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ANNUAL STATEMENT

For the Year Ended December 31, 2017

of the Condition and Affairs of the

PROGRESSIVE DIRECT INSURANCE COMPANY

NAIC Group Code.....155, 155 (Current Period) (Prior Period) NAIC Company Code..... 16322 Employer's ID Number..... 34-1524319

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Incorporated/Organized..... September 29, 1986 Commenced Business..... January 14, 1987

Statutory Home Office 6300 WILSON MILLS ROAD, W33….. CLEVELAND ..... OH ..... US 44143-2182
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 6300 WILSON MILLS ROAD, W33….. CLEVELAND ..... OH ..... US..... 44143-2182 440-461-5000
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address P.O. BOX 89490….. CLEVELAND ..... OH ..... US 44101-6490
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6300 WILSON MILLS ROAD, W33….. CLEVELAND ..... OH ..... US 44143-2182 440-395-4460
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address PROGRESSIVE.COM

Statutory Statement Contact MARY BETH ANDREANO 440-395-4460
(Name) (Area Code) (Telephone Number) (Extension)
FINANCIAL_REPORTING@PROGRESSIVE.COM 440-603-5500
(E-Mail Address) (Fax Number)

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

OFFICERS

Name	Title	Name	Title
SCOTT WESLEY ZIEGLER	PRESIDENT	MICHAEL ROBERT UTH	SECRETARY
DANIEL JOSEPH WITALEC	TREASURER		

OTHER

SCOTT EDWARD COLEMAN	(ASST. TREASURER)	JOHN ALLEN CURTISS JR.	(VICE PRESIDENT)
KAREN ANN KOSUDA	(ASST. SECRETARY)	MARIANN WOJTKUN MARSHALL	(VICE PRESIDENT)

DIRECTORS OR TRUSTEES

JOHN ALLEN CURTISS JR.	BRIAN JACOB GURA	DANIEL PETER MASCARO	SANJAY MAHESH VYAS
SCOTT WESLEY ZIEGLER			

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

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

(Signature)	(Signature)	(Signature)
SCOTT WESLEY ZIEGLER	KAREN ANN KOSUDA	SCOTT EDWARD COLEMAN
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	ASSISTANT SECRETARY	ASSISTANT TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 13TH day of FEBRUARY, 2018

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

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	999,111,000	15.3	999,111,000		999,111,000	15.3
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	149,947,782	2.3	149,947,782		149,947,782	2.3
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations		0.0			0	0.0
1.43 Revenue and assessment obligations	208,863,502	3.2	208,863,502		208,863,502	3.2
1.44 Industrial development and similar obligations	83,000,000	1.3	83,000,000		83,000,000	1.3
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC		0.0			0	0.0
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	34,562,552	0.5	34,562,552		34,562,552	0.5
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other	1,222,741,567	18.7	1,222,741,567		1,222,741,567	18.8
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	2,047,685,565	31.3	2,047,685,565		2,047,685,565	31.4
2.2 Unaffiliated non-U.S. securities (including Canada)	147,749,990	2.3	147,749,990		147,749,990	2.3
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated	33,697,303	0.5	33,697,303		33,697,303	0.5
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	1,081,896,584	16.6	1,081,896,584		1,081,896,584	16.6
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company	146,103,718	2.2	146,103,718		146,103,718	2.2
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)	3,273,620	0.1	3,273,620		3,273,620	0.1
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities	5,842,361	0.1	5,842,361		5,842,361	0.1
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	356,311,234	5.5	356,311,234		356,311,234	5.5
11. Other invested assets	13,566,362	0.2			0	0.0
12. Total invested assets	6,534,353,140	100.0	6,520,786,778	0	6,520,786,778	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		155,671,783
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)		
2.2	Additional investment made after acquisition (Part 2, Column 9)	2,401,437	2,401,437
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13		
3.2	Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15		
6.2	Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12	329,478	
7.2	Totals, Part 3, Column 10		329,478
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11	8,366,404	
8.2	Totals, Part 3, Column 9		8,366,404
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		149,377,338
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		149,377,338

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7)		
2.2	Additional investment made after acquisition (Part 2, Column 8)		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12		
3.2	Totals, Part 3, Column 11		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9		
5.2	Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13		
9.2	Totals, Part 3, Column 13		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11		
10.2	Totals, Part 3, Column 10		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		0

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		14,552,196
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16		
3.2	Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13	(52,139)	
5.2	Totals, Part 3, Column 9		(52,139)
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		933,695
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17		
9.2	Totals, Part 3, Column 14		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15		
10.2	Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		13,566,362
12.	Deduct total nonadmitted amounts		13,566,362
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		4,914,485,741
2.	Cost of bonds and stocks acquired, Part 3, Column 7		3,687,233,105
3.	Accrual of discount		7,442,607
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	21,481	
4.2	Part 2, Section 1, Column 15	807,215	
4.3	Part 2, Section 2, Column 13	183,593,994	
4.4	Part 4, Column 11	(22,095,472)	162,327,218
5.	Total gain (loss) on disposals, Part 4, Column 19		24,792,972
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		2,761,777,971
7.	Deduct amortization of premium		25,309,016
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	1,168,648	1,168,648
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14	176,191	
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14	62,267	
9.4	Part 4, Column 13	869,001	1,107,459
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		6,009,255,845
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		6,009,255,845

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	999,111,000	992,225,984	998,825,749	1,002,700,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	999,111,000	992,225,984	998,825,749	1,002,700,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	149,947,782	149,453,600	150,066,450	147,600,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
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	326,426,055	326,375,140	357,924,571	288,216,450
Industrial and Miscellaneous, SVO Identified	8. United States	3,270,427,131	3,272,884,489	3,274,853,295	3,254,433,545
Funds and Hybrid Securities (Unaffiliated)	9. Canada	76,066,360	75,651,893	76,060,011	76,082,061
	10. Other Countries	71,683,630	71,617,107	71,760,782	70,994,000
	11. Totals	3,418,177,121	3,420,153,489	3,422,674,088	3,401,509,606
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	4,893,661,958	4,888,208,213	4,929,490,858	4,840,026,056
PREFERRED STOCKS	14. United States	18,697,303	24,408,813	13,795,250	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	15,000,000	14,922,150	15,000,000	
	16. Other Countries				
	17. Totals	33,697,303	39,330,963	28,795,250	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	33,697,303	39,330,963	28,795,250	
COMMON STOCKS	20. United States	1,023,932,841	1,023,932,841	451,907,150	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	1,419,389	1,419,389	363,550	
	22. Other Countries	56,544,354	56,544,354	24,606,554	
	23. Totals	1,081,896,584	1,081,896,584	476,877,254	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	1,081,896,584	1,081,896,584	476,877,254	
	26. Total Stocks	1,115,593,887	1,121,227,547	505,672,504	
	27. Total Bonds and Stocks	6,009,255,845	6,009,435,760	5,435,163,362	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	46,996,486	838,714,483	113,400,031			XXX	999,111,000	19.1	545,228,779	11.7	999,111,000	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	46,996,486	838,714,483	113,400,031	0	0	XXX	999,111,000	19.1	545,228,779	11.7	999,111,000	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0	24,518,346	0.5		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	24,518,346	0.5	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	5,756,323	30,519,280	26,300,278	41,403,575	8,620,544	XXX	112,600,000	2.2		0.0	112,600,000	
3.2 NAIC 2		37,347,782				XXX	37,347,782	0.7		0.0	37,347,782	
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	5,756,323	67,867,062	26,300,278	41,403,575	8,620,544	XXX	149,947,782	2.9	0	0.0	149,947,782	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1						XXX	0	0.0		0.0		
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	23,001,198	81,203,703	60,840,195	66,639,120	56,241,839	XXX	287,926,055	5.5	147,829,825	3.2	287,926,055	
5.2 NAIC 2		10,000,000	28,500,000			XXX	38,500,000	0.7	61,205,000	1.3	10,000,000	28,500,000
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	23,001,198	91,203,703	89,340,195	66,639,120	56,241,839	XXX	326,426,055	6.2	209,034,825	4.5	297,926,055	28,500,000

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 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	916,926,273	1,325,781,675	352,536,984	53,465,742		XXX	2,648,710,674	50.6	3,044,087,604	65.1	783,281,954	1,865,428,720
6.2 NAIC 2	430,416,809	400,152,672	126,336,347	60,671,448		XXX	1,017,577,276	19.4	761,769,926	16.3	800,616,307	216,960,969
6.3 NAIC 3	4,693,435	84,031,563				XXX	88,724,998	1.7	63,712,912	1.4	18,767,066	69,957,932
6.4 NAIC 4	47,062	187,750	4,196,720	10,151		XXX	4,441,683	0.1	9,650,000	0.2	31,984	4,409,699
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0	14,904,512	0.3		
6.7 Totals	1,352,083,579	1,810,153,660	483,070,051	114,147,341	0	XXX	3,759,454,631	71.8	3,894,124,954	83.3	1,602,697,311	2,156,757,320
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. **Total Bonds Current Year**												
10.1 NAIC 1	(d) 992,680,280	2,276,219,141	553,077,488	161,508,437	64,862,383	0	4,048,347,729	77.3	XXX	XXX	2,182,919,009	1,865,428,720
10.2 NAIC 2	(d) 430,416,809	447,500,454	154,836,347	60,671,448	0	0	1,093,425,058	20.9	XXX	XXX	847,964,089	245,460,969
10.3 NAIC 3	(d) 4,693,435	84,031,563	0	0	0	0	88,724,998	1.7	XXX	XXX	18,767,066	69,957,932
10.4 NAIC 4	(d) 47,062	187,750	4,196,720	10,151	0	0	4,441,683	0.1	XXX	XXX	31,984	4,409,699
10.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	1,427,837,586	2,807,938,908	712,110,555	222,190,036	64,862,383	0	(b) 5,234,939,468	100.0	XXX	XXX	3,049,682,148	2,185,257,320
10.8 Line 10.7 as a % of Col. 7	27.3	53.6	13.6	4.2	1.2	0.0	100.0	XXX	XXX	XXX	58.3	41.7
11. **Total Bonds Prior Year**												
11.1 NAIC 1	1,356,799,304	1,832,408,028	553,104,156	18,714,657	638,409		XXX	XXX	3,761,664,554	80.5	1,616,286,992	2,145,377,562
11.2 NAIC 2	179,587,424	422,373,770	186,013,732	35,000,000			XXX	XXX	822,974,926	17.6	635,398,534	187,576,392
11.3 NAIC 3	4,700,763	37,017,037	21,984,053	11,059			XXX	XXX	63,712,912	1.4	17,669,898	46,043,014
11.4 NAIC 4			9,650,000				XXX	XXX	9,650,000	0.2		9,650,000
11.5 NAIC 5							XXX	XXX	(c) 0	0.0		
11.6 NAIC 6	14,904,512						XXX	XXX	(c) 14,904,512	0.3		14,904,512
11.7 Totals	1,555,992,003	2,291,798,835	770,751,941	53,725,716	638,409	0	XXX	XXX	(b) 4,672,906,904	100.0	2,269,355,424	2,403,551,480
11.8 Line 11.7 as a % of Col. 9	33.3	49.0	16.5	1.1	0.0	0.0	XXX	XXX	100.0	XXX	48.6	51.4
12. **Total Publicly Traded Bonds**												
12.1 NAIC 1	543,613,873	1,176,625,092	287,968,795	109,848,866	64,862,383		2,182,919,009	41.7	1,616,286,992	34.6	2,182,919,009	XXX
12.2 NAIC 2	365,142,838	333,360,323	124,521,693	24,939,235			847,964,089	16.2	635,398,534	13.6	847,964,089	XXX
12.3 NAIC 3	3,985,000	14,782,066					18,767,066	0.4	17,669,898	0.4	18,767,066	XXX
12.4 NAIC 4	2,407	9,129	10,297	10,151			31,984	0.0	0	0.0	31,984	XXX
12.5 NAIC 5							0	0.0	0	0.0	0	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	912,744,118	1,524,776,610	412,500,785	134,798,252	64,862,383	0	3,049,682,148	58.3	2,269,355,424	48.6	3,049,682,148	XXX
12.8 Line 12.7 as a % of Col. 7	29.9	50.0	13.5	4.4	2.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	17.4	29.1	7.9	2.6	1.2	0.0	58.3	XXX	XXX	XXX	58.3	XXX
13. **Total Privately Placed Bonds**												
13.1 NAIC 1	449,066,407	1,099,594,049	265,108,693	51,659,571			1,865,428,720	35.6	2,145,377,562	45.9	XXX	1,865,428,720
13.2 NAIC 2	65,273,971	114,140,131	30,314,654	35,732,213			245,460,969	4.7	187,576,392	4.0	XXX	245,460,969
13.3 NAIC 3	708,435	69,249,497					69,957,932	1.3	46,043,014	1.0	XXX	69,957,932
13.4 NAIC 4	44,655	178,621	4,186,423				4,409,699	0.1	9,650,000	0.2	XXX	4,409,699
13.5 NAIC 5							0	0.0	0	0.0	XXX	0
13.6 NAIC 6							0	0.0	14,904,512	0.3	XXX	0
13.7 Totals	515,093,468	1,283,162,298	299,609,770	87,391,784	0	0	2,185,257,320	41.7	2,403,551,480	51.4	XXX	2,185,257,320
13.8 Line 13.7 as a % of Col. 7	23.6	58.7	13.7	4.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	9.8	24.5	5.7	1.7	0.0	0.0	41.7	XXX	XXX	XXX	XXX	41.7

(a) Includes $.....2,185,257,320 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....215,890,995; NAIC 2 $.....125,386,515; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.1 Issuer Obligations	46,996,486	838,714,483	113,400,031			XXX	999,111,000	19.1	545,228,779	11.7	999,111,000	
1.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.5 Totals	46,996,486	838,714,483	113,400,031	0	0	XXX	999,111,000	19.1	545,228,779	11.7	999,111,000	0
2. **All Other Governments**												
2.1 Issuer Obligations						XXX	0	0.0	24,518,346	0.5		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.5 Totals	0	0	0	0	0	XXX	0	0.0	24,518,346	0.5	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations	5,756,323	67,867,062	26,300,278	41,403,575	8,620,544	XXX	149,947,782	2.9		0.0	149,947,782	
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.5 Totals	5,756,323	67,867,062	26,300,278	41,403,575	8,620,544	XXX	149,947,782	2.9	0	0.0	149,947,782	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations						XXX	0	0.0		0.0		
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	21,661,810	72,495,260	74,841,360	66,625,073	56,240,000	XXX	291,863,503	5.6	168,757,870	3.6	263,363,503	28,500,000
5.2 Residential Mortgage-Backed Securities	18,342	51,424	30,075	14,047	1,839	XXX	115,727	0.0	135,385	0.0	115,727	
5.3 Commercial Mortgage-Backed Securities	1,321,046	18,657,019	14,468,760			XXX	34,446,825	0.7	40,141,570	0.9	34,446,825	
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.5 Totals	23,001,198	91,203,703	89,340,195	66,639,120	56,241,839	XXX	326,426,055	6.2	209,034,825	4.5	297,926,055	28,500,000
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	699,392,061	540,300,857	179,282,977	60,192,563		XXX	1,479,168,458	28.3	1,654,843,417	35.4	1,022,841,277	456,327,181
6.2 Residential Mortgage-Backed Securities	141,415,362	129,924,117	10,362,951	169,128		XXX	281,871,558	5.4	459,523,852	9.8	133,900,714	147,970,844
6.3 Commercial Mortgage-Backed Securities	64,236,047	721,235,897	250,292,820	51,588,276		XXX	1,087,353,040	20.8	1,069,817,895	22.9	36,535,593	1,050,817,447
6.4 Other Loan-Backed and Structured Securities	447,040,109	418,692,789	43,131,303	2,197,374		XXX	911,061,575	17.4	709,939,790	15.2	409,419,727	501,641,848
6.5 Totals	1,352,083,579	1,810,153,660	483,070,051	114,147,341	0	XXX	3,759,454,631	71.8	3,894,124,954	83.3	1,602,697,311	2,156,757,320
7. **Hybrid Securities**												
7.1 Issuer Obligations						XXX	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from 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		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Total Bonds Current Year**												
10.1 Issuer Obligations	773,806,680	1,519,377,662	393,824,646	168,221,211	64,860,544	XXX	2,920,090,743	55.8	XXX	XXX	2,435,263,562	484,827,181
10.2 Residential Mortgage-Backed Securities	141,433,704	129,975,541	10,393,026	183,175	1,839	XXX	281,987,285	5.4	XXX	XXX	134,016,441	147,970,844
10.3 Commercial Mortgage-Backed Securities	65,557,093	739,892,916	264,761,580	51,588,276	0	XXX	1,121,799,865	21.4	XXX	XXX	70,982,418	1,050,817,447
10.4 Other Loan-Backed and Structured Securities	447,040,109	418,692,789	43,131,303	2,197,374	0	XXX	911,061,575	17.4	XXX	XXX	409,419,727	501,641,848
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	1,427,837,586	2,807,938,908	712,110,555	222,190,036	64,862,383	0	5,234,939,468	100.0	XXX	XXX	3,049,682,148	2,185,257,320
10.7 Line 10.6 as a % of Col. 7	27.3	53.6	13.6	4.2	1.2	0.0	100.0	XXX	XXX	XXX	58.3	41.7
11. **Total Bonds Prior Year**												
11.1 Issuer Obligations	841,844,520	1,204,401,305	302,102,587	45,000,000		XXX	XXX	XXX	2,393,348,412	51.2	1,639,754,837	753,593,575
11.2 Residential Mortgage-Backed Securities	137,586,588	289,919,181	28,799,334	2,715,725	638,409	XXX	XXX	XXX	459,659,237	9.8	184,188,108	275,471,129
11.3 Commercial Mortgage-Backed Securities	112,361,677	594,647,801	402,949,987			XXX	XXX	XXX	1,109,959,465	23.8	82,306,953	1,027,652,512
11.4 Other Loan-Backed and Structured Securities	464,199,218	202,830,548	36,900,033	6,009,991		XXX	XXX	XXX	709,939,790	15.2	363,105,526	346,834,264
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
11.6 Totals	1,555,992,003	2,291,798,835	770,751,941	53,725,716	638,409	0	XXX	XXX	4,672,906,904	100.0	2,269,355,424	2,403,551,480
11.7 Line 11.6 as a % of Col. 9	33.3	49.0	16.5	1.1	0.0	0.0	XXX	XXX	100.0	XXX	48.6	51.4
12. **Total Publicly Traded Bonds**												
12.1 Issuer Obligations	571,953,927	1,320,156,562	345,324,646	132,967,883	64,860,544	XXX	2,435,263,562	46.5	1,639,754,837	35.1	2,435,263,562	XXX
12.2 Residential Mortgage-Backed Securities	57,889,270	73,089,206	2,924,246	111,880	1,839	XXX	134,016,441	2.6	184,188,108	3.9	134,016,441	XXX
12.3 Commercial Mortgage-Backed Securities	5,555,294	18,657,019	46,770,105			XXX	70,982,418	1.4	82,306,953	1.8	70,982,418	XXX
12.4 Other Loan-Backed and Structured Securities	277,345,627	112,873,823	17,481,788	1,718,489		XXX	409,419,727	7.8	363,105,526	7.8	409,419,727	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
12.6 Totals	912,744,118	1,524,776,610	412,500,785	134,798,252	64,862,383	0	3,049,682,148	58.3	2,269,355,424	48.6	3,049,682,148	XXX
12.7 Line 12.6 as a % of Col. 7	29.9	50.0	13.5	4.4	2.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	17.4	29.1	7.9	2.6	1.2	0.0	58.3	XXX	XXX	XXX	58.3	XXX
13. **Total Privately Placed Bonds**												
13.1 Issuer Obligations	201,852,753	199,221,100	48,500,000	35,253,328		XXX	484,827,181	9.3	753,593,575	16.1	XXX	484,827,181
13.2 Residential Mortgage-Backed Securities	83,544,434	56,886,335	7,468,780	71,295		XXX	147,970,844	2.8	275,471,129	5.9	XXX	147,970,844
13.3 Commercial Mortgage-Backed Securities	60,001,799	721,235,897	217,991,475	51,588,276		XXX	1,050,817,447	20.1	1,027,652,512	22.0	XXX	1,050,817,447
13.4 Other Loan-Backed and Structured Securities	169,694,482	305,818,966	25,649,515	478,885		XXX	501,641,848	9.6	346,834,264	7.4	XXX	501,641,848
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
13.6 Totals	515,093,468	1,283,162,298	299,609,770	87,391,784	0	0	2,185,257,320	41.7	2,403,551,480	51.4	XXX	2,185,257,320
13.7 Line 13.6 as a % of Col. 7	23.6	58.7	13.7	4.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	9.8	24.5	5.7	1.7	0.0	0.0	41.7	XXX	XXX	XXX	XXX	41.7

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	598,636,738	598,636,738			
2. Cost of short-term investments acquired	917,278,006	917,278,006			
3. Accrual of discount	2,947,798	2,947,798			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	(164,337)	(164,337)			
6. Deduct consideration received on disposals	1,337,213,169	1,337,213,169			
7. Deduct amortization of premium	2,310,590	2,310,590			
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	179,174,446	179,174,446	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	179,174,446	179,174,446	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	80,774,665	80,774,665		
2. Cost of cash equivalents acquired	1,167,961,634	1,167,053,798	907,836	
3. Accrual of discount	982,049	982,049		
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	4,134	4,134		
6. Deduct consideration received on disposals	1,086,704,333	1,086,704,333		
7. Deduct amortization of premium	7,249	7,249		
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	163,010,900	162,103,064	907,836	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	163,010,900	162,103,064	907,836	0

(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 Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
Alpha North Office Building - 747 Alpha Drive		Highland Heights	OH	10/01/2007.		16,465,227		10,428,079	10,428,079	627,250			(627,250)		2,973,718	1,936,282
Alpha South PPA Center - 755 Alpha Drive		Highland Heights	OH	10/01/2007.		3,647,952		2,066,994	2,066,994	114,757			(114,757)		1,096,858	900,565
Campus I Home Office Complex - 6300 Wilson Mills Road		Mayfield Village	OH	10/01/2007.		76,675,010		39,038,120	39,038,120	2,908,978	329,478		(3,238,456)		12,005,173	7,533,054
Colorado Springs Call Center - 12710 Voyager Parkway		Colorado Springs	CO	10/01/2007.		44,397,506		32,197,747	32,197,747	1,155,418			(1,155,418)		6,387,985	3,936,527
Colorado Springs Data/PPA Center - 650 Sybilla Lane		Colorado Springs	CO	10/01/2007.		66,760,669		44,378,810	44,378,810	2,091,967			(2,091,967)		7,086,810	3,199,545
Discovery Training Center - 6671 Beta Drive		Mayfield Village	OH	10/01/2007.		8,972,325		4,100,300	4,100,300	644,186			(644,186)		1,940,123	1,121,873
Eastmark Office Building - 6055 Parkland Boulevard		Mayfield Heights	OH	10/01/2007.		7,793,161		4,184,959	4,184,959	357,108			(357,108)		1,622,589	1,093,757
Omega East Office Building - 625 Alpha Drive		Highland Heights	OH	10/01/2007.		7,281,757		4,361,393	4,361,393	223,058			(223,058)		1,278,138	878,339
Omega West Office Building - 624 Alpha Drive		Highland Heights	OH	10/01/2007.		4,301,930		2,641,505	2,641,505	116,939			(116,939)		612,151	388,512
Voyager Training Center - 30440 Lakeland Boulevard		Wickliffe	OH	10/01/2007.		6,075,897		2,705,811	2,705,811	126,743			(126,743)		843,180	606,987
0299999. Properties Occupied by the Reporting Entity - Administrative						242,371,434	0	146,103,718	146,103,718	8,366,404	329,478	0	(8,695,882)	0	35,846,725	21,595,441
0399999. Total - Properties Occupied by the Reporting Entity						242,371,434	0	146,103,718	146,103,718	8,366,404	329,478	0	(8,695,882)	0	35,846,725	21,595,441
Properties Held for Sale																
Colorado Springs Land for IT Building - 550 Sybilla Lane		Colorado Springs	CO	10/01/2007.	09/30/2017.	3,273,620		3,273,620	3,273,620				0			84,291
0599999. Total - Properties Held for Sale						3,273,620	0	3,273,620	3,273,620	0	0	0	0	0	0	84,291
0699999. Totals						245,645,054	0	149,377,338	149,377,338	8,366,404	329,478	0	(8,695,882)	0	35,846,725	21,679,732

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
Acquired by Purchase								
Alpha North Office Building - 747 Alpha Drive	Highland Heights	OH	10/01/2007.					500,832
Alpha South PPA Center - 755 Alpha Drive	Highland Heights	OH	10/01/2007.					70,105
Campus I Home Office Complex - 6300 Wilson Mills Road	Mayfield Village	OH	10/01/2007.					1,818,226
Colorado Springs Data/PPA Center - 650 Sybilla Lane	Colorado Springs	CO	10/01/2007.					3,377
Eastmark Office Building - 6055 Parkland Boulevard	Mayfield Heights	OH	10/01/2007.					8,897
0199999. Total - Acquired by Purchase					0	0	0	2,401,437
0399999. Totals					0	0	0	2,401,437

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
000000 00 0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC		CLEARWATER	FL	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC		08/11/2016	1	7,818,993	7,818,993	7,818,993								99.000
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated									7,818,993	7,818,993	7,818,993	0	0	0	0	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																			
000000 00 0	GADSDEN, AL, LLC		GADSDEN	AL	MEIGHAN BLVD, LLC		10/18/2006		5,619,400	5,747,369	5,747,369	(52,139)					308,000		100.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated									5,619,400	5,747,369	5,747,369	(52,139)	0	0	0	0	308,000	0	XXX
4499999. Subtotal - Unaffiliated									7,818,993	7,818,993	7,818,993	0	0	0	0	0	0	0	XXX
4599999. Subtotal - Affiliated									5,619,400	5,747,369	5,747,369	(52,139)	0	0	0	0	308,000	0	XXX
4699999. Totals									13,438,393	13,566,362	13,566,362	(52,139)	0	0	0	0	308,000	0	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

