1 4 6 2 1 2 0 1 7 2 0 1 0 0 1 0 0

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

Motorists Mutual Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address MotoristsGroup.com

Statutory Statement Contact 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

Grady Brendan Campbell, Chief Operating Officer	John Christopher Kessler, Chief Strategy Officer	Anthony Laska #, Chief Information Officer
William Joseph McGee, Jr. #, Chief Risk Officer	Marchelle Elaine Moore, Chief Legal Officer & General Counsel	Charles Donovan Stapleton, Executive Vice President

DIRECTORS OR TRUSTEES

W. Marston Becker #	John Jacob Bishop	Yvette McGee Brown
Gregory Arthur Burton #	Kevin Joseph Craig #	Thomas Vincent Flaherty #
Archie Mason Griffin	Sandra Werth Harbrecht	David Lynn Kaufman
David Lee Rader #	Robert Charles Smith	Steven Frank White #

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

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	47,407,353	4.734	47,407,353		47,407,353	4.734
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	22,564,524	2.253	22,564,524		22,564,524	2.253
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	27,122,495	2.708	27,122,495		27,122,495	2.708
1.43 Revenue and assessment obligations	185,028,136	18.476	185,028,136		185,028,136	18.476
1.44 Industrial development and similar obligations	1,152,769	0.115	1,152,769		1,152,769	0.115
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	4,829,354	0.482	4,829,354		4,829,354	0.482
1.512 Issued or guaranteed by FNMA and FHLMC	45,010,198	4.495	45,010,198		45,010,198	4.495
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	9,296,842	0.928	9,296,842		9,296,842	0.928
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	34,015,238	3.397	34,015,238		34,015,238	3.397
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	138,342,787	13.814	138,342,787		138,342,787	13.814
2.2 Unaffiliated non-U.S. securities (including Canada)	49,206,930	4.914	49,206,930		49,206,930	4.914
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	71,638,585	7.154	71,638,585		71,638,585	7.154
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	37,652,177	3.760	37,652,177		37,652,177	3.760
3.32 Unaffiliated	105,075,904	10.492	105,075,904		105,075,904	10.492
3.4 Other equity securities:						
3.41 Affiliated	59,454,531	5.937	59,454,531		59,454,531	5.937
3.42 Unaffiliated	3,542,095	0.354	3,542,095		3,542,095	0.354
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans		0.000				0.000
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company	28,429,657	2.839	28,429,657		28,429,657	2.839
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)	1,132,192	0.113	1,132,192		1,132,192	0.113
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	501,252	0.050	501,252		501,252	0.050
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities	649,731	0.065	649,731		649,731	0.065
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	21,791,059	2.176	21,791,059		21,791,059	2.176
11. Other invested assets	107,599,966	10.744	107,599,966		107,599,966	10.744
12. Total invested assets	1,001,443,776	100.000	1,001,443,776		1,001,443,776	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		29,434,105
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	2,412,688	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,015,967	3,428,655
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		1,841,698
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	957,959	
	8.2 Totals, Part 3, Column 9		957,959
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		30,063,103
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		30,063,103

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 16		
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		160,817,993
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	28,002,184	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	(10,053,035)	17,949,149
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	3,111,920	
	5.2 Totals, Part 3, Column 9	(1,235,354)	1,876,567
6.	Total gain (loss) on disposals, Part 3, Column 19		(6,107,074)
7.	Deduct amounts received on disposals, Part 3, Column 16		35,435,818
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	628,891	
	9.2 Totals, Part 3, Column 14		628,891
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)		139,729,708
12.	Deduct total nonadmitted amounts		32,129,741
13.	Statement value at end of current period (Line 11 minus Line 12)		107,599,967

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		861,315,569
2.	Cost of bonds and stocks acquired, Part 3, Column 7		192,811,875
3.	Accrual of discount		180,114
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	913,565	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	14,817,573	
	4.4. Part 4, Column 11	(17,067,826)	(1,336,688)
5.	Total gain (loss) on disposals, Part 4, Column 19		17,737,638
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		222,378,813
7.	Deduct amortization of premium		4,004,960
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)		844,324,734
11.	Deduct total nonadmitted amounts		2,984,815
12.	Statement value at end of current period (Line 10 minus Line 11)		841,339,918

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	53,367,016	54,621,762	51,859,173	51,539,658
Governments	2. Canada				
(Including all obligations guaranteed by governments)	3. Other Countries				
	4. Totals	53,367,016	54,621,762	51,859,173	51,539,658
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	22,023,788	22,817,396	23,064,474	20,565,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	27,663,231	28,279,680	29,428,528	26,580,000
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	239,357,636	245,383,158	248,269,841	222,467,531
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	172,358,025	178,970,694	173,119,530	170,010,262
	9. Canada	5,260,788	5,545,405	5,249,740	5,250,000
	10. Other Countries	43,946,141	45,996,325	43,830,205	43,800,000
	11. Totals	221,564,955	230,512,423	222,199,475	219,060,262
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	563,976,626	581,614,419	574,821,491	540,212,451
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	176,191,445	176,191,445	136,044,226	
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries	4,065,140	4,065,140	3,668,360	
	23. Totals	180,256,584	180,256,584	139,712,586	
Parent, Subsidiaries and Affiliates	24. Totals	100,091,524	100,091,524	80,570,212	
	25. Total Common Stocks	280,348,108	280,348,108	220,282,798	
	26. Total Stocks	280,348,108	280,348,108	220,282,798	
	27. Total Bonds and Stocks	844,324,734	861,962,527	795,104,289	

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	1,073,445	19,524,226	18,849,797	7,878,304	6,041,245	XXX	53,367,016	9.5	113,951,147	17.6	53,367,016	
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	1,073,445	19,524,226	18,849,797	7,878,304	6,041,245	XXX	53,367,016	9.5	113,951,147	17.6	53,367,016	
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	6,023,820	3,436,160	12,563,808			XXX	22,023,788	3.9	31,033,670	4.8	22,023,788	0
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	6,023,820	3,436,160	12,563,808			XXX	22,023,788	3.9	31,033,670	4.8	22,023,788	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	12,474,860	4,922,387	8,800,087	1,465,897		XXX	27,663,231	4.9	40,075,030	6.2	27,663,231	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	12,474,860	4,922,387	8,800,087	1,465,897		XXX	27,663,231	4.9	40,075,030	6.2	27,663,231	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	17,874,987	88,117,044	118,338,176	13,163,902	1,863,527	XXX	239,357,636	42.4	262,792,461	40.5	239,357,636	0
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	17,874,987	88,117,044	118,338,176	13,163,902	1,863,527	XXX	239,357,636	42.4	262,792,461	40.5	239,357,636	0

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

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

NAIC Designation	1 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	3,474,788	61,311,131	51,317,080	17,478,062	22,017,465	XXX	155,598,526	27.6	136,481,718	21.0	114,309,964	41,288,562
6.2 NAIC 2		33,240,575	15,700,194	10,941,111	4,088,127	XXX	63,970,008	11.3	62,366,073	9.6	54,625,601	9,344,407
6.3 NAIC 3			1,996,420			XXX	1,996,420	0.4	1,939,460	0.3	1,996,420	
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	3,474,788	94,551,706	69,013,695	28,419,173	26,105,593	XXX	221,564,955	39.3	200,787,251	31.0	170,931,985	50,632,970
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) 40,921,900	177,310,948	209,868,949	39,986,164	29,922,237		498,010,198	88.3	XXX	XXX	456,721,635	41,288,562
10.2 NAIC 2	(d)	33,240,575	15,700,194	10,941,111	4,088,127		63,970,008	11.3	XXX	XXX	54,625,601	9,344,407
10.3 NAIC 3	(d)		1,996,420				1,996,420	0.4	XXX	XXX	1,996,420	
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	40,921,900	210,551,523	227,565,563	50,927,276	34,010,365		(b) 563,976,626	100.0	XXX	XXX	513,343,656	50,632,970
10.8 Line 10.7 as a % of Col. 7	7.3	37.3	40.4	9.0	6.0		100.0	XXX	XXX	XXX	91.0	9.0
11. Total Bonds Prior Year												
11.1 NAIC 1	64,051,300	212,899,018	238,596,626	34,083,343	34,703,740		XXX	XXX	584,334,026	90.1	560,097,308	24,236,718
11.2 NAIC 2	1,665,715	26,579,208	23,131,722	8,732,401	2,257,026		XXX	XXX	62,366,073	9.6	57,138,783	5,227,290
11.3 NAIC 3			1,939,460				XXX	XXX	1,939,460	0.3	1,939,460	
11.4 NAIC 4							XXX	XXX				
11.5 NAIC 5							XXX	XXX	(c)			
11.6 NAIC 6							XXX	XXX	(c)			
11.7 Totals	65,717,014	239,478,226	263,667,809	42,815,744	36,960,766		XXX	XXX	(b) 648,639,559	100.0	619,175,551	29,464,008
11.8 Line 11.7 as a % of Col. 9	10.1	36.9	40.6	6.6	5.7		XXX	XXX	100.0	XXX	95.5	4.5
12. Total Publicly Traded Bonds												
12.1 NAIC 1	37,734,698	152,325,682	200,802,174	39,062,929	26,796,152		456,721,635	81.0	560,097,308	86.3	456,721,635	XXX
12.2 NAIC 2		28,853,187	15,700,194	10,072,219			54,625,601	9.7	57,138,783	8.8	54,625,601	XXX
12.3 NAIC 3			1,996,420				1,996,420	0.4	1,939,460	0.3	1,996,420	XXX
12.4 NAIC 4												XXX
12.5 NAIC 5												XXX
12.6 NAIC 6												XXX
12.7 Totals	37,734,698	181,178,869	218,498,789	49,135,148	26,796,152		513,343,656	91.0	619,175,551	95.5	513,343,656	XXX
12.8 Line 12.7 as a % of Col. 7	7.4	35.3	42.6	9.6	5.2		100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	6.7	32.1	38.7	8.7	4.8		91.0	XXX	XXX	XXX	91.0	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	3,187,201	24,985,266	9,066,774	923,235	3,126,085		41,288,562	7.3	24,236,718	3.7	XXX	41,288,562
13.2 NAIC 2		4,387,388		868,892	4,088,127		9,344,407	1.7	5,227,290	0.8	XXX	9,344,407
13.3 NAIC 3											XXX	
13.4 NAIC 4											XXX	
13.5 NAIC 5											XXX	
13.6 NAIC 6											XXX	
13.7 Totals	3,187,201	29,372,654	9,066,774	1,792,127	7,214,213		50,632,970	9.0	29,464,008	4.5	XXX	50,632,970
13.8 Line 13.7 as a % of Col. 7	6.3	58.0	17.9	3.5	14.2		100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.6	5.2	1.6	0.3	1.3		9.0	XXX	XXX	XXX	XXX	9.0

(a) Includes $ 47,553,099 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 961,750 current year, $ 1,102,941 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		16,715,058	17,450,335	7,229,151	6,012,809	XXX	47,407,353	8.4	106,280,986	16.4	47,407,353	
1.2 Residential Mortgage-Backed Securities	802,792	2,123,292	1,225,682	649,153	28,435	XXX	4,829,354	0.9	6,268,067	1.0	4,829,354	0
1.3 Commercial Mortgage-Backed Securities	270,653	685,876	173,780			XXX	1,130,309	0.2	1,402,095	0.2	1,130,309	
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 Totals	1,073,445	19,524,226	18,849,797	7,878,304	6,041,245	XXX	53,367,016	9.5	113,951,147	17.6	53,367,016	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	6,023,820	3,436,160	12,563,808			XXX	22,023,788	3.9	31,033,670	4.8	22,023,788	0
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	6,023,820	3,436,160	12,563,808			XXX	22,023,788	3.9	31,033,670	4.8	22,023,788	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	12,474,860	4,922,387	8,800,087	1,465,897		XXX	27,663,231	4.9	40,075,030	6.2	27,663,231	
4.2 Residential Mortgage-Backed Securities						XXX						
4.3 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.5 Totals	12,474,860	4,922,387	8,800,087	1,465,897		XXX	27,663,231	4.9	40,075,030	6.2	27,663,231	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	10,509,087	66,811,889	104,655,892	3,702,152	501,885	XXX	186,180,904	33.0	185,882,897	28.7	186,180,904	
5.2 Residential Mortgage-Backed Securities	7,364,581	21,227,809	13,682,285	9,461,750	1,361,643	XXX	53,098,066	9.4	76,792,531	11.8	53,098,066	
5.3 Commercial Mortgage-Backed Securities	1,319	77,346				XXX	78,665	0.0	117,034	0.0	78,665	
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 Totals	17,874,987	88,117,044	118,338,176	13,163,902	1,863,527	XXX	239,357,636	42.4	262,792,461	40.5	239,357,636	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations		67,745,950	42,246,592	27,271,778	26,105,593	XXX	163,369,913	29.0	146,314,760	22.6	145,801,777	17,568,136
6.2 Residential Mortgage-Backed Securities	104,881	350,676	234,347	224,160		XXX	914,063	0.2	1,298,195	0.2	914,063	
6.3 Commercial Mortgage-Backed Securities	224,631	8,419,920	24,456,624			XXX	33,101,175	5.9	34,820,097	5.4	20,586,068	12,515,107
6.4 Other Loan-Backed and Structured Securities	3,145,276	18,035,159	2,076,133	923,235		XXX	24,179,804	4.3	18,354,199	2.8	3,630,077	20,549,727
6.5 Totals	3,474,788	94,551,706	69,013,695	28,419,173	26,105,593	XXX	221,564,955	39.3	200,787,251	31.0	170,931,985	50,632,970
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	29,007,767	159,631,445	185,716,714	39,668,978	32,620,287	XXX	446,645,190	79.2	XXX	XXX	429,077,054	17,568,136
10.2 Residential Mortgage-Backed Securities	8,272,253	23,701,777	15,142,313	10,335,062	1,390,078	XXX	58,841,483	10.4	XXX	XXX	58,841,483	0
10.3 Commercial Mortgage-Backed Securities	496,603	9,183,142	24,630,404			XXX	34,310,149	6.1	XXX	XXX	21,795,042	12,515,107
10.4 Other Loan-Backed and Structured Securities	3,145,276	18,035,159	2,076,133	923,235		XXX	24,179,804	4.3	XXX	XXX	3,630,077	20,549,727
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10.6 Totals	40,921,900	210,551,523	227,565,563	50,927,276	34,010,365		563,976,626	100.0	XXX	XXX	513,343,656	50,632,970
10.7 Line 10.6 as a % of Col. 7	7.3	37.3	40.4	9.0	6.0		100.0	XXX	XXX	XXX	91.0	9.0
11. Total Bonds Prior Year												
11.1 Issuer Obligations	52,802,374	179,492,905	217,371,076	26,201,083	33,719,904	XXX	XXX	XXX	509,587,343	78.6	500,625,542	8,961,801
11.2 Residential Mortgage-Backed Securities	10,807,282	33,753,010	22,225,816	15,140,166	2,432,519	XXX	XXX	XXX	84,358,792	13.0	84,358,792	0
11.3 Commercial Mortgage-Backed Securities	706,854	10,148,090	23,482,765	1,193,172	808,344	XXX	XXX	XXX	36,339,225	5.6	22,193,570	14,145,655
11.4 Other Loan-Backed and Structured Securities	1,400,504	16,084,221	588,151	281,323		XXX	XXX	XXX	18,354,199	2.8	11,997,648	6,356,552
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
11.6 Totals	65,717,014	239,478,226	263,667,809	42,815,744	36,960,766		XXX	XXX	648,639,559	100.0	619,175,551	29,464,008
11.7 Line 11.6 as a % of Col. 9	10.1	36.9	40.6	6.6	5.7		XXX	XXX	100.0	XXX	95.5	4.5
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	29,007,767	152,260,523	183,602,605	38,800,086	25,406,074	XXX	429,077,054	76.1	500,625,542	77.2	429,077,054	XXX
12.2 Residential Mortgage-Backed Securities	8,272,253	23,701,777	15,142,313	10,335,062	1,390,078	XXX	58,841,483	10.4	84,358,792	13.0	58,841,483	XXX
12.3 Commercial Mortgage-Backed Securities	379,081	1,662,089	19,753,871			XXX	21,795,042	3.9	22,193,570	3.4	21,795,042	XXX
12.4 Other Loan-Backed and Structured Securities	75,597	3,554,480				XXX	3,630,077	0.6	11,997,648	1.8	3,630,077	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
12.6 Totals	37,734,698	181,178,869	218,498,789	49,135,148	26,796,152		513,343,656	91.0	619,175,551	95.5	513,343,656	XXX
12.7 Line 12.6 as a % of Col. 7	7.4	35.3	42.6	9.6	5.2		100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	6.7	32.1	38.7	8.7	4.8		91.0	XXX	XXX	XXX	91.0	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	0	7,370,922	2,114,109	868,892	7,214,213	XXX	17,568,136	3.1	8,961,801	1.4	XXX	17,568,136
13.2 Residential Mortgage-Backed Securities		0				XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities	117,522	7,521,053	4,876,533			XXX	12,515,107	2.2	14,145,655	2.2	XXX	12,515,107
13.4 Other Loan-Backed and Structured Securities	3,069,679	14,480,679	2,076,133	923,235		XXX	20,549,727	3.6	6,356,552	1.0	XXX	20,549,727
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
13.6 Totals	3,187,201	29,372,654	9,066,774	1,792,127	7,214,213		50,632,970	9.0	29,464,008	4.5	XXX	50,632,970
13.7 Line 13.6 as a % of Col. 7	6.3	58.0	17.9	3.5	14.2		100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.6	5.2	1.6	0.3	1.3		9.0	XXX	XXX	XXX	XXX	9.0

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	16,783,504	16,282,369		501,135	
2. Cost of short-term investments acquired	2,992,257	2,992,257			
3. Accrual of discount	1,347	1,347			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	190	190			
6. Deduct consideration received on disposals	19,777,297	19,276,162		501,135	
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	529,508,838	4,989,270	524,519,569	
3. Accrual of discount	2,201	2,201		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals	176	146	30	
6. Deduct consideration received on disposals	501,428,637	4,991,617	496,437,020	
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)	28,082,579		28,082,579	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	28,082,579		28,082,579	

(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
21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100')		Columbus	OH	11/01/1974	01/28/1992	40,874,886		11,768,903	15,152,000	556,136			(556,136)		5,987,722	5,030,458
1 story brick office building with 2 bays, drive-thru, and lot (240' x 330')		Blue Ash	OH	02/01/1981		603,137		283,602	1,028,770	9,824			(9,824)		78,000	280,904
1 story brick office building with 2 bays, drive-thru, and lot (485' x 332')		Uniontown	OH	02/01/1984		652,014		279,509	449,700	12,553			(12,553)		80,400	431,335
1 story brick office building with 2 bays, drive-thru, and lot (210' x 530')		North Olmsted	OH	10/01/1984		1,118,315		550,617	630,100	19,462			(19,462)		163,200	323,877
1 story brick office building with 2 bays, drive-thru, and lot (214' x 571')		Monroeville	PA	12/01/1985		1,303,382		732,646	766,500	21,166			(21,166)		112,800	369,998
1 story brick service garage		Columbus	OH	09/01/1985		85,536		36,124	132,100	1,951			(1,951)		3,840	29,391
11 parking lots		Columbus	OH	09/01/1985		1,747,320		1,525,100	2,621,300	5,232			(5,232)		303,528	262,439
1 story brick office building with 2 bays, drive-thru, and lot (310' x 286')		Dayton	OH	10/01/1986		758,691		400,862	447,350	14,372			(14,372)		104,040	254,784
Parking lots		Columbus	OH	02/01/1993		404,158		384,418	428,700	1,729			(1,729)		26,394	22,821
1 story data center (19,891 sq ft) and seven acres land		New Albany	OH	12/29/2008		12,563,407		10,425,025	12,563,407	297,244			(297,244)		717,072	535,909
Land (.57 acreage) and structure (4,344 sq ft)		Columbus	OH	06/01/2011		455,025		455,025	480,000							27,127
Land (.49 acreage) and structure (21,172 sq ft)		Columbus	OH	12/06/2013	07/09/2012	1,305,860		1,305,860	1,300,000						109,173	143,524
Land (.09 acreage) and structure (1,972 sq ft)		Columbus	OH	05/23/2016		281,966		281,966	276,100							12,705
0299999. Property occupied by the reporting entity - Administrative						62,153,697		28,429,657	36,276,027	939,669			(939,669)		7,686,169	7,725,272
0399999. Total Property occupied by the reporting entity						62,153,697		28,429,657	36,276,027	939,669			(939,669)		7,686,169	7,725,272
1 story (4,000 sq ft) building and 2 story white block warehouse (20,000 sq ft)		Columbus	OH	03/01/1990	10/24/2004	626,055		319,600	570,000	11,407			(11,407)		51,258	83,303
2 story structure and lot (2,940 sq ft)		Columbus	OH	12/01/2001		395,661		295,859	421,700	6,883			(6,883)		78,688	26,530
5 story (82,960 sq ft) building with 68 residential units		Columbus	OH	12/01/2017		516,733		516,733	780,000							
0499999. Properties held for the production of income						1,538,449		1,132,192	1,771,700	18,290			(18,290)		129,946	109,833
2 story (4,390 sq ft) building and lot (42,688 sq ft)		Hurricane	WV	07/31/2017		501,252		501,252	501,252							4,902
0599999. Properties held for sale						501,252		501,252	501,252							4,902
0699999 - Totals						64,193,398		30,063,101	38,548,979	957,959			(957,959)		7,816,115	7,840,007

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
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	01/11/2017	Shaffer Construction				335,985
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	02/20/2017	Shaffer Construction				486,349
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	03/15/2017	LEPI Enterprises, Inc.				27,062
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	03/17/2017	Shaffer Construction				264,025
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	04/28/2017	Shaffer Construction				15,925
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	05/17/2017	Speer Mechanical				41,380
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	05/23/2017	Shaffer Construction				101,397
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	07/27/2017	Shaffer Construction				34,978
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	08/30/2017	Shaffer Construction				(1,006,440)
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	08/30/2017	Shaffer Construction				(6,978)
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	09/27/2017	Speer Mechanical				85,190
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	09/27/2017	Shaffer Construction				58,445
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	10/03/2017	Shaffer Construction				54,500
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	12/30/2017	Shaffer Construction				182,862
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	12/30/2017	Shaffer Construction				341,288
2 story (3,242 sq ft) building and lot (15,855 sq ft)	Hurricane	WV	03/22/2017	Boggs & Associates	550			
2 story (4,390 sq ft) building and lot (42,688 sq ft)	Hurricane	WV	03/22/2017	Boggs & Associates	550			
2 story (3,242 sq ft) building and lot (15,855 sq ft)	Hurricane	WV	03/23/2017	Moore Appraisal Service	400			
2 story (4,390 sq ft) building and lot (42,688 sq ft)	Hurricane	WV	03/23/2017	Moore Appraisal Service	400			
2 story (3,242 sq ft) building and lot (15,855 sq ft)	Hurricane	WV	04/27/2017	Anthony Laska	327,890			
2 story (2,963) sq ft building and lot (101,495 sq ft)	Charleston	WV	05/02/2017	Boogs & Associates	550			
2 story (2,963) sq ft building and lot (101,495 sq ft)	Charleston	WV	05/03/2017	Moore Appraisal Service	400			
2 story (2,963) sq ft building and lot (101,495 sq ft)	Charleston	WV	05/24/2017	J J Casto Certified Appraisals LLC	450			
2 story (2,212 sq ft) building and lot (10,454 sq ft)	Pickerington	OH	06/28/2017	Porter & Peck Appraisers	400			
2 story (2,212 sq ft) building and lot (10,454 sq ft)	Pickerington	OH	07/06/2017	David Roberts	350			
2 story (4,390 sq ft) building and lot (42,688 sq ft)	Hurricane	WV	07/31/2017	Thomas J Obrokta	500,302			
2 story (2,963) sq ft building and lot (101,495 sq ft)	Charleston	WV	08/03/2017	Robert Crossan	450,970			
2 story (2,703 sq ft) building and lot (9,153 sq ft)	Huntington	WV	08/07/2017	William McGee	387,891			
2 story (2,212 sq ft) building and lot (10,454 sq ft)	Pickerington	OH	08/14/2017	Jeffrey Fee	224,852			
5 story (82,960 sq ft) building with 68 residential units	Columbus	OH	09/30/2017	MIG Realty	220,787			
5 story (82,960 sq ft) building with 68 residential units	Columbus	OH	10/01/2017	MIG Realty	151,732			
5 story (82,960 sq ft) building with 68 residential units	Columbus	OH	11/01/2017	MIG Realty	76,760			
5 story (82,960 sq ft) building with 68 residential units	Columbus	OH	12/01/2017	MIG Realty	67,454			
0199999. Acquired by Purchase					2,412,688			1,015,967
0399999 - Totals					2,412,688			1,015,967

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
2 Story (2,720 sq ft) building and lot (33,106 sq ft)	Clinton	OH	01/20/2017	Ryan T Whitt	230,249		230,249						230,249	230,249					2,345
1 Story (1,693 sq ft) building and lot (7,405 sq ft)	Plymouth	WI	02/22/2017	Spencer and Ashley Wilson	216,746		216,746						216,746	216,746					4,535
2 story (3,242 sq ft) building and lot (15,855 sq ft)	Hurricane	WV	04/27/2017	Ivery and Eric Brookes	328,840		328,840						328,840	328,840					
2 story (2,703 sq ft) building and lot (9,153 sq ft)	Huntington	WV	08/18/2017	Derek and Sara Payne	387,891		387,891						387,891	387,891					
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	09/01/2017	Motorists Mutual Insuance Company	25,668														
2 story (2,212 sq ft) building and lot (10,454 sq ft)	Pickerington	OH	10/26/2017	AH4R Properties LLC	225,602		225,602						225,602	225,602					
2 story (2,963) sq ft building and lot (101,495 sq ft)	Charleston	WV	12/18/2017	Steven L Collins	452,370		452,370						452,370	452,370					3,640
0199999. Property Disposed					1,867,366		1,841,698						1,841,698	1,841,698					10,520
0399999 - Totals					1,867,366		1,841,698						1,841,698	1,841,698					10,520

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
Fixed or Variable Rate - Other Fixed Income - Unaffiliated																			
	1 Agency Loan		Lexington	KY	Private Placement		09/01/2009		34,336	34,336	34,336						627		
	1 Agency Loan		Lexington	KY	Private Placement		09/01/2009		23,348	23,348	23,348						426		
	1 Agency Loan		Chambersburg	PA	Private Placement		02/01/2012		52,728	52,728	52,728						598		
	1 Agency Loan		Westerville	OH	Private Placement		03/31/2012		299,210	299,210	299,210						5,448		
	1 Agency Loan		Circleville	OH	Private Placement		12/19/2012		89,010	89,010	89,010						1,644		
	1 Private Loan		Marco Island	FL	Private Placement		07/31/2013		11,196	11,196	11,196						78		
	1 Agency Loan		Chagrin Falls	OH	Private Placement		07/01/2014		51,606	51,606	51,606						688		
	1 Agency Loan		Verona	PA	Private Placement		08/28/2014		2,813	2,813	2,813								
	1 Agency Loan		Florence	KY	Private Placement		01/16/2015		109,421	109,421	109,421						1,650		
	1 Agency Loan		Upper Sandusky	OH	Private Placement		02/01/2016		279	279	279						4		
	1 Agency Loan		Elyria	OH	Private Placement		02/01/2016		941	941	941						13		
	1 Agency Loan		Independence	KY	Private Placement		02/01/2016		1,623	1,623	1,623						22		
	1 Agency Loan		Tell City	IN	Private Placement		09/05/2016		8,593	8,593	8,593						186		
	1 Agency Loan		Westlake	OH	Private Placement		10/01/2016		60,802	60,802	60,802						1,186		
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated									745,906	745,906	745,906						12,570		XXX
Fixed or Variable Rate - Other Fixed Income - Affiliated																			
	Intercompany Long-Term Loan		Columbus	OH	Private Placement		10/20/2015		32,129,741	32,129,741	32,129,741						1,088,485		
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated									32,129,741	32,129,741	32,129,741						1,088,485		XXX
Joint Venture Interests - Other - Unaffiliated																			
	Aberdeen Institutional Commingled Funds, LLC		Philadelphia	PA	Aberdeen Asset Management Inc.		08/24/2017		28,000,000	28,645,755	28,645,755	645,755						0	4.730
	Adams Street 2012 Global Fund LP		Chicago	IL	Adams Street Partners		02/15/2012		10,415,747	12,581,850	12,581,850	1,194,709						4,457,600	2.040
	HarbourVest International Private Equity Partners V		Wilmington	DE	HarbourVest		03/29/2007	1	587,222	142,912	142,912	(68,708)				67,833		52,835	0.230
	HarbourVest Partners VIII Buyout Fund LP		Wilmington	DE	HarbourVest		03/29/2007	3	5,670,463	5,651,083	5,651,083	113,561						562,500	0.430
	HarbourVest Partners VIII Mezzanine LP		Wilmington	DE	HarbourVest		03/29/2007	2	557,394	409,979	409,979	(79,508)						60,000	0.310
	HarbourVest Partners VIII Venture Capital Fund LP		Wilmington	DE	HarbourVest		03/29/2007	1	2,252,125	2,238,377	2,238,377	(155,415)						70,000	0.170
	HIPEP V 2007 European Buyout Companion Fund LP		Wilmington	DE	HarbourVest		05/02/2007	3	2,177,129	1,736,133	1,736,133	(422,953)				561,057		162,108	2.360
	HarbourVest Partners IX-Buyout Fund LP		Wilmington	DE	HarbourVest		12/21/2011	3	3,148,942	3,869,181	3,869,181	310,173						1,965,000	0.430
	HarbourVest Partners IX-Credit Opportunities Fund LP		Wilmington	DE	HarbourVest		12/21/2011	2	495,963	565,494	565,494	60,427						350,000	0.410
	HarbourVest Partners IX-Venture Fund LP		Wilmington	DE	HarbourVest		12/21/2011	1	2,305,790	2,814,489	2,814,489	13,413						345,000	0.260
	Park Street Capital Private Equity Fund VIII		Boston	MA	Park Street Capital		05/04/2007		2,289,072	3,049,455	3,049,455	(104,629)						212,500	1.680
	Crescent Senior Secured Floating Rate Fund		Dover	DE	Crescent Capital Group LP		05/01/2007		13,400,000	26,503,460	26,503,460	1,115,633						0	14.390
	Consumer Agent Portal LLC		Minnepolis	MN	IIABA		04/17/2014		5,000,000	1,023,148	1,023,148	489,463						0	
	MPC IN 2017-2018 DINO, LLC		Atlanta	GA	STOE State HTC Manager		05/30/2017		5,460	5,460	5,460							0	1.000
2199999. Joint Venture Interests - Other - Unaffiliated									76,305,307	89,236,776	89,236,776	3,111,920				628,891		8,237,543	XXX
Surplus Debentures, etc - Affiliated																			
	Wilson Mutual Insurance Company		Sheboygan	WI	Private Placement		11/05/2001		10,000,000	10,000,000	10,000,000						325,000		
	Wilson Mutual Insurance Company		Sheboygan	WI	Private Placement		05/20/2010		3,000,000	3,000,000	3,000,000						97,500		
	Iowa Mutual Insurance Company		De Witt	IA	Private Placement		12/02/2003		3,000,000	3,000,000	3,000,000								
2499999. Surplus Debentures, etc - Affiliated									16,000,000	16,000,000	16,000,000						422,500		XXX
All Other Low Income Housing Tax Credit - Unaffiliated																			
	9.157509 Units LTD Partnership WNC Institutional Tax Credit Fund XXI		Irving	CA	Private Placement		03/28/2006		1,913,998	1,617,284	1,617,284								
3999999. All Other Low Income Housing Tax Credit - Unaffiliated									1,913,998	1,617,284	1,617,284								XXX
4499999. Total - Unaffiliated									78,965,211	91,599,966	91,599,966	3,111,920				628,891	12,570	8,237,543	XXX
4599999. Total - Affiliated									48,129,741	48,129,741	48,129,741						1,510,985		XXX
4699999 - Totals									127,094,952	139,729,706	139,729,706	3,111,920				628,891	1,523,554	8,237,543	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
Fixed or Variable Rate - Other Fixed Income - Affiliated										
	Intercompany Long-Term Loan	Columbus	OH	Private Placement	10/20/2015			(12,563,811)		
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated								(12,563,811)		XXX
Joint Venture Interests - Other - Unaffiliated										
	Aberdeen Institutional Commingled Funds, LLC.	Philadelphia	PA	Aberdeen Asset Management Inc.	08/24/2017		28,000,000			4.740
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012			1,560,000		2.040
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	3		187,500		0.430
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	02/21/2011	3		420,000		0.430
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	2		35,000		0.410
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	1		180,000		0.260
	Park Street Capital Private Equity Fund VIII	Boston	MA	Park Street Capital	05/04/2007			125,000		
	MPC IN 2017-2018 DINO, LLC	Atlanta	GA	STCE State HTC Manager	05/30/2017		2,184	3,276		1.000
2199999. Joint Venture Interests - Other - Unaffiliated							28,002,184	2,510,776		XXX
4499999. Total - Unaffiliated							28,002,184	2,510,776		XXX
4599999. Total - Affiliated								(12,563,811)		XXX
4699999 - Totals							28,002,184	(10,053,035)		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
	1 Agency Loan	Lexington	KY	Private Placement	09/01/2009	12/31/2017	48,628							14,292	14,292				261
	1 Agency Loan	Lexington	KY	Private Placement	09/01/2009	12/31/2017	33,067							9,719	9,719				117
	1 Agency Loan	Chagrin Falls	OH	Private Placement	07/01/2014	12/31/2017	82,160							30,554	30,554				407
	1 Agency Loan	Westlake	OH	Private Placement	10/01/2016	12/31/2017	74,671							13,869	13,869				271
	1 Agency Loan	Leo	IN	Private Placement	08/18/2012	06/30/2017	16,480							16,480	16,480				76
	1 Agency Loan	Cleveland	OH	Private Placement	03/01/2015	06/30/2017	5,272							5,272	5,272				16
	1 Agency Loan	Upper Sandusky	OH	Private Placement	02/01/2016	12/31/2017	3,483							3,204	3,204				43
	1 Agency Loan	Elyria	OH	Private Placement	02/01/2016	12/31/2017	11,758							10,817	10,817				147
	1 Agency Loan	Independence	KY	Private Placement	02/01/2016	12/31/2017	20,278							18,655	18,655				253
	1 Agency Loan	Parker City	IN	Private Placement	02/23/2016	12/31/2017	10,000							10,000	10,000				
	1 Agency Loan	Verona	PA	Private Placement	08/28/2014	12/31/2017	6,563							3,750	3,750				
	1 Agency Loan	Tell City	IN	Private Placement	09/05/2016	12/31/2017	13,227							4,634	4,634				100
	1 Agency Loan	Circleville	OH	Private Placement	12/19/2012	12/31/2017	103,833							14,823	14,823				274
	1 Agency Loan	Florence	KY	Private Placement	01/16/2015	12/31/2017	132,988							23,567	23,567				355
	1 Agency Loan	Westerville	OH	Private Placement	03/31/2012	12/31/2017	359,224							60,014	60,014				1,093
	1 Agency Loan	Chambersburg	PA	Private Placement	02/01/2012	12/31/2017	96,415							43,687	43,687				496
	1 Private Loan	Marco Island	FL	Private Placement	07/31/2013	12/31/2017	35,239							24,042	24,042				168
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated							1,053,286							307,380	307,380				4,076
Fixed or Variable Rate - Other Fixed Income - Affiliated																			
	Intercompany Long-Term Loan	Columbus	OH	Private Placement	10/20/2015	09/30/2017	49,527,029										(4,833,477)	(4,833,477)	
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated							49,527,029										(4,833,477)	(4,833,477)	
Joint Venture Interests - Other - Unaffiliated																			
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012	08/04/2017	10,269,499							442,358	442,358				
	Blackrock Enhanced Commodity Muni Fund LLC	Wilmington	DE	Blackrock Financial Management	05/31/2007	09/01/2017	28,718,694	(1,235,354)				(1,235,354)		26,175,382	26,175,382		(1,307,959)	(1,307,959)	
	HarbourVest International Private Equity Partners V	Wilmington	DE	HarbourVest	03/29/2007	07/26/2017	257,926							79,079	79,079	(35,061)		(35,061)	
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/29/2017	6,638,819							1,288,797	1,288,797				
	HarbourVest Partners VIII Mezzanine LP	Wilmington	DE	HarbourVest	03/29/2007	12/27/2017	566,602							77,115	77,115				
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/28/2017	2,690,469							296,677	296,677				
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE	HarbourVest	05/02/2007	12/28/2017	2,699,041							847,491	847,491	(253,520)		(253,520)	
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/28/2017	3,664,436							525,428	525,428				
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/28/2017	543,226							73,159	73,159				
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/28/2017	2,798,937							177,861	177,861				
	Park Street Capital Private Equity Fund VIII	Boston	MA	Park Street Capital	05/04/2007	12/21/2017	3,554,518							525,434	525,434				
	Crescent Senior Secured Floating Rate Fund	Dover	DE	Crescent Capital Group LP	05/01/2007	04/02/2017	29,387,827							4,000,000	4,000,000				
2199999. Joint Venture Interests - Other - Unaffiliated							91,789,994	(1,235,354)				(1,235,354)		34,508,781	34,508,781	(288,581)	(1,307,959)	(1,596,540)	
All Other Low Income Housing Tax Credit - Unaffiliated																			
	5 Units LTD Partnership Boston Financial Institutional Tax Credits XVIII	Boston	MA	Private Placement	01/30/1998	09/30/2017	0							601,071	601,071		601,071	601,071	
	9.157509 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	Irving	CA	Private Placement	03/28/2006	09/30/2017	1,913,998							18,585	18,585		(278,129)	(278,129)	
3999999. All Other Low Income Housing Tax Credit - Unaffiliated							1,913,998							619,656	619,656		322,942	322,942	
4499999. Total - Unaffiliated							94,757,278	(1,235,354)				(1,235,354)		35,435,818	35,435,818	(288,581)	(985,017)	(1,273,598)	4,076
4599999. Total - Affiliated							49,527,029										(4,833,477)	(4,833,477)	
4699999 - Totals							144,284,307	(1,235,354)				(1,235,354)		35,435,818	35,435,818	(288,581)	(5,818,493)	(6,107,074)	4,076

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	596,474	131.2050	590,293	449,902	576,320	9,027	(10,693)			3.625	0.899	AO	3,495	16,143	08/09/2013	04/15/2028
912810-FH-6	UNITED STATES TREASURY	CF			1	1,963,693	136.4280	2,047,061	1,500,470	1,875,948	30,100	(31,566)			3.875	1.342	AO	12,459	85,924	12/04/2013	04/15/2029
912810-FQ-6	UNITED STATES TREASURY				1	264,005	138.3350	313,353	226,518	278,967	4,544	(1,742)			3.375	2.256	AO	1,638	7,567	09/03/2010	04/15/2032
912810-FR-4	UNITED STATES TREASURY	CF			1	1,655,243	114.0160	1,790,430	1,570,332	1,713,402	31,419	(20,941)			2.375	0.891	JJ	17,229	36,754	05/05/2014	01/15/2025
912810-FS-2	UNITED STATES TREASURY				1	634,765	112.4810	626,265	556,774	624,801	11,169	(8,594)			2.000	0.347	JJ	5,144	10,974	08/22/2014	01/15/2026
912810-PS-1	UNITED STATES TREASURY				1	538,004	116.9970	548,096	468,470	538,493	9,399	(7,525)			2.375	0.611	JJ	5,140	10,965	05/16/2016	01/15/2027
912810-PV-4	UNITED STATES TREASURY				1	430,656	112.3940	436,709	388,552	432,642	4,788	(2,802)			1.750	0.571	JJ	3,141	3,372	05/04/2017	01/15/2028
912810-PZ-5	UNITED STATES TREASURY	CF			1	3,725,326	121.3950	4,602,534	3,791,370	4,065,274	76,065	(25,162)			2.500	1.672	JJ	43,786	93,409	09/03/2010	01/15/2029
912810-QF-8	UNITED STATES TREASURY	CF			1	868,598	130.2850	1,002,147	769,196	890,149	15,428	(4,837)			2.125	1.264	FA	6,174	16,110	11/04/2015	02/15/2040
912810-QP-6	UNITED STATES TREASURY				1	453,835	131.0240	516,540	394,233	463,841	7,886	(2,461)			2.125	1.249	FA	3,164	8,204	11/04/2015	02/15/2041
912810-QV-3	UNITED STATES TREASURY	CF			1	1,407,688	101.1240	1,766,256	1,746,624	1,541,251	35,040	7,441			0.750	1.359	FA	4,948	12,911	06/20/2013	02/15/2042
912810-RA-8	UNITED STATES TREASURY				1	399,824	97.8490	440,917	450,610	419,379	9,038	1,067			0.625	0.938	FA	1,064	2,776	08/04/2014	02/15/2043
912810-RF-7	UNITED STATES TREASURY				1	1,619,344	115.6190	1,713,180	1,481,746	1,668,307	29,687	(6,619)			1.375	0.803	FA	7,696	21,355	08/07/2015	02/15/2044
912810-RL-4	UNITED STATES TREASURY				1	463,807	100.5010	531,638	528,988	485,057	10,610	1,363			0.750	1.115	FA	1,499	3,896	05/16/2016	02/15/2045
912810-RR-1	UNITED STATES TREASURY				1	282,935	106.8260	278,025	260,260	287,900	5,238	(825)			1.000	0.580	FA	983	2,565	08/22/2016	02/15/2046
912810-RW-0	UNITED STATES TREASURY				1	253,481	103.9150	276,082	265,681	256,925	3,273	171			0.875	1.007	FA	878	1,154	05/04/2017	02/15/2047
912828-2L-3	UNITED STATES TREASURY				1	567,700	99.4680	571,719	574,777	572,166	4,361	105			0.375	0.424	JJ	996		08/09/2017	07/15/2027
912828-B2-5	UNITED STATES TREASURY				1	1,541,451	101.7510	1,613,506	1,585,740	1,601,591	31,815	(2,590)			0.625	0.449	JJ	4,578	9,767	05/16/2016	01/15/2024
912828-C9-9	UNITED STATES TREASURY				1	2,064,334	99.7750	2,121,669	2,126,454	2,130,660	42,688	(2,174)			0.125	(0.034)	AO	570	2,631	08/30/2016	04/15/2019
912828-H4-5	UNITED STATES TREASURY	CF			1	1,007,085	99.1710	1,032,797	1,041,430	1,048,097	20,890	(982)			0.250	0.153	JJ	1,203	2,566	09/22/2015	01/15/2025
912828-JX-9	UNITED STATES TREASURY				1	635,148	102.0590	621,455	608,917	625,702	12,217	(14,012)			2.125	(0.233)	JJ	5,977	12,752	08/30/2016	01/15/2019
912828-K3-3	UNITED STATES TREASURY				1	2,053,306	99.7950	2,081,298	2,085,574	2,096,988	41,837	(4,990)			0.125	(0.120)	AO	559	2,580	08/30/2016	04/15/2020
912828-LA-6	UNITED STATES TREASURY				1	797,829	103.1050	788,529	764,782	791,307	15,345	(17,288)			1.875	(0.428)	JJ	6,624	14,132	08/30/2016	07/15/2019
912828-MF-4	UNITED STATES TREASURY				1	866,658	102.6180	854,496	832,696	864,142	16,702	(12,666)			1.375	(0.203)	JJ	5,289	11,283	06/30/2015	01/15/2020
912828-N7-1	UNITED STATES TREASURY				1	1,190,040	101.6010	1,191,857	1,173,076	1,201,044	12,950	(1,945)			0.625	0.321	JJ	3,387	3,635	06/06/2017	01/15/2026
912828-NM-8	UNITED STATES TREASURY				1	1,463,049	103.2560	1,471,538	1,425,136	1,473,766	28,589	(19,169)			1.250	(0.148)	JJ	8,229	17,556	05/16/2016	07/15/2020
912828-PP-9	UNITED STATES TREASURY	CF			1	3,848,324	103.0100	3,833,119	3,721,113	3,883,519	74,646	(57,059)			1.125	(0.422)	JJ	19,339	41,255	06/14/2013	01/15/2021
912828-Q6-0	UNITED STATES TREASURY				1	358,074	99.5880	362,765	364,266	369,044	7,308	(1,453)			0.125	(0.286)	AO	98	451	05/16/2016	04/15/2021
912828-QV-5	UNITED STATES TREASURY	SD			1	1,067,869	101.9240	1,115,497	1,094,440	1,140,369	21,960	819			0.625	0.705	JJ	3,160	6,741	11/23/2011	07/15/2021
912828-S5-0	UNITED STATES TREASURY				1	98,607	97.7090	100,548	102,906	101,003	2,203	193			0.125	0.350	JJ	59	64	02/10/2017	07/15/2026
912828-SA-9	UNITED STATES TREASURY	SD			1	673,864	99.5970	683,832	686,599	711,481	13,778	(575)			0.125	0.038	JJ	396	846	08/16/2012	01/15/2022
912828-TE-0	UNITED STATES TREASURY				1	1,748,841	99.8660	1,821,045	1,823,488	1,827,358	36,584	723			0.125	0.167	JJ	1,053	2,246	06/30/2015	07/15/2022
912828-UH-1	UNITED STATES TREASURY	CF			1	2,281,948	99.2640	2,439,805	2,457,895	2,443,617	49,458	3,269			0.125	0.249	JJ	1,419	3,028	08/09/2013	01/15/2023
912828-V4-9	UNITED STATES TREASURY				1	139,655	99.2790	141,930	142,961	142,638	2,961	21			0.375	0.393	JJ	248	266	02/10/2017	01/15/2027
912828-VM-9	UNITED STATES TREASURY				1	1,661,460	100.7520	1,815,448	1,801,898	1,756,616	36,142	7,950			0.375	0.859	JJ	3,121	6,659	12/04/2013	07/15/2023
912828-WU-0	UNITED STATES TREASURY	CF			1	3,632,190	98.8780	3,800,582	3,843,708	3,796,318	77,108	7,148			0.125	0.322	JJ	2,220	4,735	09/22/2015	07/15/2024
912828-X3-9	UNITED STATES TREASURY				1	790,760	99.2960	795,640	801,281	800,721	9,875	86			0.125	0.142	AO	215	498	05/04/2017	04/15/2022
912828-XL-9	UNITED STATES TREASURY	CF			1	1,840,774	100.2120	1,917,952	1,913,894	1,910,549	38,401	412			0.375	0.398	JJ	3,316	7,073	05/16/2016	07/15/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						45,886,642	XXX	48,656,553	45,822,756	47,407,353	890,530	(227,903)			XXX	XXX	XXX	190,493	484,840	XXX	XXX
36202F-E5-1	G2 004656 - RMBS			4	1	1,240,943	105.2670	1,259,847	1,196,811	1,243,029		2,803			4.000	3.179	MON	3,989	48,801	09/10/2010	03/20/2040
3620AD-NY-4	GN 726807 - RMBS			4	1	65,540	108.1840	69,217	63,981	65,902		35			5.000	4.259	MON	267	3,244	08/19/2009	09/15/2039
3620C5-YY-7	GN 749627 - RMBS			4	1	1,947,575	104.9120	1,958,181	1,866,499	1,966,872		3,687			4.000	2.869	MON	6,222	75,756	10/21/2010	11/15/2040
3620C6-EG-6	GN 749935 - RMBS			4	1	269,837	104.7890	270,988	258,604	272,196		619			4.000	2.864	MON	862	10,516	10/21/2010	11/15/2040
36218N-JE-2	GN 227161 - RMBS			4	1	1,809	100.3800	1,788	1,782	1,775		(1)			10.000	10.116	MON	15	186	06/08/1989	05/15/2019
36291E-H8-7	GN 625855 - RMBS			4	1	330,967	100.1450	302,691	302,253	315,799		(3,103)			5.750	4.488	MON	1,448	17,423	06/03/2005	06/15/2035
36291H-C9-3	GN 628396 - RMBS			4	1	486,657	110.9410	508,143	458,030	469,485		(737)			6.500	5.563	MON	2,481	30,344	02/20/2004	10/15/2028
36291J-W3-0	GN 629866 - RMBS			4	1	443,938	100.1670	438,107	437,377	439,339		(1,896)			6.250	5.972	MON	2,278	27,406	12/09/2009	09/15/2034
36297D-K3-0	GN 708714 - RMBS			4	1	55,302	108.4300	58,059	53,545	54,956		136			5.000	4.343	MON	223	2,756	03/25/2009	04/15/2039
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						4,842,568	XXX	4,867,022	4,638,880	4,829,354		1,542			XXX	XXX	XXX	17,785	216,433	XXX	XXX
38376G-DN-7	GNR 1018 C - CMBS			4	1	1,061,613	102.0081	1,031,978	1,011,662	1,062,756		(5,292)			4.340	2.398	MON	3,659	44,210	01/24/2014	03/16/2051
38376G-XT-2	GNR 10148A C - CMBS			4	1	68,350	99.7740	66,210	66,360	67,553		(227)			3.074	1.670	MON	170	2,331	09/30/2010	12/16/2050
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						1,129,964	XXX	1,098,187	1,078,022	1,130,309		(5,519)			XXX	XXX	XXX	3,829	46,541	XXX	XXX
0599999. Total - U.S. Government Bonds						51,859,173	XXX	54,621,762	51,539,658	53,367,016	890,530	(231,879)			XXX	XXX	XXX	212,107	747,814	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
13063B-4N-9	CALIFORNIA ST			2	1FE	933,616	115.7800	926,240	800,000	875,491		(13,082)			5.000	3.040	AO	10,000	40,000	04/12/2013	10/01/2027
13063B-E2-4	CALIFORNIA ST			2	1FE	559,655	113.5240	567,620	500,000	530,661		(5,945)			5.000	3.561	MS	8,333	25,000	09/25/2012	09/01/2036
13063B-PX-4	CALIFORNIA ST			2	1FE	1,242,425	111.1890	1,389,863	1,250,000	1,243,115		148			5.000	5.040	AO	15,625	62,500	07/24/2013	10/01/2041
13063B-S6-0	CALIFORNIA ST ECONOMIC RECOVERY			2	1FE	1,145,470	115.3030	1,153,030	1,000,000	1,080,859		(14,400)			5.000	3.261	FA	20,833	50,000	03/15/2013	02/01/2027
13063C-NR-7	CALIFORNIA ST			2	1FE	590,445	118.9760	594,880	500,000	563,913		(8,461)			5.000	2.900	AO	6,250	25,000	09/24/2014	10/01/2028
13063C-ZY-9	CALIFORNIA ST			2	1FE	2,165,240	110.5470	2,210,940	2,000,000	2,140,482		(13,958)			4.000	3.070	MS	26,667	80,000	03/10/2016	09/01/2032
20772J-WQ-1	CONNECTICUT ST			2	1FE	791,333	104.7620	785,715	750,000	779,349		(3,873)			4.000	3.340	MS	10,000	30,000	10/09/2014	09/01/2033
373384-GW-0	GEORGIA ST			2	1FE	1,074,420	101.7480	1,017,480	1,000,000	1,004,508		(8,747)			5.000	4.080	JJ	25,000	50,000	07/24/2008	07/01/2020
546415-P5-3	LOUISIANA ST			2	1FE	2,471,176	115.1870	2,321,018	2,015,000	2,278,394		(43,876)			5.000	2.461	JJ	46,457	100,750	05/24/2013	07/15/2025
57582R-EH-5	MASSACHUSETTS ST			2	1FE	567,980	118.7170	593,585	500,000	553,252		(6,142)			5.000	3.380	JJ	12,500	25,000	07/14/2015	07/01/2037
57582R-EL-6	MASSACHUSETTS ST			2	1FE	1,440,550	119.9360	1,499,200	1,250,000	1,398,939		(17,312)			5.000	3.200	JJ	31,250	62,500	06/25/2015	07/01/2032
641461-JA-7	NEVADA ST			2	1FE	5,366,200	101.4770	5,073,850	5,000,000	5,019,312		(45,333)			5.000	4.050	JD	20,833	250,000	01/22/2009	06/01/2021
65829Q-CZ-5	NORTH CAROLINA ST LTD OBLIG			2	1FE	1,223,700	122.0780	1,220,780	1,000,000	1,215,192		(8,508)			5.000	2.411	MN	8,333	12,222	07/26/2017	05/01/2030
68609B-X6-9	OREGON ST			2	1FE	595,360	120.2300	601,150	500,000	591,897		(3,463)			5.000	2.800	FA	10,417	6,111	07/26/2017	08/01/2042
93974D-BG-2	WASHINGTON ST			2	1FE	1,133,750	114.5070	1,145,070	1,000,000	1,086,040		(13,817)			5.000	3.300	FA	20,833	50,000	05/20/2014	08/01/2035
97705L-6G-7	WISCONSIN ST			2	1FE	591,340	114.5810	572,905	500,000	556,287		(10,828)			5.000	2.511	MN	4,167	25,000	08/06/2014	11/01/2025
97705L-6H-5	WISCONSIN ST			2	1FE	587,310	114.4820	572,410	500,000	553,886		(10,336)			5.000	2.611	MN	4,167	25,000	08/06/2014	11/01/2026
97705L-6J-1	WISCONSIN ST			2	1FE	584,505	114.3320	571,660	500,000	552,211		(9,994)			5.000	2.681	MN	4,167	25,000	08/06/2014	11/01/2027
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						23,064,474	XXX	22,817,396	20,565,000	22,023,788		(237,925)			XXX	XXX	XXX	285,832	944,083	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						23,064,474	XXX	22,817,396	20,565,000	22,023,788		(237,925)			XXX	XXX	XXX	285,832	944,083	XXX	XXX
12343E-CT-5	BUTLER CNTY KANS UNI SCH DIST NO 385 AND			2	1FE	903,750	120.5740	904,305	750,000	898,194		(5,556)			5.000	2.665	MS	18,958		07/21/2017	09/01/2032
181059-KA-3	CLARK CNTY NEV SCH DIST			2	1FE	4,706,356	103.2140	4,753,005	4,605,000	4,743,150		111,602			4.500	4.858	JD	9,210	215,718	04/03/2008	06/15/2019
199492-PD-5	COLUMBUS OHIO			2	1FE	530,505	109.9060	549,530	500,000	524,079		(2,790)			4.000	3.271	JJ	10,000	20,000	08/20/2015	07/01/2033
248866-TV-7	DENTON TEX				1FE	611,195	111.9440	559,720	500,000	550,347		(11,481)			5.000	2.418	FA	9,444	25,000	05/01/2012	02/15/2022
249174-SE-4	DENVER COLO CITY & CNTY SCH DIST NO 1			2	1FE	552,190	114.7720	573,860	500,000	529,932		(5,465)			5.000	3.658	JD	2,083	25,000	08/29/2013	12/01/2025
25476F-VD-7	DISTRICT COLUMBIA			2	1FE	540,850	109.5190	547,595	500,000	540,736		(114)			4.000	3.000	JD	556		12/13/2017	06/01/2033
262633-EY-2	DU PAGE CNTY ILL				1FE	644,606	105.9600	619,866	585,000	597,277		(3,716)			5.600	4.840	JJ	16,380	33,794	02/02/1999	01/01/2021
304657-NF-2	FAIRFIELD OHIO CITY SCH DIST			2	1FE	853,658	114.2340	856,755	750,000	819,631		(10,686)			5.000	3.240	MN	6,250	37,500	08/28/2014	11/01/2035
34153P-G3-6	FLORIDA ST BRD ED PUB ED			2	1FE	609,900	110.4350	552,175	500,000	547,881		(13,394)			5.000	2.080	JD	2,083	25,000	03/05/2013	06/01/2024
366155-XP-9	GARLAND TEX INDPT SCH DIST			2	1FE	550,325	106.7010	533,505	500,000	513,964		(6,223)			5.000	3.620	FA	9,444	25,000	06/23/2011	02/15/2026
417123-EG-7	HARTNELL CALIF CMNTY COLLEGE DIST	@		3	1FE	224,740	51.9390	259,695	500,000	244,088		9,754			0.000	4.120	N/A			12/09/2015	08/01/2035
438670-3C-3	HONOLULU HAWAII CITY & CNTY			2	1FE	506,783	100.8580	443,775	440,000	442,252		(8,981)			5.000	2.900	AO	5,500	22,000	01/26/2010	04/01/2018
438670-3D-1	HONOLULU HAWAII CITY & CNTY				1FE	23,036	100.8630	20,173	20,000	20,102		(408)			5.000	2.900	AO	250	1,000	01/26/2010	04/01/2018
438670-5H-0	HONOLULU HAWAII CITY & CNTY				1FE	909,008	128.1210	960,908	750,000	899,208		(9,799)			5.000	2.980	AO	9,375	34,896	01/20/2017	10/01/2029
472736-P7-6	JEFFERSON CNTY COLO SCH DIST NO R-001			2	1FE	4,705,720	103.3850	4,135,400	4,000,000	4,085,188		(87,060)			5.000	2.721	JD	8,889	200,000	03/03/2010	12/15/2018
542264-ED-4	LONE STAR COLLEGE SYS TEX			2	1FE	608,465	110.0700	550,350	500,000	539,581		(12,079)			5.000	2.355	FA	9,444	25,000	12/12/2011	02/15/2022
584002-PG-8	MECKLENBURG CNTY N C				1FE	2,727,458	100.5850	2,338,601	2,325,000	2,334,167		(55,661)			5.000	2.550	MS	38,750	116,250	04/23/2010	03/01/2018
592112-RS-7	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1	126,163	113.6640	113,664	100,000	112,825		(2,697)			5.000	2.005	JJ	2,500	5,000	11/01/2012	07/01/2023
592112-RW-8	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1FE	504,652	113.9420	455,768	400,000	451,301		(10,788)			5.000	2.005	JJ	10,000	20,000	11/01/2012	07/01/2023
613681-U8-6	MONTGOMERY CNTY TEX			2	1FE	597,570	118.3240	591,620	500,000	566,413		(9,797)			5.000	2.650	MS	8,333	25,000	09/17/2014	03/01/2027
702334-CH-4	PASADENA TEX INDPT SCH DIST			2	1FE	526,780	108.3640	541,820	500,000	520,413		(2,499)			4.000	3.351	FA	7,556	20,000	04/22/2015	02/15/2034
735371-NU-6	PORT SEATTLE WASH			2	1FE	543,665	109.7030	548,515	500,000	531,963		(4,472)			4.000	2.901	JD	1,667	20,000	04/15/2015	06/01/2029
736679-RD-5	PORTLAND ORE			2	1FE	903,610	100.2620	852,227	850,000	850,000		(4,152)			5.000	4.705	JD	3,542	44,806	06/24/2011	06/01/2027
758449-QQ-8	REEDY CREEK IMPT DIST FLA			2	1FE	610,495	119.4420	597,210	500,000	598,513		(10,447)			5.000	2.400	JD	2,083	25,000	11/03/2016	06/01/2030
76541V-LT-2	RICHMOND VA			2	1FE	628,830	113.7300	568,650	500,000	562,213		(12,931)			5.000	2.110	JJ	11,528	25,000	08/07/2012	07/15/2023
797508-FZ-6	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1FE	532,460	108.3540	541,770	500,000	525,055		(2,870)			4.000	3.249	FA	8,333	20,000	04/16/2015	08/01/2033
797508-GA-0	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1FE	530,665	108.0700	540,350	500,000	523,684		(2,708)			4.000	3.289	FA	8,333	20,000	04/16/2015	08/01/2034
799038-GG-3	SAN MATEO CNTY CALIF CMNTY COLLEGE DIST	@			1FE	318,795	65.5660	327,830	500,000	322,601		3,806			0.000	3.010	N/A			08/03/2017	09/01/2032
812626-5J-4	SEATTLE WASH			2	1FE	512,885	107.9100	539,550	500,000	509,972		(1,150)			4.000	3.690	JD	1,667	20,000	05/08/2015	12/01/2038
833153-TY-5	SNOHOMISH CNTY WASH SCH DIST NO 015 EDMO			2	1FE	582,810	116.0070	580,035	500,000	557,503		(8,012)			5.000	3.015	JD	2,083	25,000	09/23/2014	12/01/2032
833153-TZ-2	SNOHOMISH CNTY WASH SCH DIST NO 015 EDMO			2	1FE	586,335	115.8780	585,184	505,000	561,521		(7,860)			5.000	3.065	JD	2,104	25,250	09/23/2014	12/01/2033
969887-C3-0	WILLIAMSON CNTY TEX				1FE	579,990	103.9280	519,640	500,000	517,068		(14,910)			5.000	1.910	FA	9,444	25,000	08/20/2013	02/15/2019
982696-QQ-2	WYANDOTTE CNTY KANS UNI SCH DIST NO 500			2	1FE	568,690	122.4100	612,050	500,000	562,600		(5,896)			5.000	3.323	MS	25,764		12/02/2016	09/01/2027

