,573	87,573	XXX	XXX
1899999. Total Common Stocks								20,672,804	87,573	XXX	XXX
1999999 - Totals								20,672,804	87,573	XXX	XXX

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

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

NONE

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

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

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

General Interrogatories:

1. Total activity for the year Fair Value $ 0 Book/Adjusted Carrying Value $ 0
2. Average balance for the year Fair Value $ 371,346 Book/Adjusted Carrying Value $ 371,346
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 0 NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

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

General Interrogatories:

1. Total activity for the year Fair Value $ 0 Book/Adjusted Carrying Value $ 0
2. Average balance for the year Fair Value $ 371,346 Book/Adjusted Carrying Value $ 371,346

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Vanderbilt Avenue Asset Management LLC ..... New York, NY		0.400	2,561		6,435	XXX
0199998 Deposits in ... 4 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX			(47,506)	XXX
0199999. Totals - Open Depositories	XXX	XXX	2,561		(41,070)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX				XXX
0399999. Total Cash on Deposit	XXX	XXX	2,561		(41,070)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	500	XXX
0599999 Total - Cash	XXX	XXX	2,561		(40,570)	XXX

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

1. January	113,922	4. April	252,586	7. July	215,210	10. October	31,912
2. February	3,188,266	5. May	166,136	8. August	100,435	11. November	20,704
3. March	250,242	6. June	78,467	9. September	32,178	12. December	(41,070)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
7799999. Total - Issuer Obligations								
7899999. Total - Residential Mortgage-Backed Securities								
7999999. Total - Commercial Mortgage-Backed Securities								
8099999. Total - Other Loan-Backed and Structured Securities								
8199999. Total - SVO Identified Funds								
8399999. Total Bonds								
	FIDELITY IMM:GOVT;I		12/29/2017	1.160	XXX	3,598,600	3,402	296
	FIRST AMER:TRES OBLG;V		11/02/2017	1.080	XXX	2		
	WELLS FRGO TREASURY PLUS CL I MMF		11/02/2017	1.170	XXX	1		
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						3,598,603	3,402	296
	BLKRK LQ:TEMPFUND;INSTL		12/02/2016	1.450	XXX	0		415
	FEDERATED INS PR OB;INST		12/01/2017	1.480	XXX	152,551	173	864
	TD BANK DEPOSIT SWEEP		12/01/2017	0.000	XXX	25,014		14
8699999. Subtotal - All Other Money Market Mutual Funds						177,564	173	1,292
8899999 - Total Cash Equivalents						3,776,168	3,575	1,588

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA	B	Workers' Compensation			2,782,982	2,700,557
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	Worker's Compensation			197,732	190,852
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Worker's Compensation			181,965	172,037
12. Hawaii HI						
13. Idaho ID	B	Worker's Compensation			244,691	234,592
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Worker's Compensation			56,914	63,581
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	Workers' Compensation			369,942	413,273
30. New Hampshire NH						
31. New Jersey NJ	B	Workers' Compensation			2,536,735	2,474,825
32. New Mexico NM	B	Workers' Compensation			382,547	410,387
33. New York NY						
34. North Carolina NC	B	Workers' Compensation			482,907	456,559
35. North Dakota ND						
36. Ohio OH	B	Property & Casualty	2,697,835	2,810,613		
37. Oklahoma OK						
38. Oregon OR	B	Workers' Compensation			2,737,636	2,771,234
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	2,697,835	2,810,613	9,974,051	9,887,898
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5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

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