NONE

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 Identificatio	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
000000 00 0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC	CLEARWATER	FL	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC	08/11/2016.	03/08/2017.	54,570					0			54,570			0	
000000 00 0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC	CLEARWATER	FL	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC	08/11/2016.	03/17/2017.	107,080					0			107,080			0	
000000 00 0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC	CLEARWATER	FL	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC	08/11/2016.	05/30/2017.	197,817					0			197,817			0	
000000 00 0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC	CLEARWATER	FL	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC	08/11/2016.	09/07/2017.	200,015					0			200,015			0	
000000 00 0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC	CLEARWATER	FL	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC	08/11/2016.	11/22/2017.	202,213					0			202,213			0	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							761,695	0	0	0	0	0	0	0	761,695	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																			
000000 00 0	GADSDEN, AL, LLC	GADSDEN	AL	RETURN OF CAPITAL	10/18/2006.	03/31/2017.	100,000					0			100,000			0	
000000 00 0	GADSDEN, AL, LLC	GADSDEN	AL	RETURN OF CAPITAL	10/18/2006.	09/30/2017.	72,000					0			72,000			0	
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated							172,000	0	0	0	0	0	0	0	172,000	0	0	0	0
4499999. Subtotal - Unaffiliated							761,695	0	0	0	0	0	0	0	761,695	0	0	0	0
4599999. Subtotal - Affiliated							172,000	0	0	0	0	0	0	0	172,000	0	0	0	0
4699999. Totals							933,695	0	0	0	0	0	0	0	933,695	0	0	0	0

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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 2J 8	US TREASURY NOTE				1	10,000,781	98.919	9,891,900	10,000,000	10,000,698		(83)			1.500	1.497	JJ	69,293		08/15/2017.	07/15/2020.
912828 2P 4	US TREASURY NOTE				1	14,966,602	98.634	14,795,100	15,000,000	14,968,226		1,624			1.875	1.923	JJ	117,697		10/04/2017.	07/31/2022.
912828 2R 0	US TREASURY NOTE				1	9,891,797	98.563	9,856,300	10,000,000	9,893,466		1,669			2.250	2.374	FA	84,986		10/31/2017.	08/15/2027.
912828 3C 2	US TREASURY NOTE				1	50,011,719	99.116	49,558,000	50,000,000	50,010,835		(884)			2.000	1.995	AO	171,271		11/03/2017.	10/31/2022.
912828 3F 5	US TREASURY NOTE				1	39,400,000	98.558	39,423,200	40,000,000	39,403,865		3,865			2.250	2.421	MN	116,851		11/30/2017.	11/15/2027.
912828 3G 3	US TREASURY NOTE				1	9,956,250	99.417	9,941,700	10,000,000	9,957,251		1,001			1.750	1.903	MN	22,721		12/06/2017.	11/15/2020.
912828 3H 1	US TREASURY NOTE				1	49,964,844	99.738	49,869,000	50,000,000	49,965,939		1,095			1.750	1.786	MN	76,923		11/30/2017.	11/30/2019.
912828 3J 7	US TREASURY NOTE				1	49,359,375	98.663	49,331,500	50,000,000	49,365,498		6,123			2.125	2.325	MN	93,407		11/30/2017.	11/30/2024.
912828 3L 2	US TREASURY NOTE				1	996,992	99.703	997,030	1,000,000	997,000		7			1.875	1.980	JD	876		12/29/2017.	12/15/2020.
912828 F6 2	US TREASURY NOTE				1	19,904,688	99.300	19,860,000	20,000,000	19,909,329		4,642			1.500	1.753	AO	51,381		11/27/2017.	10/31/2019.
912828 M8 0	US TREASURY NOTE				1	181,378,464	99.076	181,259,542	182,950,000	181,389,851		11,387			2.000	2.184	MN	321,670		12/27/2017.	11/30/2022.
912828 T8 3	US TREASURY NOTE				1	16,948,203	99.174	16,859,580	17,000,000	16,977,974		26,321			0.750	0.907	AO	21,837	128,795	11/10/2016.	10/31/2018.
912828 U3 2	US TREASURY NOTE				1	59,640,234	98.379	59,027,400	60,000,000	59,772,678		119,301			1.000	1.205	MN	77,901	600,000	11/23/2016.	11/15/2019.
912828 U5 7	US TREASURY NOTE				1	7,980,609	99.163	7,933,040	8,000,000	7,983,368		2,600			2.125	2.162	MN	14,945	170,000	11/23/2016.	11/30/2023.
912828 U6 5	US TREASURY NOTE				1	229,433,854	98.599	226,777,700	230,000,000	229,551,328		109,363			1.750	1.802	MN	353,846	4,025,000	12/01/2016.	11/30/2021.
912828 U7 3	US TREASURY NOTE				1	99,777,679	99.003	99,003,000	100,000,000	99,853,944		73,088			1.375	1.451	JD	64,217	1,381,929	12/12/2016.	12/15/2019.
912828 U8 1	US TREASURY NOTE				1	75,160,547	99.486	74,614,500	75,000,000	75,132,668		(27,879)			2.000	1.954	JD	4,144	1,500,000	02/17/2017.	12/31/2021.
912828 U9 9	US TREASURY NOTE				1	30,036,328	99.442	29,832,600	30,000,000	30,018,512		(17,816)			1.250	1.188	JD	1,036	375,000	01/10/2017.	12/31/2018.
912828 VS 6	US TREASURY NOTE	SD			1	6,299,404	101.337	6,232,226	6,150,000	6,254,925		(17,533)			2.500	2.174	FA	58,074	153,750	07/15/2016.	08/15/2023.
912828 X4 7	US TREASURY NOTE				1	29,213,863	98.796	28,749,636	29,100,000	29,200,878		(12,986)			1.875	1.791	AO	93,450	272,813	06/29/2017.	04/30/2022.
912828 X9 6	US TREASURY NOTE				1	8,004,688	99.031	7,922,480	8,000,000	8,003,858		(829)			1.500	1.479	MN	15,580	60,000	06/26/2017.	05/15/2020.
912828 XT 2	US TREASURY NOTE				1	498,828	98.110	490,550	500,000	498,909		80			2.000	2.036	MN	879	5,000	06/28/2017.	05/31/2024.
0199999. U.S. Government - Issuer Obligations						998,825,749	XXX	992,225,984	1,002,700,000	999,111,000	0	284,156	0	0	XXX	XXX	XXX	1,832,985	8,672,287	XXX	XXX
0599999. Total - U.S. Government						998,825,749	XXX	992,225,984	1,002,700,000	999,111,000	0	284,156	0	0	XXX	XXX	XXX	1,832,985	8,672,287	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063A 5V 2	CALIFORNIA ST				2FE	15,315,000	100.000	15,315,000	15,315,000	15,315,000					1.600	1.600	MON	13,700		12/29/2017.	05/01/2034.
452152 P4 7	ILLINOIS ST				2FE	37,466,450	105.296	36,853,600	35,000,000	37,347,782		(118,668)			5.000	2.531	MN	257,639		10/26/2017.	11/01/2020.
882723 6Q 7	TEXAS ST			4	1FE	63,400,000	100.000	63,400,000	63,400,000	63,400,000					1.800	0.931	MON	66,613	361,102	04/06/2017.	12/01/2047.
882723 J6 7	TEXAS ST			4	1FE	33,885,000	100.000	33,885,000	33,885,000	33,885,000					1.830	0.881	MON	34,962	123,406	07/11/2017.	12/01/2046.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						150,066,450	XXX	149,453,600	147,600,000	149,947,782	0	(118,668)	0	0	XXX	XXX	XXX	372,914	484,508	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						150,066,450	XXX	149,453,600	147,600,000	149,947,782	0	(118,668)	0	0	XXX	XXX	XXX	372,914	484,508	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
130536 PR 0	CALIFORNIA ST POLL CONTROL FIN				2FE	28,500,000	100.000	28,500,000	28,500,000	28,500,000					1.220	1.220	FMAN	58,109		11/01/2017.	08/01/2023.
15976R AC 2	CHARLES CITY VA CNTY ECON DEV			2	1FE	10,000,000	97.535	9,753,500	10,000,000	10,000,000					2.875	2.875	MN	47,917	287,500	10/28/2016.	02/01/2029.
167736 E8 6	CHICAGO IL WTR REVENUE				1FE	5,643,100	108.291	5,414,550	5,000,000	5,416,715		(141,708)			5.000	1.961	MN	41,667	250,000	05/13/2016.	11/01/2020.
20775C GE 8	CONNECTICUT ST HSG FIN AUTH HS				1FE	11,940,000	100.000	11,940,000	11,940,000	11,940,000					1.730	0.900	MN	17,357	92,498	04/27/2017.	11/15/2039.
20775C KU 7	CONNECTICUT ST HSG FIN AUTH HS				1FE	500,000	99.783	498,915	500,000	500,000					0.900	0.900	MN	575	4,500	08/05/2016.	05/15/2018.
20775C KV 5	CONNECTICUT ST HSG FIN AUTH HS				1FE	500,000	99.119	495,595	500,000	500,000					1.100	1.100	MN	703	5,500	08/05/2016.	05/15/2019.
20775C KW 3	CONNECTICUT ST HSG FIN AUTH HS				1FE	500,000	98.650	493,250	500,000	500,000					1.350	1.350	MN	863	6,750	08/05/2016.	05/15/2020.
20775C KX 1	CONNECTICUT ST HSG FIN AUTH HS				1FE	685,000	97.759	669,649	685,000	685,000					1.550	1.550	MN	1,357	10,618	08/05/2016.	05/15/2021.
20775C KY 9	CONNECTICUT ST HSG FIN AUTH HS				1FE	575,000	98.149	564,357	575,000	575,000					1.800	1.800	MN	1,323	10,350	08/05/2016.	05/15/2022.
20775C KZ 6	CONNECTICUT ST HSG FIN AUTH HS				1FE	600,000	99.193	595,158	600,000	600,000					2.050	2.050	MN	1,572	12,300	08/05/2016.	05/15/2023.

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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
20775C LA 0	CONNECTICUT ST HSG FIN AUTH HS				1FE	615,000	99.822	613,905	615,000	615,000					2.250	2.250	MN	1,768	13,838	08/05/2016.	05/15/2024.
20775C LB 8	CONNECTICUT ST HSG FIN AUTH HS				1FE	500,000	99.597	497,985	500,000	500,000					2.400	2.400	MN	1,533	12,000	08/05/2016.	05/15/2025.
20775C LM 4	CONNECTICUT ST HSG FIN AUTH HS				1FE	590,000	99.070	584,513	590,000	590,000					2.100	2.100	MN	1,583	12,390	08/05/2016.	11/15/2023.
49130T PR 1	KENTUCKY HSG CORP HSG REV			2	1FE	6,616,826	102.814	6,559,533	6,380,000	6,500,021		(49,124)			4.250	3.261	JJ	135,575	271,150	06/06/2012.	07/01/2033.
56052E 7K 8	MAINE ST HSG AUTH MTGE REVENUE			2	1FE	996,470	101.942	978,643	960,000	981,238		(2,333)			3.250	2.348	MN	3,987	31,200	01/29/2014.	11/15/2043.
56052F CE 3	MAINE ST HSG AUTH MTGE PURCHAS			2	1FE	3,646,561	103.907	3,610,768	3,475,000	3,603,768		(19,499)			3.500	2.215	MN	15,541	121,625	08/07/2015.	11/15/2035.
57419R D6 9	MARYLAND ST CMNTY DEV ADMIN DE			2	1FE	9,873,588	101.041	9,634,259	9,535,000	9,818,243		(27,465)			3.500	2.462	MS	111,242	334,652	08/25/2016.	09/01/2047.
592646 V9 1	MET WASHINGTON DC ARPTS AUTH A			2	1FE	3,472,440	108.165	3,244,950	3,000,000	3,218,691		(76,283)			5.000	2.250	AO	37,500	150,000	07/29/2014.	10/01/2024.
59468P AA 3	MICHIGAN ST STRATEGIC FUND EX				1FE	20,500,000	100.000	20,500,000	20,500,000	20,500,000					1.450	1.450	FA	123,854		07/28/2017.	08/01/2027.
60416S BU 3	MINNESOTA ST HSG FIN AGY			2	1FE	3,933,561	101.233	3,791,176	3,745,000	3,886,453		5,506			3.000	1.787	JJ	56,175	112,350	05/15/2013.	07/01/2031.
61212R 5G 7	MONTANA ST BRD HSG			2	1FE	2,909,750	102.309	2,890,229	2,825,000	2,889,578		(8,629)			3.000	2.203	JD	7,063	84,750	09/11/2015.	12/01/2043.
63968M LV 9	NEBRASKA ST INVESTMENT FIN AUT			4	1FE	10,760,000	100.000	10,760,000	10,760,000	10,760,000					1.710	0.809	MS	36,952	45,448	05/10/2017.	09/01/2032.
63968M PB 9	NEBRASKA ST INVESTMENT FIN AUT			4	1FE	10,655,000	100.000	10,655,000	10,655,000	10,655,000					1.710	0.809	MS	36,592	45,005	05/10/2017.	09/01/2032.
647200 V3 5	NEW MEXICO MTG FIN AGY			2	1FE	1,349,957	103.080	1,314,270	1,275,000	1,313,930		(5,670)			3.750	2.471	MS	15,938	47,813	08/15/2012.	03/01/2043.
64971Q Q6 3	NEW YORK N Y CITY TRANSITIONAL				1FE	44,300,000	100.000	44,300,000	44,300,000	44,300,000					1.800	1.800	MON	45,623		12/28/2017.	11/01/2041.
64972F PK 6	NEW YORK NY CITY MUN				1FE	24,420,000	100.000	24,420,000	24,420,000	24,420,000					1.720	0.800	MON	15,000	53,416	09/18/2017.	06/15/2036.
64972F PM 2	NEW YORK NY CITY MUN				1FE	23,255,000	100.000	23,255,000	23,255,000	23,255,000					1.710	0.880	MON	15,106	148,596	04/05/2017.	06/15/2034.
658207 TZ 8	NORTH CAROLINA HSG			2	1FE	12,763,320	107.460	12,626,550	11,750,000	12,652,608		(110,712)			4.000	2.150	JJ	266,333		05/17/2017.	07/01/2047.
677377 Q5 5	OHIO HSG FIN AGY			2	1FE	3,638,388	103.376	3,432,083	3,320,000	3,398,846		(32,258)			5.000	2.804	MN	27,667	166,000	10/15/2010.	11/01/2028.
67766N AR 3	OHIO ST WTR DEV AUTH SOL WST D				1FE	4,000,000	99.561	3,982,440	4,000,000	4,000,000					1.550	1.550	JJ	31,000	62,000	06/30/2016.	07/01/2021.
686087 LC 9	OREGON ST HSG & CMNTY			2	1FE	2,510,162	104.959	2,498,024	2,380,000	2,423,559		(11,497)			5.000	3.676	JJ	59,500	119,000	07/30/2010.	07/01/2030.
708692 BC 1	PENNSYLVANIA ST			4	1FE	10,000,000	99.936	9,993,600	10,000,000	10,000,000					1.550	1.550	JD	12,917	155,000	11/25/2015.	12/01/2033.
708692 BD 9	PENNSYLVANIA ST ECON DEV FING				2FE	10,000,000	100.000	10,000,000	10,000,000	10,000,000					1.200	1.200	JAJO	30,260		09/29/2017.	04/01/2019.
708796 5R 4	PENNSYLVANIA HSG FIN			2	1FE	8,568,240	105.849	8,467,920	8,000,000	8,494,402		(73,838)			4.000	2.120	AO	80,000	89,778	05/11/2017.	04/01/2039.
83712D XJ 0	SOUTH CAROLINA HSG			2	1FE	4,223,514	107.221	4,219,146	3,935,000	4,172,323		(51,192)			4.000	2.351	JJ	78,700	70,830	01/12/2017.	01/01/2047.
83756C PQ 2	SOUTH DAKOTA HSG DEV AUTH			2	1FE	9,802,714	104.527	9,538,089	9,125,000	9,698,128		(95,778)			3.500	1.834	MN	53,229	306,955	11/02/2016.	11/01/2046.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						293,343,591	XXX	291,293,057	288,100,000	291,863,503	0	(700,480)	0	0	XXX	XXX	XXX	1,472,081	3,133,812	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
313921 6F 0	FNGT 2001-W3 A			4	1FE	32,300	107.514	33,192	30,872	31,211		(383)			7.000	5.448	MON	180	1,972	10/24/2001.	09/01/2041.
31392C MS 0	FNW 2002-W1 2A			4	1FE	89,777	111.346	95,288	85,578	84,516		(1,543)			7.500	5.703	MON	535	5,196	12/01/2005.	02/25/2042.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						122,077	XXX	128,480	116,450	115,727	0	(1,926)	0	0	XXX	XXX	XXX	715	7,168	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
3137AJ MG 6	FHMS 2011-K016 X1 IO			4,6	1FE	12,459,326	4.749	5,502,650		5,168,951		(1,365,727)			1.523	6.276	MON	147,034	1,850,089	08/20/2013.	10/25/2021.
3137AN MP 7	FHMS 2012-K707 X1 IO			4,6	1FE	4,146,609	1.012	491,027		457,592		(685,037)			1.514	4.256	MON	61,225	765,758	04/17/2012.	12/25/2018.
3137B2 HP 8	FHMS 2013-K028 X1 IO			4,6	1FE	2,935,181	1.309	2,737,560		2,778,970		(640,920)	176,191		0.315	2.371	MON	54,936	940,310	05/04/2015.	02/25/2023.
3137B8 G5 0	FHMS 2014-K037 X1 IO			4,6	1FE	20,694,292	4.918	13,369,980		13,225,077		(2,171,162)			1.008	3.588	MON	228,304	2,935,240	04/14/2015.	01/25/2024.
3137BA HB 1	FHMS 2014-K715 X1 IO			4,6	1FE	16,895,555	2.801	7,340,538		7,299,711		(2,713,481)			1.129	3.188	MON	246,523	3,133,387	05/02/2014.	01/25/2021.
3137BF DR 9	FHMS 2014-K717 X1 IO			4,6	1FE	3,815,018	1.572	2,069,523		2,070,659		(639,928)			0.499	2.802	MON	54,785	732,600	05/08/2015.	09/25/2021.
3137FB TC 0	FHMS K728-2017 X1 IO			4,6	1FE	3,512,922	2.399	3,442,325		3,445,865		(67,057)			0.416	2.558	MON	49,716	49,719	11/02/2017.	08/25/2024.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						64,458,903	XXX	34,953,603	0	34,446,825	0	(8,283,312)	176,191	0	XXX	XXX	XXX	842,523	10,407,103	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						357,924,571	XXX	326,375,140	288,216,450	326,426,055	0	(8,985,718)	176,191	0	XXX	XXX	XXX	2,315,319	13,548,083	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206R DP 4	AT&T CORP			2	2FE	16,594,768	102.390	16,978,310	16,582,000	16,593,154		(1,614)			3.800	3.787	MS	210,039	353,565	02/13/2017.	03/01/2024.

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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00206R EM 0	AT&T CORP.			2	2FE	34,939,450	100.639	35,223,650	35,000,000	34,940,368		918			3.900	3.921	FA	546,000		07/27/2017.	08/14/2027.
00206R ES 7	AT&T CORP.			2	2FE	15,304,049	99.977	15,324,129	15,327,654	15,303,692		(357)			4.300	4.317	FA	54,924		11/28/2017.	02/15/2030.
002824 BC 3	ABBOTT LABORATORIES.				2FE	14,985,300	100.010	15,001,500	15,000,000	14,990,432		4,797			2.350	2.384	MN	38,188	352,500	11/17/2016.	11/22/2019.
002824 BJ 8	ABBOTT LABORATORIES.				2FE	10,007,700	99.978	9,997,800	10,000,000	10,003,572		(4,128)			2.000	1.947	MS	58,889	100,000	03/20/2017.	09/15/2018.
00287Y AK 5	ABBVIE INC.				2FE	7,764,503	99.969	7,745,598	7,748,000	7,757,468		(7,035)			2.000	1.853	MN	23,674	77,480	05/10/2017.	11/06/2018.
00287Y AN 9	ABBVIE INC.				2FE	9,281,722	99.951	9,277,452	9,282,000	9,281,793		71			1.800	1.802	MN	21,813	167,076	03/13/2017.	05/14/2018.
00507V AE 9	ACTIVISION BLIZZARD INC.			2	2FE	17,248,177	106.011	16,966,000	16,004,000	16,963,023		(285,154)			6.125	1.864	MS	288,628	490,123	08/17/2017.	09/15/2023.
00817Y AS 7	AETNA INC.				1FE	12,175,447	99.843	12,163,873	12,183,000	12,180,256		4,809			1.700	1.750	JD	13,807	207,111	03/09/2017.	06/07/2018.
00817Y AV 0	AETNA INC.			2	1FE	9,985,400	98.403	9,840,300	10,000,000	9,988,352		1,935			2.800	2.823	JD	12,444	280,000	06/02/2016.	06/15/2023.
023608 AF 9	AMEREN CORPORATION.			2	2FE	11,998,540	100.323	12,038,760	12,000,000	11,998,896		296			2.700	2.703	MN	41,400	324,000	11/18/2015.	11/15/2020.
035242 AA 4	ANHEUSER-BUSCH INBEV FIN.				1FE	11,845,089	99.629	11,537,038	11,580,000	11,791,283		(39,150)			2.625	2.240	JJ	138,478	303,975	08/15/2016.	01/17/2023.
035242 AL 0	ANHEUSER-BUSCH INBEV FIN.			2	1FE	10,316,500	102.315	10,231,500	10,000,000	10,287,159		(29,341)			3.300	2.673	FA	137,500	165,000	06/13/2017.	02/01/2023.
035242 AP 1	ANHEUSER-BUSCH INBEV FIN.			2	1FE	12,978,290	103.172	13,412,360	13,000,000	12,981,649		1,886			3.650	3.670	FA	197,708	474,500	01/13/2016.	02/01/2026.
05367A AG 8	AVIATION CAPITAL GROUP.			2	2FE	4,977,650	100.335	5,016,750	5,000,000	4,994,386		7,513			2.875	3.032	MS	41,528	143,750	09/14/2015.	09/17/2018.
07177M AD 5	BAXALTA INC.			2	2FE	9,996,800	100.640	10,064,000	10,000,000	9,998,313		631			2.875	2.882	JD	6,389	287,500	06/18/2015.	06/23/2020.
07177M AG 8	BAXALTA INC.				2FE	4,996,950	99.976	4,998,800	5,000,000	4,999,480		1,017			2.000	2.021	JD	2,500	100,000	06/18/2015.	06/22/2018.
07177M AL 7	BAXALTA INC.			2	2FE	4,995,700	102.262	5,113,100	5,000,000	4,997,093		581			3.600	3.614	JD	4,000	180,000	06/18/2015.	06/23/2022.
075887 BQ 1	BECTON DICKINSON & CO.				2FE	32,036,240	99.771	31,926,720	32,000,000	32,031,071		(5,169)			2.133	2.064	JD	47,400	341,280	09/29/2017.	06/06/2019.
075887 BR 9	BECTON DICKINSON & CO.				2FE	20,000,000	99.451	19,890,200	20,000,000	20,000,000					2.404	2.404	JD	33,389	240,400	05/22/2017.	06/05/2020.
11134L AA 7	BROADCOM CRP - CAYMN FI.				2FE	34,920,900	99.318	34,761,300	35,000,000	34,945,199		24,299			2.375	2.454	JJ	383,299	406,389	01/11/2017.	01/15/2020.
126650 CK 4	CVS HEALTH CORP.			2	2FE	4,997,850	101.849	5,092,450	5,000,000	4,998,471		290			3.500	3.507	JJ	78,264	175,000	07/13/2015.	07/20/2022.
14149Y BC 1	CARDINAL HEALTH INC.				2FE	10,359,663	99.943	10,320,114	10,326,000	10,337,225		(22,438)			1.950	1.708	JD	8,949	201,357	01/27/2017.	06/15/2018.
14149Y BL 1	CARDINAL HEALTH INC.				2FE	15,000,000	99.376	14,906,400	15,000,000	15,000,000					1.948	1.948	JD	13,798	147,723	06/01/2017.	06/14/2019.
161175 BB 9	CCO SAFARI II LLC.			2	2FE	10,571,800	104.322	10,432,200	10,000,000	10,531,654		(40,146)			4.464	3.159	JJ	195,920		08/17/2017.	07/23/2022.
161175 BK 9	CCO SAFARI II LLC.			2	2FE	24,939,250	98.984	24,746,000	25,000,000	24,939,235		(15)			4.200	4.229	MS	300,417		09/11/2017.	03/15/2028.
22822R AR 1	CCI.			2	1FE	10,948,059	105.397	10,477,516	9,941,000	10,469,643		(308,605)			6.113	2.597	MON	27,009	564,688	07/13/2017.	01/15/2020.
233851 BU 7	DAIMLER FINANCE NA LLC.				1FE	33,499,105	99.912	33,520,476	33,550,000	33,540,119		24,099			1.650	1.725	MN	66,121	553,575	01/03/2017.	05/18/2018.
26867L AE 0	EMD FINANCE LLC.			2	2FE	4,999,750	99.775	4,988,750	5,000,000	4,999,798		50			2.400	2.401	MS	34,000	120,000	03/16/2015.	03/19/2020.
26867L AG 5	EMD FINANCE LLC.			2	2FE	9,982,400	100.418	10,041,800	10,000,000	9,988,698		2,421			2.950	2.978	MS	83,583	295,000	03/16/2015.	03/19/2022.
278865 AQ 3	ECOLAB INC.				2FE	21,613,357	99.989	21,547,630	21,550,000	21,551,575		(53,101)			1.550	1.301	JJ	156,806	334,025	10/26/2016.	01/12/2018.
30212P AN 5	EXPEDIA INC.			2	2FE	19,949,400	96.601	19,320,200	20,000,000	19,949,636		236			3.800	3.830	FA	211,111		09/18/2017.	02/15/2028.
31620M AN 6	FIDELITY NATIONAL INFORM.				2FE	16,874,320	100.606	16,564,778	16,465,000	16,626,898		(202,622)			2.850	1.589	AO	99,064	469,253	10/05/2016.	10/15/2018.
345397 WZ 2	FORD MOTOR CREDIT CO.				2FE	5,000,000	100.002	5,000,100	5,000,000	5,000,000					2.145	2.145	JJ	51,242	107,250	01/06/2015.	01/09/2018.
345397 XT 5	FORD MOTOR CREDIT CO.				2FE	15,000,000	100.624	15,093,600	15,000,000	15,000,000					2.943	2.943	JJ	212,141	441,450	01/05/2016.	01/08/2019.
34959J AE 8	FORTIVE CORPORATION.				2FE	4,994,650	99.269	4,963,450	5,000,000	4,997,336		1,778			1.800	1.837	JD	4,000	90,000	06/06/2016.	06/15/2019.
34964C AB 2	FORTUNE BRANDS HOME & SECURI.			2	2FE	19,994,400	100.896	20,179,200	20,000,000	19,996,965		1,104			3.000	3.006	JD	26,667	600,000	06/08/2015.	06/15/2020.
35802X AF 0	FRESENIUS MED CARE II.				2FE	15,631,481	110.084	15,450,289	14,035,000	15,480,978		(150,504)			5.875	3.163	JJ	345,856	412,278	07/12/2017.	01/31/2022.
35802X AH 6	FRESENIUS MED CARE II.			2	2FE	9,551,700	103.000	9,431,710	9,157,000	9,484,759		(66,941)			4.125	2.661	AO	79,742	188,863	07/11/2017.	10/15/2020.
35803Q AA 5	FRESENIUS MED CARE US.				2FE	8,565,090	108.192	8,462,778	7,822,000	8,474,604		(90,486)			5.750	2.933	FA	169,911	224,883	07/12/2017.	02/15/2021.
37045V AD 2	GENERAL MOTORS CO.				2FE	12,995,500	101.040	12,848,246	12,716,000	12,855,820		(139,680)			3.500	2.018	AO	110,029	310,030	04/05/2017.	10/02/2018.
485170 AV 6	KANSAS CITY SOUTHERN INDS.			2	2FE	10,235,700	99.119	9,911,900	10,000,000	10,192,623		(34,716)			3.000	2.596	MN	38,333	300,000	09/28/2016.	05/15/2023.
50077L AG 1	HEINZ (H.J.) CO.				2FE	6,029,256	99.997	6,014,820	6,015,000	6,022,029		(7,226)			2.000	1.765	JJ	59,816	60,150	06/20/2017.	07/02/2018.
553794 AA 6	MUFG AMERICAS.			2	1FE	2,997,990	99.980	2,999,400	3,000,000	2,999,894		664			1.625	1.648	FA	19,229	48,750	02/05/2015.	02/09/2018.