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
982696-QR-0	WYANDOTTE CNTY KANS UNI SCH DIST NO 500			2	1FE	565,590	120.9160	604,580	500,000	559,811		(5,595)			5.000	3.393	MS	25,764		12/02/2016	09/01/2028
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						29,428,528	XXX	28,279,680	26,580,000	27,663,231		(215,037)			XXX	XXX	XXX	287,319	1,126,214	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						29,428,528	XXX	28,279,680	26,580,000	27,663,231		(215,037)			XXX	XXX	XXX	287,319	1,126,214	XXX	XXX
010268-AU-4	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			2	1FE	522,590	107.5580	537,790	500,000	516,853		(2,216)			4.000	3.430	MS	6,667	20,000	04/24/2015	09/01/2034
011798-KU-8	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	893,033	112.7150	845,363	750,000	828,403		(14,168)			5.000	2.781	FA	15,625	37,500	02/27/2013	02/01/2029
011798-KV-6	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	1,481,263	112.3070	1,403,838	1,250,000	1,376,932		(22,896)			5.000	2.841	FA	26,042	62,500	02/27/2013	02/01/2030
011798-LL-7	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	636,802	113.7420	591,458	520,000	583,533		(11,605)			5.000	2.431	FA	10,833	26,000	02/27/2013	02/01/2025
011798-LM-5	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	910,380	113.3300	849,975	750,000	837,449		(15,919)			5.000	2.541	FA	15,625	37,500	02/27/2013	02/01/2026
01179R-FK-4	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	578,725	114.2900	571,450	500,000	556,126		(7,360)			5.000	3.141	AO	6,250	25,000	09/25/2014	10/01/2033
01244Q-CC-8	ALBANY N Y MUN WTR FIN AUTH SECOND RESOL			2	1FE	1,043,720	111.1910	1,111,910	1,000,000	1,018,805		(4,305)			5.000	4.471	JD	4,167	50,000	06/24/2011	12/01/2033
02765U-JR-6	AMERICAN MUN PWR OHIO INC REV			2	1FE	563,495	113.1180	565,590	500,000	551,882		(11,613)			5.250	2.580	FA	9,917	26,250	01/03/2017	02/15/2031
04048R-UE-4	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV			2	1FE	587,025	113.4320	555,817	490,000	536,402		(238)			5.000	2.748	JJ	12,250		05/03/2012	07/01/2024
04048R-UU-8	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV			2	1FE	1,719,144	113.6170	1,630,404	1,435,000	1,570,893		(698)			5.000	2.748	JJ	35,875		05/03/2012	07/01/2024
040654-XH-3	ARIZONA ST TRANSN BRD HWY REV			2	1FE	339,744	113.6640	318,259	280,000	310,245		(6,283)			5.000	2.450	JJ	7,000	14,000	01/17/2013	07/01/2028
040654-XM-2	ARIZONA ST TRANSN BRD HWY REV			2	1FE	570,284	112.9260	530,752	470,000	520,769		(10,546)			5.000	2.450	JJ	11,750	23,500	01/17/2013	07/01/2028
047061-CY-0	ATHENS-CLARKE CNTY GA UNI GOVT WTR & SEW			2	1FE	518,940	108.6340	543,170	500,000	514,445		(1,790)			4.000	3.531	JJ	10,000	20,000	05/06/2015	01/01/2032
047870-NC-0	ATLANTA GA WTR & WASTEWTR REV			2	1FE	581,745	116.9330	584,665	500,000	562,249		(7,458)			5.000	3.089	MN	4,167	25,000	04/21/2015	11/01/2034
047870-NE-6	ATLANTA GA WTR & WASTEWTR REV			2	1FE	2,015,058	116.4230	2,037,403	1,750,000	1,957,870		(24,819)			5.000	3.171	MN	14,583	87,500	12/09/2015	11/01/2040
047870-NF-3	ATLANTA GA WTR & WASTEWTR REV			2	1FE	558,785	116.2050	581,025	500,000	545,460		(5,335)			5.000	3.579	MN	4,167	25,000	05/29/2015	11/01/2043
051249-GM-6	AUGUSTA GA WTR & SEW REV			2	1FE	548,720	106.7610	533,805	500,000	525,118		(4,874)			4.000	2.861	AO	5,000	20,000	11/13/2012	10/01/2029
052414-MP-1	AUSTIN TEX ELEC UTIL SYS REV			2	1FE	630,110	113.7940	568,970	500,000	567,274		(12,995)			5.000	2.080	MN	3,194	25,000	12/05/2012	11/15/2024
05922K-VL-0	BALTIMORE MD PROJ REV			2	1FE	558,430	112.7100	563,550	500,000	538,874		(5,718)			5.000	3.550	JJ	12,500	25,000	05/28/2014	07/01/2043
059231-WY-2	BALTIMORE MD REV			2	1FE	562,830	113.4200	567,100	500,000	547,349		(7,039)			5.000	3.250	JJ	12,500	25,000	09/29/2015	07/01/2038
072024-VP-4	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			2	1FE	532,305	108.1850	540,925	500,000	531,367		(938)			4.000	3.210	AO	5,000	2,111	09/05/2017	04/01/2042
084213-AL-1	BERKELEY CNTY S C UTIL REV			2	1FE	618,605	115.0350	575,175	500,000	567,269		(11,523)			5.000	2.340	JD	2,083	25,000	04/11/2013	06/01/2024
086377-DJ-4	BESSEMER ALA GOVERNMENTAL UTIL SVCS CORP			2	1FE	893,790	120.1070	900,803	750,000	891,975		(1,815)			5.000	2.800	JD	5,417		11/01/2017	06/01/2030
10741M-BM-5	BREVARD CNTY FLA LOC OPT FUEL TAX REV			2	1FE	566,435	118.0070	590,035	500,000	560,277		(5,967)			5.000	3.371	FA	10,417	15,347	11/30/2016	08/01/2028
13077D-AR-3	CALIFORNIA ST UNIV REV			2	1FE	588,800	122.3590	611,795	500,000	582,643		(6,157)			5.000	2.960	MN	4,167	16,111	02/09/2017	11/01/2032
139372-QE-9	CAPE CORAL FLA WTR & SWR REV			2	1FE	849,270	118.8160	891,120	750,000	828,368		(8,686)			5.000	3.451	AO	9,375	37,500	06/19/2015	10/01/2031
15504R-GC-7	CENTRAL PUGET SOUND WASH REGL TRAN AUTH			2	1FE	520,300	108.9670	544,835	500,000	516,271		(1,776)			4.000	3.521	MN	3,333	20,000	08/05/2015	11/01/2033
15567R-BH-5	CENTRAL UTAH WTR CONSERVANCY DIST WTR RE			2	1FE	599,955	122.3710	611,855	500,000	599,855		(100)			5.000	2.661	AO	208		11/30/2017	10/01/2031
162393-FV-9	CHATTANOOGA TENN ELEC REV			2	1FE	569,815	117.1010	585,505	500,000	555,344		(6,238)			5.000	3.350	MS	8,333	25,000	07/23/2015	09/01/2040
167593-HH-8	CHICAGO ILL O HARE INTL ARPT REV			2	1FE	731,250	104.1210	780,908	750,000	733,570		1,032			4.000	4.235	JJ	15,000	30,000	09/21/2015	01/01/2030
167593-TM-4	CHICAGO ILL O HARE INTL ARPT REV			2	1FE	569,945	115.3510	576,755	500,000	562,681		(6,771)			5.000	3.211	JJ	12,500	14,306	11/04/2016	01/01/2031
167736-L8-8	CHICAGO ILL WTR REV			2	1FE	3,684,184	102.7160	3,589,924	3,495,000	3,513,464		(10,845)			5.000	4.345	MN	29,125	87,375	05/13/2008	11/01/2026
167736-M4-6	CHICAGO ILL WTR REV			2	1FE	1,586,466	103.1020	1,551,685	1,505,000	1,512,951		(4,670)			5.000	4.345	MN	12,542	37,625	05/13/2008	11/01/2026
18085P-PJ-7	CLARK CNTY NEV ARPT REV			2	1FE	565,875	113.0230	565,115	500,000	536,472		(6,585)			5.000	3.401	JJ	12,500	25,000	03/20/2013	07/01/2025
18085P-PK-4	CLARK CNTY NEV ARPT REV			2	1FE	840,870	112.7210	845,408	750,000	800,438		(9,074)			5.000	3.521	JJ	18,750	37,500	03/20/2013	07/01/2026
181000-NS-5	CLARK CNTY NEV HWY IMPT REV			2	1FE	865,245	117.2130	879,098	750,000	842,527		(10,782)			5.000	3.141	JJ	18,750	37,500	10/28/2015	07/01/2033
181070-ET-6	CLARK CNTY NEV WTR RECLAMATION DIST			2	1FE	571,285	109.5700	547,850	500,000	562,531		(6,568)			4.000	2.367	JJ	10,000	16,722	08/04/2016	07/01/2032
186423-AQ-2	CLEVELAND OHIO WTR POLLUTION CTL REV			2	1FE	297,808	117.5160	293,790	250,000	290,138		(4,516)			5.000	2.720	MN	1,597	12,500	04/01/2016	11/15/2031
186423-AR-0	CLEVELAND OHIO WTR POLLUTION CTL REV			2	1FE	1,024,800	117.0500	1,012,483	865,000	999,238		(15,056)			5.000	2.790	MN	5,526	43,250	04/01/2016	11/15/2032
186423-AS-8	CLEVELAND OHIO WTR POLLUTION CTL REV			2	1FE	624,494	116.8170	619,130	530,000	609,422		(8,880)			5.000	2.860	MN	3,386	26,500	04/01/2016	11/15/2033
186427-CY-4	CLEVELAND OHIO WTR REV			2	1FE	520,285	106.6370	533,185	500,000	514,767		(2,180)			4.000	3.451	JJ	10,000	20,000	04/15/2015	01/01/2033
220245-YP-3	CORPUS CHRISTI TEX UTIL SYS REV			2	1FE	616,795	118.2600	591,300	500,000	602,380		(10,715)			5.000	2.340	JJ	11,528	23,889	08/04/2016	07/15/2030
222102-AA-3	COULEE MED FNDTN WASH REV			2	1FE	4,170,000	106.6280	4,446,388	4,170,000	4,170,000					6.500	6.500	MON	8,282	271,525	12/27/2010	04/20/2036
235036-C6-5	DALLAS FORT WORTH TEX INTL ARPT REV			2	1FE	2,624,873	108.3490	2,437,853	2,250,000	2,392,652		(47,897)			5.000	2.660	MN	18,750	112,500	11/15/2012	11/01/2029
235036-SH-4	DALLAS FORT WORTH TEX INTL ARPT REV				1FE	2,369,780	108.9260	2,178,520	2,000,000	2,127,365		(42,772)			5.000	2.650	MN	16,667	100,000	12/08/2011	11/01/2020
235241-PC-4	DALLAS TEX AREA RAPID TRAN SALES TAX REV			2	1FE	606,770	119.4860	597,430	500,000	576,857		(10,038)			5.000	2.560	JD	2,083	25,000	11/20/2014	12/01/2025
249182-KP-0	DENVER COLO CITY & CNTY ARPT REV			2	1FE	594,845	120.9590	604,795	500,000	594,268		(577)			5.000	2.800	MN	1,667		11/30/2017	11/15/2029
254845-KV-1	DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI			2	1FE	593,885	114.9550	574,775	500,000	577,161		(10,376)			5.000	2.500	AO	6,250	25,000	05/12/2016	10/01/2044
25484J-CX-6	DISTRICT COLUMBIA UNIV REV			2	1FE	577,185	118.9720	594,860	500,000	571,517		(5,668)			5.000	3.201	AO	6,250	17,569	02/16/2017	04/01/2031
283506-LC-5	EL PASO CNTY TEX CMNTY COLLEGE DIST REV			2	1FE	532,045	108.1640	540,820	500,000	528,760		(3,020)			4.000	3.201	AO	5,000	16,722	10/27/2016	04/01/2034
29270C-H7-3	ENERGY NORTHWEST WASH ELEC REV			2	1FE	584,265	117.9620	589,810	500,000	564,898		(7,592)			5.000	3.051	JJ	12,500	25,000	04/24/2015	07/01/2033
29508R-JQ-0	ERIE CNTY N Y FISCAL STABILITY AUTH			2	1FE	746,538	124.2470	745,482	600,000	742,563		(3,975)			5.000	2.250	MS	8,917		08/25/2017	09/01/2029
343136-7Q-4	FLORIDA ST TPK AUTH TPK REV			2	1FE	784,853	108.6960	815,220	750,000	778,011		(3,223)			4.000	3.431	JJ	15,000	30,000	10/08/2015	07/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
343136-V9-5	FLORIDA ST TPK AUTH TPK REV			2	1FE	1,031,660	110.1120	1,101,120	1,000,000	1,012,779		(3,293)			5.000	4.601	JJ	25,000	50,000	06/24/2011	07/01/2032
36106Q-AX-7	FUQUAY-VARINA N C COMBINED UTILS REV			2	1FE	1,435,565	117.6220	1,440,870	1,225,000	1,434,012		(1,554)			5.000	2.680	AO	15,313		12/05/2017	04/01/2040
396066-CZ-3	GREENVILLE CNTY S C SCH DIST INSTALLMENT				1FE	1,394,789	113.7490	1,251,239	1,100,000	1,225,371		(30,172)			5.500	2.430	JD	5,042	60,500	01/11/2012	12/01/2021
407287-ME-8	HAMILTON CNTY OHIO SALES TAX			2	1FE	625,560	119.3290	596,645	500,000	610,923		(11,124)			5.000	2.241	JD	2,083	25,000	08/04/2016	12/01/2030
407287-MF-5	HAMILTON CNTY OHIO SALES TAX			2	1FE	565,885	108.9100	544,550	500,000	558,301		(5,762)			4.000	2.531	JD	1,667	20,000	08/04/2016	12/01/2031
407287-MG-3	HAMILTON CNTY OHIO SALES TAX			2	1FE	704,350	108.5000	678,125	625,000	695,235		(6,924)			4.000	2.581	JD	2,083	25,000	08/04/2016	12/01/2032
414005-QD-3	HARRIS CNTY TEX			2	1FE	1,553,950	112.8820	1,411,025	1,250,000	1,402,418		(30,990)			5.000	2.210	FA	23,611	62,500	11/15/2012	08/15/2026
414005-WH-7	HARRIS CNTY TEX			2	1FE	585,805	120.3860	601,930	500,000	577,834		(7,790)			5.000	2.943	FA	9,444	27,292	12/20/2016	08/15/2028
41422E-DM-2	HARRIS CNTY TEX MET TRAN AUTH SALES & US			2	1FE	2,107,110	110.6100	2,212,200	2,000,000	2,051,101		(12,036)			5.000	4.270	MN	16,667	100,000	01/08/2014	11/01/2036
447168-KL-8	HUNTSVILLE ALA WTR SYS REV			2	1FE	526,250	108.6570	543,285	500,000	520,614		(2,442)			4.000	3.361	MN	3,333	20,000	08/19/2015	11/01/2032
45129W-MA-5	IDAHO HSG & FIN ASSN			2	1FE	528,960	113.5070	567,535	500,000	518,319		(2,877)			5.000	4.250	JJ	11,528	25,000	01/15/2014	07/15/2031
45470R-DS-2	INDIANA FIN AUTH HWY REV			2	1FE	903,758	121.1400	908,550	750,000	899,866		(3,892)			5.000	2.689	JD	11,042		08/24/2017	06/01/2035
45470R-DU-7	INDIANA FIN AUTH HWY REV			2	1FE	600,035	120.6540	603,270	500,000	597,510		(2,525)			5.000	2.739	JD	7,361		08/24/2017	06/01/2037
45505M-EX-0	INDIANA ST FIN AUTH WASTEWATER UTIL REV			2	1FE	621,795	119.3500	596,750	500,000	607,723		(11,015)			5.000	2.270	AO	6,250	25,000	09/09/2016	10/01/2031
45506D-EZ-4	INDIANA ST FIN AUTH REV			2	1FE	938,445	115.3030	864,773	750,000	851,633		(18,712)			5.000	2.170	FA	15,625	37,500	02/26/2013	02/01/2024
45506D-TN-5	INDIANA ST FIN AUTH REV			2	1FE	863,168	119.4080	895,560	750,000	852,804		(10,364)			5.250	3.200	FA	16,406	19,688	02/10/2017	02/01/2034
45506D-YY-5	INDIANA ST FIN AUTH REV			2	1FE	796,515	108.0620	810,465	750,000	794,718		(1,797)			4.000	3.200	FA	12,500		08/02/2017	08/01/2041
455114-HC-5	INDIANA ST UNIV REVS			2	1FE	747,871	111.2840	684,397	615,000	679,432		(14,250)			5.000	2.391	AO	7,688	30,750	12/06/2012	04/01/2025
469494-AU-2	JACKSONVILLE FLA TRANSN AUTH LOC OPT GAS			2	1FE	570,435	117.0840	585,420	500,000	555,909		(6,384)			5.000	3.320	FA	10,417	25,000	08/31/2015	08/01/2035
469495-DH-5	JACKSONVILLE FLA TRANSN REV			2	1FE	873,195	118.2720	887,040	750,000	861,371		(11,824)			5.000	2.850	AO	9,375	37,500	01/23/2017	10/01/2028
485429-T2-0	KANSAS ST DEV FIN AUTH REV			2	1FE	863,535	114.4870	858,653	750,000	827,660		(13,534)			5.000	2.860	AO	9,375	37,500	04/01/2015	04/01/2027
49151E-XD-0	KENTUCKY ST PPTY & BLDGS COMMN REVS				1FE	2,386,220	105.5750	2,111,500	2,000,000	2,092,532		(51,352)			5.000	2.283	AO	25,000	100,000	12/08/2011	10/01/2019
495289-WF-3	KING CNTY WASH SWR REV			2	1FE	1,344,224	108.0520	1,269,611	1,175,000	1,229,751		(20,766)			5.000	3.050	JJ	29,375	58,750	01/20/2012	01/01/2029
495289-X4-7	KING CNTY WASH SWR REV			2	1FE	582,205	116.5790	582,895	500,000	561,694		(7,800)			5.000	3.030	JJ	12,500	25,000	04/15/2015	07/01/2038
495289-X9-6	KING CNTY WASH SWR REV			2	1FE	893,253	116.4390	919,868	790,000	868,653		(9,800)			5.000	3.390	JJ	19,750	39,500	05/29/2015	07/01/2040
516391-AR-0	LANSING MICH BRD WTR & LT UTIL SYS REV			2	1FE	572,560	110.3620	551,810	500,000	530,427		(8,099)			5.000	3.150	JJ	12,500	25,000	05/18/2012	07/01/2030
517840-7B-4	LAS VEGAS VALLEY NEV WTR DIST			2	1FE	1,739,040	120.1090	1,801,635	1,500,000	1,712,010		(25,309)			5.000	2.870	JD	6,250	75,000	12/02/2016	12/01/2026
546475-SV-7	LOUISIANA ST GAS & FUELS TAX REV			2	1	473,390	113.0410	440,860	390,000	428,944		(2,366)			5.000	2.550	MN	3,250	9,750	05/03/2012	05/01/2024
546475-TD-6	LOUISIANA ST GAS & FUELS TAX REV			2	1FE	1,347,340	113.0850	1,255,244	1,110,000	1,220,840		(6,734)			5.000	2.550	MN	9,250	27,750	05/03/2012	05/01/2024
546589-VJ-8	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			2	1FE	601,885	118.8740	594,370	500,000	573,008		(9,565)			5.000	2.660	MN	3,194	25,000	11/20/2014	05/15/2026
54811B-PJ-4	LOWER COLO RIV AUTH TEX TRANSMISSION CON				1FE	683,773	119.0930	684,785	575,000	672,465		(11,307)			5.000	2.470	MN	3,674	28,750	01/17/2017	05/15/2025
56185P-CG-6	MANATEE CNTY FLA SCH DIST SALES TAX REV			2	1FE	577,170	120.6090	603,045	500,000	571,513		(5,657)			5.000	3.201	AO	6,250	15,139	02/02/2017	10/01/2029
575579-LL-9	MASSACHUSETTS BAY TRANSN AUTH MASS SALE				1FE	618,810	131.2000	656,000	500,000	603,700		(5,996)			5.250	3.330	JJ	13,125	26,250	05/26/2015	07/01/2031
57583U-NA-2	MASSACHUSETTS ST DEV FIN AGY REV				1FE	592,415	104.9100	524,550	500,000	519,793		(12,823)			5.000	2.300	JJ	12,500	25,000	12/09/2011	07/01/2019
576000-RB-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			2	1FE	510,025	106.9520	534,760	500,000	507,680		(937)			4.000	3.750	JJ	9,222	20,000	05/05/2015	01/15/2036
576000-RF-2	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			2	1FE	501,565	106.5590	532,795	500,000	501,234		(149)			4.000	3.959	JJ	9,222	20,000	05/26/2015	01/15/2040
586158-MQ-7	MEMPHIS TENN ELEC SYS REV				1FE	1,987,049	103.1820	1,748,935	1,695,000	1,729,034		(36,258)			5.000	2.761	JD	7,063	84,750	03/03/2010	12/01/2018
590545-WC-9	MESA ARIZ UTIL SYS REV			2	1FE	1,077,360	110.3680	1,103,680	1,000,000	1,067,964		(6,567)			4.000	3.085	JJ	20,000	30,000	02/07/2017	07/01/2031
592481-HT-5	METROPOLITAN ST LOUIS MO SWR DIST WASTEW			2	1FE	782,490	122.9920	799,448	650,000	769,343		(12,728)			5.000	2.541	MN	5,417	28,076	12/09/2016	05/01/2027
59259Y-CF-4	METROPOLITAN TRANSN AUTH N Y REV			1	1FE	2,069,180	105.1720	2,103,440	2,000,000	2,016,248		(8,115)			5.304	4.844	MN	13,555	106,080	05/21/2010	11/15/2019
59259Y-RY-7	METROPOLITAN TRANSN AUTH N Y REV			2	1FE	909,225	114.7940	860,955	750,000	834,370		(16,084)			5.000	2.530	MN	4,792	37,500	02/08/2013	11/15/2023
59261A-QB-6	METROPOLITAN TRANSN AUTH N Y REV			2	1FE	2,405,220	122.0900	2,441,800	2,000,000	2,403,535		(1,685)			5.000	2.751	MN	4,722		11/22/2017	11/15/2031
59333P-B6-4	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	589,970	113.1720	565,860	500,000	546,689		(9,054)			5.000	2.881	AO	6,250	25,000	12/03/2012	10/01/2023
59333P-B8-0	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	2,020,288	113.0760	1,978,830	1,750,000	1,892,851		(27,500)			5.000	3.136	AO	21,875	87,500	01/29/2013	10/01/2025
59333P-H7-6	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	873,373	115.5580	889,797	770,000	847,122		(10,039)			5.000	3.330	AO	9,625	38,500	04/21/2015	10/01/2031
59333P-K9-8	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	559,040	115.5580	577,790	500,000	542,802		(5,521)			5.000	3.561	AO	6,250	25,000	12/03/2014	10/01/2031
59333P-R7-5	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	1,341,780	114.7670	1,434,588	1,250,000	1,323,266		(7,888)			5.000	4.109	AO	15,625	62,500	09/03/2015	10/01/2038
594612-DJ-9	MICHIGAN ST				1FE	863,805	122.4560	918,420	750,000	853,677		(9,493)			5.000	3.250	MS	11,042	40,938	12/02/2016	03/15/2027
594614-7S-2	MICHIGAN ST BLDG AUTH REV			2	1FE	5,007,839	111.1080	4,822,087	4,340,000	4,624,351		(69,680)			5.000	3.150	AO	45,811	217,000	01/19/2012	10/15/2026
594615-BK-1	MICHIGAN ST BLDG AUTH REV			2	1FE	852,698	118.1220	885,915	750,000	831,881		(9,048)			5.000	3.392	AO	7,917	37,500	07/31/2015	04/15/2031
594615-BL-9	MICHIGAN ST BLDG AUTH REV			2	1FE	1,217,276	117.7340	1,265,641	1,075,000	1,188,490		(12,513)			5.000	3.442	AO	11,347	53,750	07/31/2015	04/15/2032
594615-BM-7	MICHIGAN ST BLDG AUTH REV			2	1FE	857,812	117.4250	892,430	760,000	838,051		(8,590)			5.000	3.482	AO	8,022	38,000	07/31/2015	04/15/2033
606092-JU-9	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ			2	1FE	574,580	115.8190	579,095	500,000	559,667		(7,031)			5.000	3.181	JD	2,083	25,000	10/21/2015	12/01/2030
644614-2U-2	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV			2	1FE	632,511	117.6620	647,141	550,000	613,573		(7,373)			5.000	3.251	JJ	13,750	27,500	04/29/2015	07/01/2031
644693-KP-7	NEW HAMPSHIRE ST TPK SYS REV			2	1FE	577,350	106.8460	534,230	500,000	522,675		(9,632)			5.000	2.900	AO	6,250	25,000	11/21/2011	04/01/2021
646136-Z8-7	NEW JERSEY ST TRANSN TR FD AUTH				1FE	547,115	111.3680	556,840	500,000	540,805		(6,310)			5.000	3.350	JD	1,111	25,000	01/18/2017	06/15/2023
646136-Z9-5	NEW JERSEY ST TRANSN TR FD AUTH				1FE	821,783	112.7100	845,325	750,000	813,576		(8,206)			5.000	3.520	JD	1,667	37,500	01/13/2017	06/15/2024

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
646140-AQ-6	NEW JERSEY ST TPK AUTH TPK REV			2	1FE	62,769	113.8960	62,643	55,000	59,069		(330)			5.000	3.221	JJ	1,375		03/21/2013	01/01/2027
646140-AX-1	NEW JERSEY ST TPK AUTH TPK REV			2	1FE	793,169	113.6640	789,965	695,000	746,412		(4,170)			5.000	3.221	JJ	17,375		03/21/2013	01/01/2027
64971W-MW-7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1FE	1,172,040	117.6610	1,176,610	1,000,000	1,121,789		(16,529)			5.000	2.951	FA	20,833	50,000	11/06/2014	08/01/2029
64990B-FK-4	NEW YORK ST DORM AUTH REVS NON ST SUPPOR			2	1FE	1,169,470	117.2130	1,172,130	1,000,000	1,129,892		(15,197)			5.000	3.049	JJ	25,000	50,000	04/22/2015	07/01/2033
64990E-CL-9	NEW YORK ST DORM AUTH ST PERS INCOME TAX			2	1FE	566,505	114.7820	573,910	500,000	540,446		(7,418)			5.000	3.220	JD	1,111	25,000	04/29/2014	12/15/2029
64990E-MQ-7	NEW YORK ST DORM AUTH ST PERS INCOME TAX			2	1FE	883,185	117.8830	884,123	750,000	837,739		(12,920)			5.000	2.901	FA	14,167	37,500	05/01/2014	02/15/2026
64990E-MU-8	NEW YORK ST DORM AUTH ST PERS INCOME TAX			2	1FE	883,598	115.8160	868,620	750,000	841,335		(13,488)			5.000	2.820	FA	14,167	37,500	10/02/2014	02/15/2030
650035-YY-8	NEW YORK ST URBAN DEV CORP REV			2	1FE	2,988,375	115.7070	2,892,675	2,500,000	2,770,844		(47,810)			5.000	2.750	MS	36,806	125,000	03/14/2013	03/15/2026
65825P-CX-6	NORTH CAROLINA ST CAP IMPT LTD OBLIG			2	1FE	2,330,760	107.4030	2,148,060	2,000,000	2,098,605		(40,387)			5.000	2.800	MN	16,667	100,000	10/26/2011	05/01/2022
65887P-SA-4	NORTH DAKOTA PUB FIN AUTH			2	1FE	571,175	117.0480	585,240	500,000	554,187		(7,089)			5.000	3.201	AO	6,250	25,000	07/10/2015	10/01/2035
66285W-PP-5	NORTH TEX TWY AUTH REV			2	1FE	499,375	107.1150	535,575	500,000	499,404		24			4.000	4.010	JJ	10,000	20,000	09/18/2015	01/01/2035
663903-DM-1	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE			1,2	1FE	864,600	110.1530	826,148	750,000	794,091		(14,267)			6.038	3.854	MN	5,786	45,285	08/15/2012	11/15/2040
665250-CN-4	NORTHERN ILL MUN PWR AGY PWR PROJ REV			2	1FE	640,351	117.5000	605,125	515,000	625,999		(11,092)			5.000	2.311	JD	2,146	25,750	08/24/2016	12/01/2029
665250-CQ-7	NORTHERN ILL MUN PWR AGY PWR PROJ REV			2	1FE	556,710	106.6370	533,185	500,000	550,331		(4,926)			4.000	2.721	JD	1,667	20,000	08/24/2016	12/01/2031
67756D-JY-3	OHIO ST HIGHER EDL FAC COMMN REV			2	1FE	558,520	116.2140	581,070	500,000	554,179		(4,341)			5.000	3.570	JD	2,083	25,069	02/17/2017	12/01/2040
67884F-SU-1	OKLAHOMA DEV FIN AUTH LEASE REV			2	1FE	1,207,343	114.9780	1,207,269	1,050,000	1,160,113		(15,247)			5.000	3.180	JD	4,375	52,500	10/02/2014	06/01/2034
679086-DU-9	OKLAHOMA ST CAP IMPT AUTH ST AGY FAC REV			2	1FE	593,760	116.9250	584,625	500,000	565,245		(9,035)			5.000	2.791	JJ	12,500	25,000	09/25/2014	07/01/2028
679111-LU-1	OKLAHOMA ST TPK AUTH TPK REV				1FE	2,963,050	106.4440	2,661,100	2,500,000	2,622,147		(58,852)			5.000	2.481	JJ	62,500	125,000	10/26/2011	01/01/2020
679111-UV-4	OKLAHOMA ST TPK AUTH TPK REV			2	1FE	595,895	109.2570	546,285	500,000	539,846		(12,702)			5.000	2.239	JJ	12,500	25,000	05/22/2013	01/01/2025
679111-XX-7	OKLAHOMA ST TPK AUTH TPK REV			2	1FE	1,078,560	108.8190	1,088,190	1,000,000	1,078,341		(219)			4.000	3.000	JJ	1,111		12/07/2017	01/01/2042
681793-8E-8	OMAHA PUB PWR DIST NEB ELEC REV			2	1FE	573,665	112.6520	563,260	500,000	534,966		(7,901)			5.000	3.161	FA	10,417	25,000	09/21/2012	02/01/2037
681810-LJ-4	OMAHA NEB SAN SEW REV			2	1FE	552,885	110.1980	550,990	500,000	547,350		(5,076)			4.000	2.711	AO	5,000	16,778	10/26/2016	04/01/2030
682001-ET-5	OMAHA PUB PWR DIST NEB ELEC REV			2	1FE	563,135	115.4920	577,460	500,000	548,994		(6,014)			5.000	3.430	FA	10,417	25,000	07/30/2015	02/01/2043
684545-ZA-7	ORANGE CNTY FLA TOURIST DEV TAX REV			2	1FE	574,020	109.5720	547,860	500,000	564,433		(6,559)			4.000	2.361	AO	5,000	20,000	06/17/2016	10/01/2032
684545-ZE-9	ORANGE CNTY FLA TOURIST DEV TAX REV			2	1FE	576,385	121.0970	605,485	500,000	569,368		(6,812)			5.000	3.171	AO	6,250	19,444	11/30/2016	10/01/2028
68609T-DC-9	OREGON ST			2	1FE	1,000,000	100.1490	1,001,490	1,000,000	1,000,000					3.650	3.650	JD	1,115		12/14/2017	06/01/2042
696543-PP-6	PALM BEACH CNTY FLA PUB IMPT REV			2	1FE	514,960	108.8930	544,465	500,000	511,798		(1,280)			4.000	3.651	MN	3,333	20,000	06/17/2015	11/01/2033
708796-7C-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1FE	500,000	101.2490	506,245	500,000	500,000					3.200	3.200	AO	4,133		08/25/2017	10/01/2032
70917S-S8-7	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	1FE	568,095	115.8720	579,360	500,000	567,782		(313)			5.000	3.341	FA	1,250		11/29/2017	08/15/2047
717817-SM-3	PHILADELPHIA PA ARPT REV			2	1FE	1,090,981	104.1860	1,140,837	1,095,000	1,091,360		183			4.000	4.031	JD	1,947	43,800	10/01/2015	06/15/2032
71884A-YY-9	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX			2	1FE	876,660	118.1880	886,410	750,000	847,398		(11,395)			5.000	3.050	JJ	18,750	37,500	04/22/2015	07/01/2032
71884A-ZF-9	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX			2	1FE	561,885	116.6920	583,460	500,000	548,084		(5,510)			5.000	3.529	JJ	12,500	25,000	05/27/2015	07/01/2041
73358W-RQ-9	PORT AUTH N Y & N J			2	1FE	1,106,780	112.0020	1,120,020	1,000,000	1,099,993		(6,787)			5.310	3.591	FA	22,125	26,550	06/22/2017	08/01/2046
73358W-TM-6	PORT AUTH N Y & N J				1FE	588,990	115.6310	578,155	500,000	559,732		(9,635)			5.000	2.710	MS	8,333	25,000	11/12/2014	09/01/2023
73358W-TU-8	PORT AUTH N Y & N J			2	1FE	855,570	115.2490	864,368	750,000	824,760		(9,872)			5.000	3.320	MS	12,500	37,500	10/01/2014	09/01/2032
73358W-VY-7	PORT AUTH N Y & N J			2	1FE	565,525	114.3370	571,685	500,000	550,165		(5,922)			5.000	3.440	MN	4,167	25,000	04/28/2015	05/01/2033
74265L-M2-1	PRIVATE COLLEGES & UNIVS AUTH GA REV			2	1FE	622,575	120.2200	601,100	500,000	608,618		(11,118)			5.000	2.250	AO	6,250	25,139	09/21/2016	10/01/2032
762197-LP-4	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH				1FE	605,900	110.3770	551,885	500,000	548,072		(11,854)			5.000	2.360	MN	4,167	25,000	11/07/2012	11/01/2021
762197-VL-2	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH			2	1FE	616,325	121.5080	619,691	510,000	614,337		(1,988)			5.000	2.600	MS	5,667		09/28/2017	09/15/2028
762197-VN-8	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH			2	1FE	595,570	119.6030	598,015	500,000	593,798		(1,772)			5.000	2.780	MS	5,556		09/28/2017	09/15/2030
762232-AN-6	RHODE ISLAND ST COMM CORP REV			2	1FE	1,144,010	120.0310	1,200,310	1,000,000	1,130,100		(13,097)			5.000	3.229	JD	2,222	56,806	12/06/2016	06/15/2028
790407-JQ-4	ST JOHNS CNTY FLA SALES TAX REV			2	1FE	1,126,890	118.4320	1,125,104	950,000	1,083,519		(16,375)			5.000	2.840	AO	11,875	47,500	03/26/2015	10/01/2028
790407-JU-5	ST JOHNS CNTY FLA SALES TAX REV			2	1FE	582,250	117.1190	585,595	500,000	562,257		(7,562)			5.000	3.070	AO	6,250	25,000	03/26/2015	10/01/2032
794665-FQ-7	SALES TAX ASSET RECEIVABLE CORP N Y			2	1FE	601,165	119.5690	597,845	500,000	571,527		(9,492)			5.000	2.680	AO	5,278	25,000	09/24/2014	10/15/2028
795576-FU-6	SALT LAKE CITY UTAH ARPT REV			2	1FE	588,185	117.4110	587,055	500,000	585,735		(2,450)			5.000	2.920	JJ	12,500		09/05/2017	07/01/2035
795576-FV-4	SALT LAKE CITY UTAH ARPT REV			2	1FE	880,178	117.2290	879,218	750,000	876,567		(3,610)			5.000	2.950	JJ	18,750		09/05/2017	07/01/2036
79574C-AS-2	SALT RIVER PROJ ARIZ AGRIC IMPT & PWR DI			2	1FE	572,795	118.0000	590,000	500,000	556,192		(6,594)			5.000	3.280	JD	2,083	25,000	05/26/2015	12/01/2035
79575D-N2-2	SALT RIVER PROJ ARIZ AGRIC IMPT & PWR DI			2	1FE	918,008	111.8710	839,033	750,000	828,052		(18,886)			5.000	2.210	JD	3,125	37,500	01/08/2013	12/01/2026
797686-CY-6	SAN FRANCISCO CALIF MUN TRANSN AGY REV			2	1FE	582,025	116.4860	582,430	500,000	559,159		(8,652)			5.000	2.890	MS	8,333	25,000	04/14/2015	03/01/2033
803321-NP-9	SARASOTA CNTY FLA UTIL SYS REV			2	1FE	910,192	108.7000	869,600	800,000	894,573		(10,249)			4.000	2.411	AO	8,000	32,000	05/19/2016	10/01/2033
803321-NQ-7	SARASOTA CNTY FLA UTIL SYS REV			2	1FE	845,640	108.3170	812,378	750,000	832,145		(8,856)			4.000	2.521	AO	7,500	30,000	05/19/2016	10/01/2034
816705-JE-8	SEMINOLE CNTY FLA WTR & SWR REV			2	1FE	524,180	108.4440	542,220	500,000	518,870		(2,092)			4.000	3.441	AO	5,000	20,000	05/01/2015	10/01/2030
833102-ZC-3	SNOHOMISH CNTY WASH PUB UTIL DIST NO 001			2	1FE	558,970	116.6700	583,350	500,000	546,729		(5,013)			5.000	3.631	JD	2,083	25,000	06/19/2015	12/01/2040
837123-GL-6	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1FE	483,930	104.4110	522,055	500,000	484,530		295			4.000	4.191	JJ	10,000	20,000	10/21/2015	07/01/2045
837227-4C-8	SOUTH CENT CONN REGL WTR AUTH WTR SYS RE			2	1FE	562,230	109.4920	547,460	500,000	553,951		(5,542)			4.000	2.590	FA	8,333	21,778	06/16/2016	08/01/2035
864784-EW-9	SUFFOLK CNTY N Y WTR AUTH WTRWKS REV			2	1FE	803,438	110.5160	828,870	750,000	792,874		(5,063)			4.000	3.130	JD	2,500	30,000	10/22/2015	06/01/2031
880461-SB-5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR			2	1FE	494,375	99.0310	495,155	500,000	494,381		6			3.450	3.523	JJ	575		12/13/2017	07/01/2040

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
882854-WT-5	TEXAS WTR DEV BRD REV			2	1FE	529,030	109.9520	549,760	500,000	523,493		(2,606)			4.000	3.310	AO	4,222	20,000	10/07/2015	10/15/2032
882854-XS-6	TEXAS WTR DEV BRD REV			2	1FE	567,450	110.2660	551,330	500,000	560,082		(6,053)			4.000	2.470	AO	4,222	20,111	09/21/2016	10/15/2032
89602N-E8-3	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1FE	615,370	116.1870	580,935	500,000	563,765		(10,981)			5.000	2.451	MN	3,194	25,000	01/11/2013	11/15/2024
89602N-E9-1	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1FE	611,290	115.7990	578,995	500,000	561,621		(10,585)			5.000	2.531	MN	3,194	25,000	01/11/2013	11/15/2025
89602N-ZE-7	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1FE	3,110,675	114.8450	2,871,125	2,500,000	2,822,810		(62,158)			5.000	2.190	MN	15,972	125,000	02/27/2013	11/15/2023
89602N-ZF-4	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1FE	619,820	114.8450	574,225	500,000	560,613		(11,616)			5.000	2.351	MN	3,194	25,000	08/03/2012	11/15/2024
900680-BC-2	TUSCALOOSA CNTY ALA BRD ED SPL TAX SCH W			2	1FE	580,795	117.7880	588,940	500,000	576,813		(3,982)			5.000	3.051	FA	10,417	3,194	05/25/2017	02/01/2035
900680-BD-0	TUSCALOOSA CNTY ALA BRD ED SPL TAX SCH W			2	1FE	579,890	117.5250	587,625	500,000	575,956		(3,934)			5.000	3.071	FA	10,417	3,194	05/25/2017	02/01/2036
914046-WH-6	UNIVERSITY ALASKA UNIV REVS			2	1FE	619,735	110.5780	552,890	500,000	553,189		(13,527)			5.000	2.037	AO	6,250	25,000	11/13/2012	10/01/2024
914119-B8-4	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1FE	609,500	118.9170	594,585	500,000	578,909		(10,331)			5.000	2.500	JD	2,083	25,000	12/03/2014	06/01/2025
914119-PQ-9	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1FE	569,015	106.2170	531,085	500,000	518,144		(9,070)			5.000	3.034	JD	2,083	25,000	12/13/2011	06/01/2023
914302-AP-9	UNIVERSITY HOUSTON TEX UNIV REVS			2	1FE	57,276	109.4630	60,205	55,000	56,034		(303)			5.000	4.349	FA	1,039	2,750	07/25/2013	02/15/2030
914302-BL-7	UNIVERSITY HOUSTON TEX UNIV REVS			2	1FE	984,114	109.9420	1,038,952	945,000	962,764		(5,199)			5.000	4.349	FA	17,850	47,250	07/25/2013	02/15/2030
914641-X6-7	UNIVERSITY NEB UNIV REVS			2	1FE	621,910	114.1280	570,640	500,000	557,852		(12,074)			5.000	2.280	JJ	12,500	25,000	05/17/2012	07/01/2023
914641-Y2-5	UNIVERSITY NEB UNIV REVS			2	1FE	899,198	113.7100	852,825	750,000	821,636		(14,767)			5.000	2.730	JJ	18,750	37,500	05/17/2012	07/01/2027
915138-NY-3	UNIVERSITY TOLEDO OHIO GEN RCPTS				1FE	605,275	122.8980	614,490	500,000	605,189		(86)			5.000	2.830	JD	208		12/20/2017	06/01/2029
915200-TY-5	UNIVERSITY VT & ST AGRIC COLLEGE			2	1FE	1,119,740	110.5960	1,105,960	1,000,000	1,064,620		(12,307)			5.000	3.510	AO	12,500	50,000	03/19/2013	10/01/2038
915200-UN-7	UNIVERSITY VT & ST AGRIC COLLEGE			2	1FE	582,435	117.8700	589,350	500,000	558,704		(7,723)			5.000	3.061	AO	6,250	25,000	09/19/2014	10/01/2029
915260-BU-6	UNIVERSITY WIS HOSPS & CLINICS AUTH REV				1FE	1,125,707	110.1670	1,019,045	925,000	1,009,982		(25,057)			5.000	2.060	AO	11,563	46,250	02/28/2013	04/01/2021
915260-BV-4	UNIVERSITY WIS HOSPS & CLINICS AUTH REV				1FE	976,968	113.0510	904,408	800,000	887,596		(19,429)			5.000	2.280	AO	10,000	40,000	02/28/2013	04/01/2022
915260-BW-2	UNIVERSITY WIS HOSPS & CLINICS AUTH REV				1FE	647,072	115.6870	613,141	530,000	594,772		(11,416)			5.000	2.500	AO	6,625	26,500	02/28/2013	04/01/2023
91802R-AH-2	UTILITY DEBT SECURITIZATION AUTH N Y			2	1FE	1,166,315	117.6700	1,176,700	1,000,000	1,108,804		(16,464)			5.000	2.991	JD	2,222	50,000	05/01/2014	12/15/2029
92778V-BL-1	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R			2	1FE	597,300	119.8520	599,260	500,000	572,972		(9,222)			5.000	2.721	FA	10,417	25,000	04/15/2015	02/01/2031
928075-GU-8	VIRGINIA PORT AUTH COMWLTH PORT FD REV			2	1FE	582,975	118.0370	590,185	500,000	574,678		(8,297)			5.000	2.780	JJ	12,500	12,500	01/18/2017	07/01/2029
92812U-K5-6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R				1FE	691,966	98.4140	680,991	691,966	691,966		(3,702)			2.750	2.750	MON	1,586	19,339	04/25/2013	04/25/2042
92817T-CY-0	VIRGINIA ST PUB SCH AUTH SPL OBLIG PRINC			2	1FE	616,715	111.3060	556,530	500,000	549,005		(13,204)			5.000	2.110	JJ	11,528	25,000	08/15/2012	07/15/2023
92818M-AS-9	VIRGINIA ST RES AUTH CLEAN WTR REV			2	1FE	552,280	110.5610	552,805	500,000	547,054		(4,642)			4.000	2.790	MN	3,333	19,167	11/03/2016	11/01/2033
930876-CX-3	WAKE CNTY N C LTD OBLIG			2	1FE	568,145	110.4840	552,420	500,000	559,164		(5,853)			4.000	2.510	JD	1,667	20,000	05/10/2016	12/01/2033
940093-7A-9	WASHINGTON ST UNIV REVS			2	1FE	591,005	118.4320	592,160	500,000	568,181		(8,341)			5.000	2.900	AO	6,250	25,000	02/12/2015	04/01/2029
940093-7B-7	WASHINGTON ST UNIV REVS			2	1FE	588,615	117.9190	589,595	500,000	566,433		(8,110)			5.000	2.950	AO	6,250	25,000	02/12/2015	04/01/2030
940839-CF-8	WASHOE CNTY NEV HWY REV			2	1FE	528,365	103.0840	515,420	500,000	505,933		(5,261)			5.000	3.871	FA	10,417	25,000	06/05/2013	02/01/2043
944514-TJ-7	WAYNE CNTY MICH ARPT AUTH REV			2	1FE	1,079,960	115.9740	1,159,740	1,000,000	1,065,195		(6,868)			5.000	4.030	JD	4,167	50,000	09/23/2015	12/01/2032
944514-VT-2	WAYNE CNTY MICH ARPT AUTH REV			2	1FE	720,456	121.3350	728,010	600,000	718,153		(2,303)			5.000	2.720	JD	6,583		09/28/2017	12/01/2029
944514-XH-6	WAYNE CNTY MICH ARPT AUTH REV			2	1FE	579,710	118.5430	592,715	500,000	578,222		(1,488)			5.000	3.150	JD	5,486		09/28/2017	12/01/2032
95308R-FE-4	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S				1FE	1,270,811	111.9450	1,181,020	1,055,000	1,160,797		(25,263)			5.000	2.330	JD	2,344	52,750	05/22/2013	12/15/2021
95308R-FG-9	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S			2	1FE	1,183,430	111.7420	1,117,420	1,000,000	1,090,405		(21,455)			5.000	2.580	JD	2,222	50,000	05/22/2013	12/15/2023
95308R-FH-7	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S			2	1FE	587,965	111.6610	558,305	500,000	543,437		(10,285)			5.000	2.670	JD	1,111	25,000	05/22/2013	12/15/2024
968369-AA-6	WILKES CNTY GA HOSP AUTH REV			2	1FE	5,779,000	107.4270	6,208,206	5,779,000	5,779,000					7.200	7.200	MON	12,714	416,265	12/27/2010	02/20/2037
977092-QZ-1	WISCONSIN ST CLEAN WTR REV			2	1FE	4,062,893	101.4770	3,500,957	3,450,000	3,491,789		(99,382)			5.000	2.050	JD	14,375	172,500	12/12/2011	06/01/2021
977100-FD-3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			2	1FE	702,408	118.2740	709,644	600,000	698,016		(4,392)			5.000	2.789	MN	5,000	22,917	07/24/2017	05/01/2036
97712D-QR-0	WISCONSIN ST HEALTH & EDL FACS AUTH REV			2	1FE	1,627,830	105.2430	1,578,645	1,500,000	1,610,291		(11,433)			4.000	3.000	MN	7,667	60,000	06/09/2016	11/15/2039
98322Q-LF-2	WYOMING CMNTY DEV AUTH HSG REV				1FE	500,000	98.4330	492,165	500,000	500,000					2.350	2.350	JD	979	11,750	09/09/2016	12/01/2025
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						194,952,668	XXX	192,282,161	171,155,966	186,180,904		(2,177,079)			XXX	XXX	XXX	1,983,113	7,312,350	XXX	XXX
3128M1-Q7-7	FH G12378 - RMBS			4	1	13,579	102.7080	14,559	14,175	13,912		60			4.500	5.964	MON	53	662	08/23/2007	09/01/2021
3128M9-VK-5	FH G07518 - RMBS			4	1	6,120,048	106.1580	6,256,439	5,893,516	6,101,375		(4,665)			4.000	3.314	MON	19,645	238,740	01/22/2014	02/01/2043
3128MA-BS-7	FH G07849 - RMBS			4	1	877,183	103.3350	871,312	843,192	875,804		(542)			3.500	2.861	MON	2,459	29,845	10/21/2014	05/01/2044
3128MC-JK-2	FH G13666 - RMBS			4	1	129,964	104.8870	131,131	125,022	128,349		(333)			4.500	3.325	MON	469	5,762	10/06/2009	09/01/2024
3128MJ-Q9-4	FH G08479 - RMBS			4	1	872,632	103.1980	871,664	844,652	872,210		(247)			3.500	2.958	MON	2,464	29,910	02/23/2012	03/01/2042
3128MJ-S4-3	FH G08538 - RMBS			4	1	598,917	103.1970	614,894	595,845	598,538		(122)			3.500	3.425	MON	1,738	21,103	08/06/2013	07/01/2043
3128MJ-S8-4	FH G08542 - RMBS			4	1	1,064,243	104.8160	1,083,336	1,033,560	1,070,326		(66)			4.000	3.260	MON	3,445	42,053	08/28/2013	08/01/2043
3128PP-6C-2	FH J10867 - RMBS			4	1	39,642	101.9540	38,973	38,226	39,263		(45)			4.500	3.114	MON	143	1,804	10/21/2009	09/01/2024
3128PP-H4-8	FH J10251 - RMBS			4	1	29,056	102.9260	30,194	29,335	28,948		(8)			4.000	4.624	MON	98	1,281	06/04/2009	07/01/2024
3128PP-H5-5	FH J10252 - RMBS			4	1	87,555	103.7420	91,705	88,397	87,664		27			4.000	4.333	MON	295	3,630	06/04/2009	07/01/2024
3128PP-HZ-9	FH J10248 - RMBS			4	1	6,355	101.4140	6,335	6,246	6,293		(18)			4.500	3.785	MON	23	437	06/03/2009	07/01/2024
3128PP-WM-1	FH J10652 - RMBS			4	1	335,172	104.1730	339,504	325,904	330,636		(569)			4.500	3.843	MON	1,222	15,008	09/03/2009	10/01/2024
3128PQ-E9-8	FH J11060 - RMBS			4	1	119,842	104.8650	121,185	115,563	118,035		(293)			4.500	3.561	MON	433	5,307	11/04/2009	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
31292S-AF-7	FH C09006 - RMBS			4	1	1,680,148	100.5250	1,626,207	1,617,714	1,678,146		124			3.000	2.445	MON	4,044	49,112	07/26/2012	07/01/2042
31292S-AH-3	FH C09008 - RMBS			4	1	1,233,934	100.5360	1,199,865	1,193,468	1,232,486		(297)			3.000	2.514	MON	2,984	36,193	07/19/2012	08/01/2042
312945-V5-4	FH A96936 - RMBS			4	1	225,551	104.9910	225,196	214,491	225,907		(274)			4.000	2.967	MON	715	8,683	10/25/2013	02/01/2041
3132GU-KM-5	FH Q09000 - RMBS			4	1	1,405,558	103.1980	1,388,876	1,345,836	1,406,438		(1,056)			3.500	2.760	MON	3,925	47,613	06/06/2012	06/01/2042
3132HM-ZZ-7	FH Q11660 - RMBS			4	1	2,853,526	100.5460	2,760,000	2,745,013	2,839,965		(2,909)			3.000	2.488	MON	6,863	83,006	09/18/2012	10/01/2042
3132J8-UR-9	FH Q17391 - RMBS			4	1	1,587,997	105.6900	1,610,414	1,523,715	1,578,511		(3,782)			4.000	3.248	MON	5,079	61,465	02/14/2014	04/01/2043
3132JP-P9-7	FH Q22248 - RMBS			4	1	134,596	104.8270	134,194	128,015	134,455		17			4.000	2.967	MON	427	5,210	10/29/2013	10/01/2043
3132JQ-F6-2	FH Q22889 - RMBS			4	1	808,243	105.7020	807,161	763,619	810,284		(863)			4.000	2.756	MON	2,545	30,996	07/29/2014	11/01/2043
3132L5-SE-4	FH V80517 - RMBS			4	1	2,818,709	105.7100	2,818,059	2,665,840	2,818,746		(3,555)			4.000	2.829	MON	8,886	108,148	07/28/2014	10/01/2043
3132M9-5A-8	FH Q29241 - RMBS			4	1	4,044,182	106.0590	4,011,545	3,782,371	4,005,770		(9,011)			4.000	2.763	MON	12,608	153,223	10/08/2014	10/01/2044
3132MA-CR-0	FH Q29380 - RMBS			4	1	389,713	104.5920	384,112	367,248	391,940		402			4.000	2.608	MON	1,224	15,004	11/05/2014	11/01/2044
3132QM-LQ-2	FH Q31234 - RMBS			4	1	1,474,809	103.1460	1,450,037	1,405,810	1,472,249		(2,110)			3.500	2.717	MON	4,100	49,661	02/25/2015	02/01/2045
3132QU-3B-7	FH Q37993 - RMBS			4	1	2,051,504	104.5760	2,014,146	1,926,012	2,045,537		(1,638)			4.000	2.800	MON	6,420	78,131	01/19/2016	12/01/2045
3132XC-RV-9	FH G67700 - RMBS			4	1	4,544,415	103.3150	4,572,185	4,425,480	4,541,279		(3,136)			3.500	3.065	MON	12,908	117,179	02/21/2017	08/01/2046
3136AC-U5-8	FNR 1315E EP - CMO/RMBS			4	1	1,409,174	102.5719	1,390,659	1,355,789	1,398,327		(3,018)			3.500	2.658	MON	3,954	48,110	11/22/2013	08/25/2042
3136AE-ZQ-3	FNR 1356B P - CMO/RMBS			4	1	4,662,593	98.8857	4,664,570	4,717,135	4,666,843		854			2.500	2.738	MON	9,827	119,638	11/12/2013	06/25/2043
3136AF-Y8-1	FNR 1389A PA - CMO/RMBS			4	1	497,250	101.8499	488,585	479,711	494,502		627			3.500	2.676	MON	1,399	16,992	12/10/2013	02/25/2043
3137AC-P3-7	FHR 3879F NW - CMO/RMBS			4	1	88,180	102.4036	86,205	84,182	86,557		(530)			4.000	2.228	MON	281	3,476	07/12/2011	09/15/2040
3137B4-Z5-8	FHR 4261B PA - CMO/RMBS			4	1	885,013	101.5574	876,339	862,901	880,078		(1,441)			3.000	2.479	MON	2,157	26,234	11/25/2013	07/15/2032
3137B8-PP-6	FHR 4322A PA - CMO/RMBS			4	1	565,722	105.3919	564,807	535,912	561,561		(1,176)			4.000	2.772	MON	1,786	21,820	04/03/2014	03/15/2044
31385X-EW-3	FN 555549 - RMBS			4	1	10,547	101.8020	10,553	10,366	10,344		(27)			5.000	4.468	MON	43	513	03/25/2008	06/01/2018
31385X-NF-0	FN 555790 - RMBS			4	1	177,804	104.9620	184,096	175,393	179,829		1,072			3.375	2.526	MON	493	5,525	01/22/2004	10/01/2033
3138EN-7M-5	FN AL6299 - RMBS			4	1	1,430,247	103.1930	1,395,458	1,352,280	1,426,122		(321)			3.500	2.522	MON	3,944	47,997	01/28/2015	01/01/2045
3138EN-WX-3	FN AL6061 - RMBS			4	1	894,923	103.1930	892,403	864,791	891,943		(1,027)			3.500	2.916	MON	2,522	30,590	11/19/2014	11/01/2044
3138WG-EZ-3	FN AS6451 - RMBS			4	1	1,787,479	103.2860	1,766,054	1,709,867	1,780,268		(3,547)			3.500	2.813	MON	4,987	60,301	01/22/2016	01/01/2046
3138Y1-3L-7	FN AX0802 - RMBS			4	1	1,190,079	103.1160	1,165,258	1,130,046	1,193,300		4,308			3.500	2.499	MON	3,296	40,498	02/12/2015	10/01/2044
3138Y6-MY-7	FN AX4874 - RMBS			4	1	2,173,267	103.3800	2,119,551	2,050,252	2,150,441		(5,961)			3.500	2.618	MON	5,980	72,295	01/15/2015	12/01/2044
31390U-MU-7	FN 656571 - RMBS			4	1	105,240	105.4010	110,648	104,978	106,730		831			3.290	3.023	MON	288	3,407	06/02/2005	05/01/2033
31402H-Z2-0	FN 729861 - RMBS			4	1	169,189	105.1060	172,439	164,062	171,161		1,153			3.547	3.135	MON	485	5,415	01/23/2004	11/01/2033
31402R-AD-1	FN 735404 - RMBS			4	1	12,033	101.6520	12,619	12,413	12,262		44			4.500	5.669	MON	47	587	11/07/2007	04/01/2020
31403D-YB-9	FN 746006 - RMBS			4	1	382,607	105.0800	388,213	369,445	386,136		4,250			3.637	2.470	MON	1,120	10,889	03/24/2004	12/01/2033
31405Q-AX-6	FN 795722 - RMBS			4	1	189,577	105.3650	196,796	186,776	192,653		2,538			3.397	2.973	MON	529	5,447	10/04/2004	10/01/2034
31412U-AJ-9	FN 934809 - RMBS			4	1	70,475	102.8900	70,028	68,061	69,303		(134)			4.500	3.586	MON	255	3,156	09/18/2009	03/01/2024
31414R-PK-5	FN 973926 - RMBS			4	1	246,576	105.6200	256,585	242,932	246,090		(156)			3.585	3.663	MON	726	8,264	04/15/2008	05/01/2038
31416X-FA-3	FN AB1960 - RMBS			4	1	693,432	105.9780	686,407	647,689	690,698		(2,061)			4.000	2.696	MON	2,159	26,140	12/03/2014	12/01/2040
31418V-KJ-0	FN AD7496 - RMBS			4	1	50,029	103.2520	51,271	49,656	49,853		(23)			3.500	3.292	MON	145	1,790	01/13/2011	01/01/2026
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						53,238,508	XXX	53,022,772	51,232,900	53,098,066		(38,653)			XXX	XXX	XXX	151,639	1,798,249	XXX	XXX
3137B9-BZ-7	FHMS KF03 A - CMBS			4	1	78,665	99.4397	78,224	78,665	78,665					1.583	1.912	MON	24	1,119	04/08/2014	01/25/2021
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						78,665	XXX	78,224	78,665	78,665					XXX	XXX	XXX	24	1,119	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						248,269,841	XXX	245,383,158	222,467,531	239,357,636		(2,215,733)			XXX	XXX	XXX	2,134,777	9,111,718	XXX	XXX
00287Y-AQ-2	ABBVIE INC			1,2	2FE	1,497,375	102.8080	1,542,120	1,500,000	1,497,978		236			3.600	3.621	MN	7,050	54,000	05/05/2015	05/14/2025
00507U-AS-0	ACTAVIS FUNDING SCS		C	1,2	2FE	747,338	101.8050	763,538	750,000	747,987		238			3.800	3.843	MS	8,392	28,500	03/03/2015	03/15/2025
03523T-BP-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2FE	4,632,850	99.2420	4,962,100	5,000,000	4,792,512		41,499			2.500	3.497	JJ	57,639	125,000	12/10/2013	07/15/2022
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE INC		C	1	1FE	3,184,440	110.3360	3,310,080	3,000,000	3,172,893		(3,565)			4.625	4.257	FA	57,813	138,750	07/30/2014	02/01/2044
05567L-T3-1	BNP PARIBAS SA		C		1FE	1,007,190	107.4890	1,074,890	1,000,000	1,002,762		(824)			5.000	4.901	JJ	23,056	50,000	10/26/2011	01/15/2021
06051G-GW-3	BANK OF AMERICA CORP			1,2,5	1FE	1,359,000	100.0220	1,359,299	1,359,000	1,359,000					3.419	3.419	JD	1,420		12/12/2017	12/20/2028
07177M-AD-5	BAXALTA INC		C	1,2	2FE	1,499,520	100.6460	1,509,690	1,500,000	1,499,763		91			2.875	2.882	JD	958	43,125	06/18/2015	06/23/2020
075887-BA-6	BECTON DICKINSON & CO			1	2FE	1,732,430	100.8430	1,764,753	1,750,000	1,740,949		2,172			3.125	3.269	MN	8,051	54,688	11/15/2013	11/08/2021
12189L-AK-7	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	5,357,950	111.6950	5,584,750	5,000,000	5,354,007		(3,943)			4.375	3.919	MS	72,917	109,375	07/07/2017	09/01/2042
126408-GV-9	CSX CORP			1,2	2FE	497,495	105.0590	525,295	500,000	499,025		260			4.250	4.312	JD	1,771	21,250	05/20/2011	06/01/2021
166764-AH-3	CHEVRON CORP			1,2	1FE	3,000,000	102.7630	3,082,890	3,000,000	3,000,000					3.191	3.191	JD	1,861	95,730	06/17/2013	06/24/2023
172967-FT-3	CITIGROUP INC				2FE	1,615,290	106.3760	1,595,640	1,500,000	1,581,404		(18,678)			4.500	3.060	JJ	31,313	67,500	02/24/2016	01/14/2022
191241-AE-8	COCA-COLA FEMSA SAB DE CV		C	1	1FE	4,741,355	104.6050	4,968,738	4,750,000	4,744,553		806			3.875	3.897	MN	17,895	184,063	01/13/2014	11/26/2023

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
20030N-BH-3	COMCAST CORP			1	1FE	6,384,963	108.9970	6,812,313	6,250,000	6,379,678		(5,260)			4.250	4.064	JJ	122,483	159,375	02/14/2017	01/15/2033
20030N-BP-5	COMCAST CORP			1,2	1FE	2,207,693	109.3290	2,186,580	2,000,000	2,204,050		(3,643)			4.400	3.597	FA	33,244	44,000	07/24/2017	08/15/2035
21685W-DD-6	RABOBANK NEDERLAND NV		C		1FE	2,408,215	105.0390	2,415,897	2,300,000	2,350,805		(11,385)			3.875	3.295	FA	35,402	89,125	07/30/2012	02/08/2022
224044-CF-2	COX COMMUNICATIONS INC			1,2	2FE	859,800	101.9060	1,019,060	1,000,000	868,892		4,294			4.800	6.041	FA	20,000	48,000	10/27/2015	02/01/2035
225460-AF-4	CREDIT SUISSE (NEW YORK BRANCH)		C		1FE	1,705,900	104.7830	1,833,703	1,750,000	1,735,397		5,173			4.375	4.721	FA	31,050	76,563	12/06/2011	08/05/2020
23636T-AA-8	DANONE SA		C	1	2FE	3,324,300	100.6560	3,522,960	3,500,000	3,400,958		20,108			3.000	3.695	JD	4,667	105,000	12/18/2013	06/15/2022
25179M-AV-5	DEVON ENERGY CORP			1,2	2FE	1,499,325	116.7680	1,751,520	1,500,000	1,499,433		55			5.850	5.856	JD	3,900	87,750	12/10/2015	12/15/2025
25243Y-AP-4	DIAGEO CAPITAL PLC		C	1	1FE	1,089,950	106.2680	1,062,680	1,000,000	1,026,256		(9,688)			4.828	3.734	JJ	22,262	48,280	08/04/2010	07/15/2020
25470D-AE-9	DISCOVERY COMMUNICATIONS LLC			1	2FE	1,987,540	104.6190	2,092,380	2,000,000	1,995,055		1,297			4.375	4.453	JD	3,889	87,500	06/13/2011	06/15/2021
25470D-AK-5	DISCOVERY COMMUNICATIONS LLC			1,2	2FE	999,150	98.3180	983,180	1,000,000	999,370		76			3.450	3.460	MS	10,158	34,500	02/25/2015	03/15/2025
26443C-AA-1	DUKE UNIVERSITY HEALTH SYSTEM INC			1,2	1FE	996,310	104.6170	1,046,170	1,000,000	996,366		56			3.920	3.941	JD	3,267	19,056	07/07/2017	06/01/2047
26444H-AC-5	DUKE ENERGY FLORIDA LLC			1,2	1FE	999,400	101.2400	1,012,400	1,000,000	999,457		57			3.200	3.207	JJ	14,756	16,800	01/03/2017	01/15/2027
28370T-AG-4	EL PASO PIPELINE PARTNERS OPERATING COMP			1,2	2FE	1,762,720	104.1160	2,082,320	2,000,000	1,806,550		24,315			4.300	6.169	MN	14,333	86,000	02/24/2016	05/01/2024
29273R-AY-5	ENERGY TRANSFER PARTNERS LP			1,2	2FE	1,091,525	105.7500	1,321,875	1,250,000	1,121,067		16,487			4.900	7.012	FA	25,521	61,250	02/24/2016	02/01/2024
31428X-AX-4	FEDEX CORP			1	2FE	3,080,580	113.3560	3,400,680	3,000,000	3,070,123		(2,879)			4.900	4.691	JJ	67,783	147,000	01/24/2014	01/15/2034
31428X-BM-7	FEDEX CORP			1,2	2FE	1,244,975	100.6710	1,258,388	1,250,000	1,245,474		499			3.300	3.346	MS	12,146	28,531	01/03/2017	03/15/2027
341099-CP-2	DUKE ENERGY FLORIDA LLC			1,2	1FE	997,960	102.2330	1,022,330	1,000,000	999,186		209			3.100	3.124	FA	11,711	31,000	08/15/2011	08/15/2021
36164Q-6M-5	GE CAPITAL INTERNATIONAL FUNDING CO			1	1FE	746,970	101.7070	759,751	747,000	747,004		0			3.373	3.373	MN	3,220	25,196	10/26/2015	11/15/2025
36962G-6F-6	GENERAL ELECTRIC CAPITAL CORPORATION				1FE	291,879	101.5810	291,537	287,000	289,492		(490)			3.150	2.950	MS	2,863	9,041	10/19/2012	09/07/2022
370334-BZ-6	GENERAL MILLS INC			1,2	2FE	2,240,550	99.7620	2,244,645	2,250,000	2,241,360		810			3.200	3.249	FA	28,200	40,600	01/09/2017	02/10/2027
38141E-A6-6	GOLDMAN SACHS & CO				1FE	1,073,400	108.1220	1,081,220	1,000,000	1,023,327		(8,732)			6.000	4.978	JD	2,667	60,000	06/13/2011	06/15/2020
38141G-GQ-1	GOLDMAN SACHS GROUP INC				1FE	2,269,848	108.3790	2,438,528	2,250,000	2,258,011		(2,025)			5.250	5.139	JJ	50,531	118,125	12/07/2011	07/27/2021
404280-AK-5	HSBC HOLDINGS PLC		C		1FE	2,925,038	107.4430	2,954,683	2,750,000	2,817,371		(18,887)			5.100	4.286	AO	33,504	140,250	08/11/2011	04/05/2021
423012-AG-8	HEINEKEN NV		C	1,2	2FE	4,088,920	109.9930	4,399,720	4,000,000	4,088,127		(793)			4.350	4.217	MS	44,467	87,000	05/16/2017	03/29/2047
42824C-AG-4	HEWLETT PACKARD ENTERPRISE CO			1,2	2FE	1,499,580	102.1000	1,531,500	1,500,000	1,499,767		84			3.600	3.604	AO	11,400	54,792	09/30/2015	10/15/2020
459284-AB-1	COCA COLA EUROPEAN PARTNERS US LLC		C	1	2FE	2,668,848	102.5120	2,819,080	2,750,000	2,723,383		9,176			3.500	3.881	MS	28,340	96,250	05/27/2011	09/15/2020
46625H-HU-7	JPMORGAN CHASE & CO				1FE	963,220	104.8520	1,048,520	1,000,000	987,641		4,061			4.250	4.729	AO	8,972	42,500	02/22/2011	10/15/2020
46625H-HZ-6	JPMORGAN CHASE & CO				1FE	1,781,903	106.7670	1,868,423	1,750,000	1,762,592		(3,411)			4.625	4.392	MN	11,466	80,938	08/11/2011	05/10/2021
49456B-AG-6	KINDER MORGAN INC			1,2	2FE	885,320	106.6760	1,066,760	1,000,000	893,037		3,454			5.300	6.340	JD	4,417	53,000	09/11/2015	12/01/2034
55907R-AA-6	MAGELLAN MIDSTREAM PARTNERS LP			1	2FE	2,022,960	104.3470	2,086,940	2,000,000	2,008,379		(2,500)			4.250	4.104	FA	35,417	85,000	06/09/2011	02/01/2021
559080-AH-9	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2FE	998,710	98.3800	983,800	1,000,000	999,039		117			3.200	3.215	MS	9,422	32,000	02/25/2015	03/15/2025
565849-AL-0	MARATHON OIL CORP			1,2	3FE	1,995,420	101.7940	2,035,880	2,000,000	1,996,421	56,551	409			3.850	3.878	JD	6,417	77,000	06/01/2015	06/01/2025
58013M-EM-2	MCDONALDS CORP			1	2FE	1,207,413	100.2060	1,252,575	1,250,000	1,227,581		5,135			2.625	3.101	JJ	15,130	32,813	11/18/2013	01/15/2022
58013M-EZ-3	MCDONALD'S CORP			1,2	2FE	2,929,685	113.5870	3,123,643	2,750,000	2,925,443		(4,242)			4.700	4.181	JD	7,899	129,250	05/09/2017	12/09/2035
58933Y-AJ-4	MERCK & CO INC			1	1FE	2,470,475	111.8170	2,795,425	2,500,000	2,472,522		596			4.150	4.221	MN	12,392	103,750	05/14/2014	05/18/2043
58933Y-AT-2	MERCK & CO INC			1,2	1FE	994,250	104.3940	1,043,940	1,000,000	994,569		114			3.700	3.732	FA	14,492	37,000	02/05/2015	02/10/2045
595620-AQ-8	MIDAMERICAN ENERGY CO			1,2	1FE	1,999,360	100.5080	2,010,160	2,000,000	1,999,355		(5)			3.100	3.104	MN	10,333	46,500	01/23/2017	05/01/2027
617446-7P-8	MORGAN STANLEY			1	1FE	1,005,770	107.2180	1,072,180	1,000,000	1,001,890		(670)			5.500	5.420	JJ	23,986	55,000	02/24/2011	07/24/2020
61747W-AF-6	MORGAN STANLEY			1	1FE	443,325	108.9740	544,870	500,000	476,660		6,548			5.750	7.483	JJ	12,458	28,750	11/30/2011	01/25/2021
655044-AK-1	NOBLE ENERGY INC			1,2	2FE	1,649,475	102.7190	1,816,072	1,768,000	1,686,302		20,587			5.625	7.194	MN	16,575	106,420	02/17/2016	05/01/2021
666807-BA-9	NORTHROP GRUMMAN CORP			1	2FE	3,000,520	104.4920	2,873,530	2,750,000	2,804,775		(32,969)			5.050	3.743	FA	57,865	138,875	06/01/2011	08/01/2019
69351U-AP-8	PPL ELECTRIC UTILITIES CORP			1,2	1FE	495,955	101.7090	508,545	500,000	498,368		410			3.000	3.094	MS	4,417	15,000	08/18/2011	09/15/2021
713448-CZ-9	PEPSICO INC			1,2	1FE	3,423,180	116.1520	3,484,560	3,000,000	3,419,364		(3,816)			4.600	3.771	JJ	62,867		07/21/2017	07/17/2045
74456Q-AX-4	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1FE	4,835,863	102.8330	4,833,151	4,700,000	4,744,195		(16,008)			3.500	3.123	FA	62,144	164,500	10/18/2011	08/15/2020
75625Q-AB-5	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1FE	758,003	103.3010	774,758	750,000	755,109		(830)			3.625	3.488	MS	7,552	27,188	03/26/2014	09/21/2023
80685Q-AA-4	SCHLUMBERGER OILFIELD UK PLC			1,2	1FE	2,953,260	104.4550	3,133,650	3,000,000	2,983,534		4,962			4.200	4.395	JJ	58,100	126,000	02/10/2011	01/15/2021
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1FE	3,127,320	109.7140	3,291,420	3,000,000	3,126,085		(1,235)			4.200	3.956	MS	36,750	63,000	05/22/2017	03/16/2047
84756N-AB-5	SPECTRA ENERGY PARTNERS LP			1,2	2FE	499,835	105.7220	528,610	500,000	499,936		17			4.600	4.604	JD	1,022	23,000	06/06/2011	06/15/2021
863667-AB-7	STRYKER CORP			1	1FE	4,612,185	103.9500	4,677,750	4,500,000	4,529,203		(13,484)			4.375	4.040	JJ	90,781	196,875	01/31/2011	01/15/2020
886546-AB-6	TIFFANY & CO			1,2	2FE	997,020	100.7940	1,007,940	1,000,000	1,037,709		(4,939)			3.800	3.175	AO	9,500	38,000	09/22/2014	10/01/2024
89153V-AL-3	TOTAL CAPITAL INTERNATIONAL SA	C	C	1	1FE	4,962,450	106.0340	5,301,700	5,000,000	4,975,749		3,360			3.750	3.838	AO	42,188	187,500	01/08/2014	04/10/2024
89352H-AK-5	TRANSCANADA PIPELINES LTD			1,2	1FE	3,954,800	104.4840	4,179,360	4,000,000	3,971,606		4,297			3.750	3.888	AO	31,250	150,000	11/13/2013	10/16/2023
89352H-AM-1	TRANSCANADA PIPELINES LTD			1,2	1FE	795,105	111.6580	837,435	750,000	789,246		(1,707)			4.625	4.172	MS	11,563	34,688	05/06/2014	03/01/2034
90131H-AE-5	21ST CENTURY FOX AMERICA INC			1,2	2FE	2,505,925	104.0070	2,600,175	2,500,000	2,504,227		(557)			3.700	3.671	MS	27,236	92,500	09/24/2014	09/15/2024
91324P-CQ-3	UNITEDHEALTH GROUP INC			1	1FE	4,798,929	116.4580	5,007,694	4,300,000	4,785,657		(13,272)			4.625	3.741	JJ	91,703	99,438	04/18/2017	07/15/2035
91324P-CW-0	UNITEDHEALTH GROUP INC			1	1FE	1,997,920	103.4460	2,068,920	2,000,000	1,998,144		215			3.450	3.462	JJ	31,817	39,292	12/15/2016	01/15/2027
92343V-CQ-5	VERIZON COMMUNICATIONS INC			1,2	2FE	928,700	101.9040	1,019,040	1,000,000	934,102		2,454			4.400	4.983	MN	7,333	44,000	09/28/2015	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
925524-BG-4	VIACOM INC (NEW)			1	2FE	1,258,750	104.1000	1,301,250	1,250,000	1,253,288		(949)			4.500	4.410	MS	18,750	56,250	05/25/2011	03/01/2021
927804-FB-5	VIRGINIA ELECTRIC AND POWER CO			1	2FE	2,291,920	131.8900	2,637,800	2,000,000	2,249,514		(7,512)			6.000	4.988	MN	15,333	120,000	07/13/2011	05/15/2037
927804-FR-0	VIRGINIA ELECTRIC AND POWER CO			1,2	1FE	2,480,300	112.8220	2,820,550	2,500,000	2,481,659		363			4.450	4.498	FA	42,028	111,250	02/04/2014	02/15/2044
92826C-AE-2	VISA INC			1,2	1FE	2,175,860	111.0260	2,220,520	2,000,000	2,172,035		(3,825)			4.150	3.488	JD	3,919	62,250	06/20/2017	12/14/2035
931142-DD-2	WAL MART STORES INC	C			1FE	3,022,620	106.2410	3,187,230	3,000,000	3,008,516		(2,372)			4.250	4.157	AO	26,917	127,500	04/18/2011	04/15/2021
94974B-FC-9	WELLS FARGO & CO				1FE	1,018,420	103.2560	1,032,560	1,000,000	1,010,168		(2,236)			3.500	3.238	MS	10,986	35,000	02/14/2014	03/08/2022
980888-AD-3	WOOLWORTHS LTD		C		2FE	958,570	103.0690	1,030,690	1,000,000	986,430		4,588			4.000	4.536	MS	11,000	40,000	02/08/2011	09/22/2020
98389B-AM-2	XCEL ENERGY INC			1,2	2FE	3,158,035	104.2480	3,127,440	3,000,000	3,041,068		(20,773)			4.700	3.933	MN	18,017	141,000	05/13/2011	05/15/2020
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						163,676,298	XXX	171,624,344	161,461,000	163,369,913	56,551	(38,416)			XXX	XXX	XXX	1,902,312	5,815,987	XXX	XXX
161542-DQ-5	CFLAT 04AQ1 M2 - CMO/RMBS			4	1AM	31,768	95.0302	121,364	127,711	12,067		(4,924)			3.352	48.959	MON	71	3,764	11/21/2006	05/25/2034
452570-AE-4	IMSA 072 2A - CMO/RMBS			4	1AM	629,887	98.9147	623,050	629,887	623,050	(33,516)	20,880			1.802	1.584	MON	185	8,660	03/27/2007	04/25/2037
55265K-2G-3	MASTR 0311 7A2 - CMO/RMBS			4	1AM	275,402	101.5157	289,998	285,668	278,946		30			5.250	5.848	MON	1,250	15,096	12/23/2005	12/25/2033
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						937,057	XXX	1,034,413	1,043,266	914,063	(33,516)	15,986			XXX	XXX	XXX	1,506	27,520	XXX	XXX
12591K-AD-7	COMM 13CR12 A3 - CMBS			4	1FE	2,168,438	104.8672	2,097,345	2,000,000	2,116,568		(19,290)			3.765	2.647	MON	6,275	75,300	03/26/2015	10/15/2046
12626L-AE-2	COMM 13CR11 A4 - CMBS			4	1FE	2,362,148	107.0651	2,408,966	2,250,000	2,318,955		(11,235)			4.258	3.664	MON	7,984	95,805	01/24/2014	08/12/2050
17324D-AU-8	CGCMT 15P1 A5 - CMBS			4	1FE	5,157,227	104.5654	5,228,270	5,000,000	5,125,990		(15,505)			3.717	3.340	MON	15,488	185,850	12/09/2015	09/17/2048
21870K-AA-6	CORE 15WEST A - CMBS			4	1FE	1,802,382	101.5060	1,776,355	1,750,000	1,796,681		(5,376)			3.292	2.920	MON	4,801	57,610	04/07/2015	02/12/2037
23312L-AS-7	DBJPM 16C1 A4 - CMBS			4	1FE	1,613,613	101.3560	1,520,341	1,500,000	1,598,074		(11,045)			3.276	2.387	MON	4,095	49,140	07/28/2016	05/12/2049
23312V-AF-3	DBJPM 16C3 A5 - CMBS			4	1FE	1,544,985	98.5964	1,478,945	1,500,000	1,539,178		(4,203)			2.890	2.553	MON	3,613	43,350	07/26/2016	08/12/2049
350910-AN-5	FTST 064TS A - CMBS			4	1FE	4,904,004	107.2237	5,232,187	4,879,693	4,883,656		(1,653)			5.401	5.419	MON	14,642	264,047	12/11/2006	12/13/2028
36249K-AC-4	GSMS 10C1 A2 - CMBS			4	1FE	1,029,960	104.2527	1,042,527	1,000,000	1,007,756		(3,454)			4.592	4.242	MON	3,827	45,920	08/04/2010	08/10/2043
46645U-AT-4	JPMCC 16JP4 A4 - CMBS			4	1FE	2,059,996	104.1305	2,082,610	2,000,000	2,054,309		(5,665)			3.648	3.299	MON	6,081	72,966	12/05/2016	12/17/2049
61763K-AX-2	MSBAM 14C15 A2 - CMBS			4	1FE	1,029,995	100.6605	1,006,605	1,000,000	1,005,977		(6,831)			2.979	2.304	MON	2,483	29,790	03/26/2014	04/17/2047
67087M-AA-4	OBP 10OBP CTF - CMBS			4	1FE	1,749,990	104.5585	1,829,774	1,750,000	1,747,145		(604)			4.646	4.668	MON	6,776	81,309	06/25/2010	07/15/2045
92937U-AD-0	WFRBS 13C13 A4 - CMBS			4	1FE	4,634,910	101.0110	4,545,495	4,500,000	4,573,650		(13,828)			3.001	2.660	MON	11,254	135,045	04/17/2013	05/17/2045
95000A-AU-1	WFCM 15P2 A4 - CMBS			4	1FE	1,802,444	105.2453	1,841,793	1,750,000	1,792,546		(4,975)			3.809	3.460	MON	5,555	66,657	12/08/2015	12/17/2048
95000P-AE-4	WFCM 16C37 A5 - CMBS			4	1FE	1,544,931	105.2563	1,578,844	1,500,000	1,540,693		(4,144)			3.794	3.444	MON	4,743	56,910	12/09/2016	12/15/2049
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						33,405,022	XXX	33,670,056	32,379,693	33,101,175		(107,808)			XXX	XXX	XXX	97,613	1,259,699	XXX	XXX
00248P-AP-1	AVOCE 1R A1R - CDO			4	1FE	4,500,000	100.0000	4,500,000	4,500,000	4,500,000					2.519	2.310	JAJO	24,247	57,943	03/16/2017	07/15/2026
02582J-HN-3	AMXCA 178 A - ABS			4	1FE	2,550,000	100.0463	2,551,182	2,550,000	2,550,000					1.597	1.615	MON	1,923	4,455	10/23/2017	05/16/2022
05377R-CR-3	AESOP 171 B - ABS			4	1FE	1,999,169	100.6721	2,013,441	2,000,000	1,999,282		113			3.410	3.443	MON	2,084	52,097	03/08/2017	09/20/2023
17119B-AD-9	CCART 16B A4 - ABS			4	1FE	999,815	99.0618	990,618	1,000,000	999,879		55			1.870	1.883	MON	831	18,700	10/26/2016	02/15/2022
26249E-AN-5	DRSLF 31R AR - CDO			4	1FE	750,000	100.3500	752,625	750,000	750,000					2.384	2.447	JAJO	3,724	8,812	03/22/2017	04/20/2026
28415P-AA-2	EHGVT 16A A - ABS			4	1FE	639,011	99.3790	635,054	639,022	639,019		4			2.730	2.747	MON	242	17,918	06/22/2016	04/25/2028
34528Q-EC-4	FORDF 155 A - ABS			4	1FE	1,005,938	100.1573	1,001,573	1,000,000	1,004,480		(1,457)			2.390	2.220	MON	1,062	19,917	02/15/2017	08/15/2022
38137H-BU-1	GOLD 11RR AR2 - CDO			4	1FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000					2.763	2.803	JAJO	653		12/08/2017	01/21/2031
44890R-AD-3	HART 14A A4 - ABS			4	1FE	75,581	99.9942	75,593	75,597	75,597		3			1.320	1.332	MON	44	1,179	01/28/2014	08/15/2019
67106J-AN-0	OAKC 10R AR - CDO			4	1FE	6,750,000	100.0000	6,750,000	6,750,000	6,750,000					2.493	2.532	JAJO	33,183	94,288	03/08/2017	07/20/2026
82652J-AA-5	SRFC 153 A - ABS			4	1FE	306,180	99.8526	305,788	306,239	306,142		(41)			2.580	2.602	MON	241	8,233	10/14/2015	09/20/2032
82652K-AA-2	SRFC 171 A - ABS			4	1FE	605,404	100.1189	606,165	605,445	605,405		1			2.910	2.911	MON	538	13,920	03/13/2017	03/20/2034
92348R-AB-4	VZOT 173 A1B - ABS			4	1FE	1,000,000	100.1574	1,001,574	1,000,000	1,000,000					1.771	1.784	MON	590	2,760	10/11/2017	04/20/2022
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						24,181,097	XXX	24,183,611	24,176,303	24,179,804		(1,321)			XXX	XXX	XXX	69,364	300,223	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						222,199,475	XXX	230,512,423	219,060,262	221,564,955	23,035	(131,559)			XXX	XXX	XXX	2,070,795	7,403,429	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						457,008,610	XXX	463,660,135	425,584,721	446,645,190	947,081	(2,896,359)			XXX	XXX	XXX	4,649,070	15,683,473	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						59,018,133	XXX	58,924,206	56,915,046	58,841,483	(33,516)	(21,125)			XXX	XXX	XXX	170,931	2,042,201	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						34,613,651	XXX	34,846,467	33,536,380	34,310,149		(113,327)			XXX	XXX	XXX	101,466	1,307,360	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
8099999. Total - Other Loan-Backed and Structured Securities						24,181,097	XXX	24,183,611	24,176,303	24,179,804		(1,321)			XXX	XXX	XXX	69,364	300,223	XXX	XXX
8199999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						574,821,491	XXX	581,614,419	540,212,451	563,976,626	913,565	(3,032,132)			XXX	XXX	XXX	4,990,830	19,333,258	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 Co[illegible]	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
000000-00-0	FEDERAL HOME LOAN BANK	RF		20,393.000	2,039,300	100.000	2,039,300	2,039,300		101,860						V	02/15/2012
001055-10-2	AFLAC ORD			1,320.000	115,870	87.780	115,870	71,076		1,789		19,387		19,387		L	07/27/2017
00123Q-10-4	AGNC INVESTMENT REIT ORD			50.000	1,010	20.190	1,010	1,110	9	54		(101)		(101)		L	06/23/2017
00206R-10-2	AT&T ORD			15,909.000	618,542	38.880	618,542	484,486		23,832		(24,397)		(24,397)		L	11/27/2017
002824-10-0	ABBOTT LABORATORIES ORD			30,163.996	1,721,459	57.070	1,721,459	1,116,595		32,012		562,860		562,860		L	07/14/2016
00508Y-10-2	ACUITY BRANDS ORD			75.000	13,200	176.000	13,200	12,160		3		1,040		1,040		L	11/27/2017
00724F-10-1	ADOBE SYSTEM ORD			1,415.000	247,965	175.240	247,965	103,731				80,002		80,002		L	06/23/2017
00817Y-10-8	AETNA ORD			6,520.000	1,176,143	180.390	1,176,143	732,980		11,410		367,598		367,598		L	11/11/2016
008252-10-8	AFFILIATED MANAGERS GROUP ORD			10.000	2,053	205.250	2,053	1,613		4		440		440		L	06/23/2017
00846U-10-1	AGILENT TECHNOLOGIES ORD			870.000	58,264	66.970	58,264	21,005	130	459		18,627		18,627		L	03/28/2007
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			630.000	103,370	164.080	103,370	60,645	599	1,564		10,131		10,131		L	11/27/2017
00971T-10-1	AKAMAI TECHNOLOGIES ORD			150.000	9,756	65.040	9,756	8,111				1,399		1,399		L	11/27/2017
017175-10-0	ALLEGHANY ORD			50.000	29,805	596.090	29,805	29,220				585		585		L	06/23/2017
018802-10-8	ALLIANT ENERGY ORD			590.000	25,140	42.610	25,140	24,456		372		684		684		L	06/23/2017
020002-10-1	ALLSTATE ORD			693.000	72,564	104.710	72,564	33,485	256	714		17,499		17,499		L	06/23/2017
02079K-10-7	ALPHABET CL C ORD			867.000	907,229	1,046.400	907,229	485,889				162,508		162,508		L	06/23/2017
02079K-30-5	ALPHABET CL A ORD			2,011.000	2,118,387	1,053.400	2,118,387	1,146,611				445,261		445,261		L	11/27/2017
02209S-10-3	ALTRIA GROUP ORD			5,811.000	414,964	71.410	414,964	249,297	3,835	9,583		9,500		9,500		L	11/27/2017
023608-10-2	AMEREN ORD			535.000	31,560	58.990	31,560	29,928		480		1,632		1,632		L	06/23/2017
025537-10-1	AMERICAN ELECTRIC POWER ORD			1,208.000	88,873	73.570	88,873	51,576		2,691		8,908		8,908		L	06/23/2017
025816-10-9	AMERICAN EXPRESS ORD			963.000	95,636	99.310	95,636	17,864		1,262		24,296		24,296		L	03/28/2007
025932-10-4	AMERICAN FINANCIAL GROUP ORD			240.000	26,050	108.540	26,050	23,613		639		2,437		2,437		L	06/23/2017
026874-15-6	AMERICAN INTERNATION GRP EQY WARRANT			26.000	471	18.120	471	158				(139)		(139)		L	01/20/2011
028591-10-5	AMERICAN NATIONAL INSURANCE ORD			25.000	3,206	128.250	3,206	2,864		41		342		342		L	06/23/2017
03027X-10-0	AMERICAN TOWER REIT			728.000	103,864	142.670	103,864	42,171	510	1,786		24,964		24,964		L	06/23/2017
030420-10-3	AMERICAN WATER WORKS ORD			600.000	54,894	91.490	54,894	48,678		498		6,216		6,216		L	06/23/2017
031100-10-0	AMETEK ORD			670.000	48,555	72.470	48,555	37,045		175		11,399		11,399		L	07/27/2017
031162-10-0	AMGEN ORD			529.000	91,993	173.900	91,993	29,074		2,433		14,648		14,648		L	09/30/2011
032095-10-1	AMPHENOL CL A ORD			1,002.000	87,976	87.800	87,976	43,844	190	494		17,727		17,727		L	06/23/2017
032654-10-5	ANALOG DEVICES ORD			655.000	58,315	89.030	58,315	12,622		1,262		10,749		10,749		L	03/28/2007
035710-40-9	ANNALY CAPITAL MANAGEMENT REIT ORD			85.000	1,011	11.890	1,011	1,071	26	51		(60)		(60)		L	06/23/2017
03662Q-10-5	ANSYS ORD			290.000	42,801	147.590	42,801	35,529				7,272		7,272		L	06/23/2017
03673L-10-3	ANTERO RESOURCES MIDSTREAM UNT			26,000.000	755,040	29.040	755,040	833,745		17,160		(78,705)		(78,705)		L	06/27/2017
036752-10-3	ANTHEM ORD			402.000	90,454	225.010	90,454	18,802		1,137		32,658		32,658		L	12/03/2014
037833-10-0	APPLE ORD			11,915.000	2,016,375	169.230	2,016,375	607,387		29,498		636,380		636,380		L	08/13/2015
03784Y-20-0	APPLE HOSPITALITY REIT ORD			405.000	7,942	19.610	7,942	7,731		243		211		211		L	06/23/2017
038222-10-5	APPLIED MATERIAL ORD			1,415.000	72,335	51.120	72,335	14,334		566		26,673		26,673		L	07/19/2006
038336-10-3	APTARGROUP ORD			205.000	17,687	86.280	17,687	17,794		131		(107)		(107)		L	06/23/2017
03836W-10-3	AQUA AMERICA ORD			600.000	23,538	39.230	23,538	20,112		246		3,426		3,426		L	06/23/2017
04621X-10-8	ASSURANT ORD			10.000	1,008	100.840	1,008	1,013		11		(4)		(4)		L	06/23/2017
049560-10-5	ATMOS ENERGY ORD			350.000	30,062	85.890	30,062	29,229		327		833		833		L	06/23/2017
053015-10-3	AUTOMATIC DATA PROCESSING ORD			1,326.000	155,394	117.190	155,394	75,037	835	2,228		19,745		19,745		L	06/23/2017
053332-10-2	AUTOZONE ORD			88.000	62,601	711.370	62,601	34,310				(3,094)		(3,094)		L	11/27/2017
053484-10-1	AVALONBAY COMMUNITIES REIT ORD			335.000	59,767	178.410	59,767	19,673	476	1,879		422		422		L	03/28/2007
053611-10-9	AVERY DENNISON ORD			260.000	29,864	114.860	29,864	22,892		234		6,972		6,972		L	06/23/2017
054937-10-7	BB AND T ORD			939.000	46,687	49.720	46,687	29,391		1,183		2,535		2,535		L	02/09/2016
0556EL-10-9	BP MIDSTREAM PARTNERS UNT			28,300.000	582,131	20.570	582,131	509,400				72,731		72,731		L	10/26/2017
05605H-10-0	BWX TECHNOLOGIES ORD			25.000	1,512	60.490	1,512	1,158		6		354		354		L	06/23/2017
062540-10-9	BANK OF HAWAII ORD			120.000	10,284	85.700	10,284	9,625		125		659		659		L	06/23/2017
071813-10-9	BAXTER INTERNATIONAL ORD			873.000	56,431	64.640	56,431	26,848	140	483		16,785		16,785		L	06/23/2017
075887-10-9	BECTON DICKINSON ORD			652.997	139,781	214.060	139,781	81,084		1,623		24,723		24,723		L	06/23/2017
075896-10-0	BED BATH AND BEYOND ORD			30.000	660	21.990	660	890	5	5		(230)		(230)		L	06/23/2017
081437-10-5	BEMIS ORD			270.000	12,903	47.790	12,903	12,628		162		275		275		L	06/23/2017
084423-10-2	WR BERKLEY ORD			320.000	22,928	71.650	22,928	21,930		250		998		998		L	06/23/2017