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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
56585A AK 8	MARATHON PETROLEUM CORP.				2FE	14,988,000	100.359	15,053,850	15,000,000	14,995,979		4,004			2.700	2.728	JD	18,000	405,000	12/07/2015.	12/14/2018.
577081 AX 0	MATTEL INC.				3FE	4,015,040	99.625	3,985,000	4,000,000	3,985,000	(17,041)	(10,134)			1.700	1.444	MS	20,022	68,000	09/14/2016.	03/15/2018.
577081 AZ 5	MATTEL INC.				3FE	15,019,565	98.738	14,782,066	14,971,000	14,782,066	(226,348)	(11,151)			2.350	2.160	MN	53,448	175,909	08/02/2017.	05/06/2019.
58405U AD 4	MEDCO HEALTH SOLUTIONS INC.				2FE	14,904,485	101.011	14,281,945	14,139,000	14,294,630		(609,856)			7.125	1.715	MS	296,624	1,007,404	03/07/2017.	03/15/2018.
60856B AA 2	MOLEX ELECTRONICS TECH.			2	2FE	10,099,800	100.016	10,001,600	10,000,000	10,046,094		(20,073)			2.878	2.661	AO	60,758	287,800	04/06/2015.	04/15/2020.
60871R AG 5	MOLSON COORS BREWING CO.			2	2FE	14,994,700	97.851	14,677,650	15,000,000	14,995,311		456			3.000	3.004	JJ	207,500	460,000	06/30/2016.	07/15/2026.
60871R AP 5	MOLSON COORS BREWING CO.			2	2FE	14,987,400	99.490	14,923,500	15,000,000	14,990,422		3,022			2.250	2.279	MS	99,375	168,750	03/06/2017.	03/15/2020.
615369 AC 9	MOODY'S CORP.			2	2FE	8,928,334	109.821	8,865,849	8,073,000	8,901,542		(26,792)			4.875	2.958	FA	148,678		10/12/2017.	02/15/2024.
631103 AD 0	NASDAQ INC.				2FE	5,701,846	105.991	5,617,523	5,300,000	5,657,326		(44,520)			5.550	2.152	JJ	135,636		09/25/2017.	01/15/2020.
637417 AH 9	NATIONAL RETAIL			2	2FE	9,989,950	102.556	10,255,600	10,000,000	9,991,917		816			4.000	4.012	MN	51,111	400,000	01/20/2016.	11/15/2025.
64952W BQ 5	NEW YORK LIFE GL.				1FE	16,647,510	100.131	16,521,615	16,500,000	16,540,127		(39,287)			2.100	1.854	JJ	172,288	346,500	03/16/2015.	01/02/2019.
651229 AT 3	NEWELL BRANDS INC.				2FE	662,810	100.334	660,198	658,000	660,025		(1,595)			2.600	2.346	MS	4,372	17,108	03/21/2016.	03/29/2019.
666807 BF 8	NORTHROP GRUMMAN CORP.				2FE	19,921,650	99.931	19,986,200	20,000,000	19,991,595		19,243			1.750	1.849	JD	29,167	350,000	12/11/2014.	06/01/2018.
74153W CK 3	PRICOA GLOB FUND				1FE	6,999,370	98.440	6,890,800	7,000,000	6,999,596		208			1.450	1.453	MS	30,450	101,500	09/06/2016.	09/13/2019.
747262 AK 9	QVC INC.				2FE	9,073,170	102.530	9,227,700	9,000,000	9,066,162		(7,008)			4.375	4.215	MS	115,938	196,875	05/16/2017.	03/15/2023.
747262 AQ 6	QVC INC.				2FE	4,966,950	100.365	5,018,250	5,000,000	4,988,470		8,765			3.125	3.312	AO	39,063	156,250	06/22/2015.	04/01/2019.
756109 AM 6	REALTY INCOME CORP.			2	2FE	5,028,100	99.991	4,999,550	5,000,000	5,000,000		(11,079)			2.000	1.770	JJ	41,944	100,000	06/16/2015.	01/31/2018.
75951A AA 6	RELIANCE STAND LIFE II.				1FE	24,396,158	100.213	24,451,972	24,400,000	24,399,319		162			2.500	2.501	AO	113,528	610,000	11/04/2014.	04/24/2019.
774341 AH 4	ROCKWELL COLLINS INC.			2	2FE	2,756,518	100.129	2,753,548	2,750,000	2,755,511		(1,006)			2.800	2.748	MS	22,672	33,153	03/29/2017.	03/15/2022.
776696 AF 3	ROPER INDUSTRIES INC.				2FE	3,071,579	99.985	3,139,529	3,140,000	3,129,168		14,065			2.050	2.515	AO	16,093	64,370	09/20/2013.	10/01/2018.
78403D AE 0	SBA TOWER TRUST.				2FE	11,728,750	99.953	11,494,595	11,500,000	11,500,000		(33,624)			3.598	2.596	MON	19,539	413,770	11/25/2015.	04/15/2018.
78403D AG 5	SBA TOWER TRUST.			2	1FE	13,643,177	100.238	13,550,173	13,518,000	13,570,661		(65,348)			2.898	2.411	MON	17,411	391,753	11/16/2016.	10/15/2019.
806851 AB 7	SCHLUMBERGER HLDGS CORP.				2FE	14,998,200	100.224	15,033,600	15,000,000	14,999,349		600			2.350	2.354	JD	9,792	352,500	12/10/2015.	12/21/2018.
824348 AT 3	SHERWIN-WILLIAMS CO.				2FE	19,999,400	99.659	19,931,800	20,000,000	19,999,277		(123)			2.250	2.251	MN	57,500	223,750	05/02/2017.	05/15/2020.
84861T AC 2	SPIRIT REALTY LP.			2	2FE	3,498,816	99.549	3,551,908	3,568,000	3,503,386		4,569			4.450	4.705	MS	46,751	170,684	03/07/2017.	09/15/2026.
854502 AB 7	STANLEY BLACK & DECKER INC.				2FE	25,000,000	100.302	25,075,500	25,000,000	25,000,000					2.451	2.451	MN	74,892	612,750	11/05/2015.	11/17/2018.
883556 BE 1	THERMO FISHER SCIENTIFIC INC.				2FE	11,729,331	100.237	11,677,611	11,650,000	11,716,455		(12,876)			2.400	1.865	FA	116,500		10/19/2017.	02/01/2019.
913017 BZ 1	UNITED TECHNOLOGIES CORP.				2FE	60,225,000	99.847	59,908,200	60,000,000	60,026,307		(75,451)			1.778	1.650	FA	444,500	1,066,800	04/29/2015.	05/04/2018.
929160 AS 8	VULCAN MATERIALS CO.			2	2FE	16,392,910	106.537	16,396,044	15,390,000	16,337,230		(55,681)			4.500	3.501	AO	173,138	233,775	11/29/2017.	04/01/2025.
931427 AF 5	WALGREENS BOOTS ALLIANCE.			2	2FE	23,109,660	101.658	23,381,340	23,000,000	23,062,027		(15,599)			3.300	3.222	MN	90,658	759,000	11/10/2014.	11/18/2021.
94973V BE 6	WELLPOINT INC.				2FE	6,411,854	100.218	6,388,898	6,375,000	6,391,516		(20,339)			2.300	1.814	JJ	67,610	73,313	06/21/2017.	07/15/2018.
982526 AQ 8	WRIGLEY WM. JR CO.			2	1FE	11,441,830	102.406	11,327,128	11,061,000	11,369,058		(72,772)			3.375	2.313	AO	72,588	186,654	04/26/2017.	10/21/2020.
982526 AU 9	WRIGLEY WM. JR CO.			2	1FE	3,991,545	100.279	3,968,040	3,957,000	3,973,345		(18,200)			2.400	1.821	AO	18,466	94,968	03/03/2017.	10/21/2018.
98956P AK 8	ZIMMER BIOMET HLDGS INC.			2	2FE	14,992,200	100.043	15,006,450	15,000,000	14,996,086		1,520			2.700	2.711	AO	101,250	405,000	03/10/2015.	04/01/2020.
349553 AK 3	FORTIS INC.		A	2	2FE	6,982,150	97.602	6,832,140	7,000,000	6,986,308		3,436			2.100	2.154	AO	35,525	147,000	09/29/2016.	10/04/2021.
780082 AA 1	ROYAL BK CANADA.		A		1FE	29,995,800	99.162	29,748,600	30,000,000	29,997,991		838			1.875	1.878	FA	228,125	562,500	01/29/2015.	02/05/2020.
00084D AN 0	ABN AMRO BANK NV.		D		1FE	20,001,200	99.869	19,973,800	20,000,000	20,000,784		(416)			2.100	2.096	JJ	190,167	210,000	04/04/2017.	01/18/2019.
00507U AD 3	ACTAVIS FUNDING SCS.		D		2FE	6,980,120	99.989	6,999,230	7,000,000	6,993,895		4,039			2.450	2.511	JD	7,622	171,500	06/10/2014.	06/15/2019.
709629 AF 6	PENTAIR FINANCE SA.		D		2FE	8,626,013	99.555	8,655,312	8,694,000	8,666,508		13,713			2.650	2.820	JD	19,199	230,391	12/11/2014.	12/01/2019.
714264 AD 0	PERNOD-RICARD SA.		D		2FE	6,381,660	106.211	6,372,660	6,000,000	6,325,047		(56,613)			4.450	3.015	JJ	123,117	133,500	03/23/2017.	01/15/2022.
714264 AH 1	PERNOD-RICARD SA.		D		2FE	9,771,789	105.885	9,847,305	9,300,000	9,697,396		(74,393)			4.250	3.230	JJ	182,254	197,625	01/24/2017.	07/15/2022.
90352J AE 3	UBS GROUP FUNDING.		D	2	1FE	20,000,000	98.844	19,768,800	20,000,000	20,000,000					2.859	2.859	FA	216,013		08/07/2017.	08/15/2023.

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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					1,155,134,236	XXX	1,150,806,026	1,143,227,654	1,151,747,485	(243,389)	(2,613,513)	0	0	XXX	XXX	XXX	8,683,289	22,224,776	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
00842C AF 2	ABMT 2015-7 A6			4	1FM	10,853,118	100.477	10,737,120	10,686,147	10,838,287		(2,543)			3.000	2.549	MON	26,715	320,584	11/04/2016.	10/25/2045.
03072S J8 9	AMSI 2005-R7 M1			4	1FM	1,591,776	100.117	1,670,918	1,668,965	1,675,893		878			2.032	1.439	MON	659	26,102	01/11/2013.	09/25/2035.
05490M AE 7	BCAP 2015-RR5 2A1			4	1FM	7,477,208	100.070	7,581,955	7,576,651	7,587,257		28,168			2.072	2.266	MON	13,080	137,575	04/16/2015.	01/26/2046.
05532F AE 2	BCAP 2009-RR11 2A1			4	1FM	1,255,581	100.398	1,287,947	1,282,842	1,281,048		4,001			3.530	3.498	MON	3,774	39,811	10/05/2009.	10/26/2035.
05532G AE 0	BCAP 2009-RR12 3A1			4	1FM	1,349,061	100.560	1,334,923	1,327,489	1,332,994		(13,858)			3.644	0.969	MON	4,031	46,883	11/01/2016.	12/26/2035.
05539B AP 9	BCAP LLC TRUST 2012-RR3 2A7			4	1FM	9,997,597	100.506	10,233,670	10,182,148	10,183,061		(4,734)			2.972	3.123	MON	25,216	282,283	02/06/2014.	05/26/2037.
05545J AA 7	BCAP LLC TRUST 2015-RR3 1A1			4	2FE	5,426,617	101.266	5,394,177	5,326,741	5,418,204		(20,374)			3.711	2.208	MON	3,843	185,571	02/25/2015.	07/27/2035.
073879 3N 6	BSABS 2005-HE11 M1			4	1FM	3,752,912	100.066	4,079,854	4,077,163	4,062,684		29,172			2.197	3.020	MON	1,742	64,699	02/26/2014.	11/25/2035.
12642N AA 6	CSMC 2009-15R 1A1			4	1FM	4,872,196	100.310	4,768,097	4,753,362	4,770,050		(147,764)			3.826	2.941	MON	15,155	172,478	03/04/2014.	09/26/2035.
12643G BQ 4	CSMC 2010-2R 3A12			4	1FM	3,192,774	100.191	3,087,906	3,082,019	3,092,843		(38,222)			4.500	2.220	MON	11,558	138,691	04/15/2015.	06/26/2037.
12647Q AA 4	CSMC 2013-11R 1A1			4	1FM	9,220,586	99.970	9,223,585	9,226,353	9,215,361		(1,163)			2.750	2.741	MON	21,144	253,725	08/21/2013.	06/27/2034.
12648J CU 3	CSMC 2014-4R 13A1			4	1FM	11,334,641	100.753	11,165,282	11,081,836	11,361,325		(118,853)			3.715	0.446	MON	34,308	366,898	04/10/2014.	12/30/2037.
12650V AU 3	CSMC 2015-10R 2A1			4	1FE	5,352,190	99.668	5,626,284	5,645,025	5,544,201		89,877			1.498	6.074	MON	1,644	71,419	11/02/2015.	01/27/2037.
126673 B7 6	CWL 2005-3 MV4			4	1FM	3,131,784	100.274	3,423,864	3,414,508	3,397,231		26,804			2.482	3.975	MON	1,648	58,926	03/13/2017.	08/25/2035.
152314 NB 2	CXHE 2005-B M1			4	1FM	7,637,160	100.196	8,121,663	8,105,775	7,977,102		88,410			2.152	3.528	MON	3,392	136,618	06/16/2015.	03/25/2035.
17307G UT 3	CMLTI 2005-OPT4 M3			4	1FM	1,275,456	100.138	1,278,015	1,276,253	1,276,898		1,443			2.012	2.166	MON	499	18,011	03/24/2017.	07/25/2035.
17319H AE 2	CMLTI 2012-5 2A3			4	1FM	3,063,324	100.060	3,150,825	3,148,935	3,143,323		1,581			3.359	3.500	MON	8,815	100,072	02/18/2014.	08/20/2035.
17320A AD 6	CMLTI 2012-10 2A1A			4	1FM	2,252,808	99.953	2,237,763	2,238,815	2,248,456		(89,572)			2.526	2.825	MON	4,714	54,265	10/10/2012.	03/25/2035.
22540V G6 3	CSFB 2002-9 1A1			4	4FM	31,202	110.032	33,861	30,774	31,984		247			7.000	6.118	MON	180	2,154	04/02/2002.	03/25/2040.
35729P LM 0	FHLT 2005-2 M2			4	1FM	5,731,377	100.260	5,941,225	5,925,818	5,975,855		8,309			2.272	1.907	MON	2,618	107,060	05/17/2013.	06/25/2035.
3622N6 AG 4	GSR 2007-AR2 4A1			4	1FM	1,519,152	101.584	1,585,428	1,560,707	1,566,845		(13,151)			3.678	4.268	MON	4,783	51,072	09/12/2007.	02/25/2051.
362341 KD 0	GSAMP 2005-HE4 M2			4	1FM	18,040,754	100.418	19,697,542	19,615,549	19,575,320		141,651			2.287	2.809	MON	8,723	337,481	10/21/2014.	07/25/2045.
437084 PZ 3	HEAT 2005-8 M1			4	1FM	2,659,161	100.285	2,692,401	2,684,750	2,680,001		20,840			1.982	2.691	MON	1,035	32,586	03/23/2017.	02/25/2036.
45660L DG 1	INDX 2005-AR1 4A1			4	1FM	1,195,918	100.887	1,581,043	1,567,142	1,307,986		11,707			3.337	4.316	MON	4,358	50,994	05/30/2006.	03/25/2035.
46626L AF 7	JPMAC 2005-OPT1 M2			4	1FM	2,970,743	100.105	3,396,274	3,392,712	3,330,797		47,356			2.257	3.625	MON	1,489	60,781	08/23/2013.	06/25/2035.
46628K AT 7	JPMMT 2006-A3 6A1			4	1FM	1,207,214	101.152	1,258,229	1,243,899	1,327,141		(9,732)			3.654	4.312	MON	3,788	42,368	11/14/2006.	08/25/2034.
46639G AU 0	JPMMT 2013-1 2A2			4	1FM	4,912,208	99.391	4,802,193	4,831,618	4,895,383		3,327			2.500	2.006	MON	10,066	120,790	03/25/2013.	03/01/2043.
61744C TL 0	MSAC 2005-HE4 M2			4	1FM	6,227,621	99.762	6,539,789	6,555,390	6,825,879		(52,435)			2.034	1.214	MON	2,592	117,443	10/10/2007.	07/25/2035.
61761N AA 8	MSRR 2012-R4 1A			4	1FM	1,423,367	99.955	1,491,718	1,492,390	1,483,615		15,904			1.479	3.129	MON	429	18,362	11/03/2014.	08/26/2036.
61762U BB 8	MSRR 2013-R8 5A			4	1FM	7,354,612	100.583	7,212,665	7,170,859	7,223,774		(200,588)			3.631	3.010	MON	21,695	234,269	10/04/2013.	07/26/2053.
61763Y AA 2	MSRM 2014-1A A1			4	1FM	10,216,850	101.173	10,144,984	10,027,363	10,208,522		72,061			2.962	2.538	MON	24,751	297,456	08/08/2014.	06/25/2044.
63862H AA 5	NHLT 2017-1A A			4	1FE	5,598,076	99.849	5,589,624	5,598,077	5,598,075		(1)			1.968	1.976	MON	1,836	64,569	05/19/2017.	05/25/2027.
64352V KU 4	NCHET 2005-2 M2			4	1FM	3,603,501	100.045	4,155,761	4,153,892	4,072,371		64,376			2.227	4.100	MON	1,799	73,165	08/27/2013.	06/25/2035.
64352V LK 5	NCHET 2005-3 M2			4	1FM	5,714,030	100.199	6,131,621	6,119,443	6,128,109		29,545			2.042	2.183	MON	2,430	97,535	03/04/2014.	07/25/2035.
65106A AN 3	NCMT 2006-1 M1			4	1FM	8,775,000	99.711	9,971,100	10,000,000	9,724,518		263,791			1.902	4.397	MON	3,699	131,042	08/20/2014.	03/25/2036.
65540P AR 5	NMRR 2014-6R 4A1			4	1FM	6,731,366	99.298	7,017,440	7,067,051	6,991,468		61,481			1.488	3.249	MON	1,752	87,660	09/12/2014.	11/26/2036.
66987X GX 7	NHEL 2005-3 M1			4	1FM	18,311,524	99.815	21,081,592	21,120,666	20,673,128		351,869			2.002	4.069	MON	8,222	371,961	10/14/2015.	01/25/2036.
71085P AW 3	PCHLT 2004-2 M2			4	1FM	6,999,888	101.017	11,738,954	11,620,771	9,058,230		698,355			2.319	12.093	MON	5,239	241,668	09/07/2007.	11/25/2041.
74928G BM 9	RBSSP 2009-13 11A3			4	1FM	3,186,917	100.910	3,145,152	3,116,789	3,140,933		(38,964)			3.826	2.088	MON	9,937	113,094	03/04/2014.	09/26/2035.
74928U BS 5	RBSSP 2009-12 15A1			4	1FM	28,516,338	101.209	28,695,207	28,352,426	28,585,955		(17,659)			3.646	2.709	MON	20,102	916,531	03/18/2016.	10/25/2035.
74932T AA 2	RBSSP 2014-1 1A1			4	1FM	3,577,417	98.982	3,880,547	3,920,457	3,826,711		47,652			1.488	3.784	MON	1,134	48,627	01/24/2014.	11/26/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
76112B JG 6	RAMP 2005-RS1 MII1			4	1FM	2,496,738	99.393	2,563,288	2,578,942	2,591,028		13,632			2.154	2.545	MON	1,080	49,359	02/27/2014.	01/25/2035.
83612M AE 7	SVHE 2006-WF2 A2D			4	1FM	12,315,030	99.760	13,312,965	13,344,993	13,238,822		115,626			1.762	2.999	MON	4,572	172,285	03/19/2014.	12/25/2036.
855541 AB 4	STARM 2007-S1 2A1			4	1FM	1,099,139	99.850	1,249,633	1,251,510	1,083,591		15,119			3.738	9.073	MON	3,899	43,620	09/13/2007.	01/25/2037.
86359X AD 5	SASC 2006-AM1 A4			4	1FM	2,913,859	99.626	3,099,591	3,111,227	3,074,773		28,118			1.712	3.296	MON	1,036	38,599	03/18/2014.	04/25/2036.
9497EN AC 7	WFHET 2005-3 M3			4	1FM	3,234,736	100.166	3,244,160	3,238,784	3,244,526		9,790			2.242	2.061	MON	1,412	50,614	02/01/2017.	11/25/2035.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						269,600,527	XXX	285,657,835	284,795,026	281,871,558	0	1,521,477	0	0	XXX	XXX	XXX	336,593	6,447,756	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
00183H AG 6	AOA 2015-1177 C			4	1FM	16,818,277	98.928	16,810,835	16,993,000	16,877,647		23,747			3.010	3.232	MON	42,623	518,574	07/29/2015.	12/13/2029.
05357H AJ 9	AVMT 2013-AVM C			4	1FM	12,726,596	101.415	12,479,116	12,305,000	12,546,919		(78,944)			3.743	3.101	MON	38,378	466,933	01/26/2016.	12/05/2032.
05357H AL 4	AVMT 2013-AVM D			4	1FM	18,359,805	100.961	18,172,980	18,000,000	18,204,345		(67,004)			3.743	3.400	MON	56,140	683,039	02/09/2016.	12/05/2032.
05357H AN 0	AVMT 2013-AVM E			4	1FM	27,945,664	100.657	27,680,675	27,500,000	27,829,696		(102,277)			3.743	3.377	MON	85,770	996,747	01/23/2017.	12/05/2032.
05490T AE 2	BBCCR 2015-GTP C			4	1FM	22,654,302	98.319	21,630,180	22,000,000	22,516,026		(59,329)			4.548	4.271	MON	69,477	1,014,414	08/07/2015.	08/10/2033.
05490T AG 7	BBCCR 2015-GTP D			4	1FM	4,147,265	93.489	4,132,214	4,420,000	4,167,445		20,180			4.563	5.632	MON	14,005	145,643	04/18/2017.	08/10/2033.
05523G AL 5	BAMLL 2016-ISQ D			4	1FM	26,382,161	96.869	25,960,892	26,800,000	26,428,105		33,061			3.606	3.861	MON	80,541	979,912	07/27/2016.	08/14/2034.
05524V AE 7	BAMLL 2011-FSHN B			4	1FM	1,837,258	105.492	1,793,364	1,700,000	1,779,770		(25,526)			4.769	3.115	MON	6,756	81,073	05/24/2016.	07/11/2033.
05524V AG 2	BAMLL 2011-FSHN C			4	1FM	2,180,000	105.595	2,111,900	2,000,000	2,141,544		(38,456)			5.118	2.649	MON	8,530	85,300	02/23/2017.	07/11/2033.
05525K AE 0	BAMLL 2014-IP B			4	1FM	10,079,688	100.136	10,013,600	10,000,000	10,015,492		(33,408)			2.717	2.352	MON	15,094	275,475	02/12/2016.	06/15/2028.
05525K AJ 9	BAMLL 2014-IP D			4	1FM	18,224,828	99.857	18,373,688	18,400,000	18,364,187		63,959			2.717	3.134	MON	27,774	506,874	03/15/2016.	06/15/2028.
05525K AL 4	BAMLL 2014-IP E			4	1FM	10,039,642	99.677	10,074,255	10,106,900	10,091,081		26,938			2.717	3.049	MON	15,256	278,420	03/30/2015.	06/15/2028.
05529S AN 9	BBCMS 2013-TYSN D			4	1FM	12,571,026	101.073	12,431,979	12,300,000	12,502,015		(45,520)			3.631	2.995	MON	37,221	279,459	10/23/2017.	09/05/2032.
05529S AQ 2	BBCMS 2013-TYSN E			4	1FM	24,713,078	100.681	24,616,505	24,450,000	24,655,109		(54,188)			3.708	3.387	MON	75,544	721,148	12/13/2017.	09/05/2032.
056083 AJ 7	BXP 2017-GM C			4	1FM	25,040,608	98.957	24,739,250	25,000,000	25,036,752		(3,855)			3.425	3.466	MON	71,350	435,236	06/21/2017.	06/13/2039.
125282 AA 1	CGDBB 2017-BIOC A			4	1FM	40,000,000	100.015	40,006,000	40,000,000	40,026,790		26,790			2.267	2.235	MON	42,821	270,353	08/03/2017.	07/15/2028.
125282 AJ 2	CGDBB 2017-BIOC C			4	1FM	10,010,938	100.015	10,001,500	10,000,000	10,014,612		3,675			2.527	2.446	MON	11,933	76,255	09/11/2017.	07/15/2028.
125282 AN 3	CGDBB 2017-BIOC E			4	1FM	30,273,000	100.015	30,277,541	30,273,000	30,293,780		20,780			3.400	3.611	MON	48,609	341,847	08/03/2017.	07/15/2028.
125283 AQ 4	CGDB 2017-BIO F			4	1FM	3,000,000	99.919	2,997,570	3,000,000	3,002,946		2,946			4.727	4.703	MON	6,697	68,208	06/01/2017.	05/15/2030.
12532L AG 0	CGGS 2016-RNDA DFX			4	1FM	32,756,352	100.309	33,078,414	32,976,516	32,805,023		22,751			4.387	4.572	MON	120,557	1,446,680	03/21/2016.	02/10/2033.
126192 AC 7	COMM 2012-LC4 A3			4	1FM	1,221,498	100.595	1,155,540	1,148,705	1,157,935		(11,078)			3.069	1.802	MON	2,938	48,280	04/24/2015.	12/10/2044.
12622D AH 7	COMM 2010-C1 B			4	1FM	5,426,852	105.877	5,484,429	5,180,000	5,249,576		(31,163)			5.240	4.600	MON	22,619	271,432	06/28/2013.	07/10/2046.
12625C AN 3	COMM 2013-WWP D			4	1FM	18,862,288	106.214	20,514,809	19,314,600	18,966,744		54,573			3.898	4.299	MON	62,739	752,864	07/26/2016.	03/10/2031.
12651X AL 8	CSMC 2017-MOON E			4	1FM	19,492,140	96.705	19,341,000	20,000,000	19,531,151		39,011			3.197	3.817	MON	53,275	271,700	07/14/2017.	07/10/2034.
17325C AG 0	CGCMT 2016-SMPL D			4	1FM	9,576,841	99.411	9,520,591	9,577,000	9,574,917		(1,583)			3.520	3.526	MON	28,093	337,110	09/23/2016.	09/10/2031.
178772 AJ 8	CLMT 2016-CLNE D			4	1FM	50,890,530	95.033	49,849,560	52,455,000	51,115,872		199,539			2.778	3.308	MON	121,438	1,477,491	10/04/2016.	11/10/2031.
20047A AG 5	COMM 2004-LB2A D			4	1FM	3,365,625	102.179	3,065,370	3,000,000	3,076,313		(84,816)			4.934	2.030	MON	12,335	148,020	06/27/2014.	03/10/2039.
21870L AJ 5	CORE 2015-CALW C			4	1FM	51,513,268	101.603	50,801,500	50,000,000	50,930,237		(219,364)			3.555	3.069	MON	148,125	1,777,500	03/31/2015.	02/10/2034.
21870P AJ 6	CORE 2015-TEXW C			4	1FM	39,791,468	102.009	39,104,130	38,334,000	39,301,050		(224,898)			3.732	3.073	MON	119,219	1,421,295	02/17/2017.	02/10/2034.
225470 XD 0	CSMC 2006-OMA B2			4	1FM	9,522,923	104.777	8,780,313	8,380,000	8,865,992		(260,700)			5.538	2.264	MON	38,674	464,084	10/13/2015.	05/15/2023.
233050 AB 9	DBUBS 2011-LC1A A2			4	1FM	3,069,125	101.767	2,788,023	2,739,614	2,791,649		(29,055)			4.528	1.902	MON	10,337	124,049	04/24/2015.	11/10/2046.
23305J AJ 1	DBUBS 2017-BRBK D			4	1FM	16,707,218	97.411	16,559,870	17,000,000	16,714,879		7,661			3.530	3.880	MON	50,008	101,684	10/12/2017.	10/10/2034.
23305J AL 6	DBUBS 2017-BRBK E			4	1FM	23,696,112	94.362	23,590,500	25,000,000	23,726,908		30,796			3.530	4.480	MON	73,542	149,535	10/12/2017.	10/10/2034.
233062 AA 6	DBCG 2017-BBG A			4	1FM	25,004,688	100.024	25,006,000	25,000,000	25,028,169		23,482			2.177	2.141	MON	25,701	226,998	06/15/2017.	06/15/2034.
233062 AG 3	DBCG 2017-BBG B			4	1FM	4,000,000	99.782	3,991,280	4,000,000	4,003,893		3,893			2.327	2.299	MON	4,396	39,135	06/14/2017.	06/15/2034.