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
084670-70-2	BERKSHIRE HATHWAY CL B ORD			8,403.000	1,665,643	198.220	1,665,643	1,141,643				265,635		265,635		L	07/27/2017
090572-20-7	BIO RAD LABORATORIES CL A ORD			65.000	15,514	238.670	15,514	14,463				1,051		1,051		L	06/23/2017
09062X-10-3	BIOGEN ORD			176.000	56,068	318.570	56,068	40,035				16,034		16,034		L	06/23/2017
09073M-10-4	BIO TECHNE ORD			125.000	16,194	129.550	16,194	14,687		80		1,507		1,507		L	06/23/2017
09075E-10-0	BIOVERATIV ORD			80.000	4,314	53.920	4,314	3,047				1,267		1,267		L	10/28/2016
09215C-10-5	BLACK KNIGHT ORD			78.001	3,444	44.150	3,444	3,154				290		290		L	06/23/2017
09247X-10-1	BLACKROCK ORD			418.000	214,731	513.710	214,731	122,067		3,305		49,261		49,261		L	08/28/2017
097023-10-5	BOEING ORD			439.000	129,465	294.910	129,465	18,732		3,001		61,122		61,122		L	03/28/2007
099724-10-6	BORGWARNER ORD			15,746.000	804,463	51.090	804,463	660,869		9,277		183,393		183,393		L	05/18/2017
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD			6,510.001	381,746	58.640	381,746	376,151				5,596		5,596		L	11/02/2017
110448-10-7	BRITISH AMERICAN TOBACCO ADR REP ORD		C	0.998	67	67.010	67	69	1	576		(2)		(2)		L	07/25/2017
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD			345.000	31,250	90.580	31,250	26,371	126	126		4,880		4,880		L	06/23/2017
115236-10-1	BROWN & BROWN ORD			395.000	20,327	51.460	20,327	16,957		113		3,369		3,369		L	06/23/2017
115637-10-0	BROWN FORMAN CL A ORD			50.000	3,362	67.240	3,362	2,521	10	9		841		841		L	06/23/2017
115637-20-9	BROWN FORMAN CL B ORD			555.000	38,112	68.670	38,112	25,226	110	145		10,679		10,679		L	07/27/2017
118230-10-1	BUCKEYE PARTNERS UNT			18,000.000	891,900	49.550	891,900	1,138,523		45,450		(246,623)		(246,623)		L	06/27/2017
12503M-10-8	CBOE GLOBAL MARKETS ORD			370.000	46,098	124.590	46,098	32,843		200		13,255		13,255		L	06/23/2017
12508E-10-1	CDK GLOBAL ORD			235.000	16,751	71.280	16,751	14,723		68		2,028		2,028		L	06/23/2017
12541W-20-9	CH ROBINSON WORLDWIDE ORD			435.000	38,754	89.090	38,754	29,139		396		9,615		9,615		L	06/23/2017
125509-10-9	CIGNA ORD			255.000	51,788	203.090	51,788	4,297		10		17,774		17,774		L	03/28/2007
12572Q-10-5	CME GROUP CL A ORD			1,138.000	166,205	146.050	166,205	119,603	3,983	3,207		28,228		28,228		L	06/23/2017
125896-10-0	CMS ENERGY ORD			735.000	34,766	47.300	34,766	34,773		489		(7)		(7)		L	06/23/2017
126117-10-0	CNA FINANCIAL ORD			25.000	1,326	53.050	1,326	1,198		15		128		128		L	06/23/2017
126650-10-0	CVS HEALTH ORD			3,005.000	217,863	72.500	217,863	154,229		4,650		(16,827)		(16,827)		L	08/28/2017
12673P-10-5	CA ORD			1,060.000	35,277	33.280	35,277	36,556		754		(1,704)		(1,704)		L	06/23/2017
127387-10-8	CADENCE DESIGN SYSTEMS ORD			655.000	27,392	41.820	27,392	23,610				3,782		3,782		L	07/27/2017
133131-10-2	CAMDEN PROPERTY REIT ORD			60.000	5,524	92.060	5,524	5,253	45	90		271		271		L	06/23/2017
142339-10-0	CARLISLE COMPANIES ORD			215.000	24,435	113.650	24,435	20,244		159		4,190		4,190		L	06/23/2017
143658-30-0	CARNIVAL ORD			587.000	38,959	66.370	38,959	20,562		939		7,246		7,246		L	04/18/2017
146229-10-9	CARTERS ORD			80.000	9,399	117.490	9,399	6,963		59		2,436		2,436		L	07/27/2017
147528-10-3	CASEYS GENERAL STORES ORD			80.000	8,955	111.940	8,955	8,527		42		428		428		L	06/23/2017
15189T-10-7	CENTERPOINT ENERGY ORD			1,195.000	33,890	28.360	33,890	21,498		1,283		4,445		4,445		L	03/28/2007
156782-10-4	CERNER ORD			639.000	43,062	67.390	43,062	30,389				5,775		5,775		L	06/23/2017
16119P-10-8	CHARTER COMMUNICATIONS, INC.			1,949.000	654,786	335.960	654,786	395,825				93,630		93,630		L	08/11/2016
166764-10-0	CHEVRON ORD			5,565.000	696,682	125.190	696,682	460,202		18,015		73,784		73,784		L	11/27/2017
169905-10-6	CHOICE HOTELS INTERNATIONAL ORD			20.000	1,552	77.600	1,552	1,334	4	9		218		218		L	06/23/2017
171340-10-2	CHURCH AND DWIGHT ORD			310.000	15,553	50.170	15,553	16,442		198		(890)		(890)		L	06/23/2017
171798-10-1	CIMAREX ENERGY ORD			8,133.000	992,307	122.010	992,307	888,334		2,246		(88,380)		(88,380)		L	12/14/2017
172062-10-1	CINCINNATI FINANCIAL ORD			520.000	38,984	74.970	38,984	17,013	260	1,223		(202)		(202)		L	06/23/2017
17275R-10-2	CISCO SYSTEMS ORD			14,143.000	541,677	38.300	541,677	340,666		12,221		101,232		101,232		L	06/23/2017
172908-10-5	CINTAS ORD			309.000	48,151	155.830	48,151	11,481		501		12,443		12,443		L	01/26/2012
172967-42-4	CITIGROUP ORD			21,804.000	1,622,436	74.410	1,622,436	988,868		20,335		334,291		334,291		L	02/09/2017
189054-10-9	CLOROX ORD			435.000	64,702	148.740	64,702	36,262		1,259		10,510		10,510		L	06/23/2017
191216-10-0	COCA-COLA ORD			11,348.000	520,646	45.880	520,646	383,256		12,488		27,659		27,659		L	07/27/2017
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			1,080.000	76,702	71.020	76,702	12,328		486		16,189		16,189		L	07/24/2007
194162-10-3	COLGATE PALMOLIVE ORD			2,530.000	190,889	75.450	190,889	123,035		2,730		15,353		15,353		L	11/27/2017
20030N-10-1	COMCAST CL A ORD			32,538.000	1,303,147	40.050	1,303,147	689,052		18,309		152,509		152,509		L	06/23/2017
200525-10-3	COMMERCE BANCSHARES ORD			288.000	16,082	55.840	16,082	15,264		124		818		818		L	06/23/2017
205887-10-2	CONAGRA BRANDS ORD			955.000	35,975	37.670	35,975	17,687		823		(1,795)		(1,795)		L	11/20/2007
209115-10-4	CONSOLIDATED EDISON ORD			944.000	80,193	84.950	80,193	73,405		1,529		2,714		2,714		L	06/23/2017
216648-40-2	COOPER ORD			65.000	14,162	217.880	14,162	16,002		4		(1,839)		(1,839)		L	06/23/2017
217204-10-6	COPART ORD			580.000	25,050	43.190	25,050	18,292				6,758		6,758		L	06/23/2017
219350-10-5	CORNING ORD			1,375.000	43,986	31.990	43,986	25,191		946		10,615		10,615		L	11/19/2015
22160K-10-5	COSTCO WHOLESALE ORD			1,414.000	263,174	186.120	263,174	148,616		6,963		39,659		39,659		L	08/28/2017

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
222070-20-3	COTY CL A ORD			19,399.000	385,846	19.890	385,846	451,880		10,093		30,359		30,359		L	10/05/2016
228368-10-6	CROWN HOLDINGS ORD			230.000	12,938	56.250	12,938	13,345				(407)		(407)		L	06/23/2017
231021-10-6	CUMMINS ORD			400.000	70,656	176.640	70,656	23,680		1,684		15,988		15,988		L	03/03/2010
233331-10-7	DTE ENERGY ORD			485.000	53,088	109.460	53,088	28,567	428	1,378		4,377		4,377		L	06/23/2017
235851-10-2	DANAHER ORD			2,080.000	193,066	92.820	193,066	113,182	291	836		24,466		24,466		L	08/28/2017
237194-10-5	DARDEN RESTAURANTS ORD			50.000	4,801	96.020	4,801	1,254		119		1,165		1,165		L	03/28/2007
24906P-10-9	DENTSPLY SIRONA ORD			765.000	50,360	65.830	50,360	27,048	67	233		5,593		5,593		L	07/27/2017
25179M-10-3	DEVON ENERGY ORD			13,803.000	571,444	41.400	571,444	523,778		106		47,666		47,666		L	12/20/2017
254687-10-6	WALT DISNEY ORD			10,410.000	1,119,179	107.510	1,119,179	564,125	8,744	14,169		34,188		34,188		L	11/27/2017
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			19,701.000	1,515,401	76.920	1,515,401	1,202,831		12,545		312,570		312,570		L	09/21/2017
25659T-10-7	DOLBY LABORATORIES CL A ORD			190.000	11,780	62.000	11,780	9,972		57		1,808		1,808		L	07/27/2017
256677-10-5	DOLLAR GENERAL ORD			389.000	36,181	93.010	36,181	20,799		401		7,368		7,368		L	08/15/2013
257454-10-8	DOMINION ENERGY MIDSTREAM PARTNE UNT			29,000.000	883,050	30.450	883,050	827,035		17,125		56,015		56,015		L	06/28/2017
25746U-10-9	DOMINION ENERGY ORD			1,510.000	122,401	81.060	122,401	93,814		3,390		5,331		5,331		L	06/23/2017
25754A-20-1	DOMINOS PIZZA ORD			5.000	945	188.960	945	1,085		5		(140)		(140)		L	06/23/2017
257651-10-9	DONALDSON ORD			425.000	20,804	48.950	20,804	19,362		153		1,442		1,442		L	06/23/2017
25960P-10-9	DOUGLAS EMMETT REIT ORD			210.000	8,623	41.060	8,623	8,085	53	97		538		538		L	06/23/2017
260003-10-8	DOVER ORD			260.000	26,257	100.990	26,257	12,503		473		6,776		6,776		L	12/17/2010
26078J-10-0	DOWDUPONT ORD			1,455.998	103,696	71.220	103,696	42,314		553		61,382		61,382		L	05/19/2009
26138E-10-9	DR PEPPER SNAPPLE GROUP ORD			535.000	51,927	97.060	51,927	30,873	310	868		2,960		2,960		L	06/23/2017
26441C-20-4	DUKE ENERGY ORD			1,773.003	149,127	84.110	149,127	120,379		5,118		5,544		5,544		L	06/23/2017
26884U-10-9	EPR PROPERTIES REIT ORD			120.000	7,855	65.460	7,855	8,862	41	245		(1,007)		(1,007)		L	06/23/2017
26885B-10-0	EQT MIDSTREAM PARTNERS UNT			7,000.000	511,700	73.100	511,700	525,890		13,405		(14,190)		(14,190)		L	06/27/2017
26885J-10-3	EQT GP HOLDINGS UNT			19,000.000	511,100	26.900	511,100	558,600		8,322		(47,500)		(47,500)		L	06/27/2017
277432-10-0	EASTMAN CHEMICAL ORD			4,520.000	418,733	92.640	418,733	344,177	2,531	9,221		78,784		78,784		L	09/21/2015
278265-10-3	EATON VANCE COM NON VTG ORD			25.000	1,410	56.390	1,410	1,174		15		236		236		L	06/23/2017
278865-10-0	ECOLAB ORD			865.000	116,066	134.180	116,066	64,113	355	1,033		10,916		10,916		L	06/23/2017
281020-10-7	EDISON INTERNATIONAL ORD			590.000	37,312	63.240	37,312	35,502	357	1,183		(5,886)		(5,886)		L	06/23/2017
291011-10-4	EMERSON ELECTRIC ORD			2,015.000	140,425	69.690	140,425	102,756		2,917		24,777		24,777		L	08/28/2017
29273V-10-0	ENERGY TRANSFER EQUITY UNT			135,000.000	2,330,100	17.260	2,330,100	2,250,261		78,300		79,839		79,839		L	06/27/2017
29278N-10-3	ENERGY TRANSFER PARTNERS UNT			56,000.000	1,003,520	17.920	1,003,520	1,131,676		62,440		(128,156)		(128,156)		L	06/27/2017
29336T-10-0	ENLINK MIDSTREAM COM UNT			96,000.000	1,689,600	17.600	1,689,600	1,674,029		48,960		15,571		15,571		L	06/27/2017
29336U-10-7	ENLINK MIDSTREAM PARTNERS COM UNT			33,000.000	507,210	15.370	507,210	555,383		25,740		(48,173)		(48,173)		L	06/27/2017
29364G-10-3	ENTERGY ORD			305.000	24,824	81.390	24,824	19,023		1,176		2,416		2,416		L	11/20/2012
293792-10-7	ENTERPRISE PRODUCTS PARTNERS UNT			84,000.000	2,226,840	26.510	2,226,840	2,248,730		70,770		(21,890)		(21,890)		L	06/27/2017
294429-10-5	EQUIFAX ORD			430.000	50,706	117.920	50,706	15,772		671		(133)		(133)		L	03/28/2007
294628-10-2	EQUITY COMMONWEALTH REIT ORD			55.000	1,678	30.510	1,678	1,764				(86)		(86)		L	06/23/2017
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD			135.000	12,018	89.020	12,018	11,769	66	132		249		249		L	06/23/2017
29476L-10-7	EQUITY RESIDENTIAL REIT ORD			835.000	53,248	63.770	53,248	47,864	421	821		(2,117)		(2,117)		L	06/23/2017
29530P-10-2	ERIE INDEMNITY CL A ORD			85.000	10,356	121.840	10,356	10,558		133		(202)		(202)		L	06/23/2017
297178-10-5	ESSEX PROPERTY REIT ORD			105.000	25,344	241.370	25,344	22,348	184	719		931		931		L	11/25/2016
30040W-10-8	EVERSOURCE ENERGY ORD			1,065.000	67,287	63.180	67,287	49,479		1,544		4,922		4,922		L	06/23/2017
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD			605.000	39,137	64.690	39,137	33,493		254		5,645		5,645		L	06/23/2017
30219G-10-8	EXPRESS SCRIPTS HOLD ORD			640.000	47,770	74.640	47,770	18,373				3,744		3,744		L	09/29/2009
30231G-10-2	EXXON MOBIL ORD			12,379.000	1,035,380	83.640	1,035,380	775,619		28,161		(24,147)		(24,147)		L	06/23/2017
302445-10-1	FLIR SYSTEMS ORD			330.000	15,385	46.620	15,385	11,559		99		3,825		3,825		L	06/23/2017
30303M-10-2	FACEBOOK CL A ORD			3,508.000	619,022	176.460	619,022	196,375				215,426		215,426		L	11/19/2014
303075-10-5	FACTSET RESEARCH SYSTEMS ORD			130.000	25,059	192.760	25,059	21,680		146		3,379		3,379		L	06/23/2017
311900-10-4	FASTENAL ORD			1,676.000	91,660	54.690	91,660	67,985		1,022		15,888		15,888		L	10/12/2017
313747-20-6	FEDERAL REIT ORD			185.000	24,570	132.810	24,570	23,134	185	185		1,436		1,436		L	06/23/2017
314211-10-3	FEDERATED INVESTORS CL B ORD			185.000	6,675	36.080	6,675	5,134		93		1,541		1,541		L	06/23/2017
315616-10-2	F5 NETWORKS ORD			100.000	13,122	131.220	13,122	12,085				(1,350)		(1,350)		L	08/26/2015
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			961.000	90,420	94.090	90,420	76,042		674		10,741		10,741		L	06/23/2017
31620R-30-3	FIDELITY NATIONAL FINANCIAL ORD			255.000	10,006	39.240	10,006	8,206		69		1,800		1,800		L	06/23/2017

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
31847R-10-2	FIRST AMERICAN FINANCIAL ORD			220.000	12,329	56.040	12,329	9,995		167		2,334		2,334		L	06/23/2017
33616C-10-0	FIRST REPUBLIC BANK ORD			4,242.000	367,527	86.640	367,527	395,819		1,411		(28,292)		(28,292)		L	11/09/2017
337738-10-8	FISERV ORD			552.000	72,384	131.130	72,384	19,553				13,717		13,717		L	11/20/2012
345370-86-0	FORD MOTOR ORD			55,960.000	698,940	12.490	698,940	737,765		36,374		20,146		20,146		L	06/24/2016
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY ORD			265.000	18,137	68.440	18,137	16,446		143		1,691		1,691		L	04/18/2017
354613-10-1	FRANKLIN RESOURCES ORD			11,010.000	477,063	43.330	477,063	417,094	2,532	8,330		39,601		39,601		L	11/27/2017
363576-10-9	ARTHUR J GALLAGHER ORD			600.000	37,968	63.280	37,968	33,928		484		4,039		4,039		L	06/23/2017
36467J-10-8	GAMING AND LEISURE PROPERTIES REIT ORD			185.000	6,845	37.000	6,845	7,117		233		(272)		(272)		L	06/23/2017
364760-10-8	GAP ORD			5.000	170	34.060	170	95		5		58		58		L	06/14/2016
366651-10-7	GARTNER ORD			10.000	1,232	123.150	1,232	1,240				(8)		(8)		L	06/23/2017
369550-10-8	GENERAL DYNAMICS ORD			619.000	125,936	203.450	125,936	66,431		1,755		14,156		14,156		L	08/28/2017
369604-10-3	GENERAL ELECTRIC ORD			8,671.000	151,309	17.450	151,309	182,138	1,041	6,831		(101,854)		(101,854)		L	11/27/2017
370334-10-4	GENERAL MILLS ORD			1,681.000	99,666	59.290	99,666	81,191		2,277		1,807		1,807		L	06/23/2017
371901-10-9	GENTEX ORD			755.000	15,817	20.950	15,817	14,606		11		1,211		1,211		L	11/27/2017
371927-10-4	GENESIS ENERGY UNT			55,000.000	1,229,250	22.350	1,229,250	1,694,583		67,238		(465,333)		(465,333)		L	06/27/2017
372460-10-5	GENUINE PARTS ORD			485.000	46,080	95.010	46,080	31,342	327	809		919		919		L	06/23/2017
382550-10-1	GOODYEAR TIRE AND RUBBER ORD			14,275.000	461,225	32.310	461,225	298,550		6,332		20,556		20,556		L	10/22/2014
384109-10-4	GRACO ORD			30.000	4,065	135.500	4,065	1,113		7		2,952		2,952		L	06/23/2017
384802-10-4	WW GRAINGER ORD			190.000	44,888	236.250	44,888	25,211		961		760		760		L	08/22/2011
38741L-10-7	GRANITE POINT MORTGAGE TRUST ORD			9.003	160	17.740	160	178	3			(18)		(18)		L	06/23/2017
410345-10-2	HANESBRANDS ORD			18,914.000	395,492	20.910	395,492	495,401		11,348		(12,483)		(12,483)		L	06/28/2016
410867-10-5	HANOVER INSURANCE GROUP ORD			70.000	7,566	108.080	7,566	6,371		73		1,195		1,195		L	07/27/2017
413875-10-5	HARRIS ORD			320.000	45,328	141.650	45,328	15,131		704		12,538		12,538		L	09/25/2008
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			12,765.000	718,414	56.280	718,414	543,398	3,670	10,705		105,920		105,920		L	03/15/2017
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES ORD			345.000	12,472	36.150	12,472	11,385		214		1,087		1,087		L	06/23/2017
422806-10-9	HEICO ORD			15.000	1,415	94.350	1,415	1,074		1		341		341		L	06/23/2017
422806-20-8	HEICO CL A ORD			115.000	9,091	79.050	9,091	7,073		9		2,018		2,018		L	06/23/2017
426281-10-1	JACK HENRY AND ASSOCIATES ORD			260.000	30,410	116.960	30,410	27,456		161		2,954		2,954		L	06/23/2017
427866-10-8	HERSHEY FOODS ORD			213.000	24,178	113.510	24,178	11,983		657		2,147		2,147		L	08/22/2011
428291-10-8	HEXCEL ORD			240.000	14,844	61.850	14,844	12,181		60		2,663		2,663		L	07/27/2017
431284-10-8	HIGHWOODS PROPERTIES REIT ORD			270.000	13,746	50.910	13,746	14,080		238		(334)		(334)		L	06/23/2017
43283X-10-5	HILTON GRAND VACATIONS ORD			30.000	1,259	41.950	1,259	1,089				170		170		L	06/23/2017
437076-10-2	HOME DEPOT ORD			3,398.000	644,023	189.530	644,023	285,572		9,302		161,368		161,368		L	06/23/2017
438516-10-6	HONEYWELL INTERNATIONAL ORD			5,859.000	898,536	153.360	898,536	627,387		14,740		195,371		195,371		L	06/23/2017
440452-10-0	HORMEL FOODS ORD			770.000	28,020	36.390	28,020	10,776		524		1,217		1,217		L	08/22/2011
443510-60-7	HUBBELL ORD			185.000	25,042	135.360	25,042	20,883		272		4,159		4,159		L	06/23/2017
444097-10-9	HUDSON PACIFIC PROPERTIES REIT ORD			30.000	1,028	34.250	1,028	1,034		15		(6)		(6)		L	06/23/2017
445658-10-7	JB HUNT TRANSPORT SERVICES ORD			290.000	33,344	114.980	33,344	25,166		133		8,178		8,178		L	06/23/2017
44967H-10-1	ILG ORD			1.000	28	28.480	28	3		1		10		10		L	03/28/2007
44980X-10-9	IPG PHOTONICS ORD			10.000	2,141	214.130	2,141	1,468				673		673		L	06/23/2017
45167R-10-4	IDEX ORD			225.000	29,693	131.970	29,693	25,356		167		4,337		4,337		L	06/23/2017
452308-10-9	ILLINOIS TOOL ORD			684.000	114,125	166.850	114,125	68,777	534	1,393		21,853		21,853		L	06/23/2017
457187-10-2	INGREDION ORD			210.000	29,358	139.800	29,358	24,702	126	231		4,656		4,656		L	06/23/2017
458140-10-0	INTEL ORD			13,225.000	610,466	46.160	610,466	324,097		11,054		139,637		139,637		L	11/27/2017
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			1,710.000	120,658	70.560	120,658	63,552		1,076		18,442		18,442		L	06/23/2017
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			2,533.000	388,613	153.420	388,613	308,429		11,855		(14,701)		(14,701)		L	08/28/2017
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD			260.000	39,679	152.610	39,679	13,876	179	679		9,043		9,043		L	08/22/2011
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			1,360.000	27,418	20.160	27,418	5,386		979		(4,420)		(4,420)		L	03/28/2007
461202-10-3	INTUIT ORD			735.000	115,968	157.780	115,968	50,181		892		27,514		27,514		L	07/27/2017
46120E-60-2	INTUITIVE SURGICAL ORD			330.000	120,430	364.940	120,430	57,417				38,081		38,081		L	06/23/2017
46625H-10-0	JPMORGAN CHASE ORD			13,596.000	1,453,956	106.940	1,453,956	499,171		27,736		280,757		280,757		L	12/19/2012
478160-10-4	JOHNSON & JOHNSON ORD			7,878.000	1,100,714	139.720	1,100,714	722,447		19,705		114,287		114,287		L	08/28/2017
48203R-10-4	JUNIPER NETWORKS ORD			28,564.000	814,074	28.500	814,074	699,144		8,607		2,516		2,516		L	07/26/2017
485170-30-2	KANSAS CITY SOUTHERN ORD			154.000	16,204	105.220	16,204	13,352	55	163		2,741		2,741		L	02/22/2017

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
487836-10-8	KELLOGG ORD			685.000	46,566	67.980	46,566	41,434		860		(844)		(844)		L	11/27/2017
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD			30.000	1,248	41.600	1,248	1,148				100		100		L	06/23/2017
49427F-10-8	KILROY REALTY REIT ORD			15.000	1,120	74.650	1,120	1,154	6	13		(34)		(34)		L	06/23/2017
494368-10-3	KIMBERLY CLARK ORD			7,027.000	847,878	120.660	847,878	562,326	6,816	26,098		43,623		43,623		L	08/28/2017
500754-10-6	KRAFT HEINZ ORD			919.000	71,461	77.760	71,461	28,334		2,252		(8,786)		(8,786)		L	10/02/2012
501889-20-8	LKQ ORD			160.000	6,507	40.670	6,507	5,163				1,344		1,344		L	06/23/2017
502413-10-7	L3 TECHNOLOGIES ORD			225.000	44,516	197.850	44,516	15,232		675		10,292		10,292		L	12/17/2008
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD			255.000	40,675	159.510	40,675	18,373				7,938		7,938		L	03/28/2007
512807-10-8	LAM RESEARCH ORD			213.000	39,207	184.070	39,207	2,336	107	383		16,686		16,686		L	06/01/2012
515098-10-1	LANDSTAR SYSTEM ORD			140.000	14,574	104.100	14,574	11,794		28		2,780		2,780		L	06/23/2017
518439-10-4	ESTEE LAUDER CL A ORD			642.000	81,688	127.240	81,688	33,856		867		30,356		30,356		L	07/27/2017
521865-20-4	LEAR ORD			10.000	1,767	176.660	1,767	1,380		10		386		386		L	06/23/2017
524660-10-7	LEGGETT & PLATT ORD			445.000	21,240	47.730	21,240	20,693	160			547		547		L	11/27/2017
526107-10-7	LENNOX INTERNATIONAL ORD			10.000	2,083	208.260	2,083	1,876	5	10		207		207		L	06/23/2017
530307-30-5	LIBERTY BROADBAND SRS C ORD			15.000	1,277	85.160	1,277	1,286				(8)		(8)		L	06/23/2017
532457-10-8	ELI LILLY ORD			2,325.000	196,370	84.460	196,370	121,732		3,948		16,489		16,489		L	11/27/2017
539830-10-9	LOCKHEED MARTIN ORD			450.000	144,473	321.050	144,473	45,014		3,139		30,158		30,158		L	06/23/2017
540424-10-8	LOEWS ORD			13,349.000	667,850	50.030	667,850	527,332		2,884		36,854		36,854		L	11/01/2017
548661-10-7	LOWE'S COMPANIES ORD			1,139.000	105,859	92.940	105,859	31,880		1,772		24,853		24,853		L	11/22/2011
55261F-10-4	M&T BANK ORD			235.000	40,183	170.990	40,183	23,101		705		3,422		3,422		L	11/20/2012
55272X-10-2	MFA FINANCIAL REIT ORD			120.000	950	7.920	950	1,026	24	48		(76)		(76)		L	06/23/2017
55336V-10-0	MPLX COM UNT			17,000.000	602,990	35.470	602,990	561,029		19,550		41,961		41,961		L	06/27/2017
553530-10-6	MSC INDUSTRIAL CL A ORD			15.000	1,450	96.660	1,450	1,271		14		179		179		L	06/23/2017
55354G-10-0	MSCI ORD			10.000	1,265	126.540	1,265	1,047		8		218		218		L	06/23/2017
55825T-10-3	MADISON SQUARE GARDEN CL A ORD			35.000	7,380	210.850	7,380	6,973				406		406		L	06/23/2017
559080-10-6	MAGELLAN MIDSTREAM PARTNERS UNT			16,000.000	1,135,040	70.940	1,135,040	1,128,314		28,720		6,726		6,726		L	06/27/2017
562750-10-9	MANHATTAN ASSOCIATES ORD			125.000	6,193	49.540	6,193	6,018				175		175		L	06/23/2017
570535-10-4	MARKEL ORD			45.000	51,261	1,139.130	51,261	42,903				8,358		8,358		L	06/23/2017
571748-10-2	MARSH & MCLENNAN ORD			9,890.000	804,947	81.390	804,947	464,845		13,650		128,891		128,891		L	06/23/2017
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			442.000	59,993	135.730	59,993	10,694		571		23,448		23,448		L	03/28/2007
57636Q-10-4	MASTERCARD CL A ORD			2,566.000	388,390	151.360	388,390	203,156		1,684		96,358		96,358		L	06/23/2017
57772K-10-1	MAXIM INTEGRATED PRODUCTS ORD			180.000	9,410	52.280	9,410	8,265		130		1,145		1,145		L	06/23/2017
579780-20-6	MCCORMICK ORD			380.000	38,726	101.910	38,726	19,224	198	677		2,984		2,984		L	06/23/2017
580135-10-1	MCDONALD'S ORD			2,348.000	404,138	172.120	404,138	246,377		6,577		76,037		76,037		L	06/23/2017
58502B-10-6	MEDNAX ORD			15.000	802	53.440	802	900				(98)		(98)		L	06/23/2017
58933Y-10-5	MERCK & CO ORD			4,163.000	234,252	56.270	234,252	133,986	1,998	7,622		(11,881)		(11,881)		L	06/23/2017
59156R-10-8	METLIFE ORD			19,231.000	972,319	50.560	972,319	892,250		6,099		80,070		80,070		L	12/26/2017
592688-10-5	METTLER TOLEDO ORD			40.000	24,781	619.520	24,781	23,986				795		795		L	06/23/2017
594918-10-4	MICROSOFT ORD			31,878.000	2,726,844	85.540	2,726,844	1,133,277		47,711		701,463		701,463		L	06/23/2017
595017-10-4	MICROCHIP TECHNOLOGY ORD			525.000	46,137	87.880	46,137	16,387		808		12,458		12,458		L	09/30/2011
596278-10-1	MIDDLEBY ORD			85.000	11,471	134.950	11,471	10,332				1,139		1,139		L	06/23/2017
608190-10-4	MOHAWK INDUSTRIES ORD			103.000	28,418	275.900	28,418	24,668				3,637		3,637		L	06/23/2017
60871R-20-9	MOLSON COORS BREWING NONVTG CL B ORD			6,520.000	535,096	82.070	535,096	563,725		6,311		(48,396)		(48,396)		L	11/09/2017
61166W-10-1	MONSANTO ORD			1,087.000	126,940	116.780	126,940	105,558		1,781		6,025		6,025		L	06/23/2017
61174X-10-9	MONSTER BEVERAGE ORD			480.000	30,379	63.290	30,379	9,406				9,096		9,096		L	06/05/2013
615369-10-5	MOODYS ORD			315.000	46,497	147.610	46,497	6,328		479		16,802		16,802		L	03/28/2007
617446-44-8	MORGAN STANLEY ORD			25,678.000	1,347,325	52.470	1,347,325	642,286		23,110		262,429		262,429		L	02/02/2016
617700-10-9	MORNINGSTAR ORD			60.000	5,818	96.970	5,818	4,619		28		1,199		1,199		L	06/23/2017
620076-30-7	MOTOROLA SOLUTIONS ORD			300.000	27,102	90.340	27,102	17,657	156	501		1,976		1,976		L	06/23/2017
62944T-10-5	NVR ORD			5.000	17,541	3,508.220	17,541	12,133				5,408		5,408		L	06/23/2017
62989*-10-5	NAMIC INSURANCE COMPANY INC.			4,620.000	1,326,795	287.185	1,326,795	231,000								A	03/11/1987
631103-10-8	NASDAQ ORD			490.000	37,647	76.830	37,647	9,712		715		4,758		4,758		L	10/30/2008
636518-10-2	NATIONAL INSTRUMENTS ORD			355.000	14,779	41.630	14,779	14,128		149		650		650		L	06/23/2017
637417-10-6	NATIONAL RETAIL PROPERTIES REIT ORD			25.000	1,078	43.130	1,078	953		24		125		125		L	06/23/2017

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
65339F-10-1	NEXTERA ENERGY ORD			1,360.000	212,418	156.190	212,418	107,381		4,574		40,126		40,126		L	06/23/2017
654106-10-3	NIKE CL B ORD			3,855.000	241,130	62.550	241,130	124,119	771	1,896		41,448		41,448		L	06/23/2017
65473P-10-5	NISOURCE ORD			1,120.000	28,750	25.670	28,750	4,600		784		3,954		3,954		L	03/28/2007
655663-10-2	NORDSON ORD			5.000	732	146.400	732	609	2	2		123		123		L	06/23/2017
665859-10-4	NORTHERN TRUST ORD			359.000	35,861	99.890	35,861	19,784	151	560		3,892		3,892		L	10/30/2008
666807-10-2	NORTHROP GRUMMAN ORD			375.000	115,091	306.910	115,091	20,033		1,453		27,750		27,750		L	06/23/2017
670837-10-3	OGE ENERGY ORD			330.000	10,860	32.910	10,860	11,705		210		(845)		(845)		L	06/23/2017
67103H-10-7	O'REILLY AUTOMOTIVE ORD			268.000	64,465	240.540	64,465	45,701				4,387		4,387		L	08/28/2017
679580-10-0	OLD DOMINION FREIGHT LINE ORD			10.000	1,316	131.550	1,316	921		2		394		394		L	06/23/2017
680223-10-4	OLD REPUBLIC INTERNATIONAL ORD			45.000	962	21.380	962	888		17		74		74		L	06/23/2017
681919-10-6	OMNICOM GROUP ORD			675.000	49,160	72.830	49,160	30,165	405	792		(3,221)		(3,221)		L	11/27/2017
68389X-10-5	ORACLE ORD			8,038.000	380,037	47.280	380,037	244,899		4,660		33,626		33,626		L	11/27/2017
69331C-10-8	PG&E ORD			652.000	29,229	44.830	29,229	32,023		1,330		(10,393)		(10,393)		L	09/16/2015
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			6,822.000	984,346	144.290	984,346	534,646		14,956		182,954		182,954		L	04/27/2017
69351T-10-6	PPL ORD			382.000	11,823	30.950	11,823	11,690	151	598		(1,184)		(1,184)		L	09/24/2014
701094-10-4	PARKER HANNIFIN ORD			5,034.000	1,004,686	199.580	1,004,686	314,818		13,871		299,926		299,926		L	09/30/2011
703395-10-3	PATTERSON COMPANIES ORD			420.000	15,175	36.130	15,175	13,957		428		(2,058)		(2,058)		L	03/28/2007
704326-10-7	PAYCHEX ORD			1,081.000	73,594	68.080	73,594	61,366		1,156		9,426		9,426		L	06/23/2017
712704-10-5	PEOPLES UNITED FINANCIAL ORD			55.000	1,029	18.700	1,029	947		19		81		81		L	06/23/2017
713448-10-8	PEPSICO ORD			10,903.000	1,307,488	119.920	1,307,488	1,062,188	8,777	26,930		142,834		142,834		L	08/28/2017
714046-10-9	PERKINELMER ORD			315.000	23,033	73.120	23,033	21,562		44		1,471		1,471		L	06/23/2017
717081-10-3	PFIZER ORD			47,607.000	1,724,326	36.220	1,724,326	955,017		60,194		173,618		173,618		L	08/28/2017
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			14,387.000	1,519,987	105.650	1,519,987	1,396,097	15,394	40,208		20,164		20,164		L	09/01/2017
718546-10-4	PHILLIPS 66 ORD			664.000	67,164	101.150	67,164	17,486		1,813		9,787		9,787		L	05/01/2012
718549-20-7	PHILLIPS 66 PARTNERS COM UNT			17,000.000	889,950	52.350	889,950	828,495		21,437		61,455		61,455		L	06/27/2017
72346Q-10-4	PINNACLE FINANCIAL PARTNERS ORD			250.000	16,575	66.300	16,575	15,328		35		1,248		1,248		L	08/28/2017
723484-10-1	PINNACLE WEST ORD			380.000	32,368	85.180	32,368	18,430		1,011		2,717		2,717		L	01/26/2012
726503-10-5	PLAINS ALL AMERICAN PIPELINE UNT			40,300.000	831,792	20.640	831,792	1,014,548		34,255		(182,756)		(182,756)		L	06/27/2017
72651A-20-7	PLAINS GP HOLDINGS CL A ORD			52,300.000	1,147,985	21.950	1,147,985	1,320,533		44,455		(172,548)		(172,548)		L	06/27/2017
73278L-10-5	POOL ORD			100.000	12,965	129.650	12,965	12,071				894		894		L	11/27/2017
74005P-10-4	PRAXAIR ORD			4,985.000	771,080	154.680	771,080	617,884		15,167		181,582		181,582		L	06/23/2017
74144T-10-8	T ROWE PRICE GROUP ORD			785.000	82,370	104.930	82,370	45,006		1,454		23,739		23,739		L	06/23/2017
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD			414.000	29,133	70.370	29,133	17,138		774		5,179		5,179		L	06/14/2016
74267C-10-6	PROASSURANCE ORD			180.000	10,287	57.150	10,287	10,791	900	56		(504)		(504)		L	06/23/2017
742718-10-9	PROCTER & GAMBLE ORD			18,605.000	1,709,427	91.880	1,709,427	1,363,876		45,768		124,774		124,774		L	06/23/2017
743315-10-3	PROGRESSIVE ORD			1,170.000	65,894	56.320	65,894	29,833		664		22,626		22,626		L	06/23/2017
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			1,526.000	78,589	51.500	78,589	66,144		1,772		10,803		10,803		L	07/27/2017
74460D-10-9	PUBLIC STORAGE REIT ORD			493.000	103,037	209.000	103,037	102,305		2,754		(3,635)		(3,635)		L	06/23/2017
747525-10-3	QUALCOMM ORD			1,583.000	101,344	64.020	101,344	63,407		3,694		(1,868)		(1,868)		L	10/17/2007
74834L-10-0	QUEST DIAGNOSTICS ORD			280.000	27,577	98.490	27,577	13,910		504		1,845		1,845		L	03/28/2007
754907-10-3	RAYONIER REIT ORD			430.000	13,601	31.630	13,601	12,611		215		990		990		L	06/23/2017
755111-50-7	RAYTHEON ORD			854.000	160,424	187.850	160,424	98,991		1,803		28,356		28,356		L	07/27/2017
756577-10-2	RED HAT ORD			340.000	40,834	120.100	40,834	10,972				17,136		17,136		L	08/22/2011
758849-10-3	REGENCY CENTERS REIT ORD			15.000	1,038	69.180	1,038	916		16		122		122		L	06/23/2017
75935*-10-2	REINSURANCE BUILDING CORP.			1,760.000	176,000	100.000	176,000	176,000								A	07/01/2006
759351-60-4	REINSURANCE GROUP OF AMER ORD			185.000	28,847	155.930	28,847	23,319		185		5,528		5,528		L	06/23/2017
759509-10-2	RELIANCE STEEL ORD			10.000	858	85.790	858	714		9		144		144		L	06/23/2017
760759-10-0	REPUBLIC SERVICES ORD			569.000	38,470	67.610	38,470	16,511	196	733		5,904		5,904		L	06/23/2017
761152-10-7	RESMED ORD			270.000	22,866	84.690	22,866	21,178		189		1,689		1,689		L	06/23/2017
770323-10-3	ROBERT HALF ORD			20.000	1,111	55.540	1,111	905		19		135		135		L	11/25/2016
773903-10-9	ROCKWELL AUTOMAT ORD			305.000	59,887	196.350	59,887	23,477		790		15,978		15,978		L	06/23/2017
774341-10-1	ROCKWELL COLLINS ORD			323.000	43,805	135.620	43,805	35,000		182		7,709		7,709		L	11/27/2017
775711-10-4	ROLLINS ORD			275.000	12,796	46.530	12,796	11,552		91		1,244		1,244		L	06/23/2017
776696-10-6	ROPER TECHNOLOGIES ORD			306.000	79,254	259.000	79,254	26,141		425		22,989		22,989		L	06/23/2017

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
778296-10-3	ROSS STORES ORD			1,119.000	89,800	80.250	89,800	33,357		593		19,978		19,978		L	06/23/2017
784117-10-3	SEI INVESTMENTS ORD			410.000	29,463	71.860	29,463	21,737	123			7,725		7,725		L	06/23/2017
786CVR-20-9	SAFEWAY CASA LAY CVR			290.000	290	1.000	290									V	02/03/2015
786CVR-30-8	SAFEWAY INC CVR			290.000	290	1.000	290			5						V	02/02/2015
80589M-10-2	SCANA ORD			45.000	1,790	39.780	1,790	2,183	28	109		(1,508)		(1,508)		L	07/18/2012
806407-10-2	HENRY SCHEIN ORD			60.000	4,193	69.880	4,193	4,536				(359)		(359)		L	11/25/2016
806857-10-8	SCHLUMBERGER ORD		C	2,570.000	173,192	67.390	173,192	161,740	1,285	4,280		(30,024)		(30,024)		L	08/28/2017
810186-10-6	SCOTTS MIRACLE GRO ORD			10.000	1,070	106.990	1,070	901		11		169		169		L	06/23/2017
81663A-10-5	SEMGROUP CL A ORD			51,000.000	1,540,200	30.200	1,540,200	1,347,109		45,900		193,091		193,091		L	06/28/2017
816851-10-9	SEMPRA ENERGY ORD			470.000	50,252	106.920	50,252	34,065	387	1,373		1,856		1,856		L	06/23/2017
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD			30.000	1,120	37.320	1,120	965		9		155		155		L	06/23/2017
822634-10-1	SHELL MIDSTREAM PARTNERS UNT		C	58,000.000	1,729,560	29.820	1,729,560	1,697,915		36,082		31,645		31,645		L	06/28/2017
824348-10-6	SHERWIN WILLIAMS ORD			79.000	32,393	410.040	32,393	10,411		332		11,163		11,163		L	10/19/2015
828806-10-9	SIMON PROP GRP REIT ORD			732.000	125,714	171.740	125,714	78,547		3,594		1,984		1,984		L	11/27/2017
83088M-10-2	SKYWORKS SOLUTIONS ORD			151.000	14,337	94.950	14,337	9,845		218		3,064		3,064		L	07/25/2016
831865-20-9	A O SMITH ORD			445.000	27,270	61.280	27,270	24,010		67		3,259		3,259		L	07/27/2017
832696-40-5	JM SMUCKER ORD			280.000	34,787	124.240	34,787	18,976		924		(1,070)		(1,070)		L	08/22/2011
833034-10-1	SNAP ON ORD			145.000	25,274	174.300	25,274	9,399		392		859		859		L	06/23/2017
835495-10-2	SONOCO PRODUCTS ORD			325.000	17,271	53.140	17,271	16,582		254		689		689		L	06/23/2017
842587-10-7	SOUTHERN ORD			2,505.000	120,465	48.090	120,465	104,927		4,854		(3,412)		(3,412)		L	06/23/2017
844741-10-8	SOUTHWEST AIRLINES ORD			821.000	53,734	65.450	53,734	9,384	103	399		12,816		12,816		L	03/28/2007
854502-10-1	STANLEY BLACK AND DECKER ORD			441.000	74,833	169.690	74,833	35,636		905		20,286		20,286		L	06/23/2017
855244-10-9	STARBUCKS ORD			4,272.000	245,341	57.430	245,341	111,941		3,708		1,753		1,753		L	08/28/2017
85571B-10-5	STARWOOD PROPERTY REIT			740.000	15,799	21.350	15,799	16,916	355	710		(1,117)		(1,117)		L	06/23/2017
863667-10-1	STRYKER ORD			987.000	152,827	154.840	152,827	105,069	464	1,159		21,580		21,580		L	06/23/2017
866674-10-4	SUN COMMUNITIES REIT ORD			10.000	928	92.780	928	899	7	13		29		29		L	06/23/2017
871607-10-7	SYNOPSYS ORD			500.000	42,620	85.240	42,620	37,180				5,440		5,440		L	06/23/2017
871829-10-7	SYSCO ORD			1,401.000	85,083	60.730	85,083	56,227		1,430		10,970		10,970		L	06/23/2017
87240R-10-7	TFS FINANCIAL ORD			100.000	1,494	14.940	1,494	1,543		34		(49)		(49)		L	06/23/2017
872540-10-9	TJX ORD			13,813.000	1,056,142	76.460	1,056,142	621,395		16,154		23,317		23,317		L	07/27/2017
876030-10-7	TAPESTRY ORD			441.000	19,505	44.230	19,505	13,274	149	595		4,062		4,062		L	10/19/2015
87612G-10-1	TARGA RESOURCES ORD			51,000.000	2,469,420	48.420	2,469,420	2,238,992		92,820		230,428		230,428		L	06/27/2017
87901J-10-5	TEGNA ORD			14,730.000	207,398	14.080	207,398	217,673	1,031	2,062		(10,275)		(10,275)		L	09/21/2015
879360-10-5	TELEDYNE TECH ORD			70.000	12,681	181.150	12,681	8,775				3,906		3,906		L	06/23/2017
879369-10-6	TELEFLEX ORD			5.000	1,244	248.820	1,244	1,031		3		214		214		L	06/23/2017
882508-10-4	TEXAS INSTRUMENTS ORD			2,646.000	276,348	104.440	276,348	113,021		4,397		75,758		75,758		L	07/27/2017
883556-10-2	THERMO FISHER SCIENTIFIC ORD			5,424.000	1,029,909	189.880	1,029,909	735,216	814	2,410		202,217		202,217		L	08/18/2017
88579Y-10-1	3M ORD			1,710.000	402,483	235.370	402,483	230,234		6,683		72,744		72,744		L	07/27/2017
887317-30-3	TIME WARNER ORD			1,180.000	107,935	91.470	107,935	32,397		2,065		(5,971)		(5,971)		L	12/28/2009
891027-10-4	TORCHMARK ORD			385.000	34,923	90.710	34,923	28,295		120		5,815		5,815		L	06/23/2017
891092-10-8	TORO ORD			305.000	19,895	65.230	19,895	19,206	61			689		689		L	11/27/2017
89417E-10-9	TRAVELERS COMPANIES ORD			946.000	128,315	135.640	128,315	69,960		2,288		11,329		11,329		L	07/27/2017
90130A-20-0	TWENTY FIRST CENTURY FOX CL B ORD			5,923.000	202,093	34.120	202,093	180,246		2,132		40,691		40,691		L	09/21/2015
90187B-40-8	TWO HARBORS INVESTMENT REIT ORD			47.000	764	16.260	764	796		22		(32)		(32)		L	06/23/2017
902252-10-5	TYLER TECHNOLOGIES ORD			15.000	2,656	177.050	2,656	2,654				2		2		L	06/23/2017
902494-10-3	TYSON FOODS CL A ORD			379.000	30,726	81.070	30,726	9,345		370		7,349		7,349		L	09/16/2015
902653-10-4	UDR REIT ORD			20.000	770	38.520	770	793		12		(23)		(23)		L	06/23/2017
902681-10-5	UGI ORD			15.000	704	46.950	704	738	4	4		(34)		(34)		L	06/23/2017
902973-30-4	US BANCORP ORD			4,168.000	223,321	53.580	223,321	133,118	1,250	3,815		9,695		9,695		L	08/28/2017
90384S-30-3	ULTA BEAUTY ORD			118.000	26,392	223.660	26,392	25,779				(140)		(140)		L	08/28/2017
904311-20-6	UNDER ARMOUR CL C ORD			1.000	13	13.320	13	18				(4)		(4)		L	05/31/2017
907818-10-8	UNION PACIFIC ORD			2,361.000	316,610	134.100	316,610	151,230		4,754		68,828		68,828		L	07/27/2017
910047-10-9	UNITED CONTINENTAL HOLDINGS ORD			1,227.000	82,700	67.400	82,700	82,920				(220)		(220)		L	12/29/2017
911312-10-6	UNITED PARCEL SERVICE CL B ORD			2,030.000	241,875	119.150	241,875	181,203		5,490		14,009		14,009		L	07/27/2017

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
913017-10-9	UNITED TECHNOLOGIES ORD			12,416.000	1,583,909	127.570	1,583,909	928,882		33,507		213,039		213,039		L	06/23/2017
91324P-10-2	UNITEDHEALTH GRP ORD			2,621.000	577,826	220.460	577,826	254,536		5,934		129,001		129,001		L	06/23/2017
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD			5.000	567	113.350	567	577		1		(10)		(10)		L	06/23/2017
918204-10-8	VF ORD			12,105.000	895,770	74.000	895,770	493,063		19,919		236,588		236,588		L	10/30/2017
91879Q-10-9	VAIL RESORTS ORD			30.000	6,374	212.470	6,374	6,338	32	63		36		36		L	06/23/2017
91914J-10-2	VALERO ENERGY PARTNERS COM UNT			9,000.000	400,500	44.500	400,500	412,039		8,415		(11,539)		(11,539)		L	06/28/2017
920253-10-1	VALMONT INDS ORD			10.000	1,659	165.850	1,659	1,489	4	8		170		170		L	06/23/2017
92210H-10-5	VANTIV CL A ORD			8,310.000	611,201	73.550	611,201	267,203				115,758		115,758		L	03/19/2014
92220P-10-5	VARIAN MEDICAL SYSTEMS ORD			310.000	34,457	111.150	34,457	27,133				7,324		7,324		L	08/28/2017
92240G-10-1	VECTREN ORD			280.000	18,206	65.020	18,206	16,747		244		1,459		1,459		L	06/23/2017
92343V-10-4	VERIZON COMMUNICATIONS ORD			10,450.000	553,119	52.930	553,119	366,750		18,900		27,946		27,946		L	11/27/2017
92345Y-10-6	VERISK ANALYTICS ORD			6,055.000	581,280	96.000	581,280	511,851				69,237		69,237		L	08/02/2017
92826C-83-9	VISA CL A ORD			5,045.000	575,231	114.020	575,231	247,077		2,851		147,648		147,648		L	08/28/2017
92936U-10-9	W P CAREY REIT ORD			45.000	3,101	68.900	3,101	3,040	45	90		60		60		L	06/23/2017
92939U-10-6	WEC ENERGY GROUP ORD			1,055.000	70,084	66.430	70,084	42,375		1,867		6,693		6,693		L	06/23/2017
929740-10-8	WABTEC ORD			10.000	814	81.430	814	885		2		(71)		(71)		L	06/23/2017
931142-10-3	WAL MART STORES ORD			4,251.000	419,786	98.750	419,786	258,335	2,168	5,324		113,516		113,516		L	06/23/2017
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			1,516.000	110,092	72.620	110,092	49,957		2,450		(14,046)		(14,046)		L	07/27/2017
94106L-10-9	WASTE MANAGEMENT ORD			1,285.000	110,896	86.300	110,896	69,958		1,619		18,103		18,103		L	06/23/2017
941848-10-3	WATERS ORD			220.000	42,502	193.190	42,502	16,588				12,681		12,681		L	06/23/2017
942622-20-0	WATSCO ORD			100.000	17,004	170.040	17,004	15,545		250		1,459		1,459		L	06/23/2017
949746-10-1	WELLS FARGO ORD			2,888.000	175,215	60.670	175,215	38,799		4,448		16,057		16,057		L	07/24/2009
95709T-10-0	WESTAR ENERGY ORD			365.000	19,272	52.800	19,272	19,385	146	146		(113)		(113)		L	06/23/2017
958254-10-4	WESTERN GAS PARTNERS UNT			15,000.000	721,350	48.090	721,350	817,350		26,925		(96,000)		(96,000)		L	06/27/2017
95825R-10-3	WESTERN GAS EQUITY PARTNERS COM UNT			32,000.000	1,189,120	37.160	1,189,120	1,340,672		34,080		(151,552)		(151,552)		L	06/27/2017
963320-10-6	WHIRLPOOL ORD			1,688.000	284,664	168.640	284,664	276,595		7,258		(22,163)		(22,163)		L	09/21/2015
969457-10-0	WILLIAMS ORD			43,700.000	1,332,413	30.490	1,332,413	1,287,306		26,220		45,107		45,107		L	06/27/2017
98389B-10-0	XCEL ENERGY ORD			1,340.000	64,467	48.110	64,467	30,655	482	1,903		9,929		9,929		L	08/22/2011
983919-10-1	XILINX ORD			600.000	40,452	67.420	40,452	16,470		828		4,230		4,230		L	09/30/2011
988498-10-1	YUM BRANDS ORD			700.000	57,127	81.610	57,127	24,894		780		11,647		11,647		L	06/23/2017
98850P-10-9	YUM CHINA ORD		C	375.000	15,008	40.020	15,008	4,252		38		5,213		5,213		L	05/14/2010
98978V-10-3	ZOETIS CL A ORD			696.000	50,140	72.040	50,140	13,126		288		12,744		12,744		L	06/23/2017
G02602-10-3	AMDOCS ORD			485.000	31,758	65.480	31,758	31,316	107	213		441		441		L	06/23/2017
G0408V-10-2	AON CL A ORD		C	575.000	77,050	134.000	77,050	35,685		749		11,043		11,043		L	06/23/2017
G0450A-10-5	ARCH CAPITAL GROUP ORD		C	335.000	30,408	90.770	30,408	31,135	115			(727)		(727)		L	06/23/2017
G0692U-10-9	AXIS CAPITAL HOLDINGS ORD		C	280.000	14,073	50.260	14,073	14,738	109			(665)		(665)		L	11/27/2017
G0750C-10-8	AXALTA COATING SYSTEMS ORD			15,460.000	500,286	32.360	500,286	437,225				79,774		79,774		L	07/28/2016
G1151C-10-1	ACCENTURE CL A ORD		C	1,809.000	276,940	153.090	276,940	149,413		3,718		60,989		60,989		L	06/23/2017
G29183-10-3	EATON ORD		C	643.000	50,803	79.010	50,803	33,356		1,531		7,567		7,567		L	06/23/2017
G3922B-10-7	GENPACT ORD		C	485.000	15,394	31.740	15,394	13,727		58		1,667		1,667		L	08/28/2017
G47791-10-1	INGERSOLL RAND ORD		C	648.000	57,795	89.190	57,795	24,399		1,102		9,169		9,169		L	12/17/2010
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		D	969.004	36,929	38.110	36,929	17,557	252	969		(2,985)		(2,985)		L	09/07/2016
G5960L-10-3	MEDTRONIC ORD		C	15,128.000	1,221,586	80.750	1,221,586	1,183,698	6,959	18,907		74,077		74,077		L	11/27/2017
G60754-10-1	MICHAEL KORS HOLDINGS ORD		C	5.000	315	62.950	315	185				130		130		L	04/18/2017
G6S01W-10-8	PARAGON OFFSHORE PLC			5.000	0	0.025	0	0				(1)		(1)		V	08/04/2014
G7496G-10-3	RENAISSANCERE ORD		C	135.000	16,955	125.590	16,955	19,209		86		(2,254)		(2,254)		L	08/28/2017
G84720-10-4	STERIS ORD		D	205.000	17,931	87.470	17,931	16,914		127		1,018		1,018		L	06/23/2017
G9319H-10-2	VALIDUS HOLDINGS ORD		C	260.000	12,199	46.920	12,199	13,153		198		(954)		(954)		L	08/28/2017
G9618E-10-7	WHITE MOUNTAINS INSURANCE ORD		C	10.000	8,513	851.280	8,513	8,624				(111)		(111)		L	06/23/2017
G96629-10-3	WILLIS TOWERS WATSON ORD		D	142.000	21,398	150.690	21,398	15,832	75	294		4,034		4,034		L	02/09/2016
G98294-10-4	XL GROUP ORD		D	170.000	5,977	35.160	5,977	6,708	37	4		(731)		(731)		L	11/27/2017
H1467J-10-4	CHUBB ORD		D	1,576.999	230,447	146.130	230,447	194,333	1,120	2,655		7,784		7,784		L	07/27/2017
H2906T-10-9	GARMIN ORD		C	20.000	1,191	59.570	1,191	1,026		20		166		166		L	06/23/2017
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		C	466.000	51,409	110.320	51,409	24,693		1,680		11,436		11,436		L	09/19/2012

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
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					108,617,999	XXX	108,617,999	80,598,386	87,975	2,178,506		10,335,581		10,335,581		XXX	XXX
21057*-10-8	CONSUMERS INSURANCE USA, INC.			1,000.000	37,652,177	37,652.177	37,652,177	42,198,599				(4,546,422)		(4,546,422)		V	09/30/2015
59478*-10-9	MICO INSURANCE CO			563.000	11,422,325	20,288.321	11,422,325	5,155,266				457,294		457,294		V	11/05/1997
61944@-10-9	MOTORISTS LIFE INSURANCE COMPANY			210,000.000	48,032,206	228.725	48,032,206	16,952,642				2,916,737		2,916,737		V	02/13/2003
62006@-10-2	MOTORISTS SERVICE CORPORATION			2.000	2,984,815	1,492,407.710	2,984,815	16,263,705				(1,192,048)		(1,192,048)		V	12/31/1985
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					100,091,524	XXX	100,091,524	80,570,212				(2,364,439)		(2,364,439)		XXX	XXX
00769G-53-5	LSV SMALL CAP VALUE MF			586,936.468	9,126,862	15.550	9,126,862	6,256,023	436,329	207,349		113,188		113,188		L	12/30/2016
04314H-66-7	ARTISAN:INTL VAL;ADV			512,352.716	19,730,703	38.510	19,730,703	19,276,417		236,831		454,286		454,286		U	11/21/2017
04314H-75-8	ARTISAN SMALL CAP CL INSTITUTIONL MF			243,373.924	7,571,363	31.110	7,571,363	6,032,041				696,049		696,049		L	11/19/2015
04314H-85-7	ARTISAN INTERNATNL VALUE CL INSTI MF			910,751.617	35,209,658	38.660	35,209,658	27,549,720		464,483		5,582,907		5,582,907		L	11/19/2015
9299999. Subtotal - Mutual Funds					71,638,585	XXX	71,638,585	59,114,201	436,329	908,663		6,846,431		6,846,431		XXX	XXX
9799999 - Total Common Stocks					280,348,108	XXX	280,348,108	220,282,798	524,304	3,087,170		14,817,573		14,817,573		XXX	XXX
9899999 - Total Preferred and Common Stocks					280,348,108	XXX	280,348,108	220,282,798	524,304	3,087,170		14,817,573		14,817,573		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 $ 19,730,703

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-FR-4	UNITED STATES TREASURY		01/01/2017	Adjustment		471		
912810-PV-4	UNITED STATES TREASURY		05/04/2017	Bank of America		1,083,165	965,224	5,133
912810-QV-3	UNITED STATES TREASURY		01/01/2017	Adjustment		29,195		
912810-RF-7	UNITED STATES TREASURY		01/01/2017	Adjustment		1,721		
912810-RL-4	UNITED STATES TREASURY		09/01/2017	JPMORGAN CHASE BANK/RBS SECURITIES		0	5,772	0
912810-RR-1	UNITED STATES TREASURY		09/01/2017	Nomura		0	(1,079)	
912810-RW-0	UNITED STATES TREASURY		05/04/2017	NOMURA SECURITIES INTL INC		545,958	565,186	1,079
912828-2L-3	UNITED STATES TREASURY		08/09/2017	Citigroup (SSB)		567,700	570,416	151
912828-C9-9	UNITED STATES TREASURY		03/01/2017	MORGAN STANLEY CO			8,568	
912828-N7-1	UNITED STATES TREASURY		06/06/2017	Bank of America		1,579,699	1,553,430	3,802
912828-PP-9	UNITED STATES TREASURY		01/01/2017	Adjustment		106,901		
912828-S5-0	UNITED STATES TREASURY		06/01/2017	Goldman Sachs		295,820	306,719	30
912828-V4-9	UNITED STATES TREASURY		09/01/2017	RBC CAPITAL MARKETS		299,261	299,787	90
912828-X3-9	UNITED STATES TREASURY		05/04/2017	NOMURA SECURITIES INTL INC		1,291,240	1,292,296	88
0599999. Subtotal - Bonds - U.S. Governments						5,801,132	5,566,318	10,374
65829Q-CZ-5	NORTH CAROLINA ST LTD OBLIG		07/26/2017	MERRILL LYNCH PIERCE FENNER		1,223,700	1,000,000	
68609B-X6-9	OREGON ST		07/26/2017	BARCLAYS CAPITAL INC		595,360	500,000	6,111
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,819,060	1,500,000	6,111
12343E-CT-5	BUTLER CNTY KANS UNI SCH DIST NO 385 AND		07/21/2017	FIRST TENNESSEE CAPITAL MARKET		903,750	750,000	2,813
25476F-VD-7	DISTRICT COLUMBIA		12/13/2017	RBC CAPITAL MARKETS		540,850	500,000	
438670-5H-0	HONOLULU HAWAII CITY & CNTY		01/20/2017	Jefferies		909,008	750,000	9,271
799038-GG-3	SAN MATEO CNTY CALIF CMNTY COLLEGE DIST		08/03/2017	Jefferies		318,795	500,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,672,403	2,500,000	12,083
02765U-JR-6	AMERICAN MUN PWR OHIO INC REV		01/03/2017	WELLS FARGO BANK, N.A./SIG		563,495	500,000	10,281
04048R-UE-4	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV		12/22/2017	CORPORATE ACTION		536,641	490,000	11,638
04048R-UU-8	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV		12/22/2017	CORPORATE ACTION		1,571,591	1,435,000	34,081
072024-VP-4	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		09/05/2017	MORGAN STANLEY CO		532,305	500,000	778
086377-DJ-4	BESSEMER ALA GOVERNMENTAL UTIL SVCS CORP		11/01/2017	PERSHING DIV OF DLJ SEC LNDING		893,790	750,000	
13077D-AR-3	CALIFORNIA ST UNIV REV		02/09/2017	Goldman Sachs		588,800	500,000	
15567R-BH-5	CENTRAL UTAH WTR CONSERVANCY DIST WTR RE		12/01/2017	BAUM, GEORGE K., & COMPANY		599,955	500,000	
167736-L8-8	CHICAGO ILL WTR REV		06/28/2017	CORPORATE ACTION		3,524,309	3,495,000	27,669
167736-M4-6	CHICAGO ILL WTR REV		06/28/2017	CORPORATE ACTION		1,517,621	1,505,000	11,915
249182-KP-0	DENVER COLO CITY & CNTY ARPT REV		11/30/2017	RAYMOND JAMES & ASSOCIATES		594,845	500,000	
25484J-CX-6	DISTRICT COLUMBIA UNIV REV		02/16/2017	RBC CAPITAL MARKETS		577,185	500,000	2,361
29508R-JQ-0	ERIE CNTY N Y FISCAL STABILITY AUTH		08/25/2017	PERSHING DIV OF DLJ SEC LNDING		746,538	600,000	
3132XC-RV-9	FH G67700 - RMBS		03/01/2017	CANTOR FITZGERALD + CO.		4,912,505	4,783,937	5,581
36106Q-AX-7	FUQUAY-VARINA N C COMBINED UTILS REV		12/05/2017	Stifel Nicolaus & Co.		1,435,565	1,225,000	11,229
45470R-DS-2	INDIANA FIN AUTH HWY REV		08/24/2017	Goldman Sachs		903,758	750,000	
45470R-DU-7	INDIANA FIN AUTH HWY REV		08/24/2017	Goldman Sachs		600,035	500,000	
45506D-TN-5	INDIANA ST FIN AUTH REV		02/10/2017	MORGAN STANLEY CO		863,168	750,000	1,531
45506D-YY-5	INDIANA ST FIN AUTH REV		08/02/2017	RBC CAPITAL MARKETS		796,515	750,000	500
469495-DH-5	JACKSONVILLE FLA TRANSN REV		01/23/2017	NATL FINANCIAL SERVICES CORP (NFS)		873,195	750,000	11,979
546475-SV-7	LOUISIANA ST GAS & FUELS TAX REV		09/21/2017	CORPORATE ACTION		431,309	390,000	7,583
546475-TD-6	LOUISIANA ST GAS & FUELS TAX REV		09/21/2017	CORPORATE ACTION		1,227,573	1,110,000	21,583
54811B-PJ-4	LOWER COLO RIV AUTH TEX TRANSMISSION CON		01/17/2017	FIRST TENNESSEE CAPITAL MARKET		683,773	575,000	5,191
56185P-CG-6	MANATEE CNTY FLA SCH DIST SALES TAX REV		02/02/2017	RAYMOND JAMES & ASSOCIATES		577,170	500,000	
590545-WC-9	MESA ARIZ UTIL SYS REV		02/07/2017	US Bancorp Piper Jaffray		532,210	500,000	2,167
59261A-QB-6	METROPOLITAN TRANSN AUTH N Y REV		11/22/2017	MERRILL LYNCH PIERCE FENNER		2,405,220	2,000,000	
646136-Z8-7	NEW JERSEY ST TRANSN TR FD AUTH		01/18/2017	NATL FINANCIAL SERVICES CORP (NFS)		547,115	500,000	2,639
646136-Z9-5	NEW JERSEY ST TRANSN TR FD AUTH		01/13/2017	NATL FINANCIAL SERVICES CORP (NFS)		821,783	750,000	3,542
646140-AQ-6	NEW JERSEY ST TPK AUTH TPK REV		08/08/2017	CORPORATE ACTION		59,399	55,000	283
646140-AX-1	NEW JERSEY ST TPK AUTH TPK REV		08/08/2017	CORPORATE ACTION		750,583	695,000	3,572
67756D-JY-3	OHIO ST HIGHER EDL FAC COMMN REV		02/17/2017	JANNEY MONTGOMERY SCOTT INC		558,520	500,000	5,764
679111-XX-7	OKLAHOMA ST TPK AUTH TPK REV		12/07/2017	RBC CAPITAL MARKETS		1,078,560	1,000,000	
68609T-DC-9	OREGON ST		12/14/2017	JP MORGAN SECURITIES INC.		1,000,000	1,000,000	
708796-7C-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		08/25/2017	MERRILL LYNCH PIERCE FENNER		500,000	500,000	
70917S-S8-7	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		11/29/2017	MERRILL LYNCH PIERCE FENNER		568,095	500,000	
73358W-RQ-9	PORT AUTH N Y & N J		06/22/2017	CITIGROUP GLOBAL MARKETS INC.		1,106,780	1,000,000	21,535
762197-VL-2	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH		10/01/2017	RAYMOND JAMES & ASSOCIATES		616,325	510,000	
762197-VN-8	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH		10/01/2017	RAYMOND JAMES & ASSOCIATES		595,570	500,000	
795576-FU-6	SALT LAKE CITY UTAH ARPT REV		09/05/2017	CITIGROUP GLOBAL MARKETS, INC./CORRESPON		588,185	500,000	4,583
795576-FV-4	SALT LAKE CITY UTAH ARPT REV		09/05/2017	CITIGROUP GLOBAL MARKETS, INC./CORRESPON		880,178	750,000	6,875
880461-SB-5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		12/13/2017	RAYMOND JAMES & ASSOCIATES		494,375	500,000	
900680-BC-2	TUSCALOOSA CNTY ALA BRD ED SPL TAX SCH W		05/25/2017	RAYMOND JAMES & ASSOCIATES		580,795	500,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
900680-BD-0	TUSCALOOSA CNTY ALA BRD ED SPL TAX SCH W		05/25/2017	RAYMOND JAMES & ASSOCIATES		579,890	500,000	
915138-NY-3	UNIVERSITY TOLEDO OHIO GEN RCPTS		12/20/2017	JP MORGAN SECURITIES INC.		605,275	500,000	
928075-GU-8	VIRGINIA PORT AUTH COMMLTH PORT FD REV		01/18/2017	Jefferies		582,975	500,000	1,528
944514-VT-2	WAYNE CNTY MICH ARPT AUTH REV		09/28/2017	MERRILL LYNCH PIERCE FENNER		720,456	600,000	
944514-XH-6	WAYNE CNTY MICH ARPT AUTH REV		09/28/2017	MERRILL LYNCH PIERCE FENNER		579,710	500,000	
977100-FD-3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		07/24/2017	JP MORGAN SECURITIES INC.		702,408	600,000	15,083
3199999. Subtotal - Bonds - U.S. Special Revenues						43,006,045	38,818,937	231,470
00248P-AP-1	AVOCE 1R A1R - CDO		03/16/2017	BARCLAYS CAPITAL INC		4,500,000	4,500,000	
02582J-HN-3	AMXCA 178 A - ABS		10/23/2017	BARCLAYS CAPITAL INC		2,550,000	2,550,000	
05377R-CR-3	AESOP 171 B - ABS		03/08/2017	MERRILL LYNCH PIERCE FENNER		1,999,169	2,000,000	
06051G-GW-3	BANK OF AMERICA CORP		12/12/2017	Not Available		1,359,000	1,359,000	
12189L-AK-7	BURLINGTON NORTHERN SANTA FE LLC		07/07/2017	Goldman Sachs		5,357,950	5,000,000	79,601
20030N-BH-3	COMCAST CORP		02/14/2017	Citigroup (SSB)		5,134,050	5,000,000	18,889
20030N-BP-5	COMCAST CORP		07/24/2017	VARIOUS		2,207,693	2,000,000	39,600
26249E-AN-5	DRSLF 31R AR - CDO		03/22/2017	Citigroup (SSB)		750,000	750,000	
26443C-AA-1	DUKE UNIVERSITY HEALTH SYSTEM INC		07/07/2017	RAYMOND JAMES & ASSOCIATES		996,310	1,000,000	3,920
26444H-AC-5	DUKE ENERGY FLORIDA LLC		01/03/2017	MERRILL LYNCH PIERCE FENNER		999,400	1,000,000	
31428X-BM-7	FEDEX CORP		01/03/2017	WELLS FARGO SECURITIES LLC		1,244,975	1,250,000	
34528Q-EC-4	FORDF 155 A - ABS		02/15/2017	JP MORGAN SECURITIES INC.		1,005,938	1,000,000	398
370334-BZ-6	GENERAL MILLS INC		01/09/2017	BARCLAYS CAPITAL INC		2,240,550	2,250,000	
38137H-BU-1	GOLD 11RR AR2 - CDO		12/08/2017	MORGAN STANLEY CO		3,000,000	3,000,000	
423012-AG-8	HEINEKEN NV	C	11/01/2017	Citigroup (SSB)		4,088,920	4,000,000	24,167
58013M-EZ-3	MCDONALD'S CORP		05/09/2017	US BANCORP INVESTMENTS INC.		2,929,685	2,750,000	54,931
595620-AQ-8	MIDAMERICAN ENERGY CO		01/23/2017	BARCLAYS CAPITAL INC		1,999,360	2,000,000	
67106J-AN-0	OHA CREDIT PARTNERS X LTD - CDO		03/08/2017	MORGAN STANLEY CO		6,750,000	6,750,000	
713448-CZ-9	PEPSICO INC		07/21/2017	JP MORGAN SECURITIES INC.		3,423,180	3,000,000	3,450
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	11/01/2017	Citigroup (SSB)		3,127,320	3,000,000	24,150
82652K-AA-2	SRFC 171 A - ABS		03/13/2017	CREDIT SUISSE SECURITIES (USA)		999,932	1,000,000	
91324P-CQ-3	UNITEDHEALTH GROUP INC		04/18/2017	Jefferies		4,798,929	4,300,000	53,033
92348R-AB-4	VZOT 173 A1B - ABS		10/11/2017	MERRILL LYNCH PIERCE FENNER		1,000,000	1,000,000	
92826C-AE-2	VISA INC		06/20/2017	US BANCORP INVESTMENTS INC.		2,175,860	2,000,000	21,557
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						64,638,220	62,459,000	323,696
8399997. Total - Bonds - Part 3						117,936,859	110,844,255	583,735
8399998. Total - Bonds - Part 5						504,753	435,011	1,424
8399999. Total - Bonds						118,441,613	111,279,266	585,158
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
001055-10-2	AFLAC ORD		07/27/2017	CITIGROUP GLOBAL MARKETS INC.	590.000	45,675		
00123Q-10-4	AGNC INVESTMENT REIT ORD		06/23/2017	JP MORGAN SECURITIES INC.	50.000	1,110		
00206R-10-2	AT&T ORD		11/27/2017	VARIOUS	7,010.000	264,465		
00508Y-10-2	ACUITY BRANDS ORD		11/27/2017	VARIOUS	75.000	12,160		
00724F-10-1	ADOBE SYSTEM ORD		06/23/2017	JP MORGAN SECURITIES INC.	525.000	76,337		
008252-10-8	AFFILIATED MANAGERS GROUP ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	10.000	1,613		
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		11/27/2017	VARIOUS	275.000	42,183		
00971T-10-1	AKAMAI TECHNOLOGIES ORD		11/27/2017	ITG INC	145.000	8,024		
017175-10-0	ALLEGHANY ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	50.000	29,220		
018802-10-8	ALLIANT ENERGY ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	590.000	24,456		
020002-10-1	ALLSTATE ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	265.000	23,341		
02079K-10-7	ALPHABET CL C ORD		06/23/2017	JP MORGAN SECURITIES INC.	390.000	376,562		
02079K-30-5	ALPHABET CL A ORD		11/27/2017	VARIOUS	420.000	416,211		
02209S-10-3	ALTRIA GROUP ORD		11/27/2017	VARIOUS	3,125.000	229,069		
023608-10-2	AMEREN ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	535.000	29,928		
025537-10-1	AMERICAN ELECTRIC POWER ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	455.000	32,555		
025932-10-4	AMERICAN FINANCIAL GROUP ORD		06/23/2017	JP MORGAN SECURITIES INC.	240.000	23,613		
028591-10-5	AMERICAN NATIONAL INSURANCE ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	25.000	2,864		
03027X-10-0	AMERICAN TOWER REIT		06/23/2017	JP MORGAN SECURITIES INC.	75.000	9,891		
030420-10-3	AMERICAN WATER WORKS ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	600.000	48,678		
031100-10-0	AMETEK ORD		07/27/2017	CITIGROUP GLOBAL MARKETS INC.	370.000	22,576		
032095-10-1	AMPHENOL CL A ORD		06/23/2017	JP MORGAN SECURITIES INC.	370.000	27,778		
035710-40-9	ANNALY CAPITAL MANAGEMENT REIT ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	85.000	1,071		
03662Q-10-5	ANSYS ORD		06/23/2017	JP MORGAN SECURITIES INC.	290.000	35,529		
03673L-10-3	ANTERO RESOURCES MIDSTREAM UNT		06/27/2017	JP MORGAN CLEARING CORP	26,000.000	833,745		

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
03784Y-20-0	APPLE HOSPITALITY REIT ORD		06/23/2017	JP MORGAN SECURITIES INC.	405.000	7,731		
038336-10-3	APTARGROUP ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	205.000	17,794		
03836W-10-3	AQUA AMERICA ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	600.000	20,112		
04621X-10-8	ASSURANT ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	10.000	1,013		
049560-10-5	ATMOS ENERGY ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	350.000	29,229		
053015-10-3	AUTOMATIC DATA PROCESSING ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	625.000	63,381		
053332-10-2	AUTOZONE ORD		11/27/2017	ITG INC	25.000	15,938		
053611-10-9	AVERY DENNISON ORD		06/23/2017	JP MORGAN SECURITIES INC.	260.000	22,892		
0556EL-10-9	BP MIDSTREAM PARTNERS UNT		10/26/2017	CITIGROUP GLOBAL MARKETS INC.	28,300.000	509,400		
05605H-10-0	BWX TECHNOLOGIES ORD		06/23/2017	JP MORGAN SECURITIES INC.	25.000	1,158		
062540-10-9	BANK OF HAWAII ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	120.000	9,625		
071813-10-9	BAXTER INTERNATIONAL ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	55.000	3,376		
075887-10-9	BECTON DICKINSON ORD		06/23/2017	JP MORGAN SECURITIES INC.	235.000	45,858		
075896-10-0	BED BATH AND BEYOND ORD		06/23/2017	JP MORGAN SECURITIES INC.	30.000	890		
081437-10-5	BEMIS ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	270.000	12,628		
084423-10-2	WR BERKLEY ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	320.000	21,930		
084670-70-2	BERKSHIRE HATHWAY CL B ORD		07/27/2017	VARIOUS	5,492.000	925,572		
090572-20-7	BIO RAD LABORATORIES CL A ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	65.000	14,463		
09062X-10-3	BIOGEN ORD		06/23/2017	VARIOUS	332.000	80,715		
09073M-10-4	BIO TECHNE ORD		06/23/2017	JP MORGAN SECURITIES INC.	125.000	14,687		
09075E-10-0	BIOVERATIV ORD		02/02/2017	CORPORATE ACTION	158.500	6,554		
09215C-10-5	BLACK KNIGHT ORD		10/02/2017	CORPORATE ACTION	78.191	3,162		
09247X-10-1	BLACKROCK ORD		08/28/2017	VARIOUS	255.000	106,728		
099724-10-6	BORGWARNER ORD		05/18/2017	WEEDEN + CO.	91.000	3,636		
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD		11/02/2017	VARIOUS	6,510.091	376,156		
110448-10-7	BRITISH AMERICAN TOBACCO ADR REP ORD	C	07/25/2017	CORPORATE ACTION	769.538	53,291		
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD		06/23/2017	JP MORGAN SECURITIES INC.	345.000	26,371		
115236-10-1	BROWN & BROWN ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	395.000	16,957		
115637-10-0	BROWN FORMAN CL A ORD		06/23/2017	JP MORGAN SECURITIES INC.	50.000	2,521		
115637-20-9	BROWN FORMAN CL B ORD		07/27/2017	CITIGROUP GLOBAL MARKETS INC.	475.000	23,839		
118230-10-1	BUCKEYE PARTNERS UNT		06/27/2017	JP MORGAN CLEARING CORP	18,000.000	1,138,523		
12503M-10-8	CBOE HOLDINGS ORD		06/23/2017	JP MORGAN SECURITIES INC.	370.000	32,843		
12508E-10-1	CDK GLOBAL ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	235.000	14,723		
12541W-20-9	CH ROBINSON WORLDWIDE ORD		06/23/2017	JP MORGAN SECURITIES INC.	435.000	29,139		
12572Q-10-5	CME GROUP CL A ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	765.000	94,952		
125896-10-0	CMS ENERGY ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	735.000	34,773		
126117-10-0	CNA FINANCIAL ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	25.000	1,198		
126650-10-0	CVS HEALTH ORD		08/28/2017	VARIOUS	1,215.000	93,441		
12673P-10-5	CA ORD		06/23/2017	JP MORGAN SECURITIES INC.	1,030.000	36,028		
127387-10-8	CADENCE DESIGN SYSTEMS ORD		07/27/2017	VARIOUS	655.000	23,610		
133131-10-2	CAMDEN PROPERTY REIT ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	60.000	5,253		
142339-10-0	CARLISLE COMPANIES ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	215.000	20,244		
143658-30-0	CARNIVAL ORD		04/18/2017	CITIGROUP GLOBAL MARKETS INC.	275.000	16,033		
146229-10-9	CARTERS ORD		07/27/2017	CITIGROUP GLOBAL MARKETS INC.	80.000	6,963		
147528-10-3	CASEYS GENERAL STORES ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	80.000	8,527		
156782-10-4	CERNER ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	335.000	22,887		
166764-10-0	CHEVRON ORD		11/27/2017	VARIOUS	2,715.000	287,453		
169905-10-6	CHOICE HOTELS INTERNATIONAL ORD		06/23/2017	JP MORGAN SECURITIES INC.	20.000	1,334		
171340-10-2	CHURCH AND DWIGHT ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	730.000	38,719		
171798-10-1	CIMAREX ENERGY ORD		12/14/2017	VARIOUS	1,846.000	226,284		
172062-10-1	CINCINNATI FINANCIAL ORD		06/23/2017	JP MORGAN SECURITIES INC.	45.000	3,205		
17275R-10-2	CISCO SYSTEMS ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	6,975.000	223,828		
172967-42-4	CITIGROUP ORD		02/09/2017	MORGAN STANLEY CO	3,728.000	213,888		
189054-10-9	CLOROX ORD		06/23/2017	JP MORGAN SECURITIES INC.	105.000	14,585		
191216-10-0	COCA-COLA ORD		07/27/2017	CITIGROUP GLOBAL MARKETS INC.	6,295.000	285,622		
194162-10-3	COLGATE PALMOLIVE ORD		11/27/2017	VARIOUS	1,470.000	109,365		
20030N-10-1	COMCAST CL A ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	5,480.000	216,460		
200525-10-3	COMMERCE BANCSHARES ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	275.000	15,304		
209115-10-4	CONSOLIDATED EDISON ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	780.000	65,395		
21057*-10-8	CONSUMERS INSURANCE USA, INC.		06/01/2017	CORPORATE ACTION	(1,000.000)	(42,198,599)		
216648-40-2	COOPER ORD		06/23/2017	JP MORGAN SECURITIES INC.	145.000	35,696		
217204-10-6	COPART ORD		06/23/2017	JP MORGAN SECURITIES INC.	580.000	18,292		
22160K-10-5	COSTCO WHOLESALE ORD		08/28/2017	VARIOUS	710.000	110,797		
228368-10-6	CROWN HOLDINGS ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	230.000	13,345		
233331-10-7	DTE ENERGY ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	90.000	9,800		

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
235851-10-2	DANAHER ORD		08/28/2017	VARIOUS	970.000	82,197		
24906P-10-9	DENTSPLY SIRONA ORD		07/27/2017	CITIGROUP GLOBAL MARKETS INC.	115.000	7,243		
25179M-10-3	DEVON ENERGY ORD		12/20/2017	VARIOUS	13,803.000	523,778		
254687-10-6	WALT DISNEY ORD		11/27/2017	VARIOUS	2,485.000	259,047		
254709-10-8	DISCOVER FINANCIAL SERVICES ORD		09/21/2017	VARIOUS	19,701.000	1,202,831		
25659T-10-7	DOLBY LABORATORIES CL A ORD		07/27/2017	VARIOUS	190.000	9,972		
257454-10-8	DOMINION ENERGY MIDSTREAM PARTNE UNT		06/28/2017	JP MORGAN CLEARING CORP	29,000.000	827,035		
25746U-10-9	DOMINION ENERGY ORD		06/23/2017	JP MORGAN SECURITIES INC.	790.000	61,925		
25754A-20-1	DOMINOS PIZZA ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	5.000	1,085		
257651-10-9	DONALDSON ORD		06/23/2017	JP MORGAN SECURITIES INC.	425.000	19,362		
25960P-10-9	DOUGLAS EMMETT REIT ORD		06/23/2017	JP MORGAN SECURITIES INC.	210.000	8,085		
26078J-10-0	DOWDUPONT ORD		08/31/2017	CORPORATE ACTION	1,498.658	43,577		
26138E-10-9	DR PEPPER SNAPPLE GROUP ORD		06/23/2017	JP MORGAN SECURITIES INC.	205.000	19,046		
26441C-20-4	DUKE ENERGY ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	715.000	61,461		
26884U-10-9	EPR PROPERTIES REIT ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	120.000	8,862		
26885B-10-0	EQT MIDSTREAM PARTNERS UNT		06/27/2017	RBC CAPITAL MARKETS LLC	7,000.000	525,890		
26885J-10-3	EQT GP HOLDINGS UNT		06/27/2017	RBC CAPITAL MARKETS LLC	19,000.000	558,600		
278265-10-3	EATON VANCE COM NON VTG ORD		06/23/2017	JP MORGAN SECURITIES INC.	25.000	1,174		
278865-10-0	ECOLAB ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	260.000	34,232		
281020-10-7	EDISON INTERNATIONAL ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	90.000	7,203		
291011-10-4	EMERSON ELECTRIC ORD		08/28/2017	VARIOUS	1,115.000	65,474		
29273V-10-0	ENERGY TRANSFER EQUITY UNT		06/27/2017	UBS SECURITIES LLC	135,000.000	2,250,261		
29278N-10-3	ENERGY TRANSFER PARTNERS UNT		06/27/2017	WELLS FARGO SECURITIES LLC	56,000.000	1,131,676		
29336T-10-0	ENLINK MIDSTREAM COM UNT		06/27/2017	WELLS FARGO SECURITIES LLC	96,000.000	1,674,029		
29336U-10-7	ENLINK MIDSTREAM PARTNERS COM UNT		06/27/2017	CITIGROUP GBL MKTS INC	33,000.000	555,383		
293792-10-7	ENTERPRISE PRODUCTS PARTNERS UNT		06/27/2017	WELLS FARGO SECURITIES LLC	84,000.000	2,248,730		
294628-10-2	EQUITY COMMONWEALTH REIT ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	55.000	1,764		
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD		06/23/2017	JP MORGAN SECURITIES INC.	135.000	11,769		
29476L-10-7	EQUITY RESIDENTIAL REIT ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	570.000	38,310		
29530P-10-2	ERIE INDEMNITY CL A ORD		06/23/2017	JP MORGAN SECURITIES INC.	85.000	10,558		
30040W-10-8	EVERSOURCE ENERGY ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	505.000	31,436		
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	605.000	33,493		
30231G-10-2	EXXON MOBIL ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	6,665.000	543,781		
302445-10-1	FLIR SYSTEMS ORD		06/23/2017	JP MORGAN SECURITIES INC.	330.000	11,559		
303075-10-5	FACTSET RESEARCH SYSTEMS ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	130.000	21,680		
311900-10-4	FASTENAL ORD		10/12/2017	VARIOUS	1,178.000	52,376		
313747-20-6	FEDERAL REIT ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	185.000	23,134		
314211-10-3	FEDERATED INVESTORS CL B ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	185.000	5,134		
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		06/23/2017	JP MORGAN SECURITIES INC.	760.000	64,475		
31620R-30-3	FIDELITY NATIONAL FINANCIAL ORD		10/02/2017	CORPORATE ACTION	255.000	8,206		
31847R-10-2	FIRST AMERICAN FINANCIAL ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	220.000	9,995		
33616C-10-0	FIRST REPUBLIC BANK ORD		11/09/2017	VARIOUS	4,242.000	395,819		
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY ORD		04/18/2017	CITIGROUP GLOBAL MARKETS INC.	270.000	16,756		
354613-10-1	FRANKLIN RESOURCES ORD		11/27/2017	VARIOUS	870.000	36,121		
363576-10-9	ARTHUR J GALLAGHER ORD		06/23/2017	JP MORGAN SECURITIES INC.	580.000	32,890		
36467J-10-8	GAMING AND LEISURE PROPERTIES REIT ORD		06/23/2017	JP MORGAN SECURITIES INC.	185.000	7,117		
366651-10-7	GARTNER ORD		06/23/2017	JP MORGAN SECURITIES INC.	10.000	1,240		
369550-10-8	GENERAL DYNAMICS ORD		08/28/2017	VARIOUS	335.000	67,042		
369604-10-3	GENERAL ELECTRIC ORD		11/27/2017	ITG INC	1,555.000	28,297		
370334-10-4	GENERAL MILLS ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	1,025.000	57,339		
371901-10-9	GENTEX ORD		11/27/2017	VARIOUS	755.000	14,606		
371927-10-4	GENESIS ENERGY UNT		06/27/2017	CITIGROUP GBL MKTS INC	55,000.000	1,694,583		
372460-10-5	GENUINE PARTS ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	245.000	22,231		
384109-10-4	GRACO ORD		06/23/2017	JP MORGAN SECURITIES INC.	10.000	1,113		
38741L-10-7	GRANITE POINT MORTGAGE TRUST ORD		11/01/2017	CORPORATE ACTION	9.003	178		
410867-10-5	HANOVER INSURANCE GROUP ORD		07/27/2017	CITIGROUP GLOBAL MARKETS INC.	70.000	6,371		
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD		03/15/2017	VARIOUS	2,258.000	111,836		
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	345.000	11,385		
422806-10-9	HEICO ORD		06/23/2017	JP MORGAN SECURITIES INC.	15.000	1,074		
422806-20-8	HEICO CL A ORD		06/23/2017	JP MORGAN SECURITIES INC.	115.000	7,073		
426281-10-1	JACK HENRY AND ASSOCIATES ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	260.000	27,456		
428291-10-8	HEXCEL ORD		07/27/2017	CITIGROUP GLOBAL MARKETS INC.	240.000	12,181		
431284-10-8	HIGHWOODS PROPERTIES REIT ORD		06/23/2017	JP MORGAN SECURITIES INC.	270.000	14,080		
43283X-10-5	HILTON GRAND VACATIONS ORD		06/23/2017	JP MORGAN SECURITIES INC.	30.000	1,089		
437076-10-2	HOME DEPOT ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	1,570.000	237,557		

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
438516-10-6	HONEYWELL INTERNATIONAL ORD		06/23/2017	VARIOUS	3,677.000	450,380		
443510-60-7	HUBBELL ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	185.000	20,883		
444097-10-9	HUDSON PACIFIC PROPERTIES REIT ORD		06/23/2017	JP MORGAN SECURITIES INC.	30.000	1,034		
445658-10-7	JB HUNT TRANSPORT SERVICES ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	290.000	25,166		
44980X-10-9	IPG PHOTONICS ORD		06/23/2017	JP MORGAN SECURITIES INC.	10.000	1,468		
45167R-10-4	IDEX ORD		06/23/2017	JP MORGAN SECURITIES INC.	225.000	25,356		
452308-10-9	ILLINOIS TOOL ORD		06/23/2017	JP MORGAN SECURITIES INC.	570.000	83,091		
457187-10-2	INGREDION ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	210.000	24,702		
458140-10-0	INTEL ORD		11/27/2017	VARIOUS	6,435.000	224,556		
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	730.000	46,924		
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		08/28/2017	VARIOUS	1,320.000	200,662		
461202-10-3	INTUIT ORD		07/27/2017	VARIOUS	175.000	24,272		
46120E-60-2	INTUITIVE SURGICAL ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	40.000	37,958		
478160-10-4	JOHNSON & JOHNSON ORD		08/28/2017	VARIOUS	4,075.000	554,544		
48203R-10-4	JUNIPER NETWORKS ORD		07/26/2017	VARIOUS	15,774.000	450,113		
485170-30-2	KANSAS CITY SOUTHERN ORD		02/22/2017	ITG INC	135.000	11,850		
487836-10-8	KELLOGG ORD		11/27/2017	VARIOUS	390.000	25,666		
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	30.000	1,148		
49427F-10-8	KILROY REALTY REIT ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	15.000	1,154		
494368-10-3	KIMBERLY CLARK ORD		08/28/2017	ITG INC	285.000	34,858		
501889-20-8	LKQ ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	160.000	5,163		
515098-10-1	LANDSTAR SYSTEM ORD		06/23/2017	JP MORGAN SECURITIES INC.	140.000	11,794		
518439-10-4	ESTEE LAUDER CL A ORD		07/27/2017	VARIOUS	100.000	9,875		
521865-20-4	LEAR ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	10.000	1,380		
524660-10-7	LEGGETT & PLATT ORD		11/27/2017	ITG INC	445.000	20,693		
526107-10-7	LENNOX INTERNATIONAL ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	10.000	1,876		
530307-30-5	LIBERTY BROADBAND SRS C ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	15.000	1,286		
532457-10-8	ELI LILLY ORD		11/27/2017	VARIOUS	1,220.000	102,536		
539830-10-9	LOCKHEED MARTIN ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	60.000	16,838		
540424-10-8	LOEWS ORD		11/01/2017	VARIOUS	2,492.000	122,563		
55272X-10-2	MFA FINANCIAL REIT ORD		06/23/2017	JP MORGAN SECURITIES INC.	120.000	1,026		
55336V-10-0	MPLX COM UNT		06/27/2017	MORGAN STANLEY & CO INC	17,000.000	561,029		
553530-10-6	MSC INDUSTRIAL CL A ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	15.000	1,271		
55354G-10-0	MSCI ORD		06/23/2017	JP MORGAN SECURITIES INC.	10.000	1,047		
55825T-10-3	MADISON SQUARE GARDEN CL A ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	35.000	6,973		
559080-10-6	MAGELLAN MIDSTREAM PARTNERS UNT		06/27/2017	MORGAN STANLEY & CO INC	16,000.000	1,128,314		
562750-10-9	MANHATTAN ASSOCIATES ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	125.000	6,018		
570535-10-4	MARKEL ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	45.000	42,903		
571748-10-2	MARSH & MCLENNAN ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	725.000	56,594		
57636Q-10-4	MASTERCARD CL A ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	1,305.000	161,833		
57772K-10-1	MAXIM INTEGRATED PRODUCTS ORD		06/23/2017	JP MORGAN SECURITIES INC.	180.000	8,265		
579780-20-6	MCCORMICK ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	40.000	4,009		
580135-10-1	MCDONALD'S ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	1,285.000	198,712		
58502B-10-6	MEDNAX ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	15.000	900		
58933Y-10-5	MERCK & CO ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	425.000	28,118		
59156R-10-8	METLIFE ORD		12/26/2017	VARIOUS	19,231.000	892,250		
592688-10-5	METTLER TOLEDO ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	40.000	23,986		
594918-10-4	MICROSOFT ORD		06/23/2017	VARIOUS	7,121.000	486,981		
596278-10-1	MIDDLEBY ORD		06/23/2017	JP MORGAN SECURITIES INC.	85.000	10,332		
608190-10-4	MOHAWK INDUSTRIES ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	90.000	22,185		
60871R-20-9	MOLSON COORS BREWING NONVTG CL B ORD		11/09/2017	VARIOUS	6,110.000	543,595		
61166W-10-1	MONSANTO ORD		06/23/2017	JP MORGAN SECURITIES INC.	555.000	64,943		
617700-10-9	MORNINGSTAR ORD		06/23/2017	JP MORGAN SECURITIES INC.	60.000	4,619		
620076-30-7	MOTOROLA SOLUTIONS ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	45.000	3,989		
62944T-10-5	NVR ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	5.000	12,133		
636518-10-2	NATIONAL INSTRUMENTS ORD		06/23/2017	JP MORGAN SECURITIES INC.	355.000	14,128		
637417-10-6	NATIONAL RETAIL PROPERTIES REIT ORD		06/23/2017	JP MORGAN SECURITIES INC.	25.000	953		
65339F-10-1	NEXTERA ENERGY ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	415.000	59,403		
654106-10-3	NIKE CL B ORD		06/23/2017	JP MORGAN SECURITIES INC.	1,850.000	97,768		
655663-10-2	NORDSON ORD		06/23/2017	JP MORGAN SECURITIES INC.	5.000	609		
666807-10-2	NORTHROP GRUMMAN ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	5.000	1,287		
670837-10-3	OGE ENERGY ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	330.000	11,705		
67103H-10-7	O'REILLY AUTOMOTIVE ORD		08/28/2017	VARIOUS	285.000	60,319		
679580-10-0	OLD DOMINION FREIGHT LINE ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	10.000	921		
680223-10-4	OLD REPUBLIC INTERNATIONAL ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	45.000	888		

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
681919-10-6	OMNICOM GROUP ORD		11/27/2017	ITG INC	315.000	21,741		
68389X-10-5	ORACLE ORD		11/27/2017	VARIOUS	3,030.000	153,853		
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		04/27/2017	WEEDEN + CO.	2,528.000	299,166		
704326-10-7	PAYCHEX ORD		06/23/2017	JP MORGAN SECURITIES INC.	1,000.000	59,237		
712704-10-5	PEOPLES UNITED FINANCIAL ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	55.000	947		
713448-10-8	PEPSICO ORD		08/28/2017	VARIOUS	5,301.000	578,517		
714046-10-9	PERKINELMER ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	315.000	21,562		
717081-10-3	PFIZER ORD		08/28/2017	VARIOUS	2,935.000	99,761		
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		09/01/2017	VARIOUS	7,163.000	846,477		
718549-20-7	PHILLIPS 66 PARTNERS COM UNT		06/27/2017	MORGAN STANLEY & CO INC	17,000.000	828,495		
72346Q-10-4	PINNACLE FINANCIAL PARTNERS ORD		08/28/2017	ITG INC	250.000	15,328		
726503-10-5	PLAINS ALL AMERICAN PIPELINE UNT		06/27/2017	CITIGROUP GBL MKTS INC	44,000.000	1,107,696		
72651A-20-7	PLAINS GP HOLDINGS CL A ORD		06/27/2017	CORPORATE ACTION	53,000.000	1,338,208		
73278L-10-5	POOL ORD		11/27/2017	ITG INC	100.000	12,071		
74005P-10-4	PRAXAIR ORD		06/23/2017	JP MORGAN SECURITIES INC.	340.000	45,150		
74144T-10-8	T ROWE PRICE GROUP ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	295.000	21,753		
74267C-10-6	PROASSURANCE ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	180.000	10,791		
742718-10-9	PROCTER & GAMBLE ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	3,810.000	340,690		
743315-10-3	PROGRESSIVE ORD		06/23/2017	JP MORGAN SECURITIES INC.	195.000	8,656		
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		07/27/2017	VARIOUS	1,260.000	56,114		
74460D-10-9	PUBLIC STORAGE REIT ORD		06/23/2017	VARIOUS	360.000	76,946		
754907-10-3	RAYONIER REIT ORD		06/23/2017	JP MORGAN SECURITIES INC.	430.000	12,611		
755111-50-7	RAYTHEON ORD		07/27/2017	CITIGROUP GLOBAL MARKETS INC.	485.000	79,670		
758849-10-3	REGENCY CENTERS REIT ORD		06/23/2017	JP MORGAN SECURITIES INC.	15.000	916		
759351-60-4	REINSURANCE GROUP OF AMER ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	185.000	23,319		
759509-10-2	RELIANCE STEEL ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	10.000	714		
760759-10-0	REPUBLIC SERVICES ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	15.000	961		
761152-10-7	RESMED ORD		06/23/2017	JP MORGAN SECURITIES INC.	270.000	21,178		
773903-10-9	ROCKWELL AUTOMAT ORD		06/23/2017	JP MORGAN SECURITIES INC.	105.000	17,029		
774341-10-1	ROCKWELL COLLINS ORD		11/27/2017	VARIOUS	300.000	33,963		
775711-10-4	ROLLINS ORD		06/23/2017	JP MORGAN SECURITIES INC.	275.000	11,552		
776696-10-6	ROPER TECHNOLOGIES ORD		06/23/2017	JP MORGAN SECURITIES INC.	5.000	1,158		
778296-10-3	ROSS STORES ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	385.000	21,672		
784117-10-3	SEI INVESTMENTS ORD		06/23/2017	JP MORGAN SECURITIES INC.	410.000	21,737		
806857-10-8	SCHLUMBERGER ORD	C	08/28/2017	VARIOUS	650.000	42,032		
810186-10-6	SCOTTS MIRACLE GRO ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	10.000	901		
81663A-10-5	SEMGROUP CL A ORD		06/28/2017	MORGAN STANLEY & CO INC	51,000.000	1,347,109		
816851-10-9	SEMPRA ENERGY ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	90.000	10,153		
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	30.000	965		
822634-10-1	SHELL MIDSTREAM PARTNERS UNT	C	06/28/2017	CITIGROUP GBL MKTS INC	58,000.000	1,697,915		
828806-10-9	SIMON PROP GRP REIT ORD		11/27/2017	VARIOUS	375.000	60,301		
831865-20-9	A O SMITH ORD		07/27/2017	CITIGROUP GLOBAL MARKETS INC.	445.000	24,010		
833034-10-1	SNAP ON ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	25.000	3,862		
835495-10-2	SONOCO PRODUCTS ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	325.000	16,582		
842587-10-7	SOUTHERN ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	1,010.000	50,338		
854502-10-1	STANLEY BLACK AND DECKER ORD		06/23/2017	JP MORGAN SECURITIES INC.	140.000	20,026		
855244-10-9	STARBUCKS ORD		08/28/2017	VARIOUS	1,680.000	99,680		
85571B-10-5	STARWOOD PROPERTY REIT		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	740.000	16,916		
863667-10-1	STRYKER ORD		06/23/2017	JP MORGAN SECURITIES INC.	610.000	86,079		
866674-10-4	SUN COMMUNITIES REIT ORD		06/23/2017	JP MORGAN SECURITIES INC.	10.000	899		
871607-10-7	SYNOPSYS ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	500.000	37,180		
871829-10-7	SYSCO ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	635.000	31,699		
87240R-10-7	TFS FINANCIAL ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	100.000	1,543		
872540-10-9	TJX ORD		07/27/2017	CITIGROUP GLOBAL MARKETS INC.	860.000	59,666		
87612G-10-1	TARGA RESOURCES ORD		06/27/2017	CITIGROUP GLOBAL MARKETS INC.	51,000.000	2,238,992		
87901J-10-5	TEGNA ORD		06/01/2017	CORPORATE ACTION	14,730.000	217,673		
879360-10-5	TELEDYNE TECH ORD		06/23/2017	JP MORGAN SECURITIES INC.	70.000	8,775		
879369-10-6	TELEFLEX ORD		06/23/2017	JP MORGAN SECURITIES INC.	5.000	1,031		
882508-10-4	TEXAS INSTRUMENTS ORD		07/27/2017	VARIOUS	1,095.000	87,414		
883556-10-2	THERMO FISHER SCIENTIFIC ORD		08/18/2017	VARIOUS	1,944.000	336,664		
88579Y-10-1	3M ORD		07/27/2017	CITIGROUP GLOBAL MARKETS INC.	925.000	194,711		
891027-10-4	TORCHMARK ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	370.000	28,002		
891092-10-8	TORO ORD		11/27/2017	ITG INC	305.000	19,206		
89417E-10-9	TRAVELERS COMPANIES ORD		07/27/2017	CITIGROUP GLOBAL MARKETS INC.	280.000	35,455		
90187B-40-8	TWO HARBORS INVESTMENT REIT ORD		11/02/2017	CORPORATE ACTION	47.500	805		

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
902252-10-5	TYLER TECHNOLOGIES ORD		06/23/2017	JP MORGAN SECURITIES INC.	15.000	2,654		
902653-10-4	UDR REIT ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	20.000	793		
902681-10-5	UGI ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	15.000	738		
902973-30-4	US BANCORP ORD		08/28/2017	VARIOUS	1,480.000	75,544		
90384S-30-3	ULTA BEAUTY ORD		08/28/2017	ITG INC	75.000	15,569		
904311-20-6	UNDER ARMOUR CL C ORD		05/31/2017	ITG INC	280.000	4,975		
907818-10-8	UNION PACIFIC ORD		07/27/2017	CITIGROUP GLOBAL MARKETS INC.	1,000.000	106,673		
910047-10-9	UNITED CONTINENTAL HOLDINGS ORD		12/29/2017	WEEDEN + CO.	1,227.000	82,920		
911312-10-6	UNITED PARCEL SERVICE CL B ORD		07/27/2017	VARIOUS	975.000	106,920		
913017-10-9	UNITED TECHNOLOGIES ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	1,010.000	123,442		
91324P-10-2	UNITEDHEALTH GRP ORD		06/23/2017	JP MORGAN SECURITIES INC.	1,165.000	215,806		
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	5.000	577		
918204-10-8	VF ORD		10/30/2017	VARIOUS	985.000	65,930		
91879Q-10-9	VAIL RESORTS ORD		06/23/2017	JP MORGAN SECURITIES INC.	30.000	6,338		
91914J-10-2	VALERO ENERGY PARTNERS COM UNT		06/28/2017	RBC CAPITAL MARKETS LLC	9,000.000	412,039		
920253-10-1	VALMONT INDS ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	10.000	1,489		
92220P-10-5	VARIAN MEDICAL SYSTEMS ORD		08/28/2017	VARIOUS	310.000	27,133		
92240G-10-1	VECTREN ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	280.000	16,747		
92343V-10-4	VERIZON COMMUNICATIONS ORD		11/27/2017	VARIOUS	4,215.000	192,349		
92345Y-10-6	VERISK ANALYTICS ORD		08/02/2017	VARIOUS	6,016.000	508,877		
92826C-83-9	VISA CL A ORD		08/28/2017	VARIOUS	1,890.000	181,430		
92936U-10-9	W P CAREY REIT ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	45.000	3,040		
92939U-10-6	WEC ENERGY GROUP ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	315.000	19,990		
929740-10-8	WABTEC ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	10.000	885		
931142-10-3	WAL MART STORES ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	2,175.000	162,777		
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		07/27/2017	VARIOUS	405.000	31,380		
94106L-10-9	WASTE MANAGEMENT ORD		06/23/2017	JP MORGAN SECURITIES INC.	665.000	48,829		
941848-10-3	WATERS ORD		06/23/2017	JP MORGAN SECURITIES INC.	5.000	927		
942622-20-0	WATSCO ORD		06/23/2017	JP MORGAN SECURITIES INC.	100.000	15,545		
95709T-10-0	WESTAR ENERGY ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	365.000	19,385		
958254-10-4	WESTERN GAS PARTNERS UNT		06/27/2017	CITIGROUP GBL MKTS INC	15,000.000	817,350		
95825R-10-3	WESTERN GAS EQUITY PARTNERS COM UNT		06/27/2017	RBC CAPITAL MARKETS LLC	32,000.000	1,340,672		
969457-10-0	WILLIAMS ORD		06/27/2017	MORGAN STANLEY & CO INC	52,000.000	1,531,806		
988498-10-1	YUM BRANDS ORD		06/23/2017	JP MORGAN SECURITIES INC.	100.000	7,482		
98978V-10-3	ZOETIS CL A ORD		06/23/2017	JP MORGAN SECURITIES INC.	15.000	942		
G02602-10-3	AMDOCS ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	485.000	31,316		
G0408V-10-2	AON CL A ORD	C	06/23/2017	JP MORGAN SECURITIES INC.	270.000	35,746		
G0450A-10-5	ARCH CAPITAL GROUP ORD	C	06/23/2017	CITIGROUP GLOBAL MARKETS INC.	385.000	35,782		
G0692U-10-9	AXIS CAPITAL HOLDINGS ORD	C	11/27/2017	ITG INC	280.000	14,738		
G1151C-10-1	ACCENTURE CL A ORD	C	06/23/2017	JP MORGAN SECURITIES INC.	725.000	88,982		
G29183-10-3	EATON ORD	C	06/23/2017	CITIGROUP GLOBAL MARKETS INC.	10.000	769		
G3922B-10-7	GENPACT ORD	C	08/28/2017	VARIOUS	485.000	13,727		
G5960L-10-3	MEDTRONIC ORD	C	11/27/2017	VARIOUS	5,950.000	500,319		
G60754-10-1	MICHAEL KORS HOLDINGS ORD	C	04/18/2017	CITIGROUP GLOBAL MARKETS INC.	280.000	10,348		
G7496G-10-3	RENAISSANCERE ORD	C	08/28/2017	VARIOUS	260.000	36,730		
G84720-10-4	STERIS ORD	D	06/23/2017	JP MORGAN SECURITIES INC.	205.000	16,914		
G9319H-10-2	VALIDUS HOLDINGS ORD	C	08/28/2017	ITG INC	260.000	13,153		
G9618E-10-7	WHITE MOUNTAINS INSURANCE ORD	C	06/23/2017	JP MORGAN SECURITIES INC.	10.000	8,624		
G98294-10-4	XL GROUP ORD	D	11/27/2017	VARIOUS	170.000	6,708		
H1467J-10-4	CHUBB ORD	D	07/27/2017	CITIGROUP GLOBAL MARKETS INC.	1,160.000	167,569		
H2906T-10-9	GARMIN ORD	C	06/23/2017	JP MORGAN SECURITIES INC.	20.000	1,026		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						9,345,852	XXX	
21057*-10-8	CONSUMERS INSURANCE USA, INC.		06/01/2017	CORPORATE ACTION	1,000.000	42,198,599		
61944@-10-9	MOTORISTS LIFE INSURANCE COMPANY		09/28/2017	CORPORATE ACTION	0.000	1,575,000		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						43,773,599	XXX	
00769G-53-5	LSV SMALL CAP VALUE MF		02/01/2017	Adjustment	15,161.005	236,920		
04314H-66-7	ARTISAN:INTL VAL;ADV		11/21/2017	VARIOUS	512,352.716	19,276,417		
9299999. Subtotal - Common Stocks - Mutual Funds						19,513,337	XXX	
9799997. Total - Common Stocks - Part 3						72,632,788	XXX	
9799998. Total - Common Stocks - Part 5						1,737,475	XXX	
9799999. Total - Common Stocks						74,370,263	XXX	