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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36190S AA 0	GPPT 2014-GPP A			4	1FM	12,088,572	100.045	12,092,576	12,087,137	12,105,883		15,129			2.677	1.466	MON	15,280	269,372	04/28/2015.	02/15/2027.
36192H AG 9	GSMS 2012-ALOH B			4	1FM	21,209,050	104.269	20,947,642	20,090,000	20,830,497		(163,902)			4.049	3.122	MON	67,787	813,444	11/04/2015.	04/10/2034.
36192H AL 8	GSMS 2012-ALOH D			4	1FM	2,385,172	103.109	2,371,507	2,300,000	2,357,888		(12,795)			4.129	3.553	MON	7,915	96,296	10/26/2015.	04/10/2034.
36192L AA 3	GSMS 2012-SHOP A			4	1FM	34,502,848	100.780	33,761,300	33,500,000	33,802,371		(213,492)			2.933	2.277	MON	81,880	982,555	08/18/2014.	06/05/2031.
36253X AG 0	GSMS 2017-500K B			4	1FM	7,010,938	100.305	7,021,350	7,000,000	7,012,910		1,972			2.377	2.269	MON	7,857	37,891	09/13/2017.	07/15/2032.
36253X AJ 4	GSMS 2017-500K C			4	1FM	5,007,813	100.304	5,015,200	5,000,000	5,009,228		1,416			2.477	2.370	MON	5,849	28,329	09/13/2017.	07/15/2032.
36253X AL 9	GSMS 2017-500K D			4	1FM	2,003,750	100.302	2,006,040	2,000,000	2,004,229		479			2.777	2.655	MON	2,623	17,200	09/11/2017.	07/15/2032.
36253X AQ 8	GSMS 2017-500K F			4	1FM	7,596,860	100.256	7,611,436	7,592,000	7,601,165		4,305			3.277	3.221	MON	11,749	78,157	08/14/2017.	07/15/2032.
36253X AS 4	GSMS 2017-500K G			4	1FM	4,001,875	100.294	4,011,760	4,000,000	4,004,230		2,355			3.977	3.942	MON	7,512	50,667	09/11/2017.	07/15/2032.
36254X AA 2	GSMS 2017-FARM A			4	1FM	51,588,895	103.229	51,614,500	50,000,000	51,588,276		(619)			3.495	3.233	MON	145,615		12/18/2017.	01/10/2043.
36257C AG 2	GSMS 2017-GPTX B			4	1FM	38,000,000	98.756	37,527,280	38,000,000	38,000,000					3.104	3.097	MON	98,291	688,034	04/26/2017.	05/10/2034.
38406H AL 6	GRCE 2014-GRCE E			4	1FM	3,511,211	100.551	3,519,285	3,500,000	3,506,919		(2,623)			3.590	3.580	MON	10,471	127,399	05/17/2016.	06/10/2028.
38406H AN 2	GRCE 2014-GRCE F			4	1FM	16,627,063	99.733	16,555,678	16,600,000	16,618,330		(8,547)			3.590	3.607	MON	49,663	604,236	10/25/2016.	06/10/2028.
46634G AB 7	JPMCC 2009-IWST A2			4	1FM	24,854,167	106.299	23,251,843	21,874,000	23,020,348		(509,641)			5.633	2.819	MON	102,680	1,232,162	06/05/2015.	12/05/2027.
46634G AC 5	JPMCC 2009-IWST XA IO			4,6	1FE	2,366,565	3.534	831,795		786,941		(369,786)			1.871	9.273	MON	36,698	467,909	12/20/2013.	12/05/2027.
46634G AD 3	JPMCC 2009-IWST B			4	1FM	13,450,406	109.133	12,113,763	11,100,000	12,043,648		(421,221)			7.151	2.596	MON	66,147	793,761	04/01/2015.	12/05/2027.
46634G AF 8	JPMCC 2009-IWST D			4	1FM	7,867,891	109.844	7,689,080	7,000,000	7,570,034		(284,967)			7.445	3.170	MON	43,431	528,415	12/09/2016.	12/05/2027.
46636A AJ 1	JPMCC 2010-CNTR B			4	1FM	2,176,719	104.233	2,084,660	2,000,000	2,094,122		(43,622)			5.023	2.697	MON	8,371	100,452	01/27/2016.	08/05/2032.
46636A AL 6	JPMCC 2010-CNTR C			4	1FM	30,378,465	105.168	28,004,135	26,628,000	28,320,748		(786,852)			5.513	2.380	MON	122,325	1,467,895	05/17/2016.	08/05/2032.
46637Y AG 4	JPMCC 2012-HSBC B			4	1FM	5,185,938	103.686	5,184,300	5,000,000	5,124,097		(25,646)			3.722	3.142	MON	15,509	186,105	07/08/2015.	07/05/2032.
46637Y AJ 8	JPMCC 2012-HSBC C			4	1FM	16,668,508	103.914	16,662,610	16,035,000	16,459,098		(87,060)			4.021	3.401	MON	53,725	644,703	09/10/2015.	07/05/2032.
46637Y AL 3	JPMCC 2012-HSBC D			4	1FM	19,086,016	104.893	18,880,740	18,000,000	18,753,435		(123,115)			4.524	3.596	MON	67,862	711,038	10/23/2017.	07/05/2032.
50185V AL 7	LCCM 2014-909 D			4	1FM	25,134,532	100.047	25,011,750	25,000,000	25,059,281		(26,522)			3.898	3.860	MON	81,206	988,006	05/13/2015.	05/15/2031.
61691B AJ 0	MSCBB 2016-MART C			4	1FM	7,499,993	98.481	7,386,075	7,500,000	7,498,295		(1,351)			2.817	2.813	MON	17,605	211,260	09/14/2016.	09/13/2031.
61745M VL 4	MSC 2004-T13 G			4	1FM	7,980,548	101.877	7,738,577	7,596,000	7,644,094		(87,638)			5.933	4.836	MON	37,559	456,632	09/25/2013.	09/13/2045.
61763Q AG 6	MSC 2014-CPT B			4	1FM	6,606,223	101.284	6,502,433	6,420,000	6,521,186		(28,691)			3.446	3.008	MON	18,433	224,274	03/09/2016.	07/13/2029.
61763X BK 1	MSBAM 2014-C18 300C			4	1FM	32,400,313	104.378	33,400,960	32,000,000	32,301,345		(39,184)			4.490	4.359	MON	67,849	1,456,756	05/18/2015.	08/15/2031.
68245H AJ 3	OMPT 2017-1MKT E			4	1FM	29,249,868	99.242	29,772,600	30,000,000	29,318,744		68,876			4.142	4.592	MON	103,540	1,035,400	02/15/2017.	02/10/2032.
92903P AG 4	VNO 2010-VNO B			4	1FM	13,198,895	106.074	13,174,391	12,420,000	12,687,795		(118,565)			4.741	3.721	MON	34,348	588,820	11/12/2014.	09/13/2028.
92903P AL 3	VNO 2010-VNO D			4	1FM	19,645,733	108.725	18,597,411	17,105,000	18,373,334		(554,764)			6.356	2.866	MON	63,415	1,087,108	11/22/2016.	09/13/2028.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						1,101,185,891	XXX	1,087,278,050	1,076,700,472	1,087,353,040	0	(4,583,453)	0	0	XXX	XXX	XXX	3,101,710	33,257,043	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00432C AU 5	ACCSS 2003-A A2			4	1FE	7,804,123	100.095	8,006,700	7,999,101	8,061,262		33,808			2.507	2.357	MON	3,899	169,468	04/18/2013.	07/01/2038.
02007F AA 3	ALLYA 2017-4 A1			4	1FE	10,473,965	100.000	10,473,965	10,473,965	10,473,965					1.350	1.357	MON	6,677	44,776	08/15/2017.	09/17/2018.
02007P AB 9	ALLYA 2017-1 A2			4	1FE	6,481,406	99.869	6,473,521	6,482,012	6,481,840		434			1.380	1.393	MON	3,976	78,270	01/24/2017.	10/15/2019.
03065N AD 7	AMCAR 2015-3 A3			4	1FE	4,760,490	99.949	4,754,348	4,756,774	4,757,715		(2,776)			1.540	1.452	MON	4,680	67,150	01/10/2017.	03/09/2020.
03066F AC 5	AMCAR 2017-4 A2A			4	1FE	13,999,378	99.868	13,981,520	14,000,000	13,999,464		85			1.830	1.842	MON	9,252	23,485	11/07/2017.	05/18/2021.
05582Q AB 3	BMWOT 2016-A A2A			4	1FE	4,223,630	99.875	4,218,624	4,223,904	4,223,862		129			0.990	0.997	MON	697	41,817	07/12/2016.	05/28/2019.
12508U AA 3	CCG 2017-1 A1			4	1FE	4,534,707	100.000	4,534,707	4,534,707	4,534,707					1.350	1.358	MON	3,061	31,119	06/05/2017.	06/14/2018.
12592Y AD 6	CNH 2015-B A3			4	1FE	15,788,796	99.833	15,772,593	15,798,977	15,793,648		4,852			1.370	1.449	MON	9,620	136,259	08/17/2017.	07/15/2020.
14314J AB 6	CARMX 2017-1 A2			4	1FE	18,847,708	99.868	18,822,834	18,847,713	18,847,706		(2)			1.540	1.545	MON	12,900	253,973	01/25/2017.	02/18/2020.
16151U AC 0	CEDLT 2007-A A3			4	1FE	12,055,769	99.760	12,064,537	12,093,562	12,107,998		52,229			1.756	1.791	MJSD.	2,359	155,010	01/23/2017.	12/28/2023.
165183 AF 1	CFII 2016-2A A1			4	1FE	11,701,852	99.809	11,679,746	11,702,097	11,702,116		133			1.880	1.887	MON	9,778	175,907	10/24/2017.	06/15/2028.

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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
165183 AL 8	CFII 2017-2A A1			4	1FE	10,999,418	99.678	10,964,580	11,000,000	10,999,594		176			1.990	2.001	MON	9,729	118,571	05/23/2017	07/15/2029
165183 AR 5	CFII 2017-3A A1			4	1FE	24,995,660	99.492	24,873,000	25,000,000	24,996,387		727			1.910	1.925	MON	21,222	168,451	08/01/2017	08/15/2029
17119B AB 3	CCART 2016-BA A2			4	1FE	3,556,926	99.884	3,553,163	3,557,289	3,557,220		243			1.360	1.374	MON	2,150	48,379	10/26/2016	01/15/2020
17305E GA 7	CCCIT 2017-A2 A2			4	1FE	36,992,915	99.776	36,917,120	37,000,000	36,996,074		3,159			1.740	1.750	JJ	293,287	305,805	01/19/2017	01/19/2021
18978C AA 1	CNH 2017-C A1			4	1FE	23,676,981	100.002	23,677,454	23,676,981	23,676,981					1.540	1.549	MON	17,218	24,308	11/14/2017	12/14/2018
194204 AB 9	CASL 2017-A A2			4	2AM	4,881,142	100.555	4,910,311	4,883,210	4,881,373		231			3.750	3.815	MON	3,052	78,844	07/11/2017	11/26/2046
20267T AA 0	CBSLT 2016-A A1			4	1FE	709,606	98.568	687,415	697,402	709,347		(180)			3.320	3.208	MON	386	23,154	11/08/2016	05/25/2040
20267T AB 8	CBSLT 2016-A A2			4	1FE	6,892,469	102.610	7,072,363	6,892,469	6,877,561		3,205			3.752	3.027	MON	5,029	227,663	04/15/2016	05/25/2040
20267V AA 5	CBSLT 2017-AGS A1			4	1FE	10,195,441	99.456	10,141,843	10,197,316	10,191,483		(3,958)			2.550	2.497	MON	4,334	142,295	06/02/2017	05/25/2041
20268K AB 6	CBSLT 2017-BGS A2			4	1FE	20,391,231	100.129	20,417,535	20,391,231	20,400,737		9,506			2.202	2.141	MON	8,731	67,525	10/19/2017	09/25/2042
23340L AA 2	DRB 2015-B A1			4	1FE	2,447,578	102.345	2,457,362	2,401,058	2,456,420	3,786	8,861			3.238	4.477	MON	1,512	72,102	10/25/2016	10/27/2031
23340L AB 0	DRB 2015-B A2			4	1FE	18,801,943	100.695	18,674,091	18,545,202	18,859,851	186,742	60,401			3.170	3.850	MON	9,798	539,266	05/22/2017	07/25/2031
23342K AB 0	DRB 2017-A A2A			4	1FE	3,650,404	99.746	3,641,502	3,650,775	3,650,449		45			1.750	1.773	MON	1,065	43,657	04/13/2017	05/27/2042
24703C AD 5	DEFT 2015-2 A3			4	1FE	688,727	99.990	687,799	687,868	687,984		(743)			1.720	1.434	MON	296	7,888	04/25/2017	09/22/2020
24703F AB 2	DEFT 2017-1 A2			4	1FE	6,499,380	99.963	6,497,595	6,500,000	6,499,721		342			1.860	1.875	MON	3,023	76,906	04/25/2017	06/24/2019
26207K AB 7	DRIVE 2017-3 A2A			4	1FE	11,499,819	99.934	11,492,410	11,500,000	11,499,860		41			1.650	1.658	MON	8,433	26,354	10/17/2017	08/15/2019
27034M AB 0	EARN 2016-D A2			4	1FE	7,237,390	99.711	7,220,802	7,241,731	7,236,022		(1,425)			2.720	2.774	MON	3,283	194,452	04/19/2017	01/25/2041
28108P AB 2	ESLFT 2012-A AT			4	1FE	3,842,417	101.741	3,889,864	3,823,300	3,825,163		(3,090)			4.210	4.074	JAJO	41,134	146,787	01/18/2013	10/01/2025
29372E BH 0	EFF 2015-1 A2			4	1FE	883,623	99.973	883,532	883,771	883,766		44			1.300	1.313	MON	351	11,489	02/25/2015	09/20/2020
29372E BL 1	EFF 2015-2 A2			4	1FE	2,456,715	99.915	2,459,139	2,461,231	2,460,587		1,873			1.590	1.726	MON	1,196	39,134	12/15/2015	02/22/2021
29372E BP 2	EFF 2016-1 A2			4	1FE	13,469,426	99.946	13,470,572	13,477,850	13,469,526		100			1.830	1.973	MON	7,536		12/27/2017	09/20/2021
29372E BS 6	EFF 2016-2 A2			4	1FE	7,730,798	99.801	7,715,079	7,730,462	7,729,747		(1,050)			1.740	1.690	MON	4,110	44,837	09/12/2017	02/22/2022
29372J AB 3	EFF 2017-2 A2			4	1FE	8,499,559	99.799	8,482,915	8,500,000	8,499,683		124			1.970	1.981	MON	5,117	80,004	06/20/2017	01/20/2023
34531D AB 4	FORDL 2017-B A2A			4	1FE	12,499,565	99.770	12,471,250	12,500,000	12,499,624		59			1.800	1.810	MON	10,000	28,125	10/24/2017	06/15/2020
36250Q AD 5	GMALT 2015-3 A3			4	1FE	7,783,467	99.952	7,780,284	7,784,021	7,783,933		197			1.690	1.699	MON	4,020	131,550	10/07/2015	03/20/2019
38013B AA 8	GMALT 2017-3 A1			4	1FE	6,452,144	100.001	6,452,208	6,452,144	6,452,144					1.350	1.358	MON	2,903	22,018	09/12/2017	09/20/2018
41284A AE 8	HDMOT 2014-1 A4			4	1FE	12,747,928	99.922	12,724,067	12,734,000	12,738,855		(9,073)			1.550	1.479	MON	8,772	164,481	02/23/2017	10/15/2021
41284C AD 6	HDMOT 2015-2 A3			4	1FE	1,305,759	99.896	1,304,860	1,306,219	1,306,032		272			1.300	1.368	MON	755	11,321	04/17/2017	03/16/2020
428041 AX 5	HFLF 2017-1 A2			4	1FE	21,997,312	99.610	21,914,200	22,000,000	21,998,234		923			2.130	2.146	MON	27,335	292,875	04/18/2017	04/10/2031
438124 AB 5	HAROT 2016-3 A2			4	1FE	1,045,246	99.963	1,044,911	1,045,298	1,045,295		29			1.010	1.017	MON	381	10,558	08/15/2016	10/18/2018
44891Q AD 4	HALST 2017-C A3			4	1FE	9,998,206	99.720	9,972,000	10,000,000	9,998,319		113			2.120	2.139	MON	9,422	17,667	11/07/2017	02/16/2021
44929E AB 1	HALST 2016-C A2			4	1FE	4,960,875	99.864	4,954,629	4,961,376	4,961,277		268			1.300	1.311	MON	2,867	64,498	08/09/2016	03/15/2019
47787X AB 3	JDOT 2017-A A2			4	1FE	19,846,211	99.869	19,820,292	19,846,291	19,846,264		53			1.500	1.505	MON	13,231	234,021	02/22/2017	10/15/2019
47788N AB 4	JDOT 2016-B A2			4	1FE	1,706,409	99.938	1,706,484	1,707,543	1,707,096		687			1.090	1.346	MON	827	4,653	09/20/2017	02/15/2019
493268 CJ 3	KSLT 2005-A 2A4			4	1FE	3,231,021	99.966	3,229,923	3,231,021	3,235,336		4,315			2.015	1.720	MJSD	904	39,450	05/03/2017	06/27/2038
50116R AC 0	KCOT 2015-1A A3			4	1FE	4,268,162	99.930	4,259,351	4,262,334	4,264,130		(4,032)			1.540	1.322	MON	2,917	60,170	02/07/2017	03/15/2019
55315F AB 6	MMAF 2016-AA A2			4	1FE	6,377,988	99.929	6,373,533	6,378,062	6,377,984		217			1.390	1.400	MON	3,940	88,655	05/03/2016	12/17/2018
58769A AE 6	MBALT 2015-B A4			4	1FE	8,013,815	99.971	8,000,553	8,002,873	8,003,695		(10,120)			1.530	1.390	MON	5,442	112,240	01/31/2017	05/17/2021
63940L AA 2	NAVSL 2016-6A A1			4	1FE	11,432,657	100.175	11,444,256	11,424,264	11,454,502		18,731			2.032	1.596	MON	4,514	138,588	09/13/2017	03/25/2066
640315 AE 7	NSLT 2006-2 A5			4	1FE	34,214,170	99.884	34,217,451	34,257,189	34,280,321		66,151			1.467	1.656	JAJO	94,954	330,063	04/11/2017	01/25/2030
64032J AE 6	NSLT 2008-4 B			4	1AM	18,900,000	95.852	19,170,400	20,000,000	19,200,277		107,709			2.314	3.224	JAJO	87,434	425,377	03/25/2015	01/25/2030
654747 AB 0	NAROT 2017-A A2A			4	1FE	10,078,588	99.819	10,060,397	10,078,639	10,078,615		27			1.470	1.475	MON	6,585	105,767	03/22/2017	01/15/2020
65477X AB 0	NALT 2016-B A2A			4	1FE	10,794,626	99.880	10,782,642	10,795,596	10,795,425		577			1.260	1.271	MON	6,046	136,025	09/13/2016	12/17/2018