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
9899999. Total - Preferred and Common Stocks						74,370,263	XXX	
9999999 - Totals						192,811,875	XXX	585,158

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
36202F-E5-1	G2 004656 - RMBS		12/01/2017	Paydown		317,114	317,114	328,808	328,618		(11,503)		(11,503)		317,114		0	0	5,321	03/20/2040
3620AD-NY-4	GN 726807 - RMBS		12/01/2017	Paydown		14,134	14,134	14,479	14,551		(417)		(417)		14,134		0	0	527	09/15/2039
3620C5-YY-7	GN 749627 - RMBS		12/01/2017	Paydown		353,653	353,653	369,015	371,972		(18,319)		(18,319)		353,653		0	0	7,490	11/15/2040
3620C6-EG-6	GN 749935 - RMBS		12/01/2017	Paydown		55,198	55,198	57,596	57,967		(2,769)		(2,769)		55,198				1,516	11/15/2040
36212W-5M-5	GN 546352 - RMBS		12/01/2017	VARIOUS		474,199	474,199	512,135	503,330		(29,131)		(29,131)		474,199		0	0	12,586	12/15/2030
36218N-JE-2	GN 227161 - RMBS		12/01/2017	Paydown		1,269	1,269	1,289	1,266		3		3		1,269		0	0	62	05/15/2019
36291E-H8-7	GN 625855 - RMBS		12/01/2017	Paydown		9,240	9,240	10,117	9,748		(509)		(509)		9,240				247	06/15/2035
36291H-C9-3	GN 628396 - RMBS		12/01/2017	Paydown		114,879	114,879	122,059	117,937		(3,058)		(3,058)		114,879		0	0	2,650	10/15/2028
36291J-W3-0	GN 629866 - RMBS		12/01/2017	Paydown		13,637	13,637	13,841	13,757		(120)		(120)		13,637				397	09/15/2034
36297D-K3-0	GN 708714 - RMBS		12/01/2017	Paydown		20,616	20,616	21,293	21,108		(491)		(491)		20,616		0	0	128	04/15/2039
38376G-DN-7	GNR 1018 C - CMBS		12/01/2017	Paydown		91,466	91,466	95,982	96,564		(5,098)		(5,098)		91,466				846	03/16/2051
38376G-XT-2	GNR 10148A C - CMBS		12/01/2017	Paydown		166,149	166,149	171,134	169,703		(3,554)		(3,554)		166,149		0	0	3,114	12/16/2050
912810-FD-5	UNITED STATES TREASURY		12/01/2017	NOMURA SECURITIES INTL INC		995,948	755,245	1,084,582	1,029,243	(29,997)	(10,895)		(40,892)		988,351		7,597	7,597	18,713	04/15/2028
912810-FQ-6	UNITED STATES TREASURY		12/01/2017	VARIOUS		459,769	329,673	375,213	396,425	(39,668)	(820)		(40,488)		355,937		103,831	103,831	6,961	04/15/2032
912810-FR-4	UNITED STATES TREASURY		07/01/2017	VARIOUS		1,072,101	932,778	1,074,805	1,061,233	(26,779)	(7,224)		(34,003)		1,027,304		44,797	44,797	20,359	01/15/2025
912810-FS-2	UNITED STATES TREASURY		12/01/2017	RBC CAPITAL MARKETS		1,389,482	1,230,910	1,416,886	1,388,898	(16,706)	(9,095)		(25,801)		1,363,097		26,384	26,384	22,916	01/15/2026
912810-PS-1	UNITED STATES TREASURY		07/01/2017	BARCLAYS BZWSIFED		1,138,911	969,160	1,100,714	1,101,871	(20,437)	(6,154)		(26,591)		1,075,280		63,631	63,631	21,426	01/15/2027
912810-PV-4	UNITED STATES TREASURY		10/01/2017	VARIOUS		2,296,387	2,029,041	2,424,958	1,739,597	(81,777)	(3,051)		(84,828)		2,307,278		(10,891)	(10,891)	18,793	01/15/2028
912810-PZ-5	UNITED STATES TREASURY		06/21/2017	BNP PARIBAS SEC BOND, NEW YORK		48,356	39,827	41,309	43,786	(3,868)	(42)		(3,910)		39,876		8,480	8,480	927	01/15/2029
912810-QP-6	UNITED STATES TREASURY		12/01/2017	RBC CAPITAL MARKETS		708,077	560,314	645,015	654,835	(19,428)	(1,533)		(20,962)		634,555		73,522	73,522	10,067	02/15/2041
912810-RA-8	UNITED STATES TREASURY		12/01/2017	BARCLAYS BZWSIFED		745,564	799,379	656,395	687,149	(21,404)	1,685		(19,719)		667,431		78,133	78,133	4,208	02/15/2043
912810-RF-7	UNITED STATES TREASURY		07/01/2017	NOMURA SECURITIES INTL INC		452,828	410,523	433,976	429,992	(6,024)	(117)		(6,141)		433,767		19,061	19,061	3,475	02/15/2044
912810-RL-4	UNITED STATES TREASURY		09/01/2017	Goldman Sachs		1,482,294	1,560,279	1,410,139	1,443,049	(29,130)	1,352		(27,777)		1,415,272		67,022	67,022	9,875	02/15/2045
912810-RR-1	UNITED STATES TREASURY		09/01/2017	Bank of America		830,993	819,904	820,611	834,059	(13,689)	(262)		(13,951)		820,137		10,855	10,855	5,444	02/15/2046
912810-RW-0	UNITED STATES TREASURY		06/21/2017	Bank of America		299,765	303,621	292,478			40		40		292,517		7,248	7,248	932	02/15/2047
912828-B2-5	UNITED STATES TREASURY		12/01/2017	BARCLAYS BZWSIFED		2,372,805	2,323,731	2,256,580	2,295,803	(40,604)	231		(40,373)		2,255,430		117,374	117,374	13,399	01/15/2024
912828-C9-9	UNITED STATES TREASURY		07/01/2017	Bank of America		2,481,040	2,481,436	2,441,735	2,484,812	(67,423)	(6,115)		(73,538)		2,411,274		69,766	69,766	2,120	04/15/2019
912828-H4-5	UNITED STATES TREASURY		06/21/2017	BARCLAYS BZWSIFED		2,719,589	2,754,031	2,596,495	2,644,312	(35,335)	4,635		(30,699)		2,613,611		105,978	105,978	6,409	01/15/2025
912828-HN-3	UNITED STATES TREASURY		06/01/2017	Bank of America		799,286	777,749	831,209	807,578	(28,580)	(1,580)		(30,160)		777,418		21,868	21,868	7,336	01/15/2018
912828-JE-1	UNITED STATES TREASURY		09/01/2017	HSBC SECURITIES		1,383,425	1,360,777	1,313,617	1,423,255	(126,287)	8,402		(117,885)		1,305,370		78,056	78,056	18,557	07/15/2018
912828-JX-9	UNITED STATES TREASURY		12/01/2017	Bank of America		729,169	705,498	761,785	736,866	(22,978)	(6,557)		(29,535)		707,331		21,838	21,838	13,955	01/15/2019
912828-K3-3	UNITED STATES TREASURY		10/01/2017	Bank of America		2,528,482	2,523,994	2,460,651	2,504,171	(47,084)	(843)		(47,926)		2,456,245		72,237	72,237	2,135	04/15/2020
912828-LA-6	UNITED STATES TREASURY		07/01/2017	VARIOUS		764,792	732,051	773,585	764,922	(15,449)	(7,348)		(22,797)		742,125		22,668	22,668	12,655	07/15/2019
912828-MF-4	UNITED STATES TREASURY		12/01/2017	Bank of America		1,020,084	982,607	1,101,484	1,063,711	(54,833)	(8,165)		(62,998)		1,000,713		19,371	19,371	12,469	01/15/2020
912828-N7-1	UNITED STATES TREASURY		07/01/2017	VARIOUS		3,794,484	3,729,392	3,817,880	3,451,411	(30,341)	(3,332)		(33,673)		3,807,397		(12,913)	(12,913)	16,128	01/15/2026
912828-NM-8	UNITED STATES TREASURY		07/01/2017	Bank of America		1,457,347	1,400,300	1,470,335	1,464,414	(48,624)	(7,403)		(56,027)		1,408,387		48,960	48,960	16,293	07/15/2020
912828-Q6-0	UNITED STATES TREASURY		07/01/2017	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		2,333,573	2,276,316	2,255,877	2,340,052	(120,585)	(733)		(121,319)		2,218,734		114,839	114,839	13,243	07/15/2021
912828-S5-0	UNITED STATES TREASURY		06/21/2017	VARIOUS		1,184,722	1,210,812	1,208,420	1,014,596	(3,793)	253		(3,539)		1,208,270		(23,548)	(23,548)	825	07/15/2026
912828-SA-9	UNITED STATES TREASURY		12/01/2017	Goldman Sachs		2,070,761	2,072,467	2,013,941	2,084,922	(79,686)	844		(78,842)		2,006,080		64,680	64,680	2,411	01/15/2022
912828-TE-0	UNITED STATES TREASURY		12/01/2017	BARCLAYS BZWSIFED		2,114,625	2,114,136	2,168,741	2,220,397	(108,600)	(4,850)		(113,449)		2,106,947		7,678	7,678	2,460	07/15/2022
912828-UH-1	UNITED STATES TREASURY		06/21/2017	BARCLAYS BZWSIFED		1,471,132	1,481,800	1,389,012	1,455,775	(51,663)	2,439		(49,224)		1,407,072		64,060	64,060	1,724	01/15/2023
912828-UX-6	UNITED STATES TREASURY		06/01/2017	NOMURA SECURITIES INTL INC		3,217,395	3,214,517	3,162,653	3,186,946	(50,214)	4,017		(46,198)		3,140,749		76,646	76,646	2,225	04/15/2018
912828-V4-9	UNITED STATES TREASURY		09/01/2017	Bank of America		160,221	161,821	159,606			10		10		159,616		605	605	265	01/15/2027
912828-VM-9	UNITED STATES TREASURY		12/01/2017	Goldman Sachs		2,118,702	2,099,600	1,954,658	2,014,734	(36,680)	4,429		(32,251)		1,982,482		136,220	136,220	7,329	07/15/2023
912828-X3-9	UNITED STATES TREASURY		09/01/2017	Bank of America		500,302	502,285	500,481			11		11		500,492		(190)	(190)	117	04/15/2022
912828-XL-9	UNITED STATES TREASURY		06/21/2017	Goldman Sachs		1,800,044	1,802,868	1,819,956	1,823,619	(5,215)	(2,205)		(7,420)		1,816,198		(16,155)	(16,155)	6,293	07/15/2025
0599999. Subtotal - Bonds - U.S. Governments						50,831,375	49,338,095	50,209,297	48,558,377	(1,287,184)	(135,433)		(1,422,618)		49,338,926		1,492,449	1,492,449	337,548	XXX
373384-DT-0	GEORGIA ST		08/01/2017	Call @ 100.0		3,500,000	3,500,000	3,606,785	3,508,567		(8,567)		(8,567)		3,500,000				175,000	08/01/2024
57582P-B3-3	MASSACHUSETTS ST		06/01/2017	US Bancorp Piper Jaffray		573,100	500,000	639,380	577,406		(3,105)		(3,105)		574,301		(1,201)	(1,201)	11,319	10/01/2022
641461-EG-9	NEVADA ST		12/01/2017	Call @ 100.0		6,000,000	6,000,000	6,175,440	6,020,174		(20,174)		(20,174)		6,000,000				300,000	12/01/2026
939745-V7-7	WASHINGTON ST		10/06/2017	GOLDMAN		492,595	500,000	456,975	484,870		5,724		5,724		490,594		2,001	2,001		01/01/2019

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
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						10,565,695	10,500,000	10,878,580	10,591,017		(26,122)		(26,122)		10,564,895		800	800	486,319	XXX
181059-KA-3	CLARK CNTY NEV SCH DIST		12/06/2017	Call @ 103.0		406,850	395,000	403,694	397,277		9,573		9,573		406,850				8,888	06/15/2019
248866-WE-1	DENTON TEX		06/01/2017	BAIRD, ROBERT W., & COMPANY IN		514,805	500,000	568,655	516,697		(2,382)		(2,382)		514,315		490	490	10,889	02/15/2018
248866-WG-6	DENTON TEX		10/06/2017	PERSHING DIV OF DLJ SEC LNDING		532,430	500,000	579,355	537,990		(9,129)		(9,129)		528,861		3,569	3,569	22,833	02/15/2020
262633-EY-2	DU PAGE CNTY ILL		12/04/2017	VARIOUS		180,000	180,000	198,340	184,921		(1,147)		(1,147)		183,774		(3,774)	(3,774)	13,946	01/01/2021
349425-2B-3	FORT WORTH TEX		06/01/2017	BONY + VINNING SPARKS IBG L P		860,033	750,000	965,678	874,250		(4,575)		(4,575)		869,675		(9,643)	(9,643)	20,104	03/01/2022
429335-FV-9	HIDALGO CNTY TEX DRAIN DIST NO 1		06/01/2017	Stifel Nicolaus & Co.		1,423,300	1,250,000	1,549,463	1,424,030		(7,086)		(7,086)		1,416,944		6,356	6,356	33,507	09/01/2021
495033-DR-0	KING CNTY WASH SCH DIST NO 401 HIGHLINE		09/13/2017	SUNTRUST ROBINSON HUMPHREY INC		590,825	500,000	631,615	581,155		(9,159)		(9,159)		571,996		18,829	18,829	19,722	12/01/2025
521841-JM-9	LEANDER TEX INDPT SCH DIST		08/15/2017	Call @ 100.0		2,400,000	2,400,000	2,507,808	2,408,805		(8,805)		(8,805)		2,400,000				120,000	08/15/2026
521841-KP-0	LEANDER TEX INDPT SCH DIST		08/15/2017	Call @ 100.0		100,000	100,000	104,492	100,367		(367)		(367)		100,000				5,000	08/15/2026
66702R-HS-4	NORTHSIDE TEX INDPT SCH DIST		08/17/2017	PERSHING DIV OF DLJ SEC LNDING		581,980	500,000	600,925	573,446		(8,792)		(8,792)		564,653		17,327	17,327	25,486	02/15/2022
718814-XX-9	PHOENIX ARIZ		08/01/2017	Call @ 100.0		4,050,000	4,050,000	3,963,857	4,037,395		12,605		12,605		4,050,000				182,250	07/01/2025
720390-YK-3	PIERCE CNTY WASH SCH DIST NO 003 PUYALLU		09/13/2017	SUNTRUST ROBINSON HUMPHREY INC		2,070,268	1,750,000	2,193,328	2,026,645		(31,165)		(31,165)		1,995,480		74,787	74,787	69,028	12/01/2024
736679-RD-5	PORTLAND ORE		11/01/2017	VARIOUS		95,000	95,000	100,992	95,464		(464)		(464)		95,000				1,319	06/01/2027
833153-SZ-3	SNOHOMISH CNTY WASH SCH DIST NO 015 EDMO		06/01/2017	SUNTRUST ROBINSON HUMPHREY INC		549,240	500,000	620,475	549,714		(3,309)		(3,309)		546,405		2,835	2,835	7,153	12/01/2019
833153-TB-5	SNOHOMISH CNTY WASH SCH DIST NO 015 EDMO		06/01/2017	SUNTRUST ROBINSON HUMPHREY INC		562,225	500,000	624,500	561,008		(2,987)		(2,987)		558,022		4,203	4,203	7,153	12/01/2020
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						14,916,955	13,970,000	15,613,175	14,869,165		(67,189)		(67,189)		14,801,976		114,979	114,979	547,277	XXX
04048R-GQ-3	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV		12/22/2017	CORPORATE ACTION		2,108,231	1,925,000	2,306,169	2,144,742		(36,511)		(36,511)		2,108,231				141,969	07/01/2024
15504R-CW-7	CENTRAL PUGET SOUND WASH REGL TRAN AUTH		11/01/2017	Call @ 100.0		3,500,000	3,500,000	3,678,255	3,527,734		(27,734)		(27,734)		3,500,000				175,000	11/01/2036
167736-WG-8	CHICAGO ILL WTR REV		06/28/2017	CORPORATE ACTION		5,041,930	5,000,000	5,270,650	5,056,627		(14,697)		(14,697)		5,041,930				164,583	11/01/2026
222102-AA-3	COULEE MED FNDTN WASH REV		12/04/2017	VARIOUS		140,000	140,000	140,000	140,000						140,000				4,487	04/20/2036
24917D-AD-5	DENVER COLO CITY & CNTY DEDICATED TAX RE		08/10/2017	UBS FINANCIAL SERVICES INC.		1,003,770	1,000,000	1,000,000	1,000,000						1,000,000		3,770	3,770	18,960	08/01/2019
270618-DD-0	EAST BATON ROUGE LA SEW COMMN REV		08/11/2017	BONY + VINNING SPARKS IBG L P		2,336,074	2,335,000	2,335,000	2,335,000						2,335,000		1,074	1,074	37,430	02/01/2018
303891-A4-7	FAIRFAX CNTY VA WTR AUTH WTR REV		05/01/2017	Call @ 100.0		4,285,000	4,285,000	4,232,762	4,245,068		39,932		39,932		4,285,000				96,413	04/01/2026
303891-ZS-7	FAIRFAX CNTY VA WTR AUTH WTR REV		04/01/2017	Call @ 100.0		715,000	715,000	706,284	714,109		891		891		715,000				16,088	04/01/2026
3128M1-Q7-7	FH G12378 - RMBS		12/01/2017	Paydown		8,521	8,521	8,163	8,326		195		195		8,521		0	0	172	09/01/2021
3128M9-VK-5	FH G07518 - RMBS		12/01/2017	Paydown		977,586	977,586	1,015,162	1,012,838		(35,252)		(35,252)		977,586				18,219	02/01/2043
3128MA-BS-7	FH G07849 - RMBS		12/01/2017	Paydown		123,410	123,410	128,385	128,262		(4,852)		(4,852)		123,410		0	0	2,055	05/01/2044
3128MC-JK-2	FH G13666 - RMBS		12/01/2017	Paydown		42,627	42,626	44,312	43,875		(1,248)		(1,248)		42,626		0	0	838	09/01/2024
3128MJ-Q9-4	FH G08479 - RMBS		12/01/2017	Paydown		128,770	128,770	133,035	133,009		(4,239)		(4,239)		128,770				1,927	03/01/2042
3128MJ-S4-3	FH G08538 - RMBS		12/01/2017	Paydown		92,169	92,169	92,645	92,605		(435)		(435)		92,169				1,468	07/01/2043
3128MJ-S8-4	FH G08542 - RMBS		12/01/2017	Paydown		246,417	246,417	253,732	255,198		(8,781)		(8,781)		246,417		0	0	4,354	08/01/2043
3128MM-US-0	FH G18592 - RMBS		08/14/2017	VARIOUS		3,633,003	3,530,223	3,692,393	3,690,966		(20,962)		(20,962)		3,670,004		(37,001)	(37,001)	71,234	03/01/2031
3128MS-JA-9	FH H00257 - RMBS		12/01/2017	Paydown		227,205	227,205	233,312	237,987		(10,781)		(10,781)		227,205				947	04/01/2035
3128PP-6C-2	FH J10867 - RMBS		12/01/2017	Paydown		39,237	39,237	40,690	40,347		(1,110)		(1,110)		39,237				897	09/01/2024
3128PP-H4-8	FH J10251 - RMBS		12/01/2017	Paydown		43,147	43,147	42,736	42,589		558		558		43,147				708	07/01/2024
3128PP-H5-5	FH J10252 - RMBS		12/01/2017	Paydown		33,645	33,645	33,325	33,356		289		289		33,645		0	0	565	07/01/2024
3128PP-HZ-9	FH J10248 - RMBS		12/01/2017	Paydown		152,017	152,017	154,653	153,592		(1,575)		(1,575)		152,017		0	0	1,247	07/01/2024
3128PP-WM-1	FH J10652 - RMBS		12/01/2017	Paydown		103,324	103,324	106,263	105,005		(1,681)		(1,681)		103,324				2,184	10/01/2024
3128PQ-E9-8	FH J11060 - RMBS		12/01/2017	Paydown		33,361	33,361	34,597	34,159		(798)		(798)		33,361				683	10/01/2024
31292S-AF-7	FH C09006 - RMBS		12/01/2017	Paydown		249,587	249,587	259,219	258,891		(9,305)		(9,305)		249,587		0	0	3,273	07/01/2042
31292S-AH-3	FH C09008 - RMBS		12/01/2017	Paydown		166,736	166,736	172,389	172,229		(5,493)		(5,493)		166,736		0	0	2,359	08/01/2042
312945-V5-4	FH A96936 - RMBS		12/01/2017	Paydown		33,675	33,675	35,411	35,510		(1,835)		(1,835)		33,675		0	0	580	02/01/2041
31294T-7M-2	FH E09000 - RMBS		12/01/2017	VARIOUS		1,090,203	1,066,834	1,114,258	1,105,487		(8,640)		(8,640)		1,096,847		(6,644)	(6,644)	25,503	06/01/2027
3132GU-KM-5	FH Q09000 - RMBS		12/01/2017	Paydown		187,829	187,829	196,164	196,434		(8,605)		(8,605)		187,829				2,679	06/01/2042
3132HM-ZZ-7	FH Q11660 - RMBS		12/01/2017	Paydown		273,997	273,997	284,828	283,765		(9,768)		(9,768)		273,997				3,145	10/01/2042
3132HR-D8-0	FH Q14627 - RMBS		12/01/2017	VARIOUS		1,282,855	1,266,883	1,321,518	1,318,720		(5,042)		(5,042)		1,313,678		(30,823)	(30,823)	28,775	01/01/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132J8-UR-9	FH Q17391 - RMBS		12/01/2017	Paydown		167,369	167,369	174,430	173,803		(6,434)		(6,434)		167,369		0	0	3,156	04/01/2043
3132JP-P9-7	FH Q22248 - RMBS		12/01/2017	Paydown		29,969	29,969	31,510	31,473		(1,504)		(1,504)		29,969		0	0	421	10/01/2043
3132JQ-F6-2	FH Q22889 - RMBS		12/01/2017	Paydown		151,106	151,106	159,937	160,511		(9,405)		(9,405)		151,106		0	0	2,893	11/01/2043
3132L5-SE-4	FH V80517 - RMBS		12/01/2017	Paydown		501,506	501,506	530,264	530,939		(29,434)		(29,434)		501,506				9,540	10/01/2043
3132M9-5A-8	FH Q29241 - RMBS		12/01/2017	Paydown		617,623	617,623	660,375	655,574		(37,950)		(37,950)		617,623		0	0	8,667	10/01/2044
3132MA-CR-0	FH Q29380 - RMBS		12/01/2017	Paydown		105,430	105,430	111,879	112,403		(6,973)		(6,973)		105,430		0	0	2,069	11/01/2044
3132QM-LQ-2	FH Q31234 - RMBS		12/01/2017	Paydown		165,012	165,012	173,111	173,058		(8,046)		(8,046)		165,012				2,646	02/01/2045
3132QU-3B-7	FH Q37993 - RMBS		12/01/2017	Paydown		352,180	352,180	375,126	374,335		(22,155)		(22,155)		352,180		0	0	8,039	12/01/2045
3132WE-F2-3	FH Q41084 - RMBS		10/06/2017	VARIOUS		4,955,387	4,822,836	5,082,063	5,074,740		(30,899)		(30,899)		5,043,841		(88,454)	(88,454)	140,728	06/01/2046
3132XC-RV-9	FH G67700 - RMBS		12/01/2017	Paydown		358,457	358,457	368,090			(9,634)		(9,634)		358,457				4,297	08/01/2046
3136AC-U5-8	FNR 1315E EP - CMO/RMBS		12/01/2017	Paydown		247,417	247,417	257,159	255,730		(8,314)		(8,314)		247,417		0	0	3,966	08/25/2042
3136AE-ZQ-3	FNR 1356B P - CMO/RMBS		12/01/2017	Paydown		905,714	905,713	895,241	895,893		9,820		9,820		905,713		0	0	10,394	06/25/2043
3136AF-Y8-1	FNR 1389A PA - CMO/RMBS		12/01/2017	Paydown		75,375	75,375	78,131	77,600		(2,226)		(2,226)		75,375				1,118	02/25/2043
3137AC-P3-7	FHR 3879F NW - CMO/RMBS		12/01/2017	Paydown		42,249	42,249	44,256	43,708		(1,458)		(1,458)		42,249		0	0	746	09/15/2040
3137B4-Z5-8	FHR 4261B PA - CMO/RMBS		12/01/2017	Paydown		154,783	154,783	158,749	158,123		(3,340)		(3,340)		154,783		0	0	2,253	07/15/2032
3137B8-PP-6	FHR 4322A PA - CMO/RMBS		12/01/2017	Paydown		128,975	128,975	136,149	135,431		(6,456)		(6,456)		128,975				2,219	03/15/2044
3137B9-BZ-7	FHMS KF03 A - CMBS		12/26/2017	Paydown		38,368	38,368	38,368	38,368						38,368		0	0	232	01/25/2021
31385X-EW-3	FN 555549 - RMBS		12/01/2017	Paydown		57,933	57,933	58,946	57,964		(32)		(32)		57,933		0	0	1,428	06/01/2018
31385X-NF-0	FN 555790 - RMBS		12/01/2017	Paydown		65,282	65,282	66,180	66,535		(1,253)		(1,253)		65,282				811	10/01/2033
3138EN-7M-5	FN AL6299 - RMBS		12/01/2017	Paydown		248,720	248,720	263,060	262,361		(13,641)		(13,641)		248,720				4,133	01/01/2045
3138EN-WX-3	FN AL6061 - RMBS		12/01/2017	Paydown		117,449	117,449	121,542	121,277		(3,827)		(3,827)		117,449		0	0	2,169	11/01/2044
3138WG-EZ-3	FN AS6451 - RMBS		12/01/2017	Paydown		162,788	162,788	170,177	169,828		(7,040)		(7,040)		162,788				3,179	01/01/2046
3138WQ-L3-4	FN AT3045 - RMBS		12/01/2017	VARIOUS		3,549,639	3,538,281	3,697,504	3,692,973		(1,991)		(1,991)		3,690,982		(141,343)	(141,343)	20,980	04/01/2043
3138Y1-3L-7	FN AX0802 - RMBS		12/01/2017	Paydown		374,269	374,269	394,152	393,793		(19,523)		(19,523)		374,269				7,231	10/01/2044
3138Y6-MY-7	FN AX4874 - RMBS		12/01/2017	Paydown		191,296	191,296	202,774	201,200		(9,904)		(9,904)		191,296		0	0	3,301	12/01/2044
31390U-MU-7	FN 656571 - RMBS		12/01/2017	Paydown		51,984	51,984	52,114	52,440		(456)		(456)		51,984		0	0	714	05/01/2033
31395M-QS-1	FHR 2935E LM - CMO/RMBS		12/15/2017	Paydown		17,341	17,341	17,807	17,396		(55)		(55)		17,341		0	0	395	02/15/2035
31397Q-S6-6	FNR 1120E CA - CMO/RMBS		12/01/2017	VARIOUS		12,955	12,955	13,291	12,963		(9)		(9)		12,955				71	07/25/2024
31402H-Z2-0	FN 729861 - RMBS		12/01/2017	Paydown		10,399	10,399	10,724	10,776		(377)		(377)		10,399				159	11/01/2033
31402R-AD-1	FN 735404 - RMBS		12/01/2017	Paydown		11,638	11,638	11,282	11,455		184		184		11,638				246	04/01/2020
31403D-YB-9	FN 746006 - RMBS		12/01/2017	Paydown		83,957	83,957	86,948	86,784		(2,827)		(2,827)		83,957				250	12/01/2033
31405Q-AX-6	FN 795722 - RMBS		12/01/2017	Paydown		9,524	9,524	9,666	9,694		(170)		(170)		9,524				120	10/01/2034
31412U-AJ-9	FN 934809 - RMBS		12/01/2017	Paydown		31,923	31,923	33,056	32,569		(646)		(646)		31,923		0	0	781	03/01/2024
31414R-PK-5	FN 973926 - RMBS		12/01/2017	Paydown		13,322	13,322	13,522	13,504		(182)		(182)		13,322		0	0	189	05/01/2038
31416X-FA-3	FN AB1960 - RMBS		12/01/2017	Paydown		73,594	73,594	78,791	78,715		(5,121)		(5,121)		73,594		0	0	1,491	12/01/2040
31418A-HX-9	FN MA1145 - RMBS		12/01/2017	VARIOUS		650,449	635,274	669,122	662,608		(6,083)		(6,083)		656,525		(6,076)	(6,076)	15,400	08/01/2027
31418B-6J-0	FN MA2672 - RMBS		10/06/2017	VARIOUS		3,912,842	3,850,256	3,994,641	3,987,554		(20,891)		(20,891)		3,966,662		(53,820)	(53,820)	95,823	07/01/2036
31418V-KJ-0	FN AD7496 - RMBS		12/01/2017	Paydown		21,272	21,272	21,431	21,366		(94)		(94)		21,272				264	01/01/2026
373541-5M-9	GEORGIA MUN ELEC AUTH PWR REV		09/13/2017	CITIGROUP GLOBAL MARKETS, INC./CORRESPON		565,090	500,000	626,515	572,307		(9,805)		(9,805)		562,503		2,587	2,587	30,139	01/01/2022
454898-RT-6	INDIANA MUN PWR AGY PWR SUPPLY SYS REV		09/13/2017	PERSHING DIV OF DLJ SEC LNDING		561,045	500,000	577,625	559,428		(10,181)		(10,181)		549,247		11,798	11,798	30,139	01/01/2021
517039-TL-7	LAREDO TEX WTRWKS SWR SYS REV		09/13/2017	PERSHING DIV OF DLJ SEC LNDING		596,470	500,000	621,400	617,928		(8,233)		(8,233)		609,694		(13,224)	(13,224)	25,000	03/01/2029
546475-NQ-3	LOUISIANA ST GAS & FUELS TAX REV		09/21/2017	CORPORATE ACTION		1,658,883	1,500,000	1,820,730	1,682,057		(23,174)		(23,174)		1,658,883				66,667	05/01/2024
546589-SG-8	LOUISVILLE & JEFFERSON CNTY KY MET SWR D		08/10/2017	Stifel Nicolaus & Co.		830,445	750,000	924,960	836,726		(15,644)		(15,644)		821,083		9,362	9,362	28,125	05/15/2020
546589-SH-6	LOUISVILLE & JEFFERSON CNTY KY MET SWR D		06/01/2017	DAVIDSON (D.A.) & CO. INC.		567,300	500,000	622,605	569,200		(3,041)		(3,041)		566,160		1,140	1,140	8,264	05/15/2021
60636W-NL-5	MISSOURI ST HWYS & TRANSN COMMN ST RD RE		08/11/2017	PERSHING DIV OF DLJ SEC LNDING		534,665	500,000	603,390	541,476		(10,895)		(10,895)		530,581		4,084	4,084	19,722	05/01/2020
646139-3A-1	NEW JERSEY ST TPK AUTH TPK REV		08/08/2017	CORPORATE ACTION		809,981	750,000	855,938	816,751		(6,769)		(6,769)		809,981				41,354	01/01/2027
646139-RD-9	NEW JERSEY ST TPK AUTH TPK REV		11/01/2017	Call @ 100.0		500,000	500,000	445,000	457,275		42,725		42,725		500,000				5,692	01/01/2030
650028-UP-6	NEW YORK ST TWY AUTH ST PERS INCOME TAX		03/15/2017	Maturity @ 100.0		500,000	500,000	581,550	504,322		(4,322)		(4,322)		500,000				12,500	03/15/2017
658290-AK-0	NORTH CAROLINA ST LTD OBLIG		09/13/2017	PERSHING DIV OF DLJ SEC LNDING		579,670	500,000	627,465	571,405		(10,001)		(10,001)		561,404		18,266	18,266	21,806	11/01/2023
696499-DU-3	PALM BEACH CNTY FLA ARPT SYS REV		10/03/2017	PERSHING DIV OF DLJ SEC LNDING		594,750	500,000	628,610	623,670		(8,708)		(8,708)		614,962		(20,212)	(20,212)	25,278	10/01/2028

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
74265L-L9-7	PRIVATE COLLEGES & UNIVS AUTH GA REV		09/13/2017	RAYMOND JAMES & ASSOCIATES		608,000	500,000	625,625	622,707		(8,006)		(8,006)		614,701		(6,701)	(6,701)	24,028	10/01/2031
762197-NH-0	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH		06/01/2017	PERSHING DIV OF DLJ SEC LNDING		652,938	600,000	717,942	652,541		(3,779)		(3,779)		648,761		4,177	4,177	14,917	09/15/2019
914119-C7-5	UNIVERSITY CINCINNATI OHIO GEN RCPTS		06/01/2017	Call @ 100.0		890,000	890,000	979,249	897,193		(7,193)		(7,193)		890,000				22,250	06/01/2021
914119-D6-6	UNIVERSITY CINCINNATI OHIO GEN RCPTS		06/01/2017	Call @ 100.0		695,000	695,000	764,695	700,617		(5,617)		(5,617)		695,000				17,375	06/01/2021
914716-YE-9	UNIVERSITY N C CHARLOTTE REV		08/10/2017	PERSHING DIV OF DLJ SEC LNDING		601,963	515,000	638,389	590,753		(8,521)		(8,521)		582,232		19,731	19,731	22,460	04/01/2022
915200-WF-2	UNIVERSITY VT & ST AGRIC COLLEGE		10/01/2017	Call @ 100.0		720,000	720,000	791,136	730,076		(10,076)		(10,076)		720,000				36,000	10/01/2032
915200-WU-9	UNIVERSITY VT & ST AGRIC COLLEGE		10/01/2017	Call @ 100.0		780,000	780,000	857,064	790,916		(10,916)		(10,916)		780,000				39,000	10/01/2032
92778V-CW-6	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R		06/01/2017	CITIGROUP GLOBAL MARKETS INC.		2,691,150	2,500,000	2,857,100	2,837,709		(3,917)		(3,917)		2,833,792		(142,642)	(142,642)	53,333	02/01/2030
92812U-K5-6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R		12/01/2017	Paydown		151,817	151,817	151,817	151,818		3,702		3,702		151,817		0	0	1,876	04/25/2042
968369-AA-6	WILKES CNTY GA HOSP AUTH REV		11/01/2017	VARIOUS		132,000	132,000	132,000	127,688						132,000				5,289	02/20/2037
3199999. Subtotal - Bonds - U.S. Special Revenues						63,185,990	61,354,843	65,778,681	63,856,439		(568,198)		(568,198)		63,656,940		(470,950)	(470,950)	1,742,468	XXX
02005A-FE-3	AMOT 152 A2 - ABS		06/01/2017	WELLS FARGO SECURITIES LLC		1,497,715	1,500,000	1,498,242	1,498,899		107		107		1,499,006		(1,291)	(1,291)	6,786	01/15/2021
02006W-AD-1	ALLYA 142 A4 - ABS		11/01/2017	BARCLAYS CAPITAL INC		500,723	500,000	499,949	499,979		11		11		499,990		733	733	7,437	01/15/2020
02007C-AE-2	ALLYA 161 A4 - ABS		11/01/2017	WELLS FARGO SECURITIES LLC		2,997,656	3,000,000	2,999,182	2,999,394		173		173		2,999,567		(1,911)	(1,911)	41,953	11/16/2020
03065T-AD-4	AMCAR 164 A3 - ABS		06/01/2017	RBC CAPITAL MARKETS		993,477	1,000,000	999,955	999,959		3		3		999,962		(6,486)	(6,486)	4,080	07/08/2021
06051G-EH-8	BANK OF AMERICA CORP		12/12/2017	Not Available		1,359,488	1,250,000	1,250,100	1,250,099		(20)		(20)		1,250,079		109,408	109,408	68,924	05/13/2021
115637-AL-4	BROWN-FORMAN CORP		06/01/2017	CREDIT SUISSE SECURITIES (USA)		4,658,550	5,000,000	4,922,600	4,925,521		208		208		4,925,729		(267,179)	(267,179)	109,375	01/15/2043
143127-AE-8	CARMX 152 B - ABS		11/01/2017	BARCLAYS CAPITAL INC		1,002,031	1,000,000	999,987	999,991		2		2		999,993		2,038	2,038	17,379	03/15/2021
14313Y-AD-0	CARMX 161 A4 - ABS		06/01/2017	JP MORGAN SECURITIES INC.		1,249,902	1,250,000	1,249,927	1,249,943		6		6		1,249,949		(47)	(47)	10,444	06/15/2021
151020-AT-1	CELGENE CORP		06/01/2017	BARCLAYS CAPITAL INC		1,252,363	1,250,000	1,249,925	1,249,960		5		5		1,249,964		2,398	2,398	15,421	08/15/2018
161542-DQ-5	CFLAT 04AQ1 M2 - CMO/RMBS		10/01/2017	Paydown		23,649	23,649	5,883	3,146		20,503		20,503		23,649				438	05/25/2034
17290H-AA-3	CHAI 15PM3 A - ABS		07/17/2017	Paydown		557,075	557,075	556,985	556,998		77		77		557,075		0	0	4,420	05/16/2022
172967-KB-6	CITIGROUP INC		10/06/2017	GOLDMAN		2,022,100	2,000,000	1,986,360	1,988,929		2,145		2,145		1,991,075		31,025	31,025	50,644	10/26/2020
20030N-BK-6	COMCAST CORP		06/01/2017	Goldman Sachs		5,228,000	5,000,000	5,637,050	5,616,865		(1,496)		(1,496)		5,615,368		(387,368)	(387,368)	106,875	03/01/2044
26250J-AG-5	DRSLF 25R AR - CDO		10/16/2017	Paydown		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000		0	0	43,633	01/15/2025
28415P-AA-2	EHGVT 16A A - ABS		12/25/2017	Paydown		241,787	241,787	241,783	241,784		3		3		241,787				3,030	04/25/2028
34530N-AA-5	FORDO 14REV2 A - ABS		06/01/2017	BARCLAYS CAPITAL INC		1,264,160	1,250,000	1,274,121	1,271,015		(2,939)		(2,939)		1,268,076		(3,916)	(3,916)	12,833	04/15/2026
34531A-AE-4	FORDL 16A A4 - ABS		06/01/2017	JP MORGAN CHASE BANK/HSBCSI		1,253,906	1,250,000	1,249,844	1,249,888		40		40		1,249,928		3,978	3,978	9,892	07/15/2019
350910-AN-5	FTST 064TS A - CMBS		12/11/2017	Paydown		110,986	110,986	111,539	111,114		(128)		(128)		110,986		0	0	2,771	12/13/2028
36251H-AA-0	GSMS 16ICE2 A - CMBS		04/17/2017	Paydown		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				13,709	02/15/2033
44890R-AD-3	HART 14A A4 - ABS		12/15/2017	Paydown		424,403	424,403	424,310	424,381		21		21		424,403		0	0	3,624	08/15/2019
452570-AE-4	IMSA 072 2A - CMBS/CMO/RMBS		02/27/2017	Paydown		43,270	43,270	43,270	43,669		(398)		(398)		43,270				38	04/25/2037
452570-AE-4	IMSA 072 2A - CMO/RMBS		12/27/2017	Paydown		291,901	291,901	291,901	294,589		(2,688)		(2,688)		291,901		0	0	950	04/25/2037
46625H-NX-4	JPMORGAN CHASE & CO		08/10/2017	BARCLAYS CAPITAL INC		3,541,615	3,500,000	3,551,415	3,547,491		(7,640)		(7,640)		3,539,851		1,764	1,764	70,904	10/29/2020
55265K-2G-3	MASTR 0311 7A2 - CMO/RMBS		12/01/2017	Paydown		25,808	25,808	24,880	25,198		610		610		25,808		0	0	713	12/25/2033
65478U-AE-9	NAROT 16A A4 - ABS		06/01/2017	WELLS FARGO SECURITIES LLC		995,234	1,000,000	999,754	999,806		21		21		999,827		(4,593)	(4,593)	7,067	07/15/2022
655044-AK-1	NOBLE ENERGY INC		05/01/2017	Adjustment															(6,970)	05/01/2021
751212-AB-7	RALPH LAUREN CORP		10/06/2017	Citigroup (SSB)		1,013,980	1,000,000	997,950	998,485		311		311		998,796		15,184	15,184	30,042	08/18/2020
82481L-AA-7	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	C	08/14/2017	US BANCORP INVESTMENTS INC.		1,493,505	1,500,000	1,498,785	1,498,894		246		246		1,499,140		(5,635)	(5,635)	25,492	09/23/2019
82650A-AA-6	SRFC 123 A - ABS		11/01/2017	Paydown		140,732	140,732	140,706	140,714		18		18		140,732		0	0	1,882	08/20/2029
82652J-AA-5	SRFC 153 A - ABS		12/20/2017	Paydown		201,056	201,056	201,017	201,019		37		37		201,056		0	0	2,283	09/20/2032
82652K-AA-2	SRFC 171 A - ABS		12/20/2017	Paydown		394,555	394,555	394,528			27		27		394,555		0	0	3,698	03/20/2034
86960B-AQ-5	SVENSKA HANDELSBANKEN AB	C	08/10/2017	PERSHING DIV OF DLJ SEC LNDING		987,590	1,000,000	996,110	996,349		463		463		996,811		(9,221)	(9,221)	17,604	09/07/2021
92343V-BS-2	VERIZON COMMUNICATIONS INC		06/01/2017	TENDER		3,042,125	2,500,000	3,019,166	2,973,570		(4,047)		(4,047)		2,969,523		72,602	72,602	82,222	09/15/2033

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
98160Q-AE-2	WOART 14B A4 - ABS		06/01/2017	WELLS FARGO SECURITIES LLC		1,001,875	1,000,000	999,651	999,813		29		29		999,843		2,032	2,032	7,187	12/15/2020
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						43,311,217	42,705,222	43,816,876	43,357,464		5,709		5,709		43,757,701		(446,484)	(446,484)	776,783	XXX
8399997. Total - Bonds - Part 4						182,811,232	177,868,161	186,296,609	181,232,462	(1,287,184)	(791,233)		(2,078,418)		182,120,438		690,794	690,794	3,890,396	XXX
8399998. Total - Bonds - Part 5						505,628	435,011	504,753			(1,481)		(1,481)		503,273		2,355	2,355	3,611	XXX
8399999. Total - Bonds						183,316,860	178,303,171	186,801,362	181,232,462	(1,287,184)	(792,714)		(2,079,899)		182,623,711		693,149	693,149	3,894,007	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
001055-10-2	AFLAC ORD		05/01/2017	MERRILL LYNCH PIERCE FENNER	455.000	32,623		20,101	31,668	(11,567)			(11,567)		20,101		12,522	12,522	196	
00130H-10-5	AES ORD		06/23/2017	JP MORGAN SECURITIES INC.	1,137.000	13,144		12,211	13,212	(1,001)			(1,001)		12,211		933	933	273	
00206R-10-2	AT&T ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	1,225.000	51,881		40,037	52,099	(12,063)			(12,063)		40,037		11,845	11,845	600	
002824-10-0	ABBOTT LABORATORIES ORD		11/06/2017	VARIOUS	7,924.004	364,376		176,430	304,361	(127,931)			(127,931)		176,430		187,946	187,946	2,428	
00287Y-10-9	ABBVIE ORD		10/01/2017	VARIOUS	2,994.000	214,058		63,730	187,484	(123,754)			(123,754)		63,730		150,328	150,328	3,624	
00507V-10-9	ACTIVISION BLIZZARD ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	815.000	49,258		24,882	29,430	(4,548)			(4,548)		24,882		24,376	24,376	245	
00724F-10-1	ADOBE SYSTEM ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	40.000	4,772		1,231	4,118	(2,887)			(2,887)		1,231		3,541	3,541		
00751Y-10-6	ADVANCE AUTO PARTS ORD		04/18/2017	VARIOUS	55.000	7,910		9,398	9,302	96			96		9,398		(1,487)	(1,487)	6	
00773T-10-1	ADVANSIX ORD		06/23/2017	JP MORGAN SECURITIES INC.	54.000	1,774		324	1,196	(872)			(872)		324		1,450	1,450		
00817Y-10-8	AETNA ORD		06/23/2017	JP MORGAN SECURITIES INC.	484.000	73,618		27,260	60,021	(32,761)			(32,761)		27,260		46,359	46,359	363	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	5.000	704		260	719	(459)			(459)		260		444	444	4	
00971T-10-1	AKAMAI TECHNOLOGIES ORD		06/23/2017	VARIOUS	300.000	17,124		10,614	20,004	(9,390)			(9,390)		10,614		6,510	6,510		
011659-10-9	ALASKA AIR GROUP ORD		07/01/2017	VARIOUS	215.000	19,727		13,261	19,077	(5,816)			(5,816)		13,261		6,466	6,466	128	
012653-10-1	ALBEMARLE ORD		07/03/2017	JP MORGAN SECURITIES INC.	101.000	10,590		8,336	8,694	(358)			(358)		8,336		2,254	2,254	95	
013817-50-7	ARCONIC ORD		09/01/2017	JP MORGAN SECURITIES INC.	515.666	13,171		9,701	9,560	141			141		9,701		3,470	3,470	62	
013872-10-6	ALCOA ORD		09/01/2017	VARIOUS	156.222	4,884		3,474	4,387	(913)			(913)		3,474		1,410	1,410		
015351-10-9	ALEXION PHARMACEUTICALS ORD		06/23/2017	VARIOUS	389.000	49,450		37,858	47,594	(9,736)			(9,736)		37,858		11,591	11,591		
018581-10-8	ALLIANCE DATA SYSTEMS ORD		07/01/2017	VARIOUS	101.000	26,222		21,597	23,079	(1,482)			(1,482)		21,597		4,626	4,626	100	
02079K-10-7	ALPHABET CL C ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	45.000	37,288		11,164	34,732	(23,568)			(23,568)		11,164		26,123	26,123		
02079K-30-5	ALPHABET CL A ORD		08/28/2017	VARIOUS	225.000	192,027		108,504	162,452	(73,669)			(73,669)		108,504		83,523	83,523		
021346-10-1	ALTABA INC.		11/01/2017	VARIOUS	1,340.000	92,134		23,304	51,818	(28,513)			(28,513)		23,304		68,830	68,830		
02209S-10-3	ALTRIA GROUP ORD		07/27/2017	VARIOUS	1,300.000	93,974		59,294	48,010	(33,846)			(33,846)		59,294		34,680	34,680	433	
023135-10-6	AMAZON COM ORD		06/23/2017	VARIOUS	701.000	689,901		87,550	525,659	(438,109)			(438,109)		87,550		602,350	602,350		
02376R-10-2	AMERICAN AIRLINES GROUP ORD		06/23/2017	VARIOUS	615.000	29,202		26,032	28,714	(2,683)			(2,683)		26,032		3,170	3,170	95	
025537-10-1	AMERICAN ELECTRIC POWER ORD		05/01/2017	MERRILL LYNCH PIERCE FENNER	95.000	6,378		2,400	5,981	(3,582)			(3,582)		2,400		3,978	3,978	(285)	
025816-10-9	AMERICAN EXPRESS ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	375.000	29,906		6,956	27,780	(20,824)			(20,824)		6,956		22,950	22,950	120	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		07/01/2017	VARIOUS	2,275.000	144,307		66,934	148,580	(81,646)			(81,646)		66,934		77,373	77,373	957	
03027X-10-0	AMERICAN TOWER REIT		05/01/2017	MERRILL LYNCH PIERCE FENNER	115.000	12,981		10,420	12,153	(1,733)			(1,733)		10,420		2,561	2,561	(37)	
03073E-10-5	AMERISOURCEBERGEN ORD		07/01/2017	VARIOUS	460.000	43,895		17,149	35,967	(18,819)			(18,819)		17,149		26,746	26,746	318	
03076C-10-6	AMERIPRISE FINANCE ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	360.000	45,197		8,410	39,938	(31,529)			(31,529)		8,410		36,787	36,787	569	
031100-10-0	AMETEK ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	5.000	273		243	243	(1)			(1)		243		31	31		

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
031162-10-0	AMGEN ORD		07/01/2017	VARIOUS	760.000	131,267		42,031	111,120	(69,089)			(69,089)		42,031		89,236	89,236	1,656	
032511-10-7	ANADARKO PETROLEUM ORD		06/28/2017	VARIOUS	947.000	44,823		41,713	66,034	(24,321)			(24,321)		41,713		3,109	3,109	86	
032654-10-5	ANALOG DEVICES ORD		04/01/2017	MERRILL LYNCH PIERCE FENNER	185.000	15,109		3,565	13,435	(9,870)			(9,870)		3,565		11,544	11,544		
03349M-10-5	ANDEAVOR ORD		11/01/2017	CORPORATE ACTION	233.000	25,332		3,139	20,376	(17,237)			(17,237)		3,139		22,193	22,193	394	
036752-10-3	ANTHEM ORD		06/23/2017	JP MORGAN SECURITIES INC.	80.000	15,214		3,742	11,502	(7,760)			(7,760)		3,742		11,472	11,472	52	
037411-10-5	APACHE ORD		06/23/2017	VARIOUS	656.000	30,777		29,608	41,636	(12,028)			(12,028)		29,608		1,169	1,169	309	
03748R-10-1	APARTMENT INVST MGT CL A REIT ORD		07/01/2017	JP MORGAN SECURITIES INC.	229.000	10,026		8,226	10,408	(2,182)			(2,182)		8,226		1,800	1,800	165	
037833-10-0	APPLE ORD		12/01/2017	VARIOUS	4,600.000	649,827		182,308	532,772	(350,464)			(350,464)		182,308		467,519	467,519	3,586	
038222-10-5	APPLIED MATERIAL ORD		07/27/2017	VARIOUS	450.000	20,221		4,559	14,522	(9,963)			(9,963)		4,559		15,662	15,662	89	
039483-10-2	ARCHER DANIELS MIDLAND ORD		07/01/2017	JP MORGAN SECURITIES INC.	599.000	24,655		16,640	27,344	(10,704)			(10,704)		16,640		8,015	8,015	383	
052769-10-6	AUTODESK ORD		06/23/2017	JP MORGAN SECURITIES INC.	320.000	34,481		8,131	23,683	(15,552)			(15,552)		8,131		26,350	26,350		
053015-10-3	AUTOMATIC DATA PROCESSING ORD		08/28/2017	VARIOUS	180.000	18,837		17,281	2,056	(1,001)			(1,001)		17,281		1,557	1,557	11	
05329W-10-2	AUTONATION ORD		06/23/2017	JP MORGAN SECURITIES INC.	25.000	988		1,120	1,216	(96)			(96)		1,120		(132)	(132)		
053484-10-1	AVALONBAY COMMUNITIES REIT ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	5.000	915		294	886	(592)			(592)		294		622	622	7	
057224-10-7	BAKER HUGHES, A GE COMPANY, LLC		06/23/2017	VARIOUS	802.000	44,171		34,875	52,106	(17,231)			(17,231)		34,875		9,296	9,296	247	
058498-10-6	BALL ORD		06/23/2017	JP MORGAN SECURITIES INC.	526.000	22,129		10,845	19,743	(8,898)			(8,898)		10,845		11,284	11,284	87	
060505-10-4	BANK OF AMERICA ORD		10/01/2017	VARIOUS	16,604.000	381,409		198,808	366,948	(168,140)			(168,140)		198,808		182,600	182,600	2,224	
064058-10-0	BANK OF NEW YORK MELLON ORD		06/23/2017	VARIOUS	1,317.000	64,644		35,911	62,399	(26,489)			(26,489)		35,911		28,733	28,733	490	
067383-10-9	C R BARD ORD		07/01/2017	CITIGROUP GLOBAL MARKETS INC.	44.000	13,903		8,577	9,885	(1,308)			(1,308)		8,577		5,325	5,325	23	
075887-10-9	BECTON DICKINSON ORD		05/01/2017	MERRILL LYNCH PIERCE FENNER	85.000	15,590		7,163	14,072	(6,908)			(6,908)		7,163		8,426	8,426	(46)	
075896-10-0	BED BATH AND BEYOND ORD		04/18/2017	VARIOUS	290.000	11,295		7,372	11,786	(4,414)			(4,414)		7,372		3,923	3,923	66	
084670-70-2	BERKSHIRE HATHWAY CL B ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	370.000	62,977		28,054	60,303	(32,249)			(32,249)		28,054		34,924	34,924		
09062X-10-3	BIOGEN ORD		05/31/2017	VARIOUS	477.000	124,519		124,898	91,029	(6,812)			(6,812)		124,898		(379)	(379)		
09075E-10-0	BIOVERATIV ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	78.500	4,912		3,507							3,507		1,405	1,405		
09215C-10-5	BLACK KNIGHT ORD		11/01/2017	Adjustment	0.190	8		8							8		1	1		
09247X-10-1	BLACKROCK ORD		07/27/2017	VARIOUS	125.000	51,356		42,834	17,124	(8,020)			(8,020)		42,834		8,522	8,522		
093671-10-5	H&R BLOCK ORD		07/03/2017	VARIOUS	438.000	13,464		5,217	10,070	(4,853)			(4,853)		5,217		8,247	8,247	289	
097023-10-5	BOEING ORD		12/01/2017	VARIOUS	560.000	117,938		23,895	87,181	(63,286)			(63,286)		23,895		94,042	94,042	1,111	
099724-10-6	BORGWARNER ORD		06/23/2017	JP MORGAN SECURITIES INC.	430.000	17,716		15,297	16,959	(1,662)			(1,662)		15,297		2,419	2,419	120	
101121-10-1	BOSTON PROPERTIES REIT ORD		07/01/2017	VARIOUS	265.000	33,590		30,993	33,332	(2,339)			(2,339)		30,993		2,598	2,598	379	
101137-10-7	BOSTON SCIENTIFIC ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	1,873.000	52,630		10,770	40,513	(29,743)			(29,743)		10,770		41,860	41,860		
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD		08/16/2017	Not Available	0.090	5		6							6		0	0		
110122-10-8	BRISTOL MYERS SQUIBB ORD		06/23/2017	VARIOUS	3,064.000	173,473		84,183	179,060	(94,877)			(94,877)		84,183		89,290	89,290	2,248	
110448-10-7	BRITISH AMERICAN TOBACCO ADR REP ORD	C	08/28/2017	VARIOUS	768.540	47,620		53,221							53,221		(5,602)	(5,602)		
124857-20-2	CBS CL B ORD		07/03/2017	VARIOUS	1,076.000	69,334		8,812	68,455	(59,643)			(59,643)		8,812		60,521	60,521	486	
12504L-10-9	CBRE GROUP CL A ORD		06/23/2017	JP MORGAN SECURITIES INC.	640.000	22,625		16,730	20,154	(3,424)			(3,424)		16,730		5,895	5,895		
125269-10-0	CF INDUSTRIES HOLDINGS ORD		07/01/2017	VARIOUS	735.000	20,434		16,181	23,138	(6,956)			(6,956)		16,181		4,252	4,252	420	
125509-10-9	CIGNA ORD		11/01/2017	CORPORATE ACTION	75.000	14,760		1,704	10,004	(8,300)			(8,300)		1,704		13,056	13,056	3	
12572Q-10-5	CME GROUP CL A ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	215.000	26,361		19,461	24,800	(5,339)			(5,339)		19,461		6,899	6,899	699	
126408-10-3	CSX ORD		06/23/2017	JP MORGAN SECURITIES INC.	1,280.000	67,394		16,580	45,990	(29,410)			(29,410)		16,580		50,813	50,813	486	
12650T-10-4	CSRA ORD		02/24/2017	VARIOUS	255.000	7,743		8,127	8,119	8			8		8,127		(384)	(384)	4	