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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
65479B AB 6	NALT 2017-B A2A			4	1FE	21,998,405	99.759	21,946,980	22,000,000	21,998,682		277			1.830	1.843	MON...	17,893	72,692	10/03/2017.	12/16/2019.
784419 AE 3	SLCLT 2006-A A5			4	1FE	2,062,069	100.000	2,079,467	2,079,467	2,079,540		5,905			1.529	1.700	JAJO..	6,890	26,504	10/25/2016.	07/15/2036.
78442G PP 5	SLMA 2005-5 A3			4	1FE	924,631	99.965	925,464	925,788	926,428		1,798			1.467	1.573	JAJO..	2,566	8,920	03/06/2017.	04/25/2025.
78443C CA 0	SLMA 2005-B A3			4	1FE	12,272,457	100.026	12,271,813	12,268,623	12,279,489		7,032			1.858	1.784	MJSD.	10,767	49,310	10/05/2017.	12/15/2023.
78443D AC 6	SLMA 2007-A A3			4	1FE	15,789,903	99.942	15,790,614	15,799,778	15,804,326		14,423			1.758	1.993	MJSD.	13,120	59,508	10/20/2017.	12/15/2026.
784456 AC 9	SMB 2014-A A2B			4	1FE	1,896,392	101.314	1,898,176	1,873,558	1,897,165		773			2.627	2.189	MON...	2,324	7,477	10/25/2017.	05/15/2026.
78447X AB 0	SLMA 2013-C CLASS A2A			4	1FE	11,914,814	100.650	11,847,864	11,771,351	11,899,023		(15,791)			2.940	2.091	MON...	15,381	144,199	07/18/2017.	10/15/2031.
78469P AC 8	SOFI 2016-A B			4	1FE	13,365,460	99.581	13,781,164	13,839,150	13,461,211		8,995			3.570	4.909	MON...	8,234	493,522	02/26/2016.	01/26/2038.
78470N AC 0	SOFI 2015-D B			4	1FE	12,450,754	99.676	12,575,691	12,616,568	12,493,753		6,569			3.590	4.035	MON...	7,549	452,384	12/17/2015.	10/25/2037.
80285A AC 9	SRT 2017-A A2A			4	1FE	27,996,724	99.831	27,952,680	28,000,000	27,996,990		266			2.020	2.038	MON...	17,282	43,991	11/14/2017.	03/20/2020.
834017 AA 3	SOFI 2015-B A1			4	1FE	4,601,518	100.915	4,774,935	4,731,640	4,662,083		54,932			2.379	3.435	MON...	2,188	101,194	02/18/2016.	04/25/2035.
83402J AB 4	SOFI 2016-B A2A			4	1FE	2,152,452	99.884	2,150,130	2,152,627	2,152,576		1,160			1.680	1.692	MON...	603	36,112	05/20/2016.	03/25/2031.
83714R BB 8	SCSLC 2006-1 A2			4	1FE	1,546,500	99.998	1,546,469	1,546,500	1,547,232		731			1.601	1.569	MJSD.	2,132	5,614	09/11/2017.	12/01/2022.
87342R AA 2	BELL 2016-1A A2I			4	3AM	70,410,868	101.357	69,957,932	69,021,313	69,957,932	117,177	(274,805)			3.832	3.158	FMAN.	264,490	1,869,913	11/27/2017.	05/25/2046.
87342R AC 8	BELL 2016-1A A23			4	4AM	4,465,737	105.071	4,409,699	4,196,875	4,409,699	(42,835)	(13,204)			4.970	4.095	FMAN.	20,858	104,292	06/13/2017.	05/25/2046.
89237W AB 3	TAOT 2016-C A2A			4	1FE	4,670,472	99.934	4,667,616	4,670,699	4,670,680		127			1.000	1.007	MON...	2,076	46,707	08/01/2016.	01/15/2019.
89238M AB 4	TAOT 2017-A A2A			4	1FE	11,603,152	99.836	11,585,241	11,604,272	11,603,855		703			1.420	1.433	MON...	7,324	123,586	03/07/2017.	09/16/2019.
92348M AC 3	VZOT 2016-2A C			4	1FE	34,999,472	99.391	34,786,850	35,000,000	34,999,700		929			2.360	2.372	MON...	25,239	890,244	11/16/2016.	05/20/2021.
92348N AC 1	VZOT 2017-1A C			4	1FE	19,997,132	99.882	19,976,400	20,000,000	19,997,828		696			2.650	2.669	MON...	16,194	406,333	03/07/2017.	09/20/2021.
92887K AB 6	VFET 2017-1A A2			4	1FE	12,999,046	99.838	12,978,940	13,000,000	12,999,627		581			1.550	1.560	MON...	8,956	163,999	02/13/2017.	10/15/2019.
96328D AN 4	WHLS 2015-1A A3			4	1FE	3,326,948	99.903	3,321,775	3,325,000	3,326,306		(642)			1.810	1.740	MON...	1,839	15,046	09/27/2017.	04/22/2024.
96328D AT 1	WHLS 2016-1A A2			4	1FE	8,141,605	99.733	8,120,527	8,142,267	8,142,004		254			1.590	1.600	MON...	3,956	129,462	08/02/2016.	05/20/2025.
98162K AB 9	WOLS 2017-A A2			4	1FE	8,759,321	99.768	8,739,766	8,760,089	8,759,672		351			1.680	1.692	MON...	6,541	110,377	03/07/2017.	12/16/2019.
136452 AA 7	CPART 2017-1A A1		A	4	1FE	5,210,554	100.001	5,210,606	5,210,554	5,210,554					1.400	1.413	MON...	2,634	14,005	10/04/2017.	10/19/2018.
136452 AB 5	CPART 2017-1A A2A		A	4	1FE	4,750,000	99.843	4,742,543	4,750,000	4,750,000					1.772	1.779	MON...	2,806	16,133	10/04/2017.	12/19/2019.
30023J AK 4	EVGRN 2017-1 A		A	4	1FE	24,000,000	100.014	24,003,360	24,000,000	24,000,000					1.510	1.726	MON...	17,117	52,173	10/17/2017.	10/15/2021.
81379J AB 7	SSTRT 2017-1A A2A		A	4	1FE	5,121,507	99.866	5,114,644	5,121,507	5,121,507					1.510	1.524	MON...	1,289	67,024	02/08/2017.	04/25/2019.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						896,753,434	XXX	896,411,578	896,786,454	897,205,038	264,870	146,687	0	0	XXX	XXX	XXX	1,300,388	11,593,928	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						3,422,674,088	XXX	3,420,153,489	3,401,509,606	3,418,177,121	21,481	(5,528,802)	0	0	XXX	XXX	XXX	13,421,980	73,523,503	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						2,597,370,026	XXX	2,583,778,667	2,581,627,654	2,592,669,770	(243,389)	(3,148,505)	0	0	XXX	XXX	XXX	12,361,269	34,515,383	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						269,722,604	XXX	285,786,315	284,911,476	281,987,285	0	1,519,551	0	0	XXX	XXX	XXX	337,308	6,454,924	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						1,165,644,794	XXX	1,122,231,653	1,076,700,472	1,121,799,865	0	(12,866,765)	176,191	0	XXX	XXX	XXX	3,944,233	43,664,146	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						896,753,434	XXX	896,411,578	896,786,454	897,205,038	264,870	146,687	0	0	XXX	XXX	XXX	1,300,388	11,593,928	XXX	XXX
8399999. Grand Total - Bonds						4,929,490,858	XXX	4,888,208,213	4,840,026,056	4,893,661,958	21,481	(14,349,032)	176,191	0	XXX	XXX	XXX	17,943,198	96,228,381	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting 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 (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
247131 30 3	DELPHI FINANCIAL GROUP			500,000.000	25.00	12.200	6,100,000	22.000	11,000,000	6,100,000		738,399					0		RP3VFE	05/30/2007.
302570 AX 4	NEXTERA ENERGY CAPITAL			7,000,000.000	1.00		5,859,000	0.953	6,670,510	5,859,000	12,275	354,003					0		RP2VFE	06/10/2010.
86800X AA 6	SUNTRUST PREFERRED CAPITAL			7,345,000.000	1.00	0.250	6,738,303	0.917	6,738,303	1,836,250	13,874	297,881		807,215			807,215		P3VFE	08/01/2007.
29250N AS 4	ENBRIDGE INC		A.	15,000,000.000	1.00		15,000,000	0.995	14,922,150	15,000,000	382,708						0		RP2VFE	07/10/2017.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							33,697,303	XXX	39,330,963	28,795,250	408,857	1,390,283	0	807,215	0	0	807,215	0	XXX	XXX
8999999. Total - Preferred Stocks							33,697,303	XXX	39,330,963	28,795,250	408,857	1,390,283	0	807,215	0	0	807,215	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
001084 10 2	AGCO CORP.			3,000.000	214,290	71.430	214,290	85,128		1,680		40,710		40,710		L	06/24/2010.
00164V 10 3	AMC NETWORKS INC A.			6,450.000	348,816	54.080	348,816	270,708				11,223		11,223		L	07/01/2011.
00206R 10 2	AT&T INC.			260,676.000	10,135,083	38.880	10,135,083	6,511,541		510,925		(951,467)		(951,467)		L	07/27/2015.
002824 10 0	ABBOTT LABORATORIES.			37,900.000	2,162,953	57.070	2,162,953	1,692,550		30,131		470,403		470,403		L	03/27/2017.
00287Y 10 9	ABBVIE INC.			66,416.000	6,423,091	96.710	6,423,091	2,436,188		170,025		2,264,121		2,264,121		L	05/27/2015.
00507V 10 9	ACTIVISION BLIZZARD INC.			34,800.000	2,203,536	63.320	2,203,536	1,527,180		7,770		735,333		735,333		L	06/19/2017.
00724F 10 1	ADOBE SYSTEMS INC.			25,700.000	4,503,668	175.240	4,503,668	835,638				1,857,853		1,857,853		L	02/05/2010.
00751Y 10 6	ADVANCE AUTO PARTS.			3,200.000	319,008	99.690	319,008	162,421	192	768		(222,176)		(222,176)		L	06/24/2010.
00773T 10 1	ADVANSIX INC.			384.000	16,155	42.070	16,155	2,254				7,653		7,653		L	10/03/2016.
00817Y 10 8	AETNA INC.			21,151.000	3,815,429	180.390	3,815,429	599,423		37,014		1,192,493		1,192,493		L	05/07/2013.
008252 10 8	AFFILIATED MANAGERS GROUP.			11,000.000	2,257,750	205.250	2,257,750	1,072,345		8,800		659,450		659,450		L	06/23/2011.
00846U 10 1	AGILENT TECHNOLOGIES INC.			4,500.000	301,365	66.970	301,365	64,733	671	2,376		96,345		96,345		L	09/28/2004.
009158 10 6	AIR PRODUCTS & CHEMICALS INC.			19,900.000	3,265,192	164.080	3,265,192	1,018,398	18,905	73,829		403,174		403,174		L	06/24/2010.
00971T 10 1	AKAMAI TECHNOLOGIES.			8,100.000	526,824	65.040	526,824	319,049				(13,284)		(13,284)		L	12/17/2012.
014491 10 4	ALEXANDER & BALDWIN INC.			10,200.000	282,948	27.740	282,948	197,147	162,384			(174,726)		(174,726)		L	06/29/2017.
015351 10 9	ALEXION PHARMACEUTICALS INC.			2,800.000	334,852	119.590	334,852	74,363				(7,728)		(7,728)		L	06/24/2010.
017175 10 0	ALLEGHANY CORP.			1,484.000	884,598	596.090	884,598	387,856				(17,853)		(17,853)		L	03/06/2012.
018581 10 8	ALLIANCE DATA SYSTEMS CORP.			1,300.000	329,524	253.480	329,524	65,258		2,704		32,474		32,474		L	03/26/2008.
020002 10 1	ALLSTATE CORP.			13,900.000	1,455,469	104.710	1,455,469	412,741	5,143	20,016		425,201		425,201		L	06/24/2010.
02079K 10 7	ALPHABET C.			17,848.000	18,676,147	1,046.400	18,676,147	5,546,972				4,900,704		4,900,704		L	04/03/2014.
02079K 30 5	ALPHABET A.			17,800.000	18,750,520	1,053.400	18,750,520	5,557,981				4,644,910		4,644,910		L	06/25/2013.
02209S 10 3	ALTRIA GROUP INC.			130,700.000	9,333,287	71.410	9,333,287	3,092,991	86,262	325,443		495,353		495,353		L	06/08/2011.
023135 10 6	AMAZON.COM INC.			17,400.000	20,348,778	1,169.470	20,348,778	2,538,504				7,301,040		7,301,040		L	12/17/2012.
023608 10 2	AMEREN CORPORATION.			11,900.000	701,981	58.990	701,981	294,109		21,152		77,707		77,707		L	02/05/2010.
02376R 10 2	AMERICAN AIRLINES GROUP INC.			22,400.000	1,165,472	52.030	1,165,472	788,191		8,960		119,616		119,616		L	09/25/2014.
025537 10 1	AMERICAN ELECTRIC POWER.			21,500.000	1,581,755	73.570	1,581,755	934,968		51,385		228,115		228,115		L	12/17/2012.
025816 10 9	AMERICAN EXPRESS CO.			19,000.000	1,886,890	99.310	1,886,890	725,643		24,890		479,370		479,370		L	06/24/2010.
025932 10 4	AMERICAN FINANCIAL GROUP INC.			72,700.000	7,890,858	108.540	7,890,858	2,447,795		348,051		1,484,534		1,484,534		L	03/17/2011.
026874 78 4	AMERICAN INTERNATIONAL GROUP.			66,600.000	3,968,028	59.580	3,968,028	1,729,880		85,248		(381,618)		(381,618)		L	06/25/2013.
03027X 10 0	AMERICAN TOWER CORP.			12,700.000	1,811,909	142.670	1,811,909	183,642	8,890	31,750		469,773		469,773		L	09/28/2004.
03076C 10 6	AMERIPRISE FINANCIAL INC.			3,500.000	593,145	169.470	593,145	132,982		11,340		204,855		204,855		L	06/24/2010.
031100 10 0	AMETEK INC.			13,050.000	945,734	72.470	945,734	239,489		4,698		311,504		311,504		L	06/24/2010.
031162 10 0	AMGEN INC.			52,000.000	9,042,800	173.900	9,042,800	2,878,151		239,200		1,439,880		1,439,880		L	03/15/2011.
032095 10 1	AMPHENOL CORP CLASS A.			11,200.000	983,360	87.800	983,360	231,377	2,128	7,504		230,720		230,720		L	06/24/2010.
032654 10 5	ANALOG DEVICES INC.			28,500.000	2,537,355	89.030	2,537,355	1,105,344		51,300		467,685		467,685		L	06/08/2011.
036752 10 3	ANTHEM INC.			22,600.000	5,085,226	225.010	5,085,226	1,164,013		61,020		1,836,024		1,836,024		L	12/01/2004.
037833 10 0	APPLE COMPUTER INC.			311,500.000	52,715,145	169.230	52,715,145	12,863,980		766,290		16,637,215		16,637,215		L	12/18/2013.
038222 10 5	APPLIED MATERIALS INC.			7,000.000	357,840	51.120	357,840	323,078		700		34,762		34,762		L	09/26/2017.
039483 10 2	ARCHER-DANIELS-MIDLAND CO.			66,165.000	2,651,893	40.080	2,651,893	1,403,085		84,691		(368,539)		(368,539)		L	12/21/2011.
03965L 10 0	ARCONIC INC.			21,000.000	572,250	27.250	572,250	422,077		5,040		182,910		182,910		L	12/21/2016.
044186 10 4	ASHLAND INC.			11,300.000	804,560	71.200	804,560	332,283		12,035		200,328		200,328		L	06/23/2011.
045487 10 5	ASSOCIATED BANC-CORP.			10,400.000	264,160	25.400	264,160	132,838		5,200		7,280		7,280		L	06/24/2010.

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
04621X 10 8	ASSURANT INC.			4,500.000	453,780	100.840	453,780	161,760		9,675		35,910		35,910		L	06/24/2010.
052769 10 6	AUTODESK INC.			10,000.000	1,048,300	104.830	1,048,300	348,644				308,200		308,200		L	12/17/2012.
053015 10 3	AUTOMATIC DATA PROCESSING.			5,600.000	656,264	117.190	656,264	199,852	3,528	12,768		80,696		80,696		L	06/24/2010.
053332 10 2	AUTOZONE INC.			1,300.000	924,781	711.370	924,781	469,941				(101,946)		(101,946)		L	12/17/2012.
053484 10 1	AVALONBAY COMMUNITIES INC.			13,800.000	2,462,058	178.410	2,462,058	2,506,629	19,596	77,418		17,388		17,388		L	10/26/2015.
053611 10 9	AVERY DENNISON CORP.			6,700.000	769,562	114.860	769,562	227,866		11,792		299,088		299,088		L	12/17/2012.
054937 10 7	BB&T CORP.			68,140.000	3,387,921	49.720	3,387,921	1,741,484		85,856		183,978		183,978		L	02/05/2010.
05561Q 20 1	BOK FINANCIAL CORPORATION.			19,900.000	1,837,168	92.320	1,837,168	1,200,856		35,223		184,672		184,672		L	03/26/2015.
05605H 10 0	BWX TECHNOLOGIES INC.			7,450.000	450,651	60.490	450,651	118,029		3,129		154,886		154,886		L	08/02/2010.
060505 10 4	BANK OF AMERICA CORP.			525,100.000	15,500,952	29.520	15,500,952	4,406,440		204,789		3,896,242		3,896,242		L	12/17/2012.
064058 10 0	THE BANK OF NEW YORK MELLON.			28,200.000	1,518,852	53.860	1,518,852	712,575		24,252		182,736		182,736		L	12/17/2012.
071813 10 9	BAXTER INTERNATIONAL INC.			63,206.000	4,085,636	64.640	4,085,636	1,533,984	10,113	36,659		1,283,082		1,283,082		L	06/08/2011.
075887 10 9	BECTON DICKINSON & CO.			15,313.000	3,277,901	214.060	3,277,901	840,305		45,020		742,834		742,834		L	03/17/2015.
075896 10 0	BED BATH & BEYOND INC.								2,355					0		L	02/05/2010.
084670 70 2	BERKSHIRE HATHAWAY INC.			79,754.000	15,808,838	198.220	15,808,838	4,786,237				2,810,531		2,810,531		L	11/30/2015.
09062X 10 3	BIOGEN INC.			15,100.000	4,810,407	318.570	4,810,407	737,456				866,199		866,199		L	02/05/2010.
09075E 10 0	BIOVERATIV INC.			7,550.000	407,096	53.920	407,096	63,168				343,928		343,928		L	02/02/2017.
09215C 10 5	BLACK KNIGHT INC.			3,955.000	174,613	44.150	174,613	39,112				135,501		135,501		L	10/02/2017.
09238E 10 4	BLACKHAWK NETWORK HD.			4,534.000	161,637	35.650	161,637	109,995				(9,181)		(9,181)		L	04/14/2014.
09247X 10 1	BLACKROCK INC/NEW YORK.			6,400.000	3,287,744	513.710	3,287,744	3,298,522				(10,778)		(10,778)		L	12/20/2017.
097023 10 5	BOEING CO.			6,600.000	1,946,406	294.910	1,946,406	446,868		37,488		918,918		918,918		L	06/24/2010.
101121 10 1	BOSTON PROPERTIES INC.			16,100.000	2,093,483	130.030	2,093,483	1,582,386	12,880	48,300		68,425		68,425		L	06/08/2011.
101137 10 7	BOSTON SCIENTIFIC CORP.			67,100.000	1,663,409	24.790	1,663,409	1,072,728				212,036		212,036		L	09/29/2015.
110122 10 8	BRISTOL-MYERS SQUIBB CO.			59,600.000	3,652,288	61.280	3,652,288	1,615,021		92,976		169,264		169,264		L	06/08/2011.
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS.			12,000.000	1,086,960	90.580	1,086,960	233,450	4,380	16,260		291,360		291,360		L	06/24/2010.
115236 10 1	BROWN & BROWN INC.			5,000.000	257,300	51.460	257,300	90,607		2,775		33,000		33,000		L	03/26/2008.
115637 20 9	BROWN FORMAN CORP CLASS B.			27,000.000	1,854,090	68.670	1,854,090	442,798	5,333	19,710		641,250		641,250		L	06/24/2010.
12508E 10 1	CDK GLOBAL INC.			1,866.000	133,008	71.280	133,008	27,950		1,064		21,627		21,627		L	10/01/2014.
125269 10 0	CF INDUSTRIES HOLDINGS INC.			17,500.000	744,450	42.540	744,450	227,619		21,000		193,550		193,550		L	06/24/2010.
125509 10 9	CIGNA CORP.			13,600.000	2,762,024	203.090	2,762,024	730,172		544		947,920		947,920		L	12/17/2012.
12572Q 10 5	CME GROUP INC.			38,360.000	5,602,478	146.050	5,602,478	2,047,721	134,260	225,940		1,177,652		1,177,652		L	12/17/2012.
126408 10 3	CSX CORPORATION.			27,300.000	1,501,773	55.010	1,501,773	386,795		21,294		520,884		520,884		L	02/05/2010.
126650 10 0	CVS HEALTH CORP.			27,300.000	1,979,250	72.500	1,979,250	1,025,025		54,600		(174,993)		(174,993)		L	06/08/2011.
12673P 10 5	CA INC.			38,600.000	1,284,608	33.280	1,284,608	815,633		39,372		58,286		58,286		L	12/17/2012.
127097 10 3	CABOT OIL & GAS CORP.			55,200.000	1,578,720	28.600	1,578,720	769,754		9,384		289,248		289,248		L	09/27/2011.
131347 30 4	CALPINE CORP.			11,400.000	172,482	15.130	172,482	148,796				42,180		42,180		L	06/24/2010.
13765N 10 7	CANNAE HOLDINGS INC.			4,299.000	73,212	17.030	73,212	19,912				53,300		53,300		L	11/20/2017.
14040H 10 5	CAPITAL ONE FINANCIAL CORP.			38,400.000	3,823,872	99.580	3,823,872	1,586,863		61,440		473,856		473,856		L	06/23/2011.
143130 10 2	CARMAX.			8,348.000	535,357	64.130	535,357	85,442				(2,170)		(2,170)		L	09/28/2004.
149123 10 1	CATERPILLAR INC.			7,200.000	1,134,576	157.580	1,134,576	419,210		22,320		466,848		466,848		L	12/15/2009.
14964U 10 8	CAVIUM INC.			19,900.000	1,668,217	83.830	1,668,217	1,341,861				326,356		326,356		L	06/19/2017.
15135B 10 1	CENTENE CORP.			62.000	6,255	100.880	6,255	2,659				2,751		2,751		L	03/24/2016.
156782 10 4	CERNER CORP.			10,000.000	673,900	67.390	673,900	190,682				200,200		200,200		L	06/24/2010.

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
16119P 10 8	CHARTER COMMUNICATIONS INC A			1,222.000	410,543	335.960	410,543	135,269				58,705		58,705		L	05/18/2016.
166764 10 0	CHEVRON CORP			123,733.000	15,490,134	125.190	15,490,134	10,674,162		534,527		926,760		926,760		L	10/26/2015.
171340 10 2	CHURCH & DWIGHT INC			66,000.000	3,311,220	50.170	3,311,220	1,260,638		50,160		394,680		394,680		L	03/15/2011.
171779 30 9	CIENA CORPORATION			33,400.000	699,062	20.930	699,062	371,846				(116,232)		(116,232)		L	12/21/2011.
17275R 10 2	CISCO SYSTEMS INC			314,900.000	12,060,670	38.300	12,060,670	6,030,546		338,617		2,469,633		2,469,633		L	09/26/2017.
172967 42 4	CITIGROUP INC			900.000	66,969	74.410	66,969	45,241		864		13,482		13,482		L	03/25/2014.
189054 10 9	CLOROX COMPANY			7,500.000	1,115,550	148.740	1,115,550	395,250		24,600		215,400		215,400		L	09/28/2004.
191216 10 0	COCA-COLA CO			216,400.000	9,928,432	45.880	9,928,432	5,877,329		320,272		956,488		956,488		L	06/08/2011.
192446 10 2	COGNIZANT TECH SOLUTIONS-A			28,000.000	1,988,560	71.020	1,988,560	1,021,771		12,600		419,720		419,720		L	12/17/2012.
194162 10 3	COLGATE-PALMOLIVE CO			59,800.000	4,511,910	75.450	4,511,910	2,438,671		95,082		598,598		598,598		L	06/08/2011.
20030N 10 1	COMCAST CORP			43,800.000	1,754,190	40.050	1,754,190	393,455		26,718		241,995		241,995		L	02/21/2017.
200340 10 7	COMERICA INC			11,800.000	1,024,358	86.810	1,024,358	334,853	3,540	12,036		220,660		220,660		L	12/15/2009.
200525 10 3	COMMERCE BANCSHARES INC			56,252.700	3,141,151	55.840	3,141,151	1,565,217		48,217		44,038		44,038		L	11/29/2017.
20084V 10 8	COMMERCEHUB INC A			1,283.000	28,213	21.990	28,213	4,588				8,955		8,955		L	07/25/2016.
20084V 30 6	COMMERCEHUB INC C			2,567.000	52,855	20.590	52,855	9,322				14,273		14,273		L	07/25/2016.
20605P 10 1	CONCHO RESOURCES INC			32,300.000	4,852,106	150.220	4,852,106	3,457,021				569,126		569,126		L	10/26/2015.
206787 10 3	CONDUENT INC			11,306.000	182,705	16.160	182,705	166,016				16,689		16,689		L	01/03/2017.
20825C 10 4	CONOCOPHILLIPS			18,016.000	988,898	54.890	988,898	900,991		19,097		85,576		85,576		L	06/08/2011.
217204 10 6	COPART INC			32,400.000	1,399,356	43.190	1,399,356	198,500				501,714		501,714		L	04/11/2017.
21870Q 10 5	CORESITE REALTY CORP			13,300.000	1,514,870	113.900	1,514,870	1,451,051	13,034	23,940		63,819		63,819		L	06/19/2017.
22160K 10 5	COSTCO WHOLESALE CORP			29,600.000	5,509,152	186.120	5,509,152	1,411,698		264,920		769,896		769,896		L	06/24/2010.
222070 20 3	COTY INC A			58,420.000	1,161,974	19.890	1,161,974	914,807		29,210		92,304		92,304		L	09/30/2016.
225447 10 1	CREE INC			25,300.000	939,642	37.140	939,642	526,207				271,975		271,975		L	12/21/2011.
22662X 10 0	CRIMSON WINE GROUP LTD			770.000	8,216	10.670	8,216	4,385				1,001		1,001		L	02/26/2013.
22822V 10 1	CROWN CASTLE INTL CORP			8,900.000	987,989	111.010	987,989	310,677		34,710		215,736		215,736		L	02/05/2010.
231021 10 6	CUMMINS INC			31,300.000	5,528,832	176.640	5,528,832	2,837,248		131,773		1,251,061		1,251,061		L	03/24/2016.
23317H 10 2	DDR CORP			38,945.000	348,947	8.960	348,947	148,298	7,400	29,598		(245,743)		(245,743)		L	12/23/2008.
233326 10 7	DST SYSTEMS INC			200.000	12,414	62.070	12,414	4,868		143		1,699		1,699		L	06/09/2017.
23355L 10 6	DXC TECHNOLOGY CO			16,208.000	1,538,139	94.900	1,538,139	369,560	2,917	5,835		1,168,579		1,168,579		L	04/03/2017.
235851 10 2	DANAHER CORP			64,400.000	5,977,608	92.820	5,977,608	1,496,559	9,016	35,098		964,712		964,712		L	02/05/2010.
242370 20 3	DEAN FOODS CO			9,850.000	113,866	11.560	113,866	74,815		3,546		(100,667)		(100,667)		L	12/21/2010.
244199 10 5	DEERE & CO			15,500.000	2,425,905	156.510	2,425,905	1,348,506	9,300	37,200		828,785		828,785		L	03/15/2011.
24703L 10 3	DELL TECHNOLOGIES INC			13,631.000	1,107,928	81.280	1,107,928	619,529				358,632		358,632		L	09/07/2016.
247361 70 2	DELTA AIR LINES INC			33,900.000	1,898,400	56.000	1,898,400	315,148		34,409		230,859		230,859		L	06/08/2011.
25278X 10 9	DIAMONDBACK ENERGY INC			16,300.000	2,057,875	126.250	2,057,875	1,191,272				410,597		410,597		L	10/26/2015.
254687 10 6	DISNEY WALT CO			63,300.000	6,805,383	107.510	6,805,383	2,522,118	53,172	98,748		208,257		208,257		L	12/17/2012.
254709 10 8	DISCOVER FINANCIAL			13,900.000	1,069,188	76.920	1,069,188	199,915		18,070		67,137		67,137		L	06/24/2010.
25470F 30 2	DISCOVERY COMMUNICATIONS C			12,524.000	265,133	21.170	265,133	78,318				(70,260)		(70,260)		L	09/18/2008.
25470M 10 9	DISH NETWORK CORP			5,500.000	262,625	47.750	262,625	112,111				(55,990)		(55,990)		L	06/24/2010.
256677 10 5	DOLLAR GENERAL CORP			17,200.000	1,599,772	93.010	1,599,772	1,228,839		17,716		325,768		325,768		L	12/21/2015.
256746 10 8	DOLLAR TREE INC			27,868.000	2,990,515	107.310	2,990,515	977,278				839,663		839,663		L	07/07/2015.
25746U 10 9	DOMINION ENERGY INC			10,900.000	883,554	81.060	883,554	440,306		33,082		48,723		48,723		L	06/24/2010.

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
257559 20 3	DOMTAR CORP.			12.000	594	49.520	594	68	5	20		126		126		L	03/07/2007.
26078J 10 0	DOWDUPONT INC.			113,120.000	8,056,406	71.220	8,056,406	3,595,761		42,986		4,460,646		4,460,646		L	09/01/2017.
26138E 10 9	DR PEPPER SNAPPLE GROUP INC.			5,300.000	514,418	97.060	514,418	197,273	3,074	12,031		33,867		33,867		L	06/24/2010.
26441C 20 4	DUKE ENERGY CORP.			37,974.000	3,193,993	84.110	3,193,993	2,080,497		132,529		246,451		246,451		L	12/17/2012.
26969P 10 8	EAGLE MATLS INC CLASS A.			2,127.000	240,989	113.300	240,989	49,772	213	851		31,416		31,416		L	09/28/2004.
278265 10 3	EATON VANCE CORP.			39,400.000	2,221,766	56.390	2,221,766	914,064		45,310		571,694		571,694		L	12/21/2011.
278642 10 3	EBAY INC.			70,800.000	2,671,992	37.740	2,671,992	678,048				569,940		569,940		L	06/08/2011.
278865 10 0	ECOLAB INC.			4,800.000	644,064	134.180	644,064	220,945	1,968	7,104		81,408		81,408		L	06/24/2010.
28035Q 10 2	EDGEWELL PERSONAL CARE CO.			17,800.000	1,057,142	59.390	1,057,142	767,662				(242,080)		(242,080)		L	06/08/2011.
281020 10 7	EDISON INTERNATIONAL.			37,800.000	2,390,472	63.240	2,390,472	1,080,737	22,869	82,026		(330,750)		(330,750)		L	02/05/2010.
28176E 10 8	EDWARDS LIFESCIENCES CORP.			7,400.000	834,054	112.710	834,054	196,396				140,674		140,674		L	06/24/2010.
291011 10 4	EMERSON ELECTRIC CO.			41,800.000	2,913,042	69.690	2,913,042	1,282,006		80,465		582,692		582,692		L	09/28/2004.
29272W 10 9	ENERGIZER HOLDINGS INC.			17,800.000	854,044	47.980	854,044	267,561		19,847		59,986		59,986		L	07/01/2015.
294429 10 5	EQUIFAX INC.			11,900.000	1,403,248	117.920	1,403,248	424,237		18,564		(3,689)		(3,689)		L	03/15/2011.
29444U 70 0	EQUINIX INC.			5,100.000	2,311,422	453.220	2,311,422	1,041,872		40,800		488,631		488,631		L	11/10/2015.
29476L 10 7	EQUITY RESIDENTIAL.			9,400.000	599,438	63.770	599,438	521,883	4,735	18,941		(5,546)		(5,546)		L	12/17/2012.
297178 10 5	ESSEX PROPERTY TRUST INC.			13,300.000	3,210,221	241.370	3,210,221	2,329,358	23,275	91,105		117,971		117,971		L	10/26/2015.
30161N 10 1	EXELON CORP.			49,257.000	1,941,218	39.410	1,941,218	1,464,903		64,527		193,087		193,087		L	12/17/2012.
30161Q 10 4	EXELIXIS INC.			21,500.000	653,600	30.400	653,600	507,224				146,376		146,376		L	09/26/2017.
30219G 10 8	EXPRESS SCRIPTS INC.			30,170.000	2,251,889	74.640	2,251,889	546,614				176,495		176,495		L	04/02/2012.
30225T 10 2	EXTRA SPACE STORAGE INC.			1,800.000	157,410	87.450	157,410	134,119		4,212		23,291		23,291		L	03/27/2017.
30231G 10 2	EXXON MOBILE CORP.			203,194.000	16,995,146	83.640	16,995,146	14,450,016		621,774		(1,345,144)		(1,345,144)		L	12/17/2012.
302491 30 3	FMC CORP.			8,800.000	833,008	94.660	833,008	268,180	1,452	5,808		335,280		335,280		L	06/24/2010.
30303M 10 2	FACEBOOK INC A.			93,600.000	16,516,656	176.460	16,516,656	3,807,414				5,747,976		5,747,976		L	09/26/2016.
313747 20 6	FEDERAL REALTY INVS TRUST.			20,800.000	2,762,448	132.810	2,762,448	1,677,146	20,800	81,952		(193,440)		(193,440)		L	03/15/2011.
314211 10 3	FEDERATED INVESTORS INC CLASS B.			42,300.000	1,526,184	36.080	1,526,184	615,008		42,300		329,940		329,940		L	12/21/2011.
31428X 10 6	FEDEX CORPORATION.			26,000.000	6,488,040	249.540	6,488,040	2,361,770	13,000	46,800		1,646,840		1,646,840		L	12/17/2012.
315616 10 2	F5 NETWORKS INC.			8,200.000	1,076,004	131.220	1,076,004	499,948				(110,700)		(110,700)		L	06/24/2010.
31620M 10 6	FIDELITY NATIONAL INFORMATION.			13,372.000	1,258,171	94.090	1,258,171	344,400		15,512		246,713		246,713		L	06/24/2010.
31620R 30 3	FIDELITY NATIONAL TITLE.			12,900.000	506,196	39.240	506,196	101,523		13,158		189,961		189,961		L	07/01/2014.
316773 10 0	FIFTH THIRD BANCORP.			37,400.000	1,134,716	30.340	1,134,716	459,918	5,984	21,692		126,038		126,038		L	12/21/2011.
337738 10 8	FISERV INC.			6,000.000	786,780	131.130	786,780	141,394				149,100		149,100		L	06/24/2010.
34354P 10 5	FLOWSERVE CORP.			26,700.000	1,124,871	42.130	1,124,871	209,595		20,292		(158,064)		(158,064)		L	09/28/2004.
345370 86 0	FORD MOTOR CO.			126,600.000	1,581,234	12.490	1,581,234	1,337,554		82,290		45,576		45,576		L	12/21/2011.
34959J 10 8	FORTIVE CORPORATION.			32,200.000	2,329,670	72.350	2,329,670	478,012		9,016		602,784		602,784		L	07/05/2016.
34964C 10 6	FORTUNE BRANDS HOME & SECURI.			7,500.000	513,300	68.440	513,300	68,875		5,400		112,350		112,350		L	10/04/2011.
354613 10 1	FRANKLIN RESOURCES INC.			33,300.000	1,442,889	43.330	1,442,889	597,624	7,659	26,640		124,875		124,875		L	09/28/2004.
35671D 85 7	FREEPORT-MCMORAN COPPER & GOLD CLASS B.			21,300.000	403,848	18.960	403,848	300,215				122,901		122,901		L	12/21/2016.
363576 10 9	GALLAGHER ARTHUR J. & CO.			16,900.000	1,069,432	63.280	1,069,432	388,881		26,364		191,308		191,308		L	02/05/2010.
364760 10 8	GAP INC.			35,000.000	1,192,100	34.060	1,192,100	850,150		32,200		468,608	61,908	406,700		L	12/17/2012.
369604 10 3	GENERAL ELECTRIC CO.			411,856.000	7,186,887	17.450	7,186,887	8,430,417	49,423	395,382		(5,827,762)		(5,827,762)		L	12/17/2012.
370334 10 4	GENERAL MILLS INC.			25,200.000	1,494,108	59.290	1,494,108	565,614		48,888		(62,496)		(62,496)		L	09/28/2004.
37045V 10 0	GENERAL MOTORS CO.			53,900.000	2,209,361	40.990	2,209,361	1,336,353		81,928		331,485		331,485		L	12/17/2012.

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
372460 10 5	GENUINE PARTS CO.			4,000.000	380,040	95.010	380,040	161,100	2,700	10,730		(2,120)		(2,120)		L	06/24/2010.
375558 10 3	GILEAD SCIENCES INC.			37,500.000	2,686,500	71.640	2,686,500	2,785,107		78,000		1,125		1,125		L	06/24/2015.
38141G 10 4	GOLDMAN SACHS GROUP.			31,600.000	8,050,416	254.760	8,050,416	4,804,837		91,640		483,796		483,796		L	03/24/2016.
382550 10 1	GOODYEAR TIRE & RUBBER CO.			11,500.000	371,565	32.310	371,565	134,727		5,060		16,560		16,560		L	06/24/2010.
384802 10 4	GRAINGER W.W. INC.			12,800.000	3,024,000	236.250	3,024,000	2,346,813		64,768		51,200		51,200		L	03/24/2016.
40434L 10 5	HP INC.			188,678.000	3,964,125	21.010	3,964,125	1,225,157	26,283	100,150		1,164,143		1,164,143		L	12/17/2012.
410345 10 2	HANESBRANDS INC.			18,000.000	376,380	20.910	376,380	113,575		10,800		(11,880)		(11,880)		L	06/24/2010.
412822 10 8	HARLEY-DAVIDSON INC.			17,300.000	880,224	50.880	880,224	385,908		25,258		(129,058)		(129,058)		L	02/05/2010.
413875 10 5	HARRIS CORP.			19,200.000	2,719,680	141.650	2,719,680	675,247		42,240		752,256		752,256		L	12/21/2011.
416515 10 4	HARTFORD FINANCIAL SVCS GRP.			26,000.000	1,463,280	56.280	1,463,280	409,240	6,500	23,920		224,380		224,380		L	12/23/2008.
427866 10 8	THE HERSHEY CO.			4,900.000	556,199	113.510	556,199	242,861		12,485		49,392		49,392		L	06/24/2010.
42809H 10 7	HESS CORP.			64,200.000	3,047,574	47.470	3,047,574	2,802,369				245,205		245,205		L	12/20/2017.
42824C 10 9	HP ENTERPRISE CO.			188,678.000	2,709,416	14.360	2,709,416	856,222	14,151	49,056		172,228		172,228		L	11/02/2015.
436440 10 1	HOLOGIC INC.			8,100.000	346,275	42.750	346,275	116,074				21,303		21,303		L	06/24/2010.
437076 10 2	HOME DEPOT INC.			109,500.000	20,753,535	189.530	20,753,535	4,482,151		389,820		6,071,775		6,071,775		L	12/17/2012.
438516 10 6	HONEYWELL INTERNATIONAL INC.			9,600.000	1,472,256	153.360	1,472,256	393,751		26,304		360,096		360,096		L	06/24/2010.
44107P 10 4	HOST HOTELS & RESORTS INC.			27,300.000	541,905	19.850	541,905	390,385	6,825	23,205		27,573		27,573		L	06/24/2010.
443510 60 7	HUBBELL INC.			2,500.000	338,350	135.340	338,350	104,592		7,175		46,600		46,600		L	06/24/2010.
444859 10 2	HUMANA INC.			14,700.000	3,646,629	248.070	3,646,629	983,667	5,880	21,903		647,388		647,388		L	12/17/2012.
447011 10 7	HUNTSMAN CORP.			23,300.000	775,657	33.290	775,657	250,743		11,650		331,093		331,093		L	12/15/2009.
44919P 50 8	IAC/INTERACTIVECORP.			9,100.000	1,112,748	122.280	1,112,748	416,479				523,159		523,159		L	12/17/2012.
44967H 10 1	ILG INC.			8,058.000	229,492	28.480	229,492	78,639		4,835		83,078		83,078		L	05/13/2016.
45031U 10 1	ISTAR INC.			67,300.000	760,490	11.300	760,490	197,371				(72,011)		(72,011)		L	12/23/2008.
452308 10 9	ILLINOIS TOOL WORKS.			5,600.000	934,360	166.850	934,360	244,712	4,368	15,288		248,584		248,584		L	06/24/2010.
452327 10 9	ILLUMINA INC.			7,000.000	1,529,430	218.490	1,529,430	245,819				633,150		633,150		L	02/05/2010.
458118 10 6	INTEGRATED DEVICE TECH INC.			100.000	2,973	29.730	2,973	561				617		617		L	03/26/2008.
458140 10 0	INTEL CORP.			335,200.000	15,472,832	46.160	15,472,832	7,270,933		345,964		3,297,252		3,297,252		L	09/26/2017.
45866F 10 4	INTERCONTINENTALEXCHANGE GROUP.			9,000.000	635,040	70.560	635,040	143,311		7,200		127,260		127,260		L	12/23/2008.
46120E 60 2	INTUITIVE SURGICAL INC.			8,400.000	3,065,496	364.940	3,065,496	957,540				1,289,820		1,289,820		L	10/06/2017.
462222 10 0	IONIS PHARMACEUTICALS INC.			15,400.000	774,620	50.300	774,620	536,647				38,038		38,038		L	09/26/2016.
46284V 10 1	IRON MOUNTAIN INC.			6,867.000	259,092	37.730	259,092	174,598	4,034	11,331		36,052		36,052		L	11/04/2014.
46590V 10 0	JBG SMITH PROPERTIES.			4,550.000	158,022	34.730	158,022	100,609	1,024	1,024		57,413		57,413		L	07/18/2017.
46609J 10 6	J ALEXANDER'S HOLDINGS.			742.000	7,197	9.700	7,197	3,307				(779)		(779)		L	09/29/2015.
46625H 10 0	JP MORGAN CHASE & CO.			35,400.000	3,785,676	106.940	3,785,676	1,576,553		72,216		731,010		731,010		L	03/15/2011.
478160 10 4	JOHNSON & JOHNSON.			125,600.000	17,548,832	139.720	17,548,832	12,234,421		365,532		2,673,805		2,673,805		L	12/20/2017.
48203R 10 4	JUNIPER NETWORKS INC.			44,800.000	1,276,800	28.500	1,276,800	881,324		17,920		10,752		10,752		L	12/17/2012.
48205A 10 9	JUNO THERAPEUTICS INC.			7,900.000	361,109	45.710	361,109	332,955				28,154		28,154		L	09/26/2017.
493267 10 8	KEYCORP.			29,900.000	603,083	20.170	603,083	224,848		11,362		56,810		56,810		L	12/23/2008.
49338L 10 3	KEYSIGHT TECHNOLOGIES IN.			2,250.000	93,600	41.600	93,600	25,791				11,318		11,318		L	11/03/2014.
500255 10 4	KOHLS CORP.			18,200.000	986,986	54.230	986,986	799,854		40,040		88,270		88,270		L	12/17/2012.
500754 10 6	KRAFT HEINZ CO/THE.			19,966.000	1,552,556	77.760	1,552,556	589,388		48,917		(190,875)		(190,875)		L	07/06/2015.
501044 10 1	KROGER CO.			27,800.000	763,110	27.450	763,110	281,653		13,622		(196,268)		(196,268)		L	06/24/2010.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
501797 10 4	L BRANDS INC			9,400.000	566,068	60.220	566,068	215,524		22,560		(52,828)		(52,828)		L	06/24/2010.
50540R 40 9	LABORATORY CRP OF AMER HLDGS			1,500.000	239,265	159.510	239,265	65,055				46,695		46,695		L	09/28/2004.
512816 10 9	LAMAR ADVERTISING CO			7,500.000	556,800	74.240	556,800	190,335	6,225	18,675		52,500		52,500		L	12/21/2011.
518439 10 4	ESTEE LAUDER COMPANIES INC CLASS A			12,400.000	1,577,776	127.240	1,577,776	339,571		17,360		629,300		629,300		L	02/05/2010.
521865 20 4	LEAR CORPORATION			14,400.000	2,543,904	176.660	2,543,904	542,359		28,800		637,776		637,776		L	12/21/2011.
524901 10 5	LEGG MASON INC			41,500.000	1,742,170	41.980	1,742,170	991,406	11,620	41,500		500,905		500,905		L	12/21/2011.
525327 10 2	LEIDOS HOLDINGS INC			25.000	1,614	64.570	1,614	846		32		336		336		L	12/21/2011.
526057 10 4	LENNAR CORP A			19,100.000	1,207,884	63.240	1,207,884	372,592		3,056		401,304		401,304		L	12/21/2011.
526057 30 2	LENNAR CORP			382.000	19,742	51.680	19,742	6,182				13,560		13,560		L	11/09/2017.
530307 10 7	LIBERTY BROADBAND A			1,331.000	113,202	85.050	113,202	23,747				16,757		16,757		L	11/05/2014.
530307 30 5	LIBERTY BROADBAND C			3,463.000	294,909	85.160	294,909	76,770				38,405		38,405		L	01/12/2015.
53046P 10 9	LIBERTY EXPEDIA HOLD-A			5,135.000	227,635	44.330	227,635	36,362				23,929		23,929		L	11/07/2016.
53071M 10 4	LIBERTY MEDIA CORP INTERACTIVE A			46,600.000	1,137,972	24.420	1,137,972	523,004				206,904		206,904		L	06/08/2011.
53071M 85 6	LIBERTY MEDIA CORP			7,703.000	417,811	54.240	417,811	94,460				133,801		133,801		L	10/29/2014.
531172 10 4	LIBERTY PROPERTY TRUST			7,300.000	313,973	43.010	313,973	222,653	2,920	12,228		25,623		25,623		L	06/24/2010.
531229 40 9	LIBERTY MEDIA CORP SIRIUS XM A			5,327.000	211,269	39.660	211,269	57,899				27,381		27,381		L	01/14/2013.
531229 60 7	LIBERTY MEDIA CORP SIRIUS C			10,654.000	422,538	39.660	422,538	109,334				61,154		61,154		L	07/24/2014.
531229 70 6	LIBERTY MEDIA CORP BRAVES A			532.000	11,731	22.050	11,731	5,212				830		830		L	04/18/2016.
531229 85 4	LIBERTY MEDIA CORP MEDIA C			2,663.000	90,968	34.160	90,968	20,302				7,536		7,536		L	04/18/2016.
531229 87 0	LIBERTY MEDIA CORP MEDIA A			1,331.000	43,550	32.720	43,550	10,783				1,823		1,823		L	04/18/2016.
531229 88 8	LIBERTY MEDIA CORP BRAVES C			1,817.000	40,374	22.220	40,374	17,695				2,962		2,962		L	06/30/2016.
531465 10 2	LIBERTY TRIPADVISOR HDG A			6,214.000	58,567	9.425	58,567	51,548				(34,954)		(34,954)		L	08/28/2014.
532457 10 8	ELI LILLY & CO			102,900.000	8,690,934	84.460	8,690,934	3,790,966		214,032		1,122,639		1,122,639		L	12/17/2012.
534187 10 9	LINCOLN NATIONAL CORP			37,800.000	2,905,686	76.870	2,905,686	703,020		43,848		400,680		400,680		L	12/21/2011.
535919 50 0	LIONS GATE ENTERTAINMENT COR			3,613.000	114,677	31.740	114,677	95,275				26,014		26,014		L	12/09/2016.
548661 10 7	LOWE'S COMPANIES			94,700.000	8,801,418	92.940	8,801,418	2,696,811		143,944		2,066,354		2,066,354		L	12/17/2012.
55024U 10 9	LUMENTUM HOLDINGS INC			7,900.000	386,310	48.900	386,310	58,627				80,975		80,975		L	08/04/2015.
55261F 10 4	M&T BANK CORPORATION			16,800.000	2,872,632	170.990	2,872,632	1,448,246		50,400		244,608		244,608		L	06/23/2011.
552953 10 1	MGM RESORTS INTERNATIONAL			25,300.000	844,767	33.390	844,767	266,702		11,132		115,368		115,368		L	12/15/2009.
554382 10 1	MACERICH CO/THE			26,350.000	1,730,668	65.680	1,730,668	1,174,316		75,625		(135,966)		(135,966)		L	06/08/2011.
565849 10 6	MARATHON OIL CORP			36,800.000	623,024	16.930	623,024	535,131		7,360		(13,984)		(13,984)		L	09/26/2016.
56585A 10 2	MARATHON PETROLEUM CORP			26,600.000	1,755,068	65.980	1,755,068	444,758		40,432		415,758		415,758		L	07/01/2011.
570535 10 4	MARKEL CORP			1,200.000	1,366,956	1,139.130	1,366,956	676,253				281,556		281,556		L	12/18/2013.
571903 20 2	MARRIOTT INTERNATIONAL INC CLASS A			14,960.000	2,030,521	135.730	2,030,521	978,060		19,298		793,628		793,628		L	09/23/2016.
573284 10 6	MARTIN MARIETTA MATERIALS			10,200.000	2,254,608	221.040	2,254,608	1,014,495		17,544		(4,998)		(4,998)		L	06/25/2013.
574599 10 6	MASCO CORP			15,500.000	681,070	43.940	681,070	161,680		6,278		190,960		190,960		L	06/24/2010.
57636Q 10 4	MASTERCARD INC CLASS A			60,000.000	9,081,600	151.360	9,081,600	1,919,555		52,800		2,886,600		2,886,600		L	12/17/2012.
57686G 10 5	MATSON INC			13,300.000	396,872	29.840	396,872	286,784		10,374		(73,815)		(73,815)		L	12/21/2011.
57772K 10 1	MAXIM INTEGRATED PRODUCTS			13,300.000	695,324	52.280	695,324	231,163		18,354		182,343		182,343		L	06/24/2010.
580135 10 1	MCDONALD'S CORP			8,700.000	1,497,444	172.120	1,497,444	848,178		33,321		438,480		438,480		L	03/26/2015.
58933Y 10 5	MERCK & CO INC			152,300.000	8,569,921	56.270	8,569,921	5,355,254	73,104	286,324		(395,980)		(395,980)		L	03/15/2011.
594918 10 4	MICROSOFT CORP			377,000.000	32,248,580	85.540	32,248,580	10,848,838		599,430		8,821,800		8,821,800		L	09/29/2015.
595017 10 4	MICROCHIP TECHNOLOGY INC			22,121.000	1,943,993	87.880	1,943,993	724,496		32,009		524,931		524,931		L	04/05/2016.

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
595112 10 3	MICRON TECHNOLOGY INC.			25,500.000	1,048,560	41.120	1,048,560	247,388				489,600		489,600		L	06/24/2010.
596278 10 1	MIDDLEBY CORP.			14,200.000	1,916,290	134.950	1,916,290	1,862,708				53,582		53,582		L	12/20/2017.
60871R 20 9	MOLSON COORS BREWING CO.			3,000.000	246,210	82.070	246,210	132,053		4,920		(45,720)		(45,720)		L	06/24/2010.
609207 10 5	MONDELEZ INTERNTL INC.			59,900.000	2,563,720	42.800	2,563,720	1,115,461	13,178	47,321		(91,647)		(91,647)		L	06/24/2010.
61166W 10 1	MONSANTO CO.			19,400.000	2,265,532	116.780	2,265,532	1,164,978		41,904		224,458		224,458		L	12/21/2010.
61174X 10 9	MONSTER BEVERAGE CORP MNST.			35,664.000	2,257,175	63.290	2,257,175	354,959				675,833		675,833		L	12/17/2012.
615369 10 5	MOODY'S CORP.			5,900.000	870,899	147.610	870,899	122,696		8,968		314,706		314,706		L	06/24/2010.
620076 30 7	MOTOROLA SOLUTIONS INC.			7,800.000	704,652	90.340	704,652	349,554	4,056	14,664		58,110		58,110		L	06/24/2010.
629377 50 8	NRG ENERGY INC.			53,600.000	1,526,528	28.480	1,526,528	759,710		6,432		869,392		869,392		L	06/22/2016.
631103 10 8	NASDAQ INC.			7,300.000	560,859	76.830	560,859	134,659		10,658		70,883		70,883		L	06/24/2010.
64110L 10 6	NETFLIX INC.			44,800.000	8,599,808	191.960	8,599,808	601,718				3,053,568		3,053,568		L	12/17/2012.
651229 10 6	NEWELL BRANDS INC.			51,871.000	1,602,814	30.900	1,602,814	831,390		45,646		(713,226)		(713,226)		L	04/18/2016.
65249B 10 9	NEWS CORP A.			8,225.000	133,327	16.210	133,327	49,513		1,645		39,069		39,069		L	07/01/2013.
65339F 10 1	NEXTERA ENERGY INC.			15,000.000	2,342,850	156.190	2,342,850	1,056,749		58,950		550,950		550,950		L	12/17/2012.
654106 10 3	NIKE INC CLASS B.			103,200.000	6,455,160	62.550	6,455,160	1,762,471	20,640	74,304		1,209,504		1,209,504		L	06/08/2011.
655664 10 0	NORDSTROM INC.			5,500.000	260,590	47.380	260,590	195,625		8,140		(3,025)		(3,025)		L	06/24/2010.
655844 10 8	NORFOLK SOUTHERN CORP.			16,000.000	2,318,400	144.900	2,318,400	922,822		39,040		589,280		589,280		L	06/08/2011.
670346 10 5	NUCOR CORP.			20,800.000	1,322,464	63.580	1,322,464	450,060	7,904	31,408		84,448		84,448		L	09/28/2004.
67066G 10 4	NVIDIA CORP.			14,900.000	2,883,150	193.500	2,883,150	2,330,777		4,321		552,373		552,373		L	06/19/2017.
670837 10 3	OGE ENERGY CORP.			7,800.000	256,698	32.910	256,698	144,287		9,672		(4,212)		(4,212)		L	06/24/2010.
67103H 10 7	O'REILLY AUTOMOTIVE INC.			7,800.000	1,876,212	240.540	1,876,212	298,961				(295,386)		(295,386)		L	02/05/2010.
674599 10 5	OCCIDENTAL PETROLEUM CORP.			96,400.000	7,100,824	73.660	7,100,824	6,904,197				196,627		196,627		L	12/20/2017.
68235P 10 8	ONE GAS INC.			1,300.000	95,238	73.260	95,238	14,490		2,184		12,090		12,090		L	02/03/2014.
682680 10 3	ONEOK INC.			5,200.000	277,940	53.450	277,940	101,852		14,144		(20,592)		(20,592)		L	06/24/2010.
68389X 10 5	ORACLE CORPORATION.			146,500.000	6,926,520	47.280	6,926,520	3,371,478		105,480		1,293,595		1,293,595		L	06/24/2010.
690742 10 1	OWENS CORNING INC.			6,500.000	597,610	91.940	597,610	205,423	1,365	5,200		262,470		262,470		L	06/24/2010.
69331C 10 8	PG&E CORP.			14,600.000	654,518	44.830	654,518	607,461		29,784		(232,724)		(232,724)		L	02/05/2010.
693475 10 5	PNC FINANCIAL SERVICES GROUP I.			24,100.000	3,477,389	144.290	3,477,389	1,394,963		62,660		658,653		658,653		L	12/17/2012.
693506 10 7	PPG INDUSTRIES INC.			13,400.000	1,565,388	116.820	1,565,388	580,093		22,780		295,604		295,604		L	03/15/2011.
69351T 10 6	PPL CORPORATION.			35,800.000	1,108,010	30.950	1,108,010	882,993	14,141	56,027		(110,980)		(110,980)		L	06/08/2011.
701094 10 4	PARKER HANNIFIN CORP.			6,000.000	1,197,480	199.580	1,197,480	327,109		15,840		357,480		357,480		L	02/05/2010.
703481 10 1	PATTERSON-UTI ENERGY INC.			72,900.000	1,677,429	23.010	1,677,429	1,612,519				64,910		64,910		L	12/20/2017.
70450Y 10 3	PAYPAL HOLDINGS INC-W/I.			70,800.000	5,212,296	73.620	5,212,296	932,984				2,417,820		2,417,820		L	07/20/2015.
717081 10 3	PFIZER INC.			578,878.000	20,966,961	36.220	20,966,961	11,890,471		740,964		2,165,004		2,165,004		L	12/17/2012.
718172 10 9	PHILIP MORRIS INTL.			64,000.000	6,761,600	105.650	6,761,600	3,963,914	68,480	268,160		906,240		906,240		L	06/08/2011.
718546 10 4	PHILLIPS 66.			9,000.000	910,350	101.150	910,350	280,761		24,570		132,660		132,660		L	05/01/2012.
723787 10 7	PIONEER NATURAL RESOURCES CO.			25,200.000	4,355,820	172.850	4,355,820	3,520,916		2,016		(181,944)		(181,944)		L	10/26/2015.
74005P 10 4	PRAXAIR INC.			25,350.000	3,921,138	154.680	3,921,138	1,140,312		79,853		950,372		950,372		L	06/24/2010.
74144T 10 8	T ROWE PRICE GROUP INC.			3,100.000	325,283	104.930	325,283	143,863		7,068		91,977		91,977		L	06/24/2010.
741503 40 3	PRICELINE GROUP INC.			2,625.000	4,561,568	1,737.740	4,561,568	1,673,291				713,160		713,160		L	06/25/2013.
74251V 10 2	PRINCIPAL FINANCIAL GROUP.			11,100.000	783,216	70.560	783,216	278,910		20,757		140,970		140,970		L	06/24/2010.
742718 10 9	PROCTER & GAMBLE CO.			184,433.000	16,945,704	91.880	16,945,704	12,584,451		505,033		1,438,577		1,438,577		L	12/21/2015.