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
126650-10-0	CVS HEALTH ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	385.000	31,366		13,075	30,380	(17,306)			(17,306)		13,075		18,292	18,292	193	
12673P-10-5	CA ORD		05/01/2017	Adjustment	0.000														(198)	
127097-10-3	CABOT OIL & GAS ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	460.000	10,920		6,041	10,746	(4,704)			(4,704)		6,041		4,879	4,879	32	
14040H-10-5	CAPITAL ONE FINANCIAL ORD		10/01/2017	VARIOUS	14,399.000	1,187,565		1,053,184	1,256,169	(202,985)			(202,985)		1,053,184		134,381	134,381	11,085	
14149Y-10-8	CARDINAL HEALTH ORD		06/23/2017	VARIOUS	559.000	45,055		27,184	40,231	(13,047)			(13,047)		27,184		17,871	17,871	313	
141624-10-6	CARE CAPITAL PROPERTIES ORD		07/01/2017	JP MORGAN SECURITIES INC.	88.000	2,427		1,771	2,200	(429)			(429)		1,771		656	656	150	
143130-10-2	CARMAX ORD		06/23/2017	VARIOUS	393.000	24,273		13,896	25,305	(11,409)			(11,409)		13,896		10,377	10,377		
143658-30-0	CARNIVAL ORD		06/23/2017	VARIOUS	130.000	8,221		6,220	2,082	(1,110)			(1,110)		6,220		2,002	2,002	(15)	
149123-10-1	CATERPILLAR ORD		07/01/2017	VARIOUS	1,076.000	110,465		71,285	99,788	(28,503)			(28,503)		71,285		39,180	39,180	1,518	
151020-10-4	CELGENE ORD		06/23/2017	VARIOUS	1,445.000	191,339		38,206	167,259	(129,053)			(129,053)		38,206		153,133	153,133		
15135B-10-1	CENTENE ORD		06/23/2017	VARIOUS	295.000	24,757		16,749	16,670	79			79		16,749		8,008	8,008		
15189T-10-7	CENTERPOINT ENERGY ORD		04/01/2017	MERRILL LYNCH PIERCE FENNER	15.000	405		270	370	(100)			(100)		270		135	135		
156700-10-6	CENTURYLINK ORD		10/01/2017	JP MORGAN SECURITIES INC.	330.000	8,055		8,471	7,847	623			623		8,471		(415)	(415)	356	
16119P-10-8	CHARTER COMMUNICATIONS, INC.		06/23/2017	VARIOUS	533.000	175,311		103,802	153,461	(49,659)			(49,659)		103,802		71,508	71,508		
163851-10-8	CHEMOURS ORD		07/01/2017	VARIOUS	280.000	9,820		2,757	6,185	(3,428)			(3,428)		2,757		7,063	7,063	13	
165167-10-7	CHESAPEAKE ENERGY ORD		06/23/2017	VARIOUS	1,330.000	6,245		5,981	9,337	(3,356)			(3,356)		5,981		264	264		
166764-10-0	CHEVRON ORD		05/01/2017	MERRILL LYNCH PIERCE FENNER	305.000	33,584		21,959	35,899	(13,939)			(13,939)		21,959		11,624	11,624	4	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		06/23/2017	VARIOUS	57.000	23,727		16,716	21,507	(4,791)			(4,791)		16,716		7,012	7,012		
171340-10-2	CHURCH AND DWIGHT ORD		11/27/2017	ITG INC	420.000	18,960		22,277							22,277		(3,317)	(3,317)	80	
171798-10-1	CIMAREX ENERGY ORD		07/01/2017	CITIGROUP GLOBAL MARKETS INC.	144.000	14,795		14,706	19,570	(4,864)			(4,864)		14,706		90	90	9	
172062-10-1	CINCINNATI FINANCIAL ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	235.000	17,268		6,831	17,801	(10,970)			(10,970)		6,831		10,437	10,437	113	
17275R-10-2	CISCO SYSTEMS ORD		10/01/2017	VARIOUS	37,025.000	1,207,229		809,421	1,118,896	(309,475)			(309,475)		809,421		397,808	397,808	19,108	
172908-10-5	CINTAS ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	60.000	7,143		2,251	6,934	(4,683)			(4,683)		2,251		4,893	4,893		
172967-42-4	CITIGROUP ORD		10/01/2017	VARIOUS	10,828.000	697,000		369,193	643,508	(274,315)			(274,315)		369,193		327,807	327,807	3,776	
174610-10-5	CITIZENS FINANCIAL GROUP ORD		06/23/2017	VARIOUS	1,202.000	42,351		26,252	42,827	(16,576)			(16,576)		26,252		16,099	16,099	278	
177376-10-0	CITRIX SYSTEMS ORD		01/31/2017	CORPORATE ACTION	273.000	18,909		18,909	24,382	(5,473)			(5,473)		18,909					
189054-10-9	CLOROX ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	50.000	6,818		3,284	6,001	(2,717)			(2,717)		3,284		3,533	3,533	40	
189754-10-4	TAPESTRY INC.		10/31/2017	MERRILL LYNCH PIERCE FENNER	170.000	6,462		5,117	5,953	(836)			(836)		5,117		1,345	1,345	57	
191216-10-0	COCA-COLA ORD		08/28/2017	VARIOUS	1,005.000	43,718		43,890	21,974	90			90		43,890		(173)	(173)		
194162-10-3	COLGATE PALMOLIVE ORD		08/28/2017	VARIOUS	705.000	50,951		38,906	26,176	(10,426)			(10,426)		38,906		12,046	12,046	278	
20030N-10-1	COMCAST CL A ORD		04/01/2017	VARIOUS	3,545.000	144,786		44,105	133,267	(89,161)			(89,161)		44,105		100,681	100,681	454	
200340-10-7	COMERICA ORD		07/03/2017	VARIOUS	600.000	42,558		17,780	40,866	(23,087)			(23,087)		17,780		24,779	24,779	363	
200525-10-3	COMMERCE BANCSHARES ORD		12/01/2017	Adjustment	0.750	42		40							40		3	3	0	
205887-10-2	CONAGRA BRANDS ORD		05/01/2017	MERRILL LYNCH PIERCE FENNER	175.000	7,201		3,241	6,921	(3,680)			(3,680)		3,241		3,960	3,960		
20605P-10-1	CONCHO RESOURCES ORD		06/23/2017	VARIOUS	295.000	34,445		29,718	39,117	(9,399)			(9,399)		29,718		4,726	4,726		
20825C-10-4	CONOCOPHILLIPS ORD		06/23/2017	VARIOUS	1,866.000	84,149		79,671	93,561	(13,890)			(13,890)		79,671		4,478	4,478	927	
20854P-10-9	CONSOL ENERGY ORD		06/23/2017	VARIOUS	488.000	6,954		5,954	8,896	(2,943)			(2,943)		5,954		1,000	1,000		
21036P-10-8	CONSTELLATION BRANDS CL A ORD		06/23/2017	VARIOUS	268.000	48,050		31,945	41,087	(9,142)			(9,142)		31,945		16,105	16,105	218	
216648-40-2	COOPER ORD		07/27/2017	CITIGROUP GLOBAL MARKETS INC.	80.000	19,630		19,694							19,694		(64)	(64)		
219350-10-5	CORNING ORD		05/01/2017	Adjustment	0.000														(93)	
22160K-10-5	COSTCO WHOLESALE ORD		04/01/2017	VARIOUS	155.000	26,128		8,327	24,817	(16,490)			(16,490)		8,327		17,802	17,802		
222070-20-3	COTY CL A ORD		06/23/2017	VARIOUS	5,180.000	96,251		119,631	94,924	24,707			24,707		119,631		(23,380)	(23,380)	345	
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD		06/30/2017	CITIGROUP GLOBAL MARKETS INC.	730.000	72,882		38,583	63,342	(24,759)			(24,759)		38,583		34,299	34,299	1,387	
23331A-10-9	D R HORTON ORD		07/01/2017	VARIOUS	1,105.000	36,949		8,864	30,200	(21,336)			(21,336)		8,864		28,085	28,085	202	

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
233331-10-7	DTE ENERGY ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	5.000	505		312	493	(181)			(181)		312		194	194	4	
23918K-10-8	DAVITA ORD		06/23/2017	VARIOUS	518.000	33,779		17,949	33,256	(15,307)			(15,307)		17,949		15,831	15,831		
244199-10-5	DEERE ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	461.000	56,978		15,551	47,501	(31,951)			(31,951)		15,551		41,428	41,428	553	
24703L-10-3	DELL TECHNOLOGIES CL V ORD		09/01/2017	Adjustment	0.000	0											0	0		
247361-70-2	DELTA AIR LINES ORD		07/01/2017	VARIOUS	1,290.000	67,972		37,475	63,455	(25,981)			(25,981)		37,475		30,497	30,497	498	
25179M-10-3	DEVON ENERGY ORD		06/30/2017	VARIOUS	905.000	28,817		23,223	41,331	(18,108)			(18,108)		23,223		5,594	5,594	97	
254687-10-6	WALT DISNEY ORD		10/04/2017	VARIOUS	1,814.000	193,056		68,837	189,055	(120,218)			(120,218)		68,837		124,219	124,219	2,042	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD		06/23/2017	VARIOUS	749.000	45,025		7,234	53,995	(46,761)			(46,761)		7,234		37,790	37,790	448	
25470F-10-4	DISCOVERY COMMUNICATIONS SRS A ORD		06/23/2017	JP MORGAN SECURITIES INC.	355.000	9,156		7,398	9,731	(2,333)			(2,333)		7,398		1,758	1,758		
25470F-30-2	DISCOVERY COMMUNICATIONS SRS C ORD		06/23/2017	JP MORGAN SECURITIES INC.	160.000	4,010		2,405	4,285	(1,880)			(1,880)		2,405		1,605	1,605		
256677-10-5	DOLLAR GENERAL ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	60.000	4,640		3,208	4,444	(1,236)			(1,236)		3,208		1,432	1,432	15	
256746-10-8	DOLLAR TREE ORD		06/23/2017	VARIOUS	406.000	29,151		27,216	31,335	(4,119)			(4,119)		27,216		1,935	1,935		
260543-10-3	THE DOW CHEMICAL COMPANY		10/02/2017	VARIOUS	1,803.000	43,923		27,297	103,168	(75,871)			(75,871)		27,297		16,626	16,626	2,841	
26078J-10-0	DOWDUPONT ORD		11/09/2017	CORPORATE ACTION	42.660	3,079		1,263							1,263		1,816	1,816		
263534-10-9	E. I. DU PONT DE NEMOURS AND COMPANY		09/29/2017	VARIOUS	1,629.000	80,481		61,033	119,569	(58,535)			(58,535)		61,033		19,448	19,448	1,570	
26441C-20-4	DUKE ENERGY ORD		05/01/2017	MERRILL LYNCH PIERCE FENNER	190.000	15,571		10,685	14,748	(4,063)			(4,063)		10,685		4,886	4,886	10	
26483E-10-0	DUN & BRADSTREET ORD		04/01/2017	MERRILL LYNCH PIERCE FENNER	10.000	1,056		1,233	1,213	20			20		1,233		(177)	(177)	5	
26875P-10-1	EOG RESOURCES ORD		06/23/2017	VARIOUS	5,487.000	548,235		388,579	554,736	(166,157)			(166,157)		388,579		159,657	159,657	1,068	
26884L-10-9	EQT ORD		06/23/2017	VARIOUS	420.000	23,750		21,785	27,468	(5,683)			(5,683)		21,785		1,964	1,964	24	
269246-40-1	E TRADE FINANCIAL ORD		06/23/2017	JP MORGAN SECURITIES INC.	85.000	3,080		2,948	2,945	3			3		2,948		133	133		
277432-10-0	EASTMAN CHEMICAL ORD		07/05/2017	VARIOUS	994.000	80,383		66,115	74,759	(8,644)			(8,644)		66,115		14,268	14,268	781	
278642-10-3	EBAY ORD		06/23/2017	VARIOUS	2,047.000	72,123		10,510	60,775	(50,265)			(50,265)		10,510		61,612	61,612		
278865-10-0	ECOLAB ORD		05/01/2017	MERRILL LYNCH PIERCE FENNER	30.000	3,765		1,482	3,517	(2,035)			(2,035)		1,482		2,283	2,283	(30)	
281020-10-7	EDISON INTERNATIONAL ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	65.000	5,126		3,679	4,679	(1,000)			(1,000)		3,679		1,447	1,447	35	
28176E-10-8	EDWARDS LIFESCIENCES ORD		06/23/2017	VARIOUS	426.000	50,802		16,961	39,916	(22,955)			(22,955)		16,961		33,841	33,841		
285512-10-9	ELECTRONIC ARTS ORD		06/23/2017	VARIOUS	404.000	44,671		19,804	31,819	(12,015)			(12,015)		19,804		24,867	24,867		
291011-10-4	EMERSON ELECTRIC ORD		05/01/2017	MERRILL LYNCH PIERCE FENNER	210.000	12,699		8,961	11,708	(2,747)			(2,747)		8,961		3,738	3,738	(298)	
29364G-10-3	ENTERGY ORD		05/01/2017	MERRILL LYNCH PIERCE FENNER	5.000	379		312	367	(56)			(56)		312		67	67	(104)	
29414D-10-0	ENVISION HEALTHCARE ORD		04/18/2017	VARIOUS	235.000	13,848		15,099	14,873	226			226		15,099		(1,250)	(1,250)		
29444U-70-0	EQUINIX REIT		10/01/2017	VARIOUS	126.003	54,422		32,350	45,035	(12,685)			(12,685)		32,350		22,072	22,072	494	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	365.000	22,912		21,123	23,491	(2,369)			(2,369)		21,123		1,789	1,789	184	
297178-10-5	ESSEX PROPERTY REIT		02/24/2017	MERRILL LYNCH PIERCE FENNER	30.000	6,970		6,719	6,975	(256)			(256)		6,719		251	251	16	
30161N-10-1	EXELON ORD		07/01/2017	VARIOUS	1,618.000	59,190		43,450	57,423	(13,973)			(13,973)		43,450		15,741	15,741	994	
30212P-30-3	EXPEDIA ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	59.000	9,111		5,853	6,684	(830)			(830)		5,853		3,258	3,258	33	
30219G-10-8	EXPRESS SCRIPTS HOLD ORD		06/23/2017	VARIOUS	625.000	42,249		25,843	42,994	(17,151)			(17,151)		25,843		16,406	16,406		
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		06/30/2017	CITIGROUP GLOBAL MARKETS INC.	270.000	21,262		19,418	20,855	(1,436)			(1,436)		19,418		1,844	1,844	421	
30231G-10-2	EXXON MOBIL ORD		05/01/2017	VARIOUS	1,425.000	116,652		72,429	128,621	(56,191)			(56,191)		72,429		44,222	44,222	1,069	
302491-30-3	FMC ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	49.000	3,664		1,389	2,771	(1,383)			(1,383)		1,389		2,275	2,275	16	
30249U-10-1	FMC TECHNOLOGIES, INC.	C	01/16/2017	CORPORATE ACTION	380.000	11,337		11,337	13,501	(2,164)			(2,164)		11,337					
30303M-10-2	FACEBOOK CL A ORD		10/01/2017	MERRILL LYNCH PIERCE FENNER	455.000	61,621		40,445	52,348	(11,903)			(11,903)		40,445		21,176	21,176		

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
313747-20-6	FEDERAL REIT		02/24/2017	MERRILL LYNCH PIERCE FENNER	10.000	1,423		1,410	1,421	(11)			(11)		1,410		13	13	10	
31428X-10-6	FEDEX ORD		07/06/2017	VARIOUS	527.000	110,150		33,807	98,127	(64,320)			(64,320)		33,807		76,342	76,342	550	
315616-10-2	F5 NETWORKS ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	15.000	2,166		1,813	2,171	(358)			(358)		1,813		353	353		
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	160.000	13,413		11,894	12,102	(208)			(208)		11,894		1,518	1,518		
316773-10-0	FIFTH THIRD BANCORP ORD		06/23/2017	JP MORGAN SECURITIES INC.	1,485.000	36,621		21,844	40,050	(18,206)			(18,206)		21,844		14,777	14,777	416	
336433-10-7	FIRST SOLAR ORD		04/18/2017	CITIGROUP GLOBAL MARKETS INC.	160.000	4,301		5,139	5,134	4			4		5,139		(838)	(838)		
337932-10-7	FIRSTENERGY ORD		06/01/2017	VARIOUS	851.000	25,432		26,522	26,355	166			166		26,522		(1,089)	(1,089)	541	
343412-10-2	FLUOR ORD		07/05/2017	VARIOUS	30.000	1,332		1,506	1,576	(70)			(70)		1,506		(174)	(174)	19	
34354P-10-5	FLOWSERVE ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	126.000	6,011		5,842	6,054	(213)			(213)		5,842		170	170	24	
345370-86-0	FORD MOTOR ORD		06/23/2017	VARIOUS	7,933.000	88,628		28,860	96,227	(67,367)			(67,367)		28,860		59,768	59,768	2,666	
34959J-10-8	FORTIVE ORD		06/30/2017	CITIGROUP GLOBAL MARKETS INC.	555.000	35,575		9,897	29,765	(19,868)			(19,868)		9,897		25,678	25,678	78	
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	5.000	330		310							310		20	20	1	
35086T-10-9	FOUR CORNERS PROPERTY ORD		08/01/2017	Goldman Sachs	21.004	543		230	431	(201)			(201)		230		313	313	10	
354613-10-1	FRANKLIN RESOURCES ORD		02/24/2017	WEEDEN + CO.	1,320.000	56,282		48,602	52,246	(3,643)			(3,643)		48,602		7,680	7,680	264	
35671D-85-7	FREEPORT MCMORAN ORD		06/23/2017	VARIOUS	2,235.000	26,344		16,405	29,480	(13,075)			(13,075)		16,405		9,939	9,939		
35906A-10-8	FRONTIER COMMUNICATIONS ORD		04/18/2017	CITIGROUP GLOBAL MARKETS INC.	2,340.000	4,481		7,886	7,909	(23)			(23)		7,886		(3,405)	(3,405)	246	
36174X-10-1	GGP ORD		06/23/2017	VARIOUS	1,006.000	22,686		23,007	25,130	(2,123)			(2,123)		23,007		(322)	(322)	679	
364760-10-8	GAP ORD		06/23/2017	VARIOUS	475.000	10,504		9,006	10,659	(1,653)			(1,653)		9,006		1,498	1,498	213	
369550-10-8	GENERAL DYNAMICS ORD		07/27/2017	VARIOUS	265.000	50,784		38,036	19,856	(12,016)			(12,016)		38,036		12,748	12,748	87	
369604-10-3	GENERAL ELECTRIC ORD		10/01/2017	VARIOUS	6,740.000	186,904		155,539	212,984	(57,445)			(57,445)		155,539		31,365	31,365	4,435	
37045V-10-0	GENERAL MOTORS ORD		06/23/2017	VARIOUS	1,646.000	56,537		47,041	57,347	(10,306)			(10,306)		47,041		9,496	9,496	1,183	
375558-10-3	GILEAD SCIENCES ORD		07/01/2017	VARIOUS	2,404.000	168,300		45,105	172,150	(127,045)			(127,045)		45,105		123,195	123,195	2,108	
38141G-10-4	GOLDMAN SACHS GROUP ORD		10/01/2017	VARIOUS	650.000	143,739		72,305	155,643	(83,338)			(83,338)		72,305		71,434	71,434	791	
382550-10-1	GOODYEAR TIRE AND RUBBER ORD		06/23/2017	JP MORGAN SECURITIES INC.	428.000	14,403		11,937	13,212	(1,275)			(1,275)		11,937		2,466	2,466	34	
40412C-10-1	HCA HEALTHCARE ORD		06/23/2017	JP MORGAN SECURITIES INC.	306.000	26,390		20,025	22,650	(2,625)			(2,625)		20,025		6,365	6,365		
40434L-10-5	HP ORD		07/05/2017	JP MORGAN SECURITIES INC.	2,201.000	39,179		21,542	32,663	(11,121)			(11,121)		21,542		17,637	17,637	876	
406216-10-1	HALLIBURTON ORD		06/28/2017	VARIOUS	1,695.000	73,807		52,376	91,683	(39,306)			(39,306)		52,376		21,430	21,430	500	
40650V-10-0	HALYARD HEALTH ORD		06/23/2017	Goldman Sachs	79.000	3,139		1,822	2,921	(1,099)			(1,099)		1,822		1,317	1,317		
410345-10-2	HANESBRANDS ORD		06/23/2017	VARIOUS	665.000	13,890		14,575	14,344	231			231		14,575		(685)	(685)	184	
412822-10-8	HARLEY DAVIDSON ORD		06/23/2017	VARIOUS	366.000	20,429		18,344	21,352	(3,009)			(3,009)		18,344		2,085	2,085	231	
413086-10-9	HARMAN INTERNATIONAL INDUSTRIES, INCORPO	C	03/13/2017	VARIOUS	151.000	16,886		12,008	16,785	(4,778)			(4,778)		12,008		4,879	4,879	53	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD		12/29/2017	VARIOUS	6,328.000	351,842		254,595	301,529	(46,934)			(46,934)		254,595		97,247	97,247	5,822	
423452-10-1	HELMERICH AND PAYNE ORD		04/18/2017	VARIOUS	190.000	12,690		13,226	14,706	(1,480)			(1,480)		13,226		(536)	(536)	133	
427866-10-8	HERSHEY FOODS ORD		05/01/2017	MERRILL LYNCH PIERCE FENNER	170.000	18,511		9,564	17,583	(8,019)			(8,019)		9,564		8,947	8,947	(9)	
42809H-10-7	HESS ORD		06/30/2017	VARIOUS	510.000	25,026		26,020	31,768	(5,748)			(5,748)		26,020		(994)	(994)	104	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD		04/05/2017	VARIOUS	2,863.000	44,904		42,415	66,250	(23,835)			(23,835)		42,415		2,489	2,489	352	
436440-10-1	HOLOGIC ORD		08/28/2017	VARIOUS	480.000	19,257		17,280	19,258	(1,978)			(1,978)		17,280		1,977	1,977		
437076-10-2	HOME DEPOT ORD		04/01/2017	VARIOUS	370.000	54,264		8,517	49,610	(41,092)			(41,092)		8,517		45,746	45,746	142	
438516-10-6	HONEYWELL INTERNATIONAL ORD		04/01/2017	VARIOUS	795.000	99,087		68,073	92,101	(24,028)			(24,028)		68,073		31,013	31,013	226	
440452-10-0	HORMEL FOODS ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	130.000	4,504		1,819	4,525	(2,706)			(2,706)		1,819		2,685	2,685	22	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD		06/23/2017	VARIOUS	1,575.000	29,463		23,546	29,673	(6,127)			(6,127)		23,546		5,917	5,917	703	
444859-10-2	HUMANA ORD		06/23/2017	JP MORGAN SECURITIES INC.	148.000	35,287		5,517	30,196	(24,679)			(24,679)		5,517		29,770	29,770	102	
446150-10-4	HUNTINGTON BANCSHARES ORD		07/03/2017	VARIOUS	2,310.000	30,310		22,199	30,538	(8,339)			(8,339)		22,199		8,111	8,111	450	

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
44967H-10-1	INTERVAL LEISURE GROUP, INC.		06/23/2017	Goldman Sachs	115.000	3,204		355	2,090	(1,734)			(1,734)		355		2,849	2,849	35	
452308-10-9	ILLINOIS TOOL ORD		10/10/2017	VARIOUS	6,260.000	893,990		319,867	741,495	(451,512)			(451,512)		319,867		574,123	574,123	10,423	
452327-10-9	ILLUMINA ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	130.000	24,086		17,576	16,645	930			930		17,576		6,510	6,510		
45688C-10-7	INGEVITY ORD		06/23/2017	Goldman Sachs	78.000	4,305		1,575	4,279	(2,704)			(2,704)		1,575		2,729	2,729		
458140-10-0	INTEL ORD		05/01/2017	MERRILL LYNCH PIERCE FENNER	850.000	31,044		12,461	30,830	(18,369)			(18,369)		12,461		18,583	18,583	(250)	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		07/27/2017	VARIOUS	280.000	46,744		32,978	28,218	(12,192)			(12,192)		32,978		13,766	13,766	(542)	
460146-10-3	INTERNATIONAL PAPER ORD		07/01/2017	VARIOUS	1,087.000	59,845		12,650	57,676	(45,026)			(45,026)		12,650		47,195	47,195	793	
461202-10-3	INTUIT ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	45.000	5,760		2,114	5,157	(3,043)			(3,043)		2,114		3,646	3,646	15	
46284V-10-1	IRON MOUNTAIN ORD		07/03/2017	CITIGROUP GLOBAL MARKETS INC.	490.000	16,914		13,076	15,915	(2,839)			(2,839)		13,076		3,838	3,838	539	
46625H-10-0	JPMORGAN CHASE ORD		10/01/2017	VARIOUS	7,917.000	695,611		258,020	683,158	(425,138)			(425,138)		258,020		437,590	437,590	6,536	
478160-10-4	JOHNSON & JOHNSON ORD		11/01/2017	VARIOUS	1,120.000	142,571		85,584	95,048	(49,711)			(49,711)		85,584		56,987	56,987	906	
48203R-10-4	JUNIPER NETWORKS ORD		06/23/2017	VARIOUS	3,608.000	102,269		66,653	101,962	(35,309)			(35,309)		66,653		35,616	35,616	132	
482480-10-0	KLA TENCOR ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	99.000	9,697		5,267	7,789	(2,523)			(2,523)		5,267		4,430	4,430	107	
487836-10-8	KELLOGG ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	5.000	376		267	369	(101)			(101)		267		109	109		
493267-10-8	KEYCORP ORD		06/23/2017	JP MORGAN SECURITIES INC.	1,370.000	24,522		11,220	25,030	(13,810)			(13,810)		11,220		13,302	13,302	247	
494368-10-3	KIMBERLY CLARK ORD		02/24/2017	WEEDEN + CO.	1,415.000	188,493		86,284	161,480	(75,196)			(75,196)		86,284		102,209	102,209	1,302	
49446R-10-9	KIMCO REALTY REIT ORD		04/18/2017	VARIOUS	708.000	16,139		17,381	17,813	(432)			(432)		17,381		(1,242)	(1,242)	366	
49456B-10-1	KINDER MORGAN ORD		06/23/2017	VARIOUS	3,469.000	66,491		52,093	71,843	(19,750)			(19,750)		52,093		14,398	14,398	800	
500255-10-4	KOHL'S ORD		04/18/2017	VARIOUS	325.000	12,837		14,238	16,049	(1,810)			(1,810)		14,238		(1,401)	(1,401)	149	
501044-10-1	KROGER ORD		07/01/2017	VARIOUS	2,163.000	52,624		22,203	74,645	(52,442)			(52,442)		22,203		30,420	30,420	477	
501797-10-4	L BRANDS ORD		07/01/2017	VARIOUS	579.000	30,421		12,050	38,121	(26,071)			(26,071)		12,050		18,371	18,371	566	
502413-10-7	L3 TECHNOLOGIES ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	5.000	836		338	761	(422)			(422)		338		497	497		
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	10.000	1,429		721	1,284	(563)			(563)		721		708	708		
513272-10-4	LAMB WESTON HOLDINGS ORD		06/23/2017	VARIOUS	380.000	17,253		6,019	14,383	(8,364)			(8,364)		6,019		11,234	11,234	141	
518439-10-4	ESTEE LAUDER CL A ORD		05/01/2017	MERRILL LYNCH PIERCE FENNER	50.000	4,187		2,212	3,825	(1,612)			(1,612)		2,212		1,975	1,975	(19)	
524901-10-5	LEGG MASON ORD		04/01/2017	Adjustment	0.000														34	
526057-10-4	LENNAR CL A ORD		06/23/2017	JP MORGAN SECURITIES INC.	170.000	8,861		6,477	7,298	(821)			(821)		6,477		2,384	2,384	14	
527288-10-4	LEUCADIA NATIONAL ORD		06/30/2017	JP MORGAN SECURITIES INC.	685.000	17,119		12,741	15,926	(3,185)			(3,185)		12,741		4,378	4,378	86	
52729N-30-8	LEVEL 3 COMMUNICATIONS ORD		06/23/2017	VARIOUS	500.000	29,895		26,935	28,180	(1,245)			(1,245)		26,935		2,960	2,960		
532457-10-8	ELI LILLY ORD		08/28/2017	VARIOUS	440.000	34,938		34,019	4,413	(2,270)			(2,270)		34,019		918	918	(1)	
534187-10-9	LINCOLN NATIONAL ORD		06/23/2017	JP MORGAN SECURITIES INC.	479.000	31,160		18,973	31,743	(12,770)			(12,770)		18,973		12,187	12,187	278	
540424-10-8	LOEWS ORD		02/24/2017	WEEDEN + CO.	940.000	44,340		35,395	44,020	(8,626)			(8,626)		35,395		8,946	8,946		
548661-10-7	LOWE'S COMPANIES ORD		07/01/2017	VARIOUS	630.000	47,930		17,909	44,806	(26,897)			(26,897)		17,909		30,021	30,021	309	
55261F-10-4	M&T BANK ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	145.000	24,455		14,254	22,682	(8,429)			(8,429)		14,254		10,202	10,202		
554382-10-1	MACERICH REIT ORD		06/02/2017	VARIOUS	379.000	23,617		24,389	26,848	(2,460)			(2,460)		24,389		(771)	(771)	400	
55616P-10-4	MACYS ORD		05/31/2017	VARIOUS	733.000	17,169		7,587	26,249	(18,662)			(18,662)		7,587		9,582	9,582	546	
565849-10-6	MARATHON OIL ORD		06/23/2017	VARIOUS	1,598.000	18,656		12,560	27,661	(15,101)			(15,101)		12,560		6,096	6,096	157	
56585A-10-2	MARATHON PETROLEUM ORD		06/23/2017	VARIOUS	1,158.000	59,431		11,924	58,305	(46,381)			(46,381)		11,924		47,507	47,507	783	
571748-10-2	MARSH & MCLENNAN ORD		12/29/2017	VARIOUS	4,535.000	365,803		204,799	306,521	(101,721)			(101,721)		204,799		161,004	161,004	4,487	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD		05/01/2017	Adjustment	0.000														(1)	
573284-10-6	MARTIN MARIETTA MATERIALS ORD		06/30/2017	VARIOUS	112.000	25,383		17,434	24,811	(7,377)			(7,377)		17,434		7,949	7,949	86	
574599-10-6	MASCO ORD		06/23/2017	JP MORGAN SECURITIES INC.	649.000	25,253		13,593	20,521	(6,929)			(6,929)		13,593		11,661	11,661	130	

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
57636Q-10-4	MASTERCARD CL A ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	180.000	19,978		16,693	18,585	(1,892)			(1,892)		16,693		3,285	3,285	40	
579780-20-6	MCCORMICK ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	80.000	7,945		3,580	7,466	(3,886)			(3,886)		3,580		4,365	4,365	38	
580135-10-1	MCDONALD'S ORD		04/01/2017	CORPORATE ACTION	365.000	47,740		16,367	44,428	(28,061)			(28,061)		16,367		31,374	31,374	343	
58155Q-10-3	MCKESSON ORD		07/03/2017	VARIOUS	392.000	64,321		34,135	55,056	(20,922)			(20,922)		34,135		30,186	30,186	265	
582839-10-6	MEAD JOHNSON NUTRITION COMPANY	C	06/15/2017	CORPORATE ACTION	358.000	32,220		15,670	25,332	(9,662)			(9,662)		15,670		16,550	16,550	295	
58933Y-10-5	MERCK & CO ORD		11/27/2017	VARIOUS	1,020.000	64,279		41,021	43,564	(21,068)			(21,068)		41,021		23,258	23,258	475	
59156R-10-8	METLIFE ORD		09/13/2017	VARIOUS	14,860.000	750,439		717,366	800,805	(83,440)			(83,440)		717,366		33,073	33,073	17,308	
594918-10-4	MICROSOFT ORD		05/01/2017	VARIOUS	3,040.000	196,208		81,176	188,906	(107,730)			(107,730)		81,176		115,033	115,033	(329)	
595017-10-4	MICROCHIP TECHNOLOGY ORD		04/01/2017	MERRILL LYNCH PIERCE FENNER	135.000	9,830		4,390	8,660	(4,270)			(4,270)		4,390		5,440	5,440		
595112-10-3	MICRON TECHNOLOGY ORD		06/23/2017	VARIOUS	1,783.000	54,834		8,612	39,083	(30,471)			(30,471)		8,612		46,222	46,222		
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD		06/23/2017	VARIOUS	225.000	24,173		21,785	22,032	(247)			(247)		21,785		2,388	2,388	344	
60871R-20-9	MOLSON COORS BREWING NONVTG CL B ORD		04/01/2017	MERRILL LYNCH PIERCE FENNER	60.000	6,060		3,012	5,839	(2,827)			(2,827)		3,012		3,048	3,048		
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		06/23/2017	VARIOUS	2,857.000	128,516		54,717	126,651	(71,934)			(71,934)		54,717		73,799	73,799	992	
61166W-10-1	MONSANTO ORD		05/01/2017	MERRILL LYNCH PIERCE FENNER	220.000	24,849		16,796	23,146	(6,350)			(6,350)		16,796		8,053	8,053	86	
617446-44-8	MORGAN STANLEY ORD		06/23/2017	VARIOUS	6,103.000	273,676		140,340	257,852	(117,512)			(117,512)		140,340		133,337	133,337	1,661	
61945C-10-3	MOSAIC ORD		06/15/2017	VARIOUS	728.000	16,544		17,374	21,352	(3,978)			(3,978)		17,374		(831)	(831)	301	
620076-30-7	MOTOROLA SOLUTIONS ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	115.000	9,230		6,164	9,532	(3,368)			(3,368)		6,164		3,066	3,066	54	
626717-10-2	MURPHY OIL ORD		06/23/2017	JP MORGAN SECURITIES INC.	366.000	9,095		8,601	11,394	(2,793)			(2,793)		8,601		494	494	183	
629377-50-8	NRG ENERGY ORD		06/23/2017	JP MORGAN SECURITIES INC.	674.000	11,721		7,549	8,263	(714)			(714)		7,549		4,172	4,172	40	
637071-10-1	NATIONAL OILWELL VARCO ORD		06/01/2017	ITG INC	647.000	21,409		23,078	24,224	(1,145)			(1,145)		23,078		(1,670)	(1,670)	32	
63938C-10-8	NAVIENT ORD		06/23/2017	JP MORGAN SECURITIES INC.	560.000	8,938		3,197	9,201	(6,004)			(6,004)		3,197		5,741	5,741	179	
64110D-10-4	NETAPP ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	190.000	7,575		5,372	6,701	(1,329)			(1,329)		5,372		2,203	2,203	72	
64110L-10-6	NETFLIX ORD		06/23/2017	VARIOUS	736.000	115,118		71,544	91,117	(19,573)			(19,573)		71,544		43,574	43,574		
651229-10-6	NEWELL BRANDS ORD		06/23/2017	VARIOUS	602.000	31,256		25,594	26,879	(1,286)			(1,286)		25,594		5,662	5,662	216	
651290-10-8	NEWFIELD EXPLORATION ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	327.000	9,005		10,840	13,244	(2,403)			(2,403)		10,840		(1,835)	(1,835)		
651639-10-6	NEWMONT MINING ORD		06/23/2017	VARIOUS	1,087.000	37,205		20,421	37,034	(16,613)			(16,613)		20,421		16,784	16,784	89	
65249B-10-9	NEWS CL A ORD		06/23/2017	VARIOUS	1,342.000	18,218		5,582	15,379	(9,797)			(9,797)		5,582		12,636	12,636	130	
65339F-10-1	NEXTERA ENERGY ORD		04/01/2017	MERRILL LYNCH PIERCE FENNER	45.000	5,893		2,285	5,376	(3,091)			(3,091)		2,285		3,608	3,608		
654106-10-3	NIKE CL B ORD		05/01/2017	Adjustment	0.000														(119)	
655044-10-5	NOBLE ENERGY ORD		05/31/2017	VARIOUS	736.000	21,650		23,961	28,012	(4,051)			(4,051)		23,961		(2,311)	(2,311)	139	
655844-10-8	NORFOLK SOUTHERN ORD		06/23/2017	VARIOUS	630.000	75,189		31,532	68,084	(36,553)			(36,553)		31,532		43,658	43,658	741	
665859-10-4	NORTHERN TRUST ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	45.000	3,917		2,480	4,007	(1,527)			(1,527)		2,480		1,437	1,437	17	
666807-10-2	NORTHROP GRUMMAN ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	65.000	15,927		3,293	15,118	(11,824)			(11,824)		3,293		12,634	12,634		
67011P-10-0	NOW ORD		06/23/2017	Goldman Sachs	70.000	1,077		988	1,433	(445)			(445)		988		89	89		
670346-10-5	NUCOR ORD		07/01/2017	VARIOUS	532.000	30,624		22,324	31,665	(9,340)			(9,340)		22,324		8,300	8,300	398	
67066G-10-4	NVIDIA ORD		06/23/2017	VARIOUS	1,017.000	146,827		17,898	108,555	(90,657)			(90,657)		17,898		128,929	128,929	244	
67103H-10-7	O'REILLY AUTOMOTIVE ORD		07/27/2017	CITIGROUP GLOBAL MARKETS INC.	105.000	21,005		23,536	7,795	(1,205)			(1,205)		23,536		(2,531)	(2,531)		
674599-10-5	OCCIDENTAL PETROLEUM ORD		07/14/2017	VARIOUS	1,208.000	75,264		83,866	86,046	(2,180)			(2,180)		83,866		(8,602)	(8,602)	1,838	
681919-10-6	OMNICOM GROUP ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	320.000	27,568		7,488	27,235	(19,747)			(19,747)		7,488		20,080	20,080	176	
68235P-10-8	ONE GAS ORD		06/23/2017	Goldman Sachs	4.000	283		65	256	(191)			(191)		65		218	218	3	
682680-10-3	ONEOK ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	474.000	23,316		11,601	27,212	(15,612)			(15,612)		11,601		11,715	11,715	583	

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
68389X-10-5	ORACLE ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	635.000	27,408		11,544	24,416	(12,871)			(12,871)		11,544		15,864	15,864	95	
69331C-10-8	PG&E ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	185.000	12,269		9,119	11,242	(2,124)			(2,124)		9,119		3,151	3,151	91	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		05/01/2017	VARIOUS	825.000	104,495		40,922	96,492	(55,570)			(55,570)		40,922		63,573	63,573	454	
693506-10-7	PPG INDUSTRIES ORD		06/23/2017	JP MORGAN SECURITIES INC.	420.000	46,487		15,061	39,799	(24,738)			(24,738)		15,061		31,426	31,426	336	
693718-10-8	PACCAR ORD		06/23/2017	VARIOUS	696.000	44,292		17,929	44,474	(26,545)			(26,545)		17,929		26,363	26,363	719	
701094-10-4	PARKER HANNIFIN ORD		04/01/2017	VARIOUS	880.000	135,978		48,601	123,200	(74,599)			(74,599)		48,601		87,377	87,377		
703395-10-3	PATTERSON COMPANIES ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	45.000	2,034		1,495	1,846	(351)			(351)		1,495		539	539	11	
70450Y-10-3	PAYPAL HOLDINGS ORD		06/23/2017	VARIOUS	2,062.000	111,237		15,311	81,387	(66,076)			(66,076)		15,311		95,926	95,926		
713448-10-8	PEPSICO ORD		05/01/2017	VARIOUS	835.000	92,517		69,561	87,366	(17,805)			(17,805)		69,561		22,956	22,956	628	
717081-10-3	PFIZER ORD		05/01/2017	VARIOUS	6,245.000	213,507		108,493	202,838	(94,345)			(94,345)		108,493		105,014	105,014	607	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		11/27/2017	VARIOUS	1,140.000	121,083		100,936	79,596	(10,942)			(10,942)		100,936		20,147	20,147	1,194	
718546-10-4	PHILLIPS 66 ORD		11/01/2017	CORPORATE ACTION	10.000	888		283	864	(581)			(581)		283		605	605	20	
723787-10-7	PIONEER NATURAL RESOURCE ORD		07/01/2017	CITIGROUP GLOBAL MARKETS INC.	295.000	45,998		24,973	53,121	(28,148)			(28,148)		24,973		21,026	21,026	12	
724479-10-0	PITNEY BOWES ORD		04/18/2017	VARIOUS	370.000	4,948		5,668	5,620	48			48		5,668		(720)	(720)	69	
726503-10-5	PLAINS ALL AMERICAN PIPELINE UNT		10/24/2017	WELLS FARGO SECURITIES	3,700.000	71,963		93,147							93,147		(21,184)	(21,184)	2,035	
72651A-20-7	PLAINS GP HOLDINGS CL A ORD		10/23/2017	CITIGROUP GLOBAL MARKETS INC.	700.000	14,104		17,674							17,674		(3,571)	(3,571)	385	
74005P-10-4	PRAXAIR ORD		05/01/2017	WEEDEN + CO.	375.000	44,143		49,089	43,946	5,143			5,143		49,089		(4,946)	(4,946)		
741503-40-3	THE PRICELINE GROUP ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	76.000	142,442		15,874	111,421	(95,546)			(95,546)		15,874		126,568	126,568		
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	160.000	10,038		6,623	9,258	(2,634)			(2,634)		6,623		3,415	3,415		
742718-10-9	PROCTER & GAMBLE ORD		05/01/2017	VARIOUS	2,650.000	240,755		161,521	222,812	(61,291)			(61,291)		161,521		79,233	79,233	1,774	
743315-10-3	PROGRESSIVE ORD		10/01/2017	VARIOUS	23,465.000	928,281		530,590	833,008	(302,417)			(302,417)		530,590		397,690	397,690	15,975	
74340W-10-3	PROLOGIS REIT		06/30/2017	JP MORGAN SECURITIES INC.	1,177.000	68,880		40,218	62,134	(21,916)			(21,916)		40,218		28,662	28,662	1,036	
744320-10-2	PRUDENTIAL FINANCIAL ORD		06/23/2017	VARIOUS	679.000	70,414		51,892	70,657	(18,765)			(18,765)		51,892		18,522	18,522	992	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		05/01/2017	MERRILL LYNCH PIERCE FENNER	400.000	18,241		15,084	17,552	(2,468)			(2,468)		15,084		3,157	3,157	(14)	
74460D-10-9	PUBLIC STORAGE REIT ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	115.000	26,265		25,405	25,703	(298)			(298)		25,405		860	860		
745867-10-1	PULTEGROUP ORD		07/05/2017	JP MORGAN SECURITIES INC.	909.000	21,953		6,836	16,707	(9,872)			(9,872)		6,836		15,117	15,117	245	
74736K-10-1	QORVO ORD		06/23/2017	VARIOUS	216.000	15,013		10,029	11,390	(1,361)			(1,361)		10,029		4,984	4,984		
747525-10-3	QUALCOMM ORD		07/01/2017	VARIOUS	950.000	54,148		38,988	61,940	(22,952)			(22,952)		38,988		15,160	15,160	595	
74762E-10-2	QUANTA SERVICES ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	315.000	9,960		7,417	10,978	(3,561)			(3,561)		7,417		2,544	2,544		
751212-10-1	RALPH LAUREN CL A ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	10.000	727		795	903	(108)			(108)		795		(68)	(68)	25	
75281A-10-9	RANGE RESOURCES ORD		04/18/2017	VARIOUS	378.000	10,401		11,155	12,988	(1,833)			(1,833)		11,155		(753)	(753)	6	
755111-50-7	RAYTHEON ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	10.000	1,535		960	1,420	(460)			(460)		960		574	574	7	
756109-10-4	REALTY INCOME REIT ORD		06/23/2017	VARIOUS	512.000	29,094		26,075	29,430	(3,355)			(3,355)		26,075		3,019	3,019	539	
75886F-10-7	REGENERON PHARMACEUTICALS ORD		06/23/2017	VARIOUS	125.000	63,102		29,435	45,886	(16,451)			(16,451)		29,435		33,667	33,667		
7591EP-10-0	REGIONS FINANCIAL ORD		06/30/2017	VARIOUS	2,726.000	38,364		24,916	39,145	(14,230)			(14,230)		24,916		13,448	13,448	431	
761713-10-6	REYNOLDS AMERICAN INC.	C	10/01/2017	VARIOUS	1,188.000	77,417		22,109	66,576	(44,466)			(44,466)		22,109		55,308	55,308	1,564	
774341-10-1	ROCKWELL COLLINS ORD		05/01/2017	Adjustment	0.000														(13)	
783549-10-8	RYDER SYSTEM ORD		06/23/2017	VARIOUS	180.000	12,406		10,219	13,399	(3,181)			(3,181)		10,219		2,187	2,187	154	
78409V-10-4	S&P GLOBAL ORD		06/23/2017	JP MORGAN SECURITIES INC.	450.000	66,017		10,436	48,393	(37,958)			(37,958)		10,436		55,581	55,581	369	
78440X-10-1	SL GREEN RLTY REIT ORD		06/23/2017	VARIOUS	194.000	20,912		20,033	20,865	(832)			(832)		20,033		879	879	270	
790849-10-3	ST JUDE MEDICAL ORD		01/04/2017	CORPORATE ACTION	570.000	46,184		20,708	45,708	(25,001)			(25,001)		20,708		25,476	25,476		
79466L-30-2	SALESFORCE.COM ORD		06/23/2017	VARIOUS	914.000	80,620		35,812	62,572	(26,761)			(26,761)		35,812		44,809	44,809		