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
74340W 10 3	PROLOGIS INC.			14,900.000	961,199	64.510	961,199	746,474		19,668		214,725		214,725		L	03/27/2017.
74460D 10 9	PUBLIC STORAGE			16,700.000	3,490,300	209.000	3,490,300	2,466,337		133,600		(242,150)		(242,150)		L	06/25/2013.
747525 10 3	QUALCOMM INC.			71,500.000	4,577,430	64.020	4,577,430	3,706,560		160,160		(84,011)	359	(84,370)		L	12/17/2012.
749685 10 3	RPM INTERNATIONAL INC.			8,900.000	466,538	52.420	466,538	164,428		10,858		(12,549)		(12,549)		L	06/24/2010.
754730 10 9	RAYMOND JAMES FINANCIAL INC.			6,400.000	571,520	89.300	571,520	171,265		5,632		128,192		128,192		L	06/24/2010.
755111 50 7	RAYTHEON COMPANY			15,200.000	2,855,320	187.850	2,855,320	802,577		47,500		696,920		696,920		L	02/05/2010.
756577 10 2	RED HAT INC.			7,200.000	864,720	120.100	864,720	222,395				362,880		362,880		L	06/24/2010.
758849 10 3	REGENCY CENTERS CORP.			3,900.000	269,802	69.180	269,802	141,308		8,190		897		897		L	06/24/2010.
7591EP 10 0	REGIONS FINANCIAL CORP.			95,300.000	1,646,784	17.280	1,646,784	655,035	8,577	27,637		278,276		278,276		L	12/17/2012.
759509 10 2	RELIANCE STEEL & ALUMINUM			4,100.000	351,739	85.790	351,739	303,088		7,380		25,625		25,625		L	10/01/2013.
761152 10 7	RESMED INC.			6,200.000	525,078	84.690	525,078	191,292		8,432		140,368		140,368		L	06/24/2010.
770323 10 3	ROBERT HALF INTERNATIONAL INC.			6,800.000	377,672	55.540	377,672	170,268		6,528		45,968		45,968		L	06/24/2010.
773903 10 9	ROCKWELL INTERNATIONAL CORP.			14,000.000	2,748,900	196.350	2,748,900	597,705		43,610		867,300		867,300		L	06/24/2010.
780287 10 8	ROYAL GOLD INC.			13,200.000	1,083,984	82.120	1,083,984	647,354		12,672		247,764		247,764		L	10/01/2013.
783549 10 8	RYDER SYSTEM INC.			10,300.000	866,951	84.170	866,951	663,935		18,540		100,219		100,219		L	03/24/2016.
78409V 10 4	S&P GLOBAL INC.			16,100.000	2,727,340	169.400	2,727,340	518,826		26,404		995,946		995,946		L	06/24/2010.
78410G 10 4	SBA COMMUNICATIONS CORP.			14,100.000	2,303,376	163.360	2,303,376	1,124,154				847,410		847,410		L	03/24/2016.
78440X 10 1	SL GREEN REALTY CORP.			12,800.000	1,291,904	100.930	1,291,904	437,147	10,400	39,680		(84,736)		(84,736)		L	02/05/2010.
78486Q 10 1	SVB FINANCIAL GROUP			3,400.000	794,818	233.770	794,818	396,253				211,174		211,174		L	12/23/2014.
78573L 10 6	SABRA HEALTH CARE INC.			2,544.000	47,751	18.770	47,751	48,381		1,323		(631)		(631)		L	08/17/2017.
79466L 30 2	SALESFORCE.COM INC.			14,600.000	1,492,558	102.230	1,492,558	1,024,884				493,042		493,042		L	09/26/2016.
80589M 10 2	SCANA CORP.			5,400.000	214,812	39.780	214,812	197,299	3,308	13,028		(180,900)		(180,900)		L	06/24/2010.
808513 10 5	CHARLES SCHWAB CORP.			36,500.000	1,875,005	51.370	1,875,005	1,002,469		11,680		434,350		434,350		L	09/29/2015.
808625 10 7	SCIENCE APPLICATIONS INTE.			14.000	1,072	76.570	1,072	375		17		(115)		(115)		L	09/30/2013.
816851 10 9	SEMPRA ENERGY			13,500.000	1,443,420	106.920	1,443,420	486,540	11,104	43,504		84,780		84,780		L	09/28/2004.
824348 10 6	SHERWIN-WILLIAMS CO.			9,800.000	4,018,392	410.040	4,018,392	412,090		33,320		1,384,740		1,384,740		L	09/28/2004.
82481R 10 6	SHIRE PLC-ADR			9,568.000	1,484,188	155.120	1,484,188	1,234,628		8,838		(146,008)		(146,008)		L	06/03/2016.
828806 10 9	SIMON PROPERTY GROUP INC.			29,000.000	4,980,460	171.740	4,980,460	4,008,122		207,350		(171,970)		(171,970)		L	10/26/2015.
82968B 10 3	SIRIUS XM HOLDINGS INC.			257,400.000	1,379,664	5.360	1,379,664	274,929		10,553		234,234		234,234		L	06/24/2010.
83088M 10 2	SKYWORKS SOLUTIONS INC.			21,800.000	2,069,910	94.950	2,069,910	446,819		26,160		442,322		442,322		L	12/17/2012.
833034 10 1	SNAP-ON INC.			14,000.000	2,440,200	174.300	2,440,200	2,445,758				(5,558)		(5,558)		L	12/20/2017.
842587 10 7	SOUTHERN CO.			34,900.000	1,678,341	48.090	1,678,341	1,077,814		80,270		(38,390)		(38,390)		L	06/24/2010.
84265V 10 5	SOUTHERN COPPER CORP.			5,255.000	249,350	47.450	249,350	152,555		3,100		81,505		81,505		L	06/24/2010.
848637 10 4	SPLUNK INC.			12,100.000	1,002,364	82.840	1,002,364	632,705				383,449		383,449		L	06/23/2014.
855244 10 9	STARBUCKS CORP.			43,200.000	2,480,976	57.430	2,480,976	775,902		45,360		82,512		82,512		L	06/08/2011.
857477 10 3	STATE STREET CORP.			15,700.000	1,532,477	97.610	1,532,477	726,054	6,594	24,492		312,273		312,273		L	12/17/2012.
858119 10 0	STEEL DYNAMICS INC.			18,900.000	815,157	43.130	815,157	319,875	2,930	11,435		142,695		142,695		L	10/01/2013.
866674 10 4	SUN COMMUNITIES INC.			10,700.000	992,746	92.780	992,746	972,265	7,169	14,338		20,481		20,481		L	06/19/2017.
867914 10 3	SUNTRUST BANKS INC.			31,700.000	2,047,503	64.590	2,047,503	665,973		41,844		308,758		308,758		L	12/15/2009.
871503 10 8	SYMANTEC CORP.			71,000.000	1,992,260	28.060	1,992,260	1,258,235		21,300		296,070		296,070		L	12/17/2012.
871607 10 7	SYNOPSYS INC.			12,200.000	1,039,928	85.240	1,039,928	265,986				321,836		321,836		L	06/24/2010.
87165B 10 3	SYNCHRONY FINANCIAL			33,557.000	1,295,636	38.610	1,295,636	518,111		18,792		78,523		78,523		L	11/17/2015.
872590 10 4	T-MOBILE US INC.			22,400.000	1,422,624	63.510	1,422,624	331,489				134,400		134,400		L	05/01/2013.

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
87612E 10 6	TARGET CORPORATION			22,100.000	1,442,025	65.250	1,442,025	1,428,517				13,508		13,508		L	12/20/2017.
879433 82 9	TELEPHONE & DATA SYSTEMS INC			27,522.000	765,112	27.800	765,112	640,103		17,064		(29,449)		(29,449)		L	01/25/2012.
88160R 10 1	TESLA INC			8,600.000	2,677,610	311.350	2,677,610	1,165,252				839,876		839,876		L	06/23/2014.
882508 10 4	TEXAS INSTRUMENTS INC			23,200.000	2,423,008	104.440	2,423,008	760,679		49,184		730,104		730,104		L	06/08/2011.
883203 10 1	TEXTRON INC			39,400.000	2,229,646	56.590	2,229,646	724,938	788	3,152		316,382		316,382		L	12/21/2011.
883556 10 2	THERMO FISHER SCIENTIFIC INC			11,100.000	2,107,668	189.880	2,107,668	625,441	1,665	6,660		541,458		541,458		L	12/17/2012.
885160 10 1	THOR INDUSTRIES INC			11,700.000	1,763,424	150.720	1,763,424	1,791,105	4,329			(27,681)		(27,681)		L	12/20/2017.
88579Y 10 1	3M CO			40,000.000	9,414,800	235.370	9,414,800	3,713,716		188,000		2,272,000		2,272,000		L	12/17/2012.
887228 10 4	TIME INC			3,900.000	71,955	18.450	71,955	43,825		1,209		2,340		2,340		L	06/09/2014.
887317 30 3	TIME WARNER INC			31,200.000	2,853,864	91.470	2,853,864	1,017,517		50,232		(157,872)		(157,872)		L	03/15/2011.
89055F 10 3	TOPBUILD CORP			1,722.000	130,424	75.740	130,424	22,223				69,121		69,121		L	07/01/2015.
896522 10 9	TRINITY INDUSTRIES INC			22,000.000	824,120	37.460	824,120	324,790		10,560		213,400		213,400		L	12/21/2011.
90130A 10 1	TWENTY-FIRST CENTURY FOX INC			32,900.000	1,136,037	34.530	1,136,037	373,601		11,844		213,521		213,521		L	06/24/2010.
902494 10 3	TYSON FOODS INC CLASS A			8,900.000	721,523	81.070	721,523	675,486		8,678		172,571		172,571		L	09/26/2016.
902681 10 5	UGI CORP			9,000.000	422,550	46.950	422,550	157,313	2,250	8,775		7,830		7,830		L	06/24/2010.
902973 30 4	US BANCORP			43,900.000	2,352,162	53.580	2,352,162	990,993	13,170	50,046		97,019		97,019		L	06/24/2010.
907818 10 8	UNION PACIFIC CORP			17,200.000	2,306,520	134.100	2,306,520	862,496		42,656		523,224		523,224		L	06/08/2011.
910047 10 9	UNITED CONTINENTAL HOLDINGS			23,100.000	1,556,940	67.400	1,556,940	379,733				(126,588)		(126,588)		L	10/01/2010.
911312 10 6	UNITED PARCEL SERVICE INC CLASS B			31,600.000	3,765,140	119.150	3,765,140	1,810,227		104,912		142,516		142,516		L	06/24/2010.
911363 10 9	UNITED RENTALS INC			10,800.000	1,856,628	171.910	1,856,628	458,415				716,364		716,364		L	12/17/2012.
912909 10 8	UNITED STATES STEEL CORP			4,100.000	144,279	35.190	144,279	150,135		820		8,938		8,938		L	12/21/2016.
913017 10 9	UNITED TECHNOLOGIES CORP			38,100.000	4,860,417	127.570	4,860,417	2,537,250		103,632		683,895		683,895		L	06/24/2010.
91307C 10 2	UNITED THERAPEUTICS CORP			300.000	44,385	147.950	44,385	40,850				3,535		3,535		L	12/20/2017.
91347P 10 5	UNIVERSAL DISPLAY CORP			5,200.000	897,780	172.650	897,780	621,524		312		276,256		276,256		L	06/19/2017.
91704F 10 4	URBAN EDGE PROPERTIES			4,550.000	115,980	25.490	115,980	54,593		4,004		(9,191)		(9,191)		L	01/16/2015.
918204 10 8	VF CORPORATION			10,400.000	769,600	74.000	769,600	194,748		17,888		214,760		214,760		L	06/24/2010.
92047W 10 1	VALVOLINE INC			31,022.000	777,411	25.060	777,411	346,859		5,351		430,552		430,552		L	05/15/2017.
92214X 10 6	VAREX IMAGING CORP			5,280.000	212,098	40.170	212,098	63,517				148,581		148,581		L	01/30/2017.
92220P 10 5	VARIAN MEDICAL SYSTEMS INC			13,200.000	1,467,180	111.150	1,467,180	491,413				417,729		417,729		L	06/24/2010.
92276F 10 0	VENTAS INC			9,067.000	544,111	60.010	544,111	341,166	7,163	21,081		(22,758)		(22,758)		L	07/05/2011.
92343V 10 4	VERIZON COMMUNICATIONS INC			48,500.000	2,567,105	52.930	2,567,105	2,321,641		62,011		(13,336)		(13,336)		L	12/20/2017.
92532W 10 3	VERSUM MATERIALS INC			9,950.000	376,608	37.850	376,608	83,164		1,493		97,311		97,311		L	10/03/2016.
92553P 20 1	VIACOM INC CLASS B			28,700.000	884,247	30.810	884,247	1,261,287	5,740	22,960		(123,123)		(123,123)		L	06/08/2011.
925550 10 5	VIAVI SOLUTIONS INC			39,500.000	345,230	8.740	345,230	77,253				22,120		22,120		L	12/23/2008.
929042 10 9	VORNADO REALTY TRUST			9,100.000	711,438	78.180	711,438	423,811		23,842		(56,118)		(56,118)		L	02/05/2010.
92939U 10 6	WEC ENERGY GROUP INC			10,000.000	664,300	66.430	664,300	253,686		20,800		77,800		77,800		L	06/24/2010.
931142 10 3	WAL-MART STORES INC			82,600.000	8,156,750	98.750	8,156,750	6,171,104	42,126	60,549		2,023,276		2,023,276		L	09/26/2017.
931427 10 8	WALGREENS BOOTS ALLIANCE			46,100.000	3,347,782	72.620	3,347,782	1,797,191		71,455		(467,454)		(467,454)		L	12/17/2012.
949746 10 1	WELLS FARGO & CO			295,900.000	17,952,253	60.670	17,952,253	8,496,968		455,686		1,645,204		1,645,204		L	12/17/2012.
95040Q 10 4	WELLTOWER INC			15,200.000	969,304	63.770	969,304	781,704		52,896		(48,032)		(48,032)		L	12/17/2012.
95058W 10 0	WENDY'S CO/THE			45,729.000	750,870	16.420	750,870	165,810		12,804		132,614		132,614		L	09/30/2008.
958102 10 5	WESTERN DIGITAL CORP			739.000	58,773	79.530	58,773	26,870	370	1,478		8,558		8,558		L	05/13/2016.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
963320 10 6	WHIRLPOOL CORP			7,600.000	1,281,664	168.640	1,281,664	767,848		32,680		(99,788)		(99,788)		L	12/17/2012.
969457 10 0	WILLIAMS COS INC			21,900.000	667,731	30.490	667,731	357,170		26,280		(14,235)		(14,235)		L	02/05/2010.
98389B 10 0	XCEL ENERGY INC			10,100.000	485,911	48.110	485,911	210,911	3,636	14,342		74,841		74,841		L	06/24/2010.
984121 60 8	XEROX CORP			14,133.000	411,977	29.150	411,977	320,343	3,533	9,045		86,918		86,918		L	06/24/2010.
988498 10 1	YUM! BRANDS INC			25,800.000	2,105,538	81.610	2,105,538	372,516		30,960		471,624		471,624		L	09/28/2004.
98850P 10 9	YUM CHINA HOLDINGS INC			25,800.000	1,032,516	40.020	1,032,516	145,548		2,580		358,620		358,620		L	11/01/2016.
98919V 10 5	ZAYO GROUP HOLDINGS INC			19,000.000	699,200	36.800	699,200	510,583				74,860		74,860		L	03/26/2015.
98956P 10 2	ZIMMER BIOMET HLDGS INC			16,300.000	1,966,921	120.670	1,966,921	1,057,495	3,912	15,648		284,761		284,761		L	12/17/2012.
989701 10 7	ZIONS BANCORPORATION			19,600.000	996,268	50.830	996,268	256,170		8,624		152,684		152,684		L	12/15/2009.
98978V 10 3	ZOETIS INC			14,175.000	1,021,167	72.040	1,021,167	246,610		5,954		262,379		262,379		L	06/21/2013.
76131D 10 3	RESTAURANT BRANDS INTERN		A.	23,087.000	1,419,389	61.480	1,419,389	363,550	4,848	17,084		319,062		319,062		L	12/15/2014.
000943 49 8	LYONDELLBASELL IND A		C	37,000.000	4,081,840	110.320	4,081,840	1,704,522		131,350		907,980		907,980		L	12/17/2012.
001103 12 6	MYLAN LABORATORIES		C	21,100.000	892,741	42.310	892,741	375,194				87,776		87,776		L	02/05/2010.
004432 87 8	CHUBB LTD		C	33,700.000	4,924,581	146.130	4,924,581	1,961,416	23,927	94,360		472,137		472,137		L	06/08/2011.
00B4BN MY 0	ACCENTURE PLC		C	71,700.000	10,976,553	153.090	10,976,553	2,838,896		182,118		2,578,332		2,578,332		L	03/15/2011.
00B5BT 0K 8	AON PLC		C	32,597.000	4,367,998	134.000	4,367,998	1,089,450		45,962		732,455		732,455		L	10/04/2010.
00B783 TY 4	APTIV PLC		C	36,000.000	3,053,880	84.830	3,053,880	1,037,261		41,760		1,023,074		1,023,074		L	12/17/2012.
00B8KQ N8 0	EATON CORP PLC		C	21,100.000	1,667,111	79.010	1,667,111	1,105,651		50,640		251,512		251,512		L	12/17/2012.
00B8W6 76 3	LIBERTY GLOBAL PLC A		C	38,976.000	1,396,900	35.840	1,396,900	762,922				204,624		204,624		L	06/10/2013.
00B8W6 7B 2	LIBERTY GLOBAL PLC C		C	62,532.000	2,116,083	33.840	2,116,083	1,131,757				258,882		258,882		L	03/04/2014.
00BD85 SC 5	DELPHI TECHNOLOGIES PLC		C	12,000.020	629,641	52.470	629,641	201,135				428,506		428,506		L	12/05/2017.
00BDCP N0 7	COCA COLA EUROPEAN PTNRS		C	16,400.000	653,540	39.850	653,540	329,476		18,532		138,580		138,580		L	05/31/2016.
00BFRT 3W 0	ALLEGION PLC		C	11,466.000	912,235	79.560	912,235	328,758		7,338		178,411		178,411		L	12/02/2013.
00BGH1 M5 8	PERRIGO CO PLC		C	10,000.000	871,600	87.160	871,600	849,208		1,600		22,392		22,392		L	09/26/2017.
00BLS0 9M 5	PENTAIR PLC		C	25,481.000	1,799,468	70.620	1,799,468	851,078		35,164		370,749		370,749		L	10/01/2012.
00BTC0 M7 3	LIBERTY LILAC GROUP A		C	6,810.000	137,222	20.150	137,222	162,565				(12,326)		(12,326)		L	07/21/2016.
00BTN1 Y1 9	MEDTRONIC PLC		C	38,240.000	3,087,880	80.750	3,087,880	1,694,017	17,590	68,067		364,045		364,045		L	01/27/2015.
00BY7Q L6 4	JOHNSON CONTROLS INTL PLC		C	79,913.000	3,045,484	38.110	3,045,484	2,810,194	20,777	79,913		(246,132)		(246,132)		L	09/06/2016.
00BY9D 54 4	ALLERGAN PLC		C	25,886.000	4,234,432	163.580	4,234,432	2,575,101		72,481		(1,201,887)		(1,201,887)		L	03/17/2015.
011440 53 4	GARMIN LTD		C	4,200.000	250,194	59.570	250,194	134,316		8,568		46,536		46,536		L	06/24/2010.
594837 30 4	MICRO FOCUS INTL-SPN ADR		C	25,910.000	870,317	33.590	870,317	764,345				105,972		105,972		L	09/01/2017.
806857 10 8	SCHLUMBERGER LTD		C						38,300					0		L	12/17/2012.
999901 48 1	BROADCOM LTD		C	14,500.000	3,725,050	256.900	3,725,050	459,517		69,745		1,161,885		1,161,885		L	02/02/2016.
G491BT 10 8	INVESCO LTD		C	41,600.000	1,520,064	36.540	1,520,064	813,313		47,840		257,920		257,920		L	12/21/2011.
G5876H 10 5	MARVELL TECHNOLOGY GROUP LTD		C	40,800.000	875,976	21.470	875,976	405,832	2,448	7,344		310,080		310,080		L	06/08/2011.
G98294 10 4	XL GROUP LTD		C	12,900.000	453,564	35.160	453,564	220,630	2,838	11,094		(27,090)		(27,090)		L	07/25/2016.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					1,081,896,584	XXX	1,081,896,584	476,877,254	1,274,746	18,701,431	0	183,593,994	62,267	183,531,727	0	XXX	XXX
9799999. Total - Common Stock					1,081,896,584	XXX	1,081,896,584	476,877,254	1,274,746	18,701,431	0	183,593,994	62,267	183,531,727	0	XXX	XXX
9899999. Total Common and Preferred Stock					1,115,593,887	XXX	1,121,227,547	505,672,504	1,683,603	20,091,714	0	184,401,209	62,267	184,338,942	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 2J 8	US TREASURY NOTE 1.500% 07/15/20		08/15/2017	Barclays Capital		10,000,781	10,000,000	13,043
912828 2P 4	US TREASURY NOTE 1.875% 07/31/22		10/04/2017	Barclays Capital		14,966,602	15,000,000	51,206
912828 2R 0	US TREASURY NOTE 2.250% 08/15/27		10/31/2017	Barclays Capital		9,891,797	10,000,000	47,690
912828 3C 2	US TREASURY NOTE 2.000% 10/31/22		11/03/2017	Barclays Capital		50,011,719	50,000,000	8,287
912828 3F 5	US TREASURY NOTE 2.250% 11/15/27		11/30/2017	Barclays Capital		39,400,000	40,000,000	47,238
912828 3G 3	US TREASURY NOTE 1.750% 11/15/20		12/06/2017	Credit Suisse		9,956,250	10,000,000	10,152
912828 3H 1	US TREASURY NOTE 1.750% 11/30/19		11/30/2017	Goldman Sachs		49,964,844	50,000,000	9,615
912828 3J 7	US TREASURY NOTE 2.125% 11/30/24		11/30/2017	Credit Suisse		49,359,375	50,000,000	11,676
912828 3L 2	US TREASURY NOTE 1.875% 12/15/20		12/29/2017	Goldman Sachs		996,992	1,000,000	721
912828 F6 2	US TREASURY NOTE 1.500% 10/31/19		11/27/2017	Goldman Sachs		19,904,688	20,000,000	22,376
912828 M8 0	US TREASURY NOTE 2.000% 11/30/22		12/27/2017	Various		181,378,464	182,950,000	149,593
912828 U8 1	US TREASURY NOTE 2.000% 12/31/21		02/17/2017	Various		75,160,547	75,000,000	139,227
912828 U9 9	US TREASURY NOTE 1.250% 12/31/18		01/10/2017	Credit Suisse		30,036,328	30,000,000	11,395
912828 X4 7	US TREASURY NOTE 1.875% 04/30/22		06/29/2017	Various		29,213,863	29,100,000	59,409
912828 X9 6	US TREASURY NOTE 1.500% 05/15/20		06/26/2017	Barclays Capital		8,004,688	8,000,000	14,022
912828 XT 2	US TREASURY NOTE 2.000% 05/31/24		06/28/2017	Credit Suisse		498,828	500,000	765
0599999.	Total - Bonds - U.S. Government					578,745,766	581,550,000	596,415
Bonds - U.S. States, Territories and Possessions								
13063A 5V 2	CALIFORNIA ST 1.600% 05/01/34		12/29/2017	Goldman Sachs		15,315,000	15,315,000	11,686
452152 P4 7	ILLINOIS ST 5.000% 11/01/20		10/26/2017	Barclays Capital		37,466,450	35,000,000	
882723 6Q 7	TEXAS ST 1.800% 12/01/47		04/06/2017	Jefferies & Co Inc		63,400,000	63,400,000	12,749
882723 J6 7	TEXAS ST 1.830% 12/01/46		07/11/2017	BNY Mellon Capital Markets LLC		33,885,000	33,885,000	6,610
1799999.	Total - Bonds - U.S. States, Territories & Possessions					150,066,450	147,600,000	31,045
Bonds - U.S. Special Revenue and Special Assessment								
130536 PR 0	CALIFORNIA ST POLL CONTROL FIN		11/01/2017	Bank of America Corp		28,500,000	28,500,000	
20775C GE 8	CONNECTICUT ST HSG FIN AUTH HS		04/27/2017	Royal Bank of Canada		11,940,000	11,940,000	36,880
3137FB TC 0	FHMS K728-2017 X1 IO 0.416% 08/25/24		11/02/2017	Credit Suisse		3,512,922		19,888
59468P AA 3	MICHIGAN ST STRATEGIC FUND EX 1.450% 08/01/27		07/28/2017	Bank of America Corp		20,500,000	20,500,000	
63968M LV 9	NEBRASKA ST INVESTMENT FIN AUT		05/10/2017	JP Morgan Securities Inc		10,760,000	10,760,000	17,045
63968M PB 9	NEBRASKA ST INVESTMENT FIN AUT		05/10/2017	JP Morgan Securities Inc		10,655,000	10,655,000	16,879
64971Q Q6 3	NEW YORK N Y CITY TRANSITIONAL		12/28/2017	Toronto Dominion		44,300,000	44,300,000	36,884
64972F PK 6	NEW YORK NY CITY MUN 1.720% 06/15/36		09/18/2017	Wells Fargo Bank		24,420,000	24,420,000	1,606
64972F PM 2	NEW YORK NY CITY MUN 1.710% 06/15/34		04/05/2017	Royal Bank of Canada		23,255,000	23,255,000	11,232
658207 TZ 8	NORTH CAROLINA HSG 4.000% 07/01/47		05/17/2017	Royal Bank of Canada		12,763,320	11,750,000	
708692 BD 9	PENNSYLVANIA ST ECON DEV FING		09/29/2017	Bank of America Corp		10,000,000	10,000,000	
708796 5R 4	PENNSYLVANIA HSG FIN 4.000% 04/01/39		05/11/2017	Jefferies & Co Inc		8,568,240	8,000,000	
83712D XJ 0	SOUTH CAROLINA HSG 4.000% 01/01/47		01/12/2017	Citigroup		4,223,514	3,935,000	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					213,397,996	208,015,000	140,414
Bonds - Industrial and Miscellaneous								
00206R DP 4	AT&T CORP 3.800% 03/01/24		02/13/2017	Goldman Sachs		16,594,768	16,582,000	12,252
00206R EM 0	AT&T CORP 3.900% 08/14/27		07/27/2017	JP Morgan Securities Inc		34,939,450	35,000,000	
00206R ES 7	AT&T CORP 4.300% 02/15/30		11/28/2017	Citigroup		15,304,049	15,327,654	
002824 BJ 8	ABBOTT LABORATORIES 2.000% 09/15/18		03/20/2017	Citigroup		10,007,700	10,000,000	2,778
00287Y AK 5	ABBVIE INC 2.000% 11/06/18		05/10/2017	JP Morgan Securities Inc		7,764,503	7,748,000	3,874
00287Y AN 9	ABBVIE INC 1.800% 05/14/18		03/13/2017	Bank of America Corp		9,281,722	9,282,000	56,620
00507V AE 9	ACTIVISION BLIZZARD INC		08/17/2017	Various		17,248,177	16,004,000	352,464