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
80589M-10-2	SCANA ORD		11/27/2017	ITG INC	345.000	14,686		16,733	25,282	(8,549)			(8,549)		16,733		(2,046)	(2,046)	832	
806857-10-8	SCHLUMBERGER ORD	C	02/24/2017	MERRILL LYNCH PIERCE FENNER	230.000	18,432		14,681	19,309	(4,628)			(4,628)		14,681		3,751	3,751	115	
808513-10-5	CHARLES SCHWAB ORD		06/23/2017	VARIOUS	2,565.000	106,538		36,833	101,241	(64,407)			(64,407)		36,833		69,705	69,705	377	
811065-10-1	SCRIPPS NETWORKS INTERACTIV CL A ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	72.000	4,853		3,202	5,139	(1,937)			(1,937)		3,202		1,651	1,651	43	
81211K-10-0	SEALED AIR ORD		06/23/2017	VARIOUS	545.000	25,037		8,142	24,710	(16,568)			(16,568)		8,142		16,895	16,895	94	
816851-10-9	SEMPRA ENERGY ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	190.000	20,725		12,016	19,122	(7,106)			(7,106)		12,016		8,710	8,710	143	
824348-10-6	SHERWIN WILLIAMS ORD		05/01/2017	Adjustment	0.000														(63)	
828806-10-9	SIMON PROP GRP REIT ORD		05/01/2017	MERRILL LYNCH PIERCE FENNER	55.000	10,135		9,681	9,772	(91)			(91)		9,681		454	454	95	
83088M-10-2	SKYWORKS SOLUTIONS ORD		05/01/2017	Adjustment	0.000														(37)	
832696-40-5	JM SMUCKER ORD		04/01/2017	MERRILL LYNCH PIERCE FENNER	90.000	12,705		6,099	11,525	(5,426)			(5,426)		6,099		6,606	6,606		
842587-10-7	SOUTHERN ORD		05/01/2017	MERRILL LYNCH PIERCE FENNER	215.000	10,856		7,880	10,576	(2,696)			(2,696)		7,880		2,976	2,976	(123)	
844741-10-8	SOUTHWEST AIRLINES ORD		06/23/2017	VARIOUS	630.000	34,057		7,201	31,399	(24,198)			(24,198)		7,201		26,856	26,856	87	
845467-10-9	SOUTHWISTN ENER ORD		06/23/2017	VARIOUS	972.000	5,783		6,824	10,517	(3,693)			(3,693)		6,824		(1,041)	(1,041)		
847560-10-9	SPECTRA ENERGY CORP		04/01/2017	CORPORATE ACTION	922.000	18,910		18,910	37,885	(18,975)			(18,975)		18,910				406	
855030-10-2	STAPLES ORD		07/13/2017	VARIOUS	1,295.000	12,253		12,626	11,720	906			906		12,626		(373)	(373)	275	
855244-10-9	STARBUCKS ORD		05/01/2017	MERRILL LYNCH PIERCE FENNER	100.000	5,747		473	5,552	(5,079)			(5,079)		473		5,274	5,274	(74)	
857477-10-3	STATE STREET ORD		06/23/2017	VARIOUS	632.000	54,473		31,185	49,119	(17,934)			(17,934)		31,185		23,287	23,287	450	
858912-10-8	STERICYCLE ORD		06/23/2017	VARIOUS	165.000	12,867		12,693	12,712	(19)			(19)		12,693		174	174		
863667-10-1	STRYKER ORD		08/22/2017	VARIOUS	4,425.000	626,899		360,322	530,159	(169,837)			(169,837)		360,322		266,577	266,577	4,701	
867914-10-3	SUNTRUST BANKS ORD		06/23/2017	JP MORGAN SECURITIES INC.	777.000	42,293		17,066	42,618	(25,552)			(25,552)		17,066		25,227	25,227	404	
871503-10-8	SYMANTEC ORD		07/01/2017	VARIOUS	1,056.000	30,159		20,508	25,228	(4,720)			(4,720)		20,508		9,651	9,651	151	
87165B-10-3	SYNCHRONY FINANCIAL ORD		06/23/2017	VARIOUS	1,310.000	38,777		32,580	47,514	(14,934)			(14,934)		32,580		6,197	6,197	326	
871829-10-7	SYSCO ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	305.000	16,224		9,766	16,888	(7,122)			(7,122)		9,766		6,457	6,457	101	
872540-10-9	TJX ORD		05/01/2017	Adjustment	0.000														(105)	
87265H-10-9	TRI POINTE GROUP ORD		06/23/2017	Goldman Sachs	608.000	7,644		4,611	6,980	(2,368)			(2,368)		4,611		3,032	3,032		
87612E-10-6	TARGET ORD		06/23/2017	VARIOUS	986.000	52,097		47,867	71,219	(23,351)			(23,351)		47,867		4,229	4,229	1,105	
87901J-10-5	TEGNA ORD		06/01/2017	VARIOUS	17,120.000	397,581		392,865	366,197	26,668			26,668		392,865		4,716	4,716	4,459	
882508-10-4	TEXAS INSTRUMENTS ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	280.000	21,625		4,623	20,432	(15,809)			(15,809)		4,623		17,002	17,002	140	
883203-10-1	TEXTRON ORD		07/03/2017	VARIOUS	459.000	21,082		17,243	22,289	(5,046)			(5,046)		17,243		3,839	3,839	26	
883556-10-2	THERMO FISHER SCIENTIFIC ORD		02/24/2017	VARIOUS	455.000	71,999		55,862	64,201	(8,339)			(8,339)		55,862		16,137	16,137	68	
88579Y-10-1	3M ORD		08/28/2017	ITG INC	150.000	30,358		31,935							31,935		(1,577)	(1,577)	(291)	
886547-10-8	TIFFANY ORD		07/10/2017	JP MORGAN SECURITIES INC.	120.000	11,015		6,336	9,292	(2,955)			(2,955)		6,336		4,679	4,679	168	
887228-10-4	TIME ORD		06/23/2017	Goldman Sachs	219.000	2,979		1,974	3,909	(1,935)			(1,935)		1,974		1,005	1,005	50	
887317-30-3	TIME WARNER ORD		04/01/2017	MERRILL LYNCH PIERCE FENNER	410.000	39,881		11,068	39,577	(28,509)			(28,509)		11,068		28,813	28,813		
89055F-10-3	TOPBUILD ORD		09/01/2017	Goldman Sachs	72.000	3,844		1,751	2,563	(813)			(813)		1,751		2,093	2,093		
891906-10-9	TOTAL SYSTEM SERVICES ORD		07/03/2017	CITIGROUP GLOBAL MARKETS INC.	20.000	1,175		1,032	981	52			52		1,032		143	143	6	
892356-10-6	TRACTOR SUPPLY ORD		06/06/2017	VARIOUS	230.000	13,043		14,198	17,436	(3,238)			(3,238)		14,198		(1,155)	(1,155)	109	
89417E-10-9	TRAVELERS COMPANIES ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	140.000	17,116		7,253	17,139	(9,885)			(9,885)		7,253		9,863	9,863		
896945-20-1	TRIPADVISOR ORD		04/18/2017	VARIOUS	225.000	9,461		10,152	10,433	(282)			(282)		10,152		(690)	(690)		
90130A-10-1	TWENTY FIRST CENTURY FOX CL A ORD		06/23/2017	VARIOUS	2,056.000	57,403		16,551	57,650	(41,099)			(41,099)		16,551		40,852	40,852	291	
90130A-20-0	TWENTY FIRST CENTURY FOX CL B ORD		12/14/2017	VARIOUS	7,952.000	262,092		267,327	216,692	50,635			50,635		267,327		(5,235)	(5,235)	2,186	
90187B-40-8	TWO HARBORS INVESTMENT REIT ORD		11/02/2017	CORPORATE ACTION	0.500	10		8							8		1	1		
902494-10-3	TYSON FOODS CL A ORD		06/23/2017	VARIOUS	130.000	8,148		5,672	8,018	(2,347)			(2,347)		5,672		2,476	2,476	5	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
902973-30-4	US BANCORP ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	285.000	15,701		6,712	14,640	(7,929)			(7,929)		6,712		8,989	8,989	80	
90384S-30-3	ULTA BEAUTY ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	10.000	2,763		2,374	2,549	(175)			(175)		2,374		389	389		
904311-10-7	UNDER ARMOUR CL A ORD		04/18/2017	VARIOUS	360.000	7,055		11,019	10,458	561			561		11,019		(3,963)	(3,963)		
904311-20-6	UNDER ARMOUR CL C ORD		06/23/2017	VARIOUS	545.000	10,395		11,390	6,695	(262)			(262)		11,390		(995)	(995)		
907818-10-8	UNION PACIFIC ORD		04/01/2017	VARIOUS	380.000	41,424		13,405	39,398	(25,994)			(25,994)		13,405		28,019	28,019	16	
910047-10-9	UNITED CONTINENTAL HOLDINGS ORD		06/23/2017	VARIOUS	504.000	38,591		23,975	36,732	(12,756)			(12,756)		23,975		14,616	14,616		
911312-10-6	UNITED PARCEL SERVICE CL B ORD		10/01/2017	VARIOUS	3,421.000	372,582		328,199	392,183	(63,985)			(63,985)		328,199		44,383	44,383	(194)	
911363-10-9	UNITED RENTAL ORD		06/23/2017	VARIOUS	214.000	24,174		14,019	22,594	(8,575)			(8,575)		14,019		10,155	10,155		
913017-10-9	UNITED TECHNOLOGIES ORD		08/28/2017	VARIOUS	1,685.000	190,092		112,541	159,497	(75,067)			(75,067)		112,541		77,551	77,551	356	
91324P-10-2	UNITEDHEALTH GRP ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	245.000	39,947		6,517	39,210	(32,693)			(32,693)		6,517		33,430	33,430		
91325V-10-8	UNITI GROUP INC.		04/18/2017	CITIGROUP GLOBAL MARKETS INC.	244.000	6,473		7,091	6,200	891			891		7,091		(618)	(618)	293	
91529Y-10-6	UNUM ORD		06/23/2017	JP MORGAN SECURITIES INC.	506.000	22,826		17,467	22,229	(4,761)			(4,761)		17,467		5,359	5,359	202	
91704F-10-4	URBAN EDGE PROPERTIES ORD		06/30/2017	Goldman Sachs	120.000	2,838		1,789	3,301	(1,512)			(1,512)		1,789		1,049	1,049	53	
918204-10-8	VF ORD		05/01/2017	Adjustment	0.000														(237)	
91913Y-10-0	VALERO ENERGY ORD		07/01/2017	VARIOUS	795.000	52,532		39,736	54,314	(14,578)			(14,578)		39,736		12,796	12,796	1,040	
92210H-10-5	VANTIV CL A ORD		02/24/2017	WEEDEN + CO.	1,715.000	111,854		54,255	102,248	(47,994)			(47,994)		54,255		57,599	57,599		
92220P-10-5	VARIAN MEDICAL SYSTEMS ORD		01/30/2017	CORPORATE ACTION	80.000	3,764		3,764	7,182	(3,418)			(3,418)		3,764					
92276F-10-0	VENTAS REIT ORD		06/30/2017	VARIOUS	445.000	31,847		17,267	27,821	(10,555)			(10,555)		17,267		14,581	14,581	674	
92343E-10-2	VERISIGN ORD		06/23/2017	JP MORGAN SECURITIES INC.	108.000	10,148		3,859	8,216	(4,357)			(4,357)		3,859		6,289	6,289		
92343V-10-4	VERIZON COMMUNICATIONS ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	1,055.000	53,374		31,360	56,316	(24,955)			(24,955)		31,360		22,014	22,014	609	
923454-10-2	VERITIV ORD		06/23/2017	Goldman Sachs	25.000	1,109		213	1,344	(1,131)			(1,131)		213		896	896		
92345Y-10-6	VERISK ANALYTICS ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	195.000	16,369		14,871	15,828	(957)			(957)		14,871		1,498	1,498		
92532F-10-0	VERTEX PHARMACEUTICALS ORD		06/23/2017	VARIOUS	458.000	54,500		32,152	33,741	(1,589)			(1,589)		32,152		22,348	22,348		
92532W-10-3	VERSUM MATERIALS ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	180.000	6,057		1,529	5,053	(3,524)			(3,524)		1,529		4,528	4,528	9	
92553P-20-1	VIACOM CL B ORD		04/01/2017	Adjustment	0.000														55	
92826C-83-9	VISA CL A ORD		04/01/2017	MERRILL LYNCH PIERCE FENNER	55.000	4,863		1,191	4,291	(3,100)			(3,100)		1,191		3,672	3,672		
929042-10-9	VORNADO REALTY REIT ORD		06/23/2017	JP MORGAN SECURITIES INC.	240.000	22,604		17,190	25,049	(7,859)			(7,859)		17,190		5,414	5,414	341	
929160-10-9	VULCAN MATERIALS ORD		06/23/2017	VARIOUS	247.000	32,011		21,783	30,912	(9,129)			(9,129)		21,783		10,228	10,228	112	
931142-10-3	WAL MART STORES ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	235.000	17,010		10,963	16,243	(5,280)			(5,280)		10,963		6,047	6,047	118	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		11/27/2017	VARIOUS	510.000	41,147		23,504	26,069	(17,892)			(17,892)		23,504		17,642	17,642	16	
93964W-10-8	GLIMCHER REALTY TRUST		06/23/2017	Goldman Sachs	161.000	1,306		943	1,678	(734)			(734)		943		363	363	81	
94106L-10-9	WASTE MANAGEMENT ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	430.000	31,451		14,654	30,491	(15,837)			(15,837)		14,654		16,796	16,796		
941848-10-3	WATERS ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	45.000	7,037		3,278	6,048	(2,770)			(2,770)		3,278		3,760	3,760		
949746-10-1	WELLS FARGO ORD		10/01/2017	VARIOUS	17,670.000	950,557		797,492	973,794	(176,301)			(176,301)		797,492		153,065	153,065	9,546	
95040Q-10-4	WELLTOWER ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	620.000	48,006		28,785	41,497	(12,712)			(12,712)		28,785		19,221	19,221	1,079	
958102-10-5	WESTERN DIGITAL ORD		09/01/2017	VARIOUS	488.000	45,362		15,279	33,160	(17,880)			(17,880)		15,279		30,082	30,082	483	
959802-10-9	WESTERN UNION ORD		06/30/2017	VARIOUS	837.000	16,140		16,288	18,180	(1,892)			(1,892)		16,288		(148)	(148)	260	
96145D-10-5	WESTROCK ORD		06/23/2017	JP MORGAN SECURITIES INC.	468.000	26,822		14,504	23,760	(9,256)			(9,256)		14,504		12,318	12,318	374	
962166-10-4	WEYERHAEUSER REIT		06/23/2017	VARIOUS	1,488.000	50,584		37,758	44,774	(7,016)			(7,016)		37,758		12,827	12,827	724	
963320-10-6	WHIRLPOOL ORD		12/28/2017	VARIOUS	2,702.000	465,261		356,348	491,143	(134,794)			(134,794)		356,348		108,913	108,913	9,621	
966837-10-6	WHOLE FOODS MARKET, INC.		08/28/2017	Not Available	458.000	19,236		2,162	14,088	(11,926)			(11,926)		2,162		17,074	17,074	211	
969457-10-0	WILLIAMS ORD		10/24/2017	VARIOUS	9,501.000	272,791		266,057	37,399	(15,841)			(15,841)		266,057		6,734	6,734	3,211	

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
98310W-10-8	WYNDHAM WORLDWIDE ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	390.000	40,707		11,123	29,784	(18,662)			(18,662)		11,123		29,585	29,585	452	
983134-10-7	WYNN RESORTS ORD		06/23/2017	VARIOUS	182.000	24,730		12,313	15,745	(3,432)			(3,432)		12,313		12,417	12,417	177	
98389B-10-0	XCEL ENERGY ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	70.000	3,033		2,040	2,849	(809)			(809)		2,040		993	993	24	
983919-10-1	XILINX ORD		02/24/2017	MERRILL LYNCH PIERCE FENNER	160.000	9,437		4,491	9,659	(5,168)			(5,168)		4,491		4,945	4,945	53	
984332-10-6	ALTABA INC.		06/17/2017	MERRILL LYNCH PIERCE FENNER	165.000	7,514		2,013	6,381	(4,368)			(4,368)		2,013		5,501	5,501		
988498-10-1	YUM BRANDS ORD		05/01/2017	MERRILL LYNCH PIERCE FENNER	200.000	13,188		5,804	12,666	(6,862)			(6,862)		5,804		7,384	7,384	60	
98850P-10-9	YUM CHINA ORD	C	04/01/2017	VARIOUS	405.000	10,861		4,592	10,579	(5,986)			(5,986)		4,592		6,269	6,269		
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		07/28/2017	VARIOUS	290.000	37,374		24,065	29,928	(5,863)			(5,863)		24,065		13,309	13,309	206	
989701-10-7	ZIONS BANCORPORATION ORD		06/23/2017	JP MORGAN SECURITIES INC.	436.000	18,282		9,148	18,765	(9,617)			(9,617)		9,148		9,134	9,134	70	
98978V-10-3	ZOETIS CL A ORD		05/01/2017	MERRILL LYNCH PIERCE FENNER	90.000	4,848		3,927	4,818	(891)			(891)		3,927		921	921	9	
G0084W-10-1	ADIENT ORD	C	09/01/2017	CITIGROUP GLOBAL MARKETS INC.	158.000	10,132		3,428	9,259	(5,831)			(5,831)		3,428		6,704	6,704	43	
G0176J-10-9	ALLEGION ORD	C	06/30/2017	CITIGROUP GLOBAL MARKETS INC.	296.000	24,109		8,451	18,944	(10,493)			(10,493)		8,451		15,657	15,657	95	
G0177J-10-8	ALLERGAN ORD	C	06/23/2017	VARIOUS	584.000	143,925		83,357	122,646	(39,288)			(39,288)		83,357		60,568	60,568	811	
G0408V-10-2	AON CL A ORD	C	11/01/2017	CORPORATE ACTION	180.000	25,815		23,831							23,831		1,984	1,984	65	
G0450A-10-5	ARCH CAPITAL GROUP ORD	C	07/27/2017	CITIGROUP GLOBAL MARKETS INC.	50.000	4,704		4,647							4,647		57	57		
G0750C-10-8	AXALTA COATING SYSTEMS ORD		02/24/2017	WEEDEN + CO.	1,365.000	39,984		38,616	37,128	1,488			1,488		38,616		1,368	1,368		
G1151C-10-1	ACCENTURE CL A ORD	C	02/24/2017	MERRILL LYNCH PIERCE FENNER	35.000	4,320		2,084	4,100	(2,016)			(2,016)		2,084		2,236	2,236		
G27823-10-6	DELPHI AUTOMOTIVE ORD	C	06/23/2017	JP MORGAN SECURITIES INC.	236.000	20,304		10,827	15,895	(5,068)			(5,068)		10,827		9,477	9,477	137	
G30401-10-6	ENDO INTERNATIONAL ORD	C	04/18/2017	CITIGROUP GLOBAL MARKETS INC.	435.000	4,498		7,586	7,164	422			422		7,586		(3,089)	(3,089)		
G47791-10-1	INGERSOLL RAND ORD	C	02/24/2017	MERRILL LYNCH PIERCE FENNER	85.000	6,911		3,200	6,378	(3,178)			(3,178)		3,200		3,711	3,711		
G491BT-10-8	INVESCO ORD		07/01/2017	VARIOUS	1,140.000	39,565		26,808	34,588	(7,780)			(7,780)		26,808		12,757	12,757	612	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD	D	08/28/2017	ITG INC	620.000	24,025		11,810	25,538	(13,728)			(13,728)		11,810		12,215	12,215	465	
G5785G-10-7	MALLINCKRODT ORD	C	06/23/2017	VARIOUS	207.000	9,396		8,298	10,313	(2,015)			(2,015)		8,298		1,098	1,098		
G5960L-10-3	MEDTRONIC ORD	C	08/28/2017	VARIOUS	1,630.000	131,404		129,180	90,106	6,516			6,516		129,180		2,224	2,224	712	
G60754-10-1	MICHAEL KORS HOLDINGS ORD	C	06/23/2017	VARIOUS	622.000	22,658		24,480	14,914	(597)			(597)		24,480		(1,822)	(1,822)		
G6518L-10-8	NIELSEN HOLDINGS ORD	C	06/16/2017	ITG INC	260.000	9,945		10,850	10,907	(57)			(57)		10,850		(905)	(905)	169	
G7496G-10-3	RENAISSANCERE ORD	C	07/27/2017	CITIGROUP GLOBAL MARKETS INC.	125.000	17,915		17,521							17,521		393	393		
G7945M-10-7	SEAGATE TECHNOLOGY ORD	C	07/05/2017	VARIOUS	549.000	23,501		15,098	20,955	(5,858)			(5,858)		15,098		8,404	8,404	1,019	
G7S00T-10-4	PENTAIR ORD	C	06/23/2017	JP MORGAN SECURITIES INC.	206.000	13,520		6,141	11,550	(5,410)			(5,410)		6,141		7,380	7,380	142	
G81276-10-0	SIGNET JEWELERS ORD	C	04/18/2017	VARIOUS	155.000	10,614		12,485	14,610	(2,125)			(2,125)		12,485		(1,871)	(1,871)	40	
G96629-10-3	WILLIS TOWERS WATSON ORD	D	02/24/2017	MERRILL LYNCH PIERCE FENNER	5.000	640		557	611	(54)			(54)		557		83	83	2	
G97822-10-3	PERRIGO ORD	C	07/01/2017	JP MORGAN SECURITIES INC.	6.000	452		570	499	71			71		570		(119)	(119)	2	
H1467J-10-4	CHUBB ORD	D	02/24/2017	MERRILL LYNCH PIERCE FENNER	5.000	692		661	661	0			0		661		31	31		
H84989-10-4	TE CONNECTIVITY ORD	C	06/23/2017	VARIOUS	1,025.000	79,573		32,151	71,012	(38,861)			(38,861)		32,151		47,423	47,423	685	
H8817H-10-0	TRANSOCEAN ORD	C	06/23/2017	CITIGROUP GLOBAL MARKETS INC.	734.000	5,938		6,907	10,819	(3,912)			(3,912)		6,907		(969)	(969)		
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD	C	07/01/2017	VARIOUS	300.000	27,175		15,897	25,734	(9,837)			(9,837)		15,897		11,278	11,278	53	
N59465-10-9	MYLAN ORD	C	06/23/2017	VARIOUS	795.000	31,325		29,424	30,329	(905)			(905)		29,424		1,900	1,900		

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
V7780T-10-3	ROYAL CARIBBEAN CRUISES ORD		07/05/2017	JP MORGAN SECURITIES INC.	135.000	15,101		11,209	11,075	134			134		11,209		3,892	3,892	194	
Y09827-10-9	BROADCOM ORD	D	06/30/2017	VARIOUS	687.000	165,698		43,051	121,441	(78,390)			(78,390)		43,051		122,647	122,647	1,238	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						28,618,059	XXX	17,141,414	26,139,742	(10,045,656)			(10,045,656)		17,141,414		11,476,645	11,476,645	245,052	XXX
210573-20-0	CONSUMERS INSURANCE GROUP, INC.		06/01/2017	Adjustment	100.000	683,683		42,371,923	46,092,969	(3,721,046)			(3,721,046)		42,371,923		510,358	510,358		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						683,683	XXX	42,371,923	46,092,969	(3,721,046)			(3,721,046)		42,371,923		510,358	510,358		XXX
00769G-53-5	LSV SMALL CAP VALUE MF		05/01/2017	Not Available	82,074.852	1,250,000		820,749	1,259,849	(439,100)			(439,100)		820,749		429,251	429,251	29,572	
04314H-66-7	ARTISAN:INTL VAL;ADV		12/01/2017	Adjustment	0.000	539,586											539,586	539,586		
04314H-75-8	ARTISAN SMALL CAP CL INSTITUTIONL MF		12/01/2017	Not Available	32,776.139	2,208,595		736,808	925,926	(189,118)			(189,118)		736,808		1,471,787	1,471,787		
04314H-85-7	ARTISAN INTERNATNL VALUE CL INSTI MF		12/01/2017	Adjustment	0.000	998,912											998,912	998,912		
78467Y-10-7	SPDR S&P MIDCAP 400 ETF		07/31/2017	VARIOUS	9,258.000	2,935,911		1,407,695	2,793,416	(1,385,721)			(1,385,721)		1,407,695		1,528,215	1,528,215	21,897	
9299999. Subtotal - Common Stocks - Mutual Funds						7,933,004	XXX	2,965,251	4,979,191	(2,013,940)			(2,013,940)		2,965,251		4,967,752	4,967,752	51,468	XXX
9799997. Total - Common Stocks - Part 4						37,234,746	XXX	62,478,588	77,211,902	(15,780,642)			(15,780,642)		62,478,588		16,954,756	16,954,756	296,520	XXX
9799998. Total - Common Stocks - Part 5						1,827,208	XXX	1,737,475							1,737,475		89,733	89,733	8,593	XXX
9799999. Total - Common Stocks						39,061,954	XXX	64,216,063	77,211,902	(15,780,642)			(15,780,642)		64,216,063		17,044,489	17,044,489	305,113	XXX
9899999. Total - Preferred and Common Stocks						39,061,954	XXX	64,216,063	77,211,902	(15,780,642)			(15,780,642)		64,216,063		17,044,489	17,044,489	305,113	XXX
9999999 - Totals						222,378,813	XXX	251,017,426	258,444,364	(17,067,826)	(792,714)		(17,860,540)		246,839,774		17,737,638	17,737,638	4,199,120	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-PV-4	UNITED STATES TREASURY		02/10/2017	BARCLAYS BZWSIFED	10/01/2017	RBC CAPITAL MARKETS	345,666	392,224	393,441	390,743		(1,481)		(1,481)			2,698	2,698	2,672	485
912810-QF-8	UNITED STATES TREASURY		03/01/2017	VARIOUS	03/01/2017	Citigroup (SSB)	89,345	112,529	112,187	112,529							(343)	(343)	939	939
0599999. Subtotal - Bonds - U.S. Governments							435,011	504,753	505,628	503,273		(1,481)		(1,481)			2,355	2,355	3,611	1,424
8399998. Total - Bonds							435,011	504,753	505,628	503,273		(1,481)		(1,481)			2,355	2,355	3,611	1,424
8999998. Total - Preferred Stocks																				
002824-10-0	ABBOTT LABORATORIES ORD		01/04/2017	CORPORATE ACTION	06/23/2017	VARIOUS	496.356	19,537	23,677	19,537							4,140	4,140	210	
00508Y-10-2	ACUITY BRANDS ORD		04/18/2017	CITIGROUP GLOBAL MARKETS INC.	05/31/2017	ITG INC	80.000	14,025	13,036	14,025							(989)	(989)		
007903-10-7	ADVANCED MICRO DEVICES ORD		04/18/2017	CITIGROUP GLOBAL MARKETS INC.	05/31/2017	ITG INC	1,355.000	17,520	15,189	17,520							(2,330)	(2,330)		
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD		05/31/2017	ITG INC	06/23/2017	JP MORGAN SECURITIES INC.	160.000	18,650	19,296	18,650							647	647		
02376R-10-2	AMERICAN AIRLINES GROUP ORD		04/18/2017	CITIGROUP GLOBAL MARKETS INC.	06/23/2017	JP MORGAN SECURITIES INC.	430.000	18,873	20,911	18,873							2,039	2,039	43	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	11/27/2017	ITG INC	130.000	25,224	23,816	25,224							(1,408)	(1,408)	369	
067383-10-9	C R BARD ORD		05/31/2017	ITG INC	06/23/2017	CITIGROUP GLOBAL MARKETS INC.	25.000	7,769	7,899	7,769							130	130		
086516-10-1	BEST BUY ORD		05/31/2017	ITG INC	06/23/2017	JP MORGAN SECURITIES INC.	415.000	24,510	22,900	24,510							(1,610)	(1,610)	141	
09062X-10-3	BIOGEN ORD		02/02/2017	CORPORATE ACTION	03/01/2017	VARIOUS	4.000	1,062	1,140	1,062							78	78		
09075E-10-0	BIOVERATIV ORD		02/02/2017	CORPORATE ACTION	06/23/2017	CITIGROUP GLOBAL MARKETS INC.	2.000	91	115	91							24	24		
12646R-10-5	CST BRANDS, INC.		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	06/28/2017	Not Available	25.000	1,209	1,213	1,209							4	4		
127097-10-3	CABOT OIL & GAS ORD		04/18/2017	CITIGROUP GLOBAL MARKETS INC.	05/31/2017	ITG INC	370.000	8,924	8,225	8,924							(699)	(699)	19	
134429-10-9	CAMPBELL SOUP ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	11/27/2017	ITG INC	250.000	13,395	11,650	13,395							(1,745)	(1,745)	175	
14575E-10-5	CARS.COM ORD		06/01/2017	CORPORATE ACTION	10/01/2017	VARIOUS	5,011.662	124,445	134,374	124,445							9,929	9,929		
156700-10-6	CENTURYLINK ORD		04/18/2017	CITIGROUP GLOBAL MARKETS INC.	10/01/2017	JP MORGAN SECURITIES INC.	630.000	15,832	15,379	15,832							(453)	(453)	340	
172967-42-4	CITIGROUP ORD		05/31/2017	ITG INC	06/23/2017	JP MORGAN SECURITIES INC.	300.000	18,099	19,023	18,099							924	924		
177376-10-0	CITRIX SYSTEMS ORD		01/31/2017	CORPORATE ACTION	06/23/2017	VARIOUS	273.000	15,759	21,995	15,759							6,237	6,237		
20825C-10-4	CONOCOPHILLIPS ORD		04/18/2017	CITIGROUP GLOBAL MARKETS INC.	05/31/2017	ITG INC	535.000	26,135	23,850	26,135							(2,285)	(2,285)	142	
23355L-10-6	DXC TECHNOLOGY ORD		04/03/2017	CORPORATE ACTION	10/01/2017	VARIOUS	218.883	9,442	17,165	9,442							7,723	7,723	39	
237194-10-5	DARDEN RESTAURANTS ORD		06/23/2017	JP MORGAN SECURITIES INC.	08/28/2017	ITG INC	140.000	12,422	11,872	12,422							(550)	(550)	88	
253868-10-3	DIGITAL REALTY REIT ORD		05/31/2017	ITG INC	06/23/2017	CITIGROUP GLOBAL MARKETS INC.	175.000	20,627	21,094	20,627							467	467	163	
25470M-10-9	DISH NETWORK CL A ORD		04/18/2017	CITIGROUP GLOBAL MARKETS INC.	06/23/2017	CITIGROUP GLOBAL MARKETS INC.	340.000	19,642	21,722	19,642							2,080	2,080		
26078J-10-0	DOWDUPONT ORD		08/31/2017	CORPORATE ACTION	11/01/2017	VARIOUS	1,458.000	22,001	106,073	22,001							84,072	84,072		
29250N-10-5	ENBRIDGE ORD		02/27/2017	CORPORATE ACTION	06/23/2017	CITIGROUP GLOBAL MARKETS INC.	907.248	18,910	35,699	18,910							16,789	16,789	348	
29414D-10-0	ENVISION HEALTHCARE ORD		05/31/2017	ITG INC	06/23/2017	JP MORGAN SECURITIES INC.	205.000	11,074	12,434	11,074							1,359	1,359		
30303M-10-2	FACEBOOK CL A ORD		02/22/2017	ITG INC	02/24/2017	MERRILL LYNCH PIERCE FENNER	170.000	23,163	23,023	23,163							(139)	(139)		
303901-10-2	FAIRFAX FINANCIAL HOLDINGS ORD		08/24/2017	CORPORATE ACTION	08/28/2017	CASH IN LIEU OF FRACTIONS(CIL)	0.869	436	440	436							4	4		
31620R-30-3	FIDELITY NATIONAL FINANCIAL ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	10/02/2017	CORPORATE ACTION	255.000	11,368	11,368	11,368									64	
337738-10-8	FISERV ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	11/27/2017	ITG INC	160.000	19,968	20,486	19,968							518	518		
343412-10-2	FLUOR ORD		02/22/2017	ITG INC	02/24/2017	MERRILL LYNCH PIERCE FENNER	250.000	14,183	13,770	14,183							(412)	(412)		
369604-10-3	GENERAL ELECTRIC ORD		05/31/2017	ITG INC	06/23/2017	JP MORGAN SECURITIES INC.	750.000	20,490	20,678	20,490							188	188	180	
37940X-10-2	GLOBAL PAYMENTS ORD		05/31/2017	ITG INC	06/23/2017	CITIGROUP GLOBAL MARKETS INC.	255.000	23,399	23,271	23,399							(128)	(128)	3	
40414L-10-9	HCP REIT ORD		04/18/2017	CITIGROUP GLOBAL MARKETS INC.	05/31/2017	ITG INC	820.000	26,863	25,609	26,863							(1,254)	(1,254)	303	
418056-10-7	HASBRO ORD		05/31/2017	ITG INC	06/23/2017	CITIGROUP GLOBAL MARKETS INC.	195.000	20,446	21,822	20,446							1,376	1,376		

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
423452-10-1	HELMERICH AND PAYNE ORD		05/31/2017	ITG INC	06/23/2017	CITIGROUP GLOBAL MARKETS INC.	190.000	9,912	10,020	9,912							108	108		
42809H-10-7	HESS ORD		05/31/2017	ITG INC	06/23/2017	JP MORGAN SECURITIES INC.	465.000	21,181	19,251	21,181							(1,929)	(1,929)	116	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD		04/03/2017	CORPORATE ACTION	06/23/2017	JP MORGAN SECURITIES INC.	2,548.000	28,231	42,935	28,231							14,704	14,704	166	
452327-10-9	ILLUMINA ORD		04/18/2017	CITIGROUP GLOBAL MARKETS INC.	06/23/2017	VARIOUS	130.000	22,723	23,126	22,723							403	403		
45337C-10-2	INCYTE ORD		05/31/2017	VARIOUS	06/23/2017	CITIGROUP GLOBAL MARKETS INC.	255.000	32,509	34,751	32,509							2,242	2,242		
494368-10-3	KIMBERLY CLARK ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	11/27/2017	VARIOUS	400.000	52,920	48,564	52,920							(4,356)	(4,356)	116	
500255-10-4	KOHL'S ORD		05/31/2017	ITG INC	06/23/2017	CITIGROUP GLOBAL MARKETS INC.	310.000	11,789	11,479	11,789							(310)	(310)	171	
524660-10-7	LEGGETT & PLATT ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	08/28/2017	ITG INC	385.000	20,255	17,302	20,255							(2,953)	(2,953)		
54142L-10-9	LOGMEIN ORD		01/31/2017	CORPORATE ACTION	09/01/2017	Goldman Sachs	46.901	3,150	5,159	3,150							2,009	2,009	12	
57060D-10-8	MARKETAXESS HOLDINGS ORD		06/23/2017	JP MORGAN SECURITIES INC.	11/27/2017	ITG INC	70.000	14,097	13,251	14,097							(846)	(846)	46	
577081-10-2	MATTEL ORD		04/18/2017	CITIGROUP GLOBAL MARKETS INC.	05/31/2017	ITG INC	605.000	15,313	13,848	15,313							(1,464)	(1,464)	230	
580135-10-1	MCDONALD'S ORD		02/22/2017	ITG INC	02/24/2017	MERRILL LYNCH PIERCE FENNER	10.000	1,276	1,286	1,276							10	10		
59156R-10-8	METLIFE ORD		04/18/2017	VARIOUS	08/07/2017	VARIOUS	2,222.000	118,160	117,619	118,160							(542)	(542)	1,568	
651587-10-7	NEWMARKET ORD		06/23/2017	JP MORGAN SECURITIES INC.	11/27/2017	ITG INC	20.000	9,183	7,905	9,183							(1,279)	(1,279)	35	
674599-10-5	OCCIDENTAL PETROLEUM ORD		05/31/2017	ITG INC	06/23/2017	JP MORGAN SECURITIES INC.	890.000	52,928	53,508	52,928							580	580	676	
681919-10-6	OMNICOM GROUP ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	08/28/2017	ITG INC	310.000	25,535	22,689	25,535							(2,845)	(2,845)		
69331C-10-8	PG&E ORD		06/23/2017	JP MORGAN SECURITIES INC.	11/27/2017	ITG INC	645.000	43,877	34,935	43,877							(8,942)	(8,942)	684	
69351T-10-6	PPL ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	11/27/2017	ITG INC	670.000	26,016	24,515	26,016							(1,501)	(1,501)	265	
693656-10-0	PVH ORD		04/18/2017	CITIGROUP GLOBAL MARKETS INC.	06/23/2017	JP MORGAN SECURITIES INC.	135.000	13,438	14,915	13,438							1,477	1,477	5	
73278L-10-5	POOL ORD		06/23/2017	JP MORGAN SECURITIES INC.	08/28/2017	ITG INC	115.000	14,098	11,477	14,098							(2,622)	(2,622)	43	
742718-10-9	PROCTER & GAMBLE ORD		07/27/2017	VARIOUS	11/27/2017	VARIOUS	835.000	75,970	75,140	75,970							(830)	(830)	290	
758849-10-3	REGENCY CENTERS REIT ORD		04/18/2017	CITIGROUP GLOBAL MARKETS INC.	05/31/2017	ITG INC	255.000	17,424	15,463	17,424							(1,961)	(1,961)	135	
761713-10-6	REYNOLDS AMERICAN INC.	C	06/23/2017	CITIGROUP GLOBAL MARKETS INC.	07/25/2017	CORPORATE ACTION	465.000	30,527	30,627	30,527							100	100		
79466L-30-2	SALESFORCE.COM ORD		04/18/2017	VARIOUS	06/23/2017	VARIOUS	470.000	38,817	39,459	38,817							642	642		
806407-10-2	HENRY SCHEIN ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	11/27/2017	ITG INC	235.000	43,280	32,795	43,280							(10,485)	(10,485)		
806857-10-8	SCHLUMBERGER ORD	C	05/31/2017	ITG INC	11/27/2017	ITG INC	250.000	17,438	15,332	17,438							(2,105)	(2,105)	125	
828806-10-9	SIMON PROP GRP REIT ORD		04/18/2017	CITIGROUP GLOBAL MARKETS INC.	05/31/2017	ITG INC	200.000	34,920	30,921	34,920							(3,999)	(3,999)	350	
855030-10-2	STAPLES ORD		05/31/2017	ITG INC	06/23/2017	JP MORGAN SECURITIES INC.	965.000	8,569	8,965	8,569							396	396	116	
87901J-10-5	TEGNA ORD		06/01/2017	CORPORATE ACTION	06/23/2017	JP MORGAN SECURITIES INC.	305.000	4,227	4,438	4,227							211	211	21	
891092-10-8	TORO ORD		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	08/28/2017	ITG INC	350.000	24,728	21,207	24,728							(3,520)	(3,520)		
893641-10-0	TRANSDIGM GROUP ORD		05/31/2017	ITG INC	06/23/2017	JP MORGAN SECURITIES INC.	75.000	19,898	20,110	19,898							211	211		
90187B-10-1	TWO HARBORS INVESTMENT REIT ORD		11/01/2017	VARIOUS	11/02/2017	CORPORATE ACTION	190.000	1,787	1,787	1,787									49	
90384S-30-3	ULTA BEAUTY ORD		06/23/2017	JP MORGAN SECURITIES INC.	11/27/2017	VARIOUS	75.000	21,352	18,393	21,352							(2,959)	(2,959)		
904311-10-7	UNDER ARMOUR CL A ORD		05/31/2017	ITG INC	06/23/2017	JP MORGAN SECURITIES INC.	325.000	6,204	6,890	6,204							686	686		
92214X-10-6	VAREX IMAGING ORD		01/30/2017	CORPORATE ACTION	06/23/2017	JP MORGAN SECURITIES INC.	32.000	431	1,088	431							657	657		
92553P-20-1	VIACOM CL B ORD		05/31/2017	ITG INC	06/23/2017	VARIOUS	1,295.000	51,571	50,823	51,571							(748)	(748)	259	
931142-10-3	WAL MART STORES ORD		07/27/2017	CITIGROUP GLOBAL MARKETS INC.	08/28/2017	ITG INC	345.000	27,490	26,878	27,490							(611)	(611)	176	
955306-10-5	WEST PHARM SVC ORD		06/23/2017	JP MORGAN SECURITIES INC.	08/28/2017	ITG INC	150.000	14,462	12,684	14,462							(1,779)	(1,779)	20	
G05384-10-5	ASPEN INSURANCE HOLDINGS ORD	C	06/23/2017	CITIGROUP GLOBAL MARKETS INC.	11/27/2017	ITG INC	155.000	7,688	6,361	7,688							(1,327)	(1,327)	74	
G0692U-10-9	AXIS CAPITAL HOLDINGS ORD	C	06/23/2017	CITIGROUP GLOBAL MARKETS INC.	07/27/2017	CITIGROUP GLOBAL MARKETS INC.	275.000	17,493	17,369	17,493							(124)	(124)	105	
G3223R-10-8	EVEREST RE GROUP ORD	C	06/23/2017	CITIGROUP GLOBAL MARKETS INC.	08/28/2017	ITG INC	120.000	30,478	30,330	30,478							(147)	(147)		
G87110-10-5	TECHNIPFMC ORD	D	05/31/2017	VARIOUS	06/23/2017	CITIGROUP GLOBAL MARKETS INC.	1,040.000	30,443	29,035	30,443							(1,408)	(1,408)		

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
G9319H-10-2	VALIDUS HOLDINGS ORD	C	06/23/2017	CITIGROUP GLOBAL MARKETS INC.	07/27/2017	CITIGROUP GLOBAL MARKETS INC.	255.000	13,219	13,137	13,219							(82)	(82)		
G97822-10-3	PERRIGO ORD	C	04/18/2017	CITIGROUP GLOBAL MARKETS INC.	06/23/2017	JP MORGAN SECURITIES INC.	245.000	16,197	18,444	16,197							2,247	2,247	39	
H01531-10-4	ALLIED WORLD ASSURANCE COMPANY HOLDINGS,		06/23/2017	CITIGROUP GLOBAL MARKETS INC.	08/24/2017	CORPORATE ACTION	15.000	781	781	781									75	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								1,737,475	1,827,208	1,737,475							89,733	89,733	8,593	
9799998. Total - Common Stocks								1,737,475	1,827,208	1,737,475							89,733	89,733	8,593	
9899999. Total - Preferred and Common Stocks								1,737,475	1,827,208	1,737,475							89,733	89,733	8,593	
9999999 - Totals								2,242,228	2,332,836	2,240,748		(1,481)		(1,481)			92,088	92,088	12,204	1,424

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. P&C Insurer											
21057*-10-8	CONSUMERS INSURANCE USA INC.		10204		2CIB1	NO		37,652,177		1,000.000	100.0
59478*-10-9	MICO INSURANCE COMPANY		40932		2CIB1	NO		11,422,325		563.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer								49,074,502		XXX	XXX
Common Stock - U.S. Life Insurer											
61944@-10-9	MOTORISTS LIFE INSURANCE		66311		2CIB1	NO		48,032,206		210,000.000	70.0
1299999. Subtotal - Common Stock - U.S. Life Insurer								48,032,206		XXX	XXX
Common Stock - Other Affiliates											
62006@-10-2	MOTORISTS SERVICE CORPORATION				2CIB2	NO		2,984,815	2,984,815	2.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates								2,984,815	2,984,815	XXX	XXX
1899999. Total Common Stocks								100,091,524	2,984,815	XXX	XXX
1999999 - Totals								100,091,524	2,984,815	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 Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

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 $ 2,333,583 Book/Adjusted Carrying Value $ 2,333,583
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 $ 2,333,583 Book/Adjusted Carrying Value $ 2,333,583

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Vanderbilt Avenue Asset Management LLC	New York, NY		0.300	1,826		15,018,339	XXX
The Bank of NY Mellon	Pittsburgh, PA					(396,166)	XXX
Huntington National Bank	Columbus, OH					(2,450,354)	XXX
PNC Bank	Columbus, OH					(18,985,023)	XXX
0199998 Deposits in ... 5 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			519,085	XXX
0199999. Totals - Open Depositories		XXX	XXX	1,826		(6,294,119)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	1,826		(6,294,119)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	2,600	XXX
0599999 Total - Cash		XXX	XXX	1,826		(6,291,519)	XXX

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

1.	January	(19,564,720)	4.	April	(12,541,758)	7.	July	(21,122,771)	10. October	(16,838,526)
2.	February	(12,257,244)	5.	May	(8,764,803)	8.	August	(20,138,350)	11. November	(13,820,602)
3.	March	(11,811,934)	6.	June	(18,942,618)	9.	September	(23,785,622)	12. December	(6,294,119)

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	27,945,641	38,368	848
	GOLDMAN:FS GOVT;INST		12/31/2017	1.210	XXX	135,972		777
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						28,081,613	38,368	1,625
	BLKRK LQ:TEMPFUND;INSTL		12/02/2016	1.450	XXX	1		151
	FIDELITY IMM:PRM MM;I		12/02/2016	1.430	XXX	0		48
	GOLDMAN:FS MM;INST		07/11/2016	1.420	XXX	2		1
	GOLDMAN:FS PRM O;INST		07/11/2016	1.410	XXX	82	0	0
	JPMORGAN:PRIME MM;INST		12/02/2016	1.420	XXX	0		51
	WA INST LIQUID RSV;I		08/18/2017	1.400	XXX	881	1	3
8699999. Subtotal - All Other Money Market Mutual Funds						966	1	254
8899999 - Total Cash Equivalents						28,082,579	38,369	1,879

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						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	Property & Casualty	1,851,850	1,799,329		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX			7,984,265	8,488,930
59. Subtotal	XXX	XXX	1,851,850	1,799,329	7,984,265	8,488,930
DETAILS OF WRITE-INS						
5801. Pledged assets - TN	B	TN DOI Reg 56-1-405			7,984,265	8,488,930
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX			7,984,265	8,488,930

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Assets 2
Cash Flow 5
Exhibit of Capital Gains (Losses) 12
Exhibit of Net Investment Income 12
Exhibit of Nonadmitted Assets 13
Exhibit of Premiums and Losses (State Page) 19
Five-Year Historical Data 17
General Interrogatories 15
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Notes To Financial Statements 14
Overflow Page For Write-ins 100
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10
Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E24
Schedule DL - Part 2 ..... E25
Schedule E - Part 1 - Cash E26
Schedule E - Part 2 - Cash Equivalents E27
Schedule E - Part 3 - Special Deposits E28
Schedule E - Verification Between Years SI15
Schedule F - Part 1 20
Schedule F - Part 2 21
Schedule F - Part 3 22
Schedule F - Part 4 23
Schedule F - Part 5 24
Schedule F - Part 6 - Section 1 25
Schedule F - Part 6 - Section 2 26
Schedule F - Part 7 27
Schedule F - Part 8 28
Schedule F - Part 9 29

ANNUAL STATEMENT BLANK (Continued)

Schedule H - Accident and Health Exhibit - Part 1 ... 30
Schedule H - Part 2, Part 3 and 4 ... 31
Schedule H - Part 5 - Health Claims ... 32
Schedule P - Part 1 - Summary ... 33
Schedule P - Part 1A - Homeowners/Farmowners ... 35
Schedule P - Part 1B - Private Passenger Auto Liability/Medical ... 36
Schedule P - Part 1C - Commercial Auto/Truck Liability/Medical ... 37
Schedule P - Part 1D - Workers' Compensation (Excluding Excess Workers' Compensation) ... 38
Schedule P - Part 1E - Commercial Multiple Peril ... 39
Schedule P - Part 1F - Section 1 - Medical Professional Liability - Occurrence ... 40
Schedule P - Part 1F - Section 2 - Medical Professional Liability - Claims-Made ... 41
Schedule P - Part 1G - Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler and Machinery) ... 42
Schedule P - Part 1H - Section 1 - Other Liability-Occurrence ... 43
Schedule P - Part 1H - Section 2 - Other Liability - Claims-Made ... 44
Schedule P - Part 1I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft) ... 45
Schedule P - Part 1J - Auto Physical Damage ... 46
Schedule P - Part 1K - Fidelity/Surety ... 47
Schedule P - Part 1L - Other (Including Credit, Accident and Health) ... 48
Schedule P - Part 1M - International ... 49
Schedule P - Part 1N - Reinsurance - Nonproportional Assumed Property ... 50
Schedule P - Part 1O - Reinsurance - Nonproportional Assumed Liability ... 51
Schedule P - Part 1P - Reinsurance - Nonproportional Assumed Financial Lines ... 52
Schedule P - Part 1R - Section 1 - Products Liability - Occurrence ... 53
Schedule P - Part 1R - Section 2 - Products Liability - Claims-Made ... 54
Schedule P - Part 1S - Financial Guaranty/Mortgage Guaranty ... 55
Schedule P - Part 1T - Warranty ... 56
Schedule P - Part 2, Part 3 and Part 4 - Summary ... 34
Schedule P - Part 2A - Homeowners/Farmowners ... 57
Schedule P - Part 2B - Private Passenger Auto Liability/Medical ... 57
Schedule P - Part 2C - Commercial Auto/Truck Liability/Medical ... 57
Schedule P - Part 2D - Workers' Compensation (Excluding Excess Workers' Compensation) ... 57
Schedule P - Part 2E - Commercial Multiple Peril ... 57
Schedule P - Part 2F - Section 1 - Medical Professional Liability - Occurrence ... 58
Schedule P - Part 2F - Section 2 - Medical Professional Liability - Claims-Made ... 58
Schedule P - Part 2G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) ... 58
Schedule P - Part 2H - Section 1 - Other Liability - Occurrence ... 58
Schedule P - Part 2H - Section 2 - Other Liability - Claims-Made ... 58
Schedule P - Part 2I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft) ... 59
Schedule P - Part 2J - Auto Physical Damage ... 59
Schedule P - Part 2K - Fidelity, Surety ... 59
Schedule P - Part 2L - Other (Including Credit, Accident and Health) ... 59
Schedule P - Part 2M - International ... 59
Schedule P - Part 2N - Reinsurance - Nonproportional Assumed Property ... 60
Schedule P - Part 2O - Reinsurance - Nonproportional Assumed Liability ... 60
Schedule P - Part 2P - Reinsurance - Nonproportional Assumed Financial Lines ... 60
Schedule P - Part 2R - Section 1 - Products Liability - Occurrence ... 61
Schedule P - Part 2R - Section 2 - Products Liability - Claims-Made ... 61
Schedule P - Part 2S - Financial Guaranty/Mortgage Guaranty ... 61
Schedule P - Part 2T - Warranty ... 61
Schedule P - Part 3A - Homeowners/Farmowners ... 62
Schedule P - Part 3B - Private Passenger Auto Liability/Medical ... 62
Schedule P - Part 3C - Commercial Auto/Truck Liability/Medical ... 62
Schedule P - Part 3D - Workers' Compensation (Excluding Excess Workers' Compensation) ... 62
Schedule P - Part 3E - Commercial Multiple Peril ... 62
Schedule P - Part 3F - Section 1 - Medical Professional Liability - Occurrence ... 63
Schedule P - Part 3F - Section 2 - Medical Professional Liability - Claims-Made ... 63
Schedule P - Part 3G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) ... 63
Schedule P - Part 3H - Section 1 - Other Liability - Occurrence ... 63
Schedule P - Part 3H - Section 2 - Other Liability - Claims-Made ... 63
Schedule P - Part 3I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft) ... 64
Schedule P - Part 3J - Auto Physical Damage ... 64
Schedule P - Part 3K - Fidelity/Surety ... 64
Schedule P - Part 3L - Other (Including Credit, Accident and Health) ... 64
Schedule P - Part 3M - International ... 64
Schedule P - Part 3N - Reinsurance - Nonproportional Assumed Property ... 65
Schedule P - Part 3O - Reinsurance - Nonproportional Assumed Liability ... 65
Schedule P - Part 3P - Reinsurance - Nonproportional Assumed Financial Lines ... 65
Schedule P - Part 3R - Section 1 - Products Liability - Occurrence ... 66
Schedule P - Part 3R - Section 2 - Products Liability - Claims-Made ... 66
Schedule P - Part 3S - Financial Guaranty/Mortgage Guaranty ... 66
Schedule P - Part 3T - Warranty ... 66

ANNUAL STATEMENT BLANK (Continued)

Schedule P - Part 4A - Homeowners/Farmowners 67
Schedule P - Part 4B - Private Passenger Auto Liability/Medical 67
Schedule P - Part 4C - Commercial Auto/Truck Liability/Medical 67
Schedule P - Part 4D - Workers' Compensation (Excluding Excess Workers' Compensation) 67
Schedule P - Part 4E - Commercial Multiple Peril 67
Schedule P - Part 4F - Section 1 - Medical Professional Liability - Occurrence 68
Schedule P - Part 4F - Section 2 - Medical Professional Liability - Claims-Made 68
Schedule P - Part 4G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) 68
Schedule P - Part 4H - Section 1 - Other Liability - Occurrence 68
Schedule P - Part 4H - Section 2 - Other Liability - Claims-Made 68
Schedule P - Part 4I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary and Theft) 69
Schedule P - Part 4J - Auto Physical Damage 69
Schedule P - Part 4K - Fidelity/Surety 69
Schedule P - Part 4L - Other (Including Credit, Accident and Health) 69
Schedule P - Part 4M - International 69
Schedule P - Part 4N - Reinsurance - Nonproportional Assumed Property 70
Schedule P - Part 4O - Reinsurance - Nonproportional Assumed Liability 70
Schedule P - Part 4P - Reinsurance - Nonproportional Assumed Financial Lines 70
Schedule P - Part 4R - Section 1 - Products Liability - Occurrence 71
Schedule P - Part 4R - Section 2 - Products Liability - Claims-Made 71
Schedule P - Part 4S - Financial Guaranty/Mortgage Guaranty 71
Schedule P - Part 4T - Warranty 71
Schedule P - Part 5A - Homeowners/Farmowners 72
Schedule P - Part 5B - Private Passenger Auto Liability/Medical 73
Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical 74
Schedule P - Part 5D - Workers' Compensation (Excluding Excess Workers' Compensation) 75
Schedule P - Part 5E - Commercial Multiple Peril 76
Schedule P - Part 5F - Medical Professional Liability - Claims-Made 78
Schedule P - Part 5F - Medical Professional Liability - Occurrence 77
Schedule P - Part 5H - Other Liability - Claims-Made 80
Schedule P - Part 5H - Other Liability - Occurrence 79
Schedule P - Part 5R - Products Liability - Claims-Made 82
Schedule P - Part 5R - Products Liability - Occurrence 81
Schedule P - Part 5T - Warranty 83
Schedule P - Part 6C - Commercial Auto/Truck Liability/Medical 84
Schedule P - Part 6D - Workers' Compensation (Excluding Excess Workers' Compensation) 84
Schedule P - Part 6E - Commercial Multiple Peril 85
Schedule P - Part 6H - Other Liability - Claims-Made 86
Schedule P - Part 6H - Other Liability - Occurrence 85
Schedule P - Part 6M - International 86
Schedule P - Part 6N - Reinsurance - Nonproportional Assumed Property 87
Schedule P - Part 6O - Reinsurance - Nonproportional Assumed Liability 87
Schedule P - Part 6R - Products Liability - Claims-Made 88
Schedule P - Part 6R - Products Liability - Occurrence 88
Schedule P - Part 7A - Primary Loss Sensitive Contracts 89
Schedule P - Part 7B - Reinsurance Loss Sensitive Contracts 91
Schedule P Interrogatories 93
Schedule T - Exhibit of Premiums Written 94
Schedule T - Part 2 - Interstate Compact 95
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 96
Schedule Y - Part 1A - Detail of Insurance Holding Company System 97
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 98
Statement of Income 4
Summary Investment Schedule SI01
Supplemental Exhibits and Schedules Interrogatories 99
Underwriting and Investment Exhibit Part 1 6
Underwriting and Investment Exhibit Part 1A 7
Underwriting and Investment Exhibit Part 1B 8
Underwriting and Investment Exhibit Part 2 9
Underwriting and Investment Exhibit Part 2A 10
Underwriting and Investment Exhibit Part 3 11