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
00817Y AS 7	AETNA INC 1.700% 06/07/18		03/09/2017	Bank of America Corp.		12,175,447	12,183,000	55,805
02007F AA 3	ALLYA 2017-4 A1 1.350% 09/17/18		08/15/2017	Deutsche Bank		10,473,965	10,473,965	
02007P AB 9	ALLYA 2017-1 A2 1.380% 10/15/19		01/24/2017	Citigroup		6,481,406	6,482,012	
03065N AD 7	AMCAR 2015-3 A3 1.540% 03/09/20		01/10/2017	Goldman Sachs		4,760,490	4,756,774	1,017
03066F AC 5	AMCAR 2017-4 A2A 1.830% 05/18/21		11/07/2017	Barclays Capital		13,999,378	14,000,000	
035242 AL 0	ANHEUSER-BUSCH INBEV FIN		06/13/2017	Bank of America Corp.		10,316,500	10,000,000	123,750
05357H AN 0	AVMT 2013-AVM E 3.743% 12/05/32		01/23/2017	Deutsche Bank		15,377,344	15,000,000	38,986
05490T AG 7	BBCCR 2015-GTP D 4.563% 08/10/33		04/18/2017	Barclays Capital		4,147,265	4,420,000	5,263
05524V AG 2	BAMLL 2011-FSHN C 5.118% 07/11/33		02/23/2017	Bank of America Corp.		2,180,000	2,000,000	7,677
05529S AN 9	BBCMS 2013-TYSN D 3.631% 09/05/32		10/23/2017	Deutsche Bank		5,625,141	5,525,000	13,375
05529S AQ 2	BBCMS 2013-TYSN E 3.708% 09/05/32		12/13/2017	Morgan Stanley		5,062,500	5,000,000	7,209
056083 AJ 7	BXP 2017-GM C 3.425% 06/13/39		06/21/2017	Morgan Stanley		25,040,608	25,000,000	68,972
075887 BQ 1	BECTON DICKINSON & CO 2.133% 06/06/19		09/29/2017	Various		32,036,240	32,000,000	83,187
075887 BR 9	BECTON DICKINSON & CO 2.404% 06/05/20		05/22/2017	Citigroup		20,000,000	20,000,000	
11134L AA 7	BROADCOM CRP - CAYMN FI		01/11/2017	Barclays Capital		34,920,900	35,000,000	
12508U AA 3	CCG 2017-1 A1 1.350% 06/14/18		06/05/2017	Wells Fargo Bank		4,534,707	4,534,707	
125282 AA 1	CGDBB 2017-BIOC A 2.267% 07/15/28		08/03/2017	Citigroup		40,000,000	40,000,000	
125282 AJ 2	CGDBB 2017-BIOC C 2.527% 07/15/28		09/11/2017	Bank of America Corp.		10,010,938	10,000,000	16,931
125282 AN 3	CGDBB 2017-BIOC E 3.400% 07/15/28		08/03/2017	Citigroup		30,273,000	30,273,000	
125283 AQ 4	CGDB 2017-BIO F 4.727% 05/15/30		06/01/2017	Citigroup		3,000,000	3,000,000	
12592Y AD 6	CNH 2015-B A3 1.370% 07/15/20		08/17/2017	Toronto Dominion		15,788,796	15,798,977	2,676
12651X AL 8	CSMC 2017-MOON E 3.197% 07/10/34		07/14/2017	Credit Suisse		19,492,140	20,000,000	47,710
126673 B7 6	CWL 2005-3 MV4 2.482% 08/25/35		03/13/2017	Morgan Stanley		475,190	474,744	313
14149Y BC 1	CARDINAL HEALTH INC 1.950% 06/15/18		01/27/2017	Bank of America Corp.		10,359,663	10,326,000	25,729
14149Y BL 1	CARDINAL HEALTH INC 1.948% 06/14/19		06/01/2017	Goldman Sachs		15,000,000	15,000,000	
14314J AB 6	CARMX 2017-1 A2 1.540% 02/18/20		01/25/2017	Barclays Capital		18,847,708	18,847,713	
161175 BB 9	CCO SAFARI II LLC 4.464% 07/23/22		08/17/2017	Goldman Sachs		10,571,800	10,000,000	35,960
161175 BK 9	CCO SAFARI II LLC 4.200% 03/15/28		09/11/2017	Citigroup		24,939,250	25,000,000	
16151U AC 0	CEDLT 2007-A A3 1.756% 12/28/23		01/23/2017	Bank of America Corp.		12,055,769	12,093,562	10,395
165183 AF 1	CFII 2016-2A A1 1.880% 06/15/28		10/24/2017	Wells Fargo Bank		2,814,648	2,814,428	1,617
165183 AL 8	CFII 2017-2A A1 1.990% 07/15/29		05/23/2017	Bank of America Corp.		10,999,418	11,000,000	
165183 AR 5	CFII 2017-3A A1 1.910% 08/15/29		08/01/2017	Royal Bank of Canada		24,995,660	25,000,000	
17305E GA 7	CCCIT 2017-A2 A2 1.740% 01/19/21		01/19/2017	Citigroup		36,992,915	37,000,000	
17307G UT 3	CMLTI 2005-OPT4 M3 2.012% 07/25/35		03/24/2017	Morgan Stanley		1,275,456	1,276,253	102
18978C AA 1	CNH 2017-C A1 1.540% 12/14/18		11/14/2017	Barclays Capital		23,676,981	23,676,981	
194204 AB 9	CASL 2017-A A2 3.750% 11/26/46		07/11/2017	Barclays Capital		4,881,142	4,883,210	
20267V AA 5	CBSLT 2017-AGS A1 2.550% 05/25/41		06/02/2017	Goldman Sachs		10,195,441	10,197,316	
20268K AB 6	CBSLT 2017-BGS A2 2.202% 09/25/42		10/19/2017	Goldman Sachs		20,391,231	20,391,231	
21870P AJ 6	CORE 2015-TEXW C 3.732% 02/10/34		02/17/2017	Bank of America Corp.		1,538,262	1,500,000	3,421
22822R AR 1	CCI 6.113% 01/15/20		07/13/2017	Suntrust Robinson Humphrey		1,296,450	1,206,000	614
23305J AJ 1	DBUBS 2017-BRBK D 3.530% 10/10/34		10/12/2017	Deutsche Bank		16,707,218	17,000,000	41,333
23305J AL 6	DBUBS 2017-BRBK E 3.530% 10/10/34		10/12/2017	Deutsche Bank		23,696,112	25,000,000	60,783
233062 AA 6	DBCG 2017-BBG A 2.177% 06/15/34		06/15/2017	Various		25,004,688	25,000,000	
233062 AG 3	DBCG 2017-BBG B 2.327% 06/15/34		06/14/2017	Deutsche Bank		4,000,000	4,000,000	
23340L AB 0	DRB 2015-B A2 3.170% 07/25/31		05/22/2017	Various		7,967,832	7,917,013	11,812
23342K AB 0	DRB 2017-A A2A 1.750% 05/27/42		04/13/2017	Credit Suisse		3,650,404	3,650,775	

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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
233851 BU 7	DAIMLER FINANCE NA LLC		01/03/2017	Various		8,531,105	8,550,000	18,810
24703C AD 5	DEFT 2015-2 A3 1.720% 09/22/20		04/25/2017	Toronto Dominion		688,727	687,868	197
24703F AB 2	DEFT 2017-1 A2 1.860% 06/24/19		04/25/2017	Bank of America Corp.		6,499,380	6,500,000	
26207K AB 7	DRIVE 2017-3 A2A 1.650% 08/15/19		10/17/2017	Societe Generale		11,499,819	11,500,000	
27034M AB 0	EARN 2016-D A2 2.720% 01/25/41		04/19/2017	Goldman Sachs		368,845	371,018	813
29372E BP 2	EFF 2016-1 A2 1.830% 09/20/21		12/27/2017	Wells Fargo Bank		13,469,426	13,477,850	6,166
29372E BS 6	EFF 2016-2 A2 1.740% 02/22/22		09/12/2017	Toronto Dominion		7,730,798	7,730,462	8,801
29372J AB 3	EFF 2017-2 A2 1.970% 01/20/23		06/20/2017	JP Morgan Securities Inc.		8,499,559	8,500,000	
30212P AN 5	EXPEDIA INC 3.800% 02/15/28		09/18/2017	Goldman Sachs		19,949,400	20,000,000	
34531D AB 4	FORDL 2017-B A2A 1.800% 06/15/20		10/24/2017	Citigroup		12,499,565	12,500,000	
35802X AF 0	FRESENIUS MED CARE II 5.875% 01/31/22		07/12/2017	Wells Fargo Bank		15,631,481	14,035,000	382,502
35802X AH 6	FRESENIUS MED CARE II 4.125% 10/15/20		07/11/2017	Various		9,551,700	9,157,000	65,584
35803Q AA 5	FRESENIUS MED CARE US 5.750% 02/15/21		07/12/2017	Wells Fargo Bank		8,565,090	7,822,000	189,901
36253X AG 0	GSMS 2017-500K B 2.377% 07/15/32		09/13/2017	Bank of America Corp.		7,010,938	7,000,000	
36253X AJ 4	GSMS 2017-500K C 2.477% 07/15/32		09/13/2017	Bank of America Corp.		5,007,813	5,000,000	
36253X AL 9	GSMS 2017-500K D 2.777% 07/15/32		09/11/2017	Bank of America Corp.		2,003,750	2,000,000	4,060
36253X AQ 8	GSMS 2017-500K F 3.277% 07/15/32		08/14/2017	Various		7,596,860	7,592,000	435
36253X AS 4	GSMS 2017-500K G 3.977% 07/15/32		09/11/2017	Various		4,001,875	4,000,000	2,997
36254X AA 2	GSMS 2017-FARM A 3.495% 01/10/43		12/18/2017	Goldman Sachs		51,588,895	50,000,000	137,690
36257C AG 2	GSMS 2017-GPTX B 3.104% 05/10/34		04/26/2017	Goldman Sachs		38,000,000	38,000,000	22,934
37045V AD 2	GENERAL MOTORS CO 3.500% 10/02/18		04/05/2017	Various		12,995,500	12,716,000	81,529
38013B AA 8	GMALT 2017-3 A1 1.350% 09/20/18		09/12/2017	JP Morgan Securities Inc.		6,452,144	6,452,144	
41284A AE 8	HDMOT 2014-1 A4 1.550% 10/15/21		02/23/2017	Toronto Dominion		12,747,928	12,734,000	7,128
41284C AD 6	HDMOT 2015-2 A3 1.300% 03/16/20		04/17/2017	Toronto Dominion		1,305,759	1,306,219	236
428041 AX 5	HFLF 2017-1 A2 2.130% 04/10/31		04/18/2017	Barclays Capital		21,997,312	22,000,000	
437084 PZ 3	HEAT 2005-8 M1 1.982% 02/25/36		03/23/2017	Stifel Nicolaus		2,659,161	2,684,750	90
44891Q AD 4	HALST 2017-C A3 2.120% 02/16/21		11/07/2017	Barclays Capital		9,998,206	10,000,000	
46637Y AL 3	JPMCC 2012-HSBC D 4.524% 07/05/32		10/23/2017	Bank of America Corp.		3,184,922	3,000,000	9,350
47787X AB 3	JDOT 2017-A A2 1.500% 10/15/19		02/22/2017	Bank of America Corp.		19,846,211	19,846,291	
47788N AB 4	JDOT 2016-B A2 1.090% 02/15/19		09/20/2017	Toronto Dominion		1,706,409	1,707,543	310
493268 CJ 3	KSLT 2005-A 2A4 2.015% 06/27/38		05/03/2017	Goldman Sachs		3,231,021	3,231,021	5,627
50077L AG 1	HEINZ (H.J.) CO 2.000% 07/02/18		06/20/2017	Bank of America Corp.		6,029,256	6,015,000	57,143
50116R AC 0	KCOT 2015-1A A3 1.540% 03/15/19		02/07/2017	Toronto Dominion		4,268,162	4,262,334	4,558
577081 AZ 5	MATTEL INC 2.350% 05/06/19		08/02/2017	Bank of America Corp.		15,019,565	14,971,000	86,328
58405U AD 4	MEDCO HEALTH SOLUTIONS INC		03/07/2017	Morgan Stanley		14,904,485	14,139,000	489,710
58769A AE 6	MBALT 2015-B A4 1.530% 05/17/21		01/31/2017	Toronto Dominion		8,013,815	8,002,873	6,122
60871R AP 5	MOLSON COORS BREWING CO		03/06/2017	Citigroup		14,987,400	15,000,000	
615369 AC 9	MOODY'S CORP 4.875% 02/15/24		10/12/2017	Various		8,928,334	8,073,000	66,686
631103 AD 0	NASDAQ INC 5.550% 01/15/20		09/25/2017	Wells Fargo Bank		5,701,846	5,300,000	58,830
63862H AA 5	NHLT 2017-1A A 1.968% 05/25/27		05/19/2017	Barclays Capital		5,598,076	5,598,077	
63940L AA 2	NAVSL 2016-6A A1 2.032% 03/25/66		09/13/2017	Goldman Sachs		4,140,574	4,132,181	4,133
640315 AE 7	NSLT 2006-2 A5 1.467% 01/25/30		04/11/2017	Citigroup		34,214,170	34,257,189	88,790
654747 AB 0	NAROT 2017-A A2A 1.470% 01/15/20		03/22/2017	Bank of America Corp.		10,078,588	10,078,639	
65479B AB 6	NALT 2017-B A2A 1.830% 12/16/19		10/03/2017	Citigroup		21,998,405	22,000,000	
68245H AJ 3	OMPT 2017-1MKT E 4.142% 02/10/32		02/15/2017	Goldman Sachs		29,249,868	30,000,000	93,186
747262 AK 9	QVC INC 4.375% 03/15/23		05/16/2017	Stifel Nicolaus		9,073,170	9,000,000	70,000

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774341 AH 4	ROCKWELL COLLINS INC. 2.800% 03/15/22		03/29/2017	JP Morgan Securities Inc.		2,756,518	2,750,000	
78442G PP 5	SLMA 2005-5 A3 1.467% 04/25/25		03/06/2017	Goldman Sachs		924,631	925,788	1,258
78443C CA 0	SLMA 2005-B A3 1.858% 12/15/23		10/05/2017	Goldman Sachs		12,272,457	12,268,623	13,547
78443D AC 6	SLMA 2007-A A3 1.758% 12/15/26		10/20/2017	Goldman Sachs		15,789,903	15,799,778	25,503
784456 AC 9	SMB 2014-A A2B 2.627% 05/15/26		10/25/2017	Morgan Stanley		1,896,392	1,873,558	1,368
78447X AB 0	SLMA 2013-C CLASS A2A 2.940% 10/15/31		07/18/2017	Citigroup		11,914,814	11,771,351	5,768
80285A AC 9	SRT 2017-A A2A 2.020% 03/20/20		11/14/2017	JP Morgan Securities Inc.		27,996,724	28,000,000	
824348 AT 3	SHERWIN-WILLIAMS CO 2.250% 05/15/20		05/02/2017	Citigroup		19,999,400	20,000,000	
83714R BB 8	SCSLC 2006-1 A2 1.601% 12/01/22		09/11/2017	Goldman Sachs		1,546,500	1,546,500	740
84861T AC 2	SPIRIT REALTY LP 4.450% 09/15/26		03/07/2017	First Tennessee		3,498,816	3,568,000	89,091
87342R AA 2	BELL 2016-1A A2I 3.832% 05/25/46		11/27/2017	Various		43,653,826	42,655,063	132,687
87342R AC 8	BELL 2016-1A A23 4.970% 05/25/46		06/13/2017	Barclays Capital		4,465,737	4,196,875	12,167
883556 BE 1	THERMO FISHER SCIENTIFIC INC.		10/19/2017	Bank of America Corp.		11,729,331	11,650,000	56,920
89238M AB 4	TAOT 2017-A A2A 1.420% 09/16/19		03/07/2017	Bank of America Corp.		11,603,152	11,604,272	
92348N AC 1	VZOT 2017-1A C 2.650% 09/20/21		03/07/2017	Bank of America Corp.		19,997,132	20,000,000	
92887K AB 6	VFET 2017-1A A2 1.550% 10/15/19		02/13/2017	Citigroup		12,999,046	13,000,000	
929160 AS 8	VULCAN MATERIALS CO 4.500% 04/01/25		11/29/2017	Various		16,392,910	15,390,000	67,371
94973V BE 6	WELLPOINT INC 2.300% 07/15/18		06/21/2017	Bank of America Corp.		6,411,854	6,375,000	40,734
9497EN AC 7	WFHET 2005-3 M3 2.242% 11/25/35		02/01/2017	Key Bank NA, Cleveland		3,234,736	3,238,784	1,329
96328D AN 4	WHLS 2015-1A A3 1.810% 04/22/24		09/27/2017	Toronto Dominion		3,326,948	3,325,000	1,505
98162K AB 9	WOLS 2017-A A2 1.680% 12/16/19		03/07/2017	Bank of America Corp.		8,759,321	8,760,089	
982526 AQ 8	WRIGLEY WM. JR CO 3.375% 10/21/20		04/26/2017	JP Morgan Securities Inc.		11,441,830	11,061,000	10,370
982526 AU 9	WRIGLEY WM. JR CO 2.400% 10/21/18		03/03/2017	Bank of America Corp.		3,991,545	3,957,000	36,141
136452 AA 7	CPART 2017-1A A1 1.400% 10/19/18	A	10/04/2017	Bank of Montreal		5,210,554	5,210,554	
136452 AB 5	CPART 2017-1A A2A 1.772% 12/19/19	A	10/04/2017	Bank of Montreal		4,750,000	4,750,000	
30023J AK 4	EVGRN 2017-1 A 1.510% 10/15/21	A	10/17/2017	Toronto Dominion		24,000,000	24,000,000	
81379J AB 7	SSTRT 2017-1A A2A 1.510% 04/25/19	A	02/08/2017	Barclays Capital		5,121,507	5,121,507	
00084D AN 0	ABN AMRO BANK NV 2.100% 01/18/19	D	04/04/2017	Morgan Stanley		20,001,200	20,000,000	96,833
714264 AD 0	PERNOD-RICARD SA 4.450% 01/15/22	D	03/23/2017	Bank of America Corp.		6,381,660	6,000,000	54,142
714264 AH 1	PERNOD-RICARD SA 4.250% 07/15/22	D	01/24/2017	BNP Paribas Securities Corp.		9,771,789	9,300,000	13,175
90352J AE 3	UBS GROUP FUNDING 2.859% 08/15/23	D	08/07/2017	UBS Financial Services		20,000,000	20,000,000	
3899999. Total - Bonds - Industrial and Miscellaneous						1,628,035,918	1,617,675,516	3,723,920
8399997. Total - Bonds - Part 3						2,570,246,130	2,554,840,516	4,491,794
8399998. Total - Bonds - Summary Item from Part 5						1,048,129,311	1,051,625,430	1,800,301
8399999. Total - Bonds						3,618,375,441	3,606,465,946	6,292,095
Preferred Stocks - Industrial and Miscellaneous								
29250N AS 4	ENBRIDGE INC.	A	07/10/2017	Deutsche Bank	15,000,000.000	15,000,000		
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						15,000,000	XXX	0
8999997. Total - Preferred Stocks - Part 3						15,000,000	XXX	0
8999999. Total - Preferred Stocks						15,000,000	XXX	0
Common Stocks - Industrial and Miscellaneous								
002824 10 0	ABBOTT LABORATORIES		03/27/2017	State Street Bank	37,900.000	1,692,550	XXX	
00507V 10 9	ACTIVISION BLIZZARD INC.		06/19/2017	State Street Bank	8,900.000	532,954	XXX	
038222 10 5	APPLIED MATERIALS INC.		09/26/2017	State Street Bank	7,000.000	323,078	XXX	
09075E 10 0	BIOVERATIV INC.		02/02/2017	Spin Off	7,550.000	63,168	XXX	
09215C 10 5	BLACK KNIGHT INC.		10/02/2017	Spin Off	3,955.000	39,112	XXX	

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09247X 10 1	BLACKROCK INC/NEW YORK		12/20/2017	State Street Bank	6,400.000	3,298,522	XXX	
13765N 10 7	CANNAE HOLDINGS INC		11/20/2017	Tax Free Exchange	4,299.000	19,912	XXX	
14964U 10 8	CAVIUM INC		06/19/2017	State Street Bank	19,900.000	1,341,861	XXX	
17275R 10 2	CISCO SYSTEMS INC		09/26/2017	State Street Bank	20,500.000	694,269	XXX	
206787 10 3	CONDUENT INC		01/03/2017	Spin Off	11,306.000	166,016	XXX	
21870Q 10 5	CORESITE REALTY CORP		06/19/2017	State Street Bank	13,300.000	1,451,051	XXX	
23355L 10 6	DXC TECHNOLOGY CO		04/03/2017	Spin Off	16,208.000	369,560	XXX	
26078J 10 0	DOWDUPONT INC		09/01/2017	Tax Free Exchange	113,120.000	3,595,761	XXX	
30161Q 10 4	EXELIXIS INC		09/26/2017	State Street Bank	21,500.000	507,224	XXX	
30225T 10 2	EXTRA SPACE STORAGE INC		03/27/2017	State Street Bank	1,800.000	134,119	XXX	
42809H 10 7	HESS CORP		12/20/2017	State Street Bank	64,200.000	2,802,369	XXX	
458140 10 0	INTEL CORP		09/26/2017	State Street Bank	18,900.000	703,379	XXX	
46590V 10 0	JBG SMITH PROPERTIES		07/18/2017	Spin Off	4,550.000	100,609	XXX	
478160 10 4	JOHNSON & JOHNSON		12/20/2017	State Street Bank	15,500.000	2,190,406	XXX	
48205A 10 9	JUNO THERAPEUTICS INC		09/26/2017	State Street Bank	7,900.000	332,955	XXX	
526057 30 2	LENNAR CORP		11/09/2017	Spin Off	382.000	6,182	XXX	
596278 10 1	MIDDLEBY CORP		12/20/2017	State Street Bank	14,200.000	1,862,708	XXX	
67066G 10 4	NVIDIA CORP		06/19/2017	State Street Bank	14,900.000	2,330,777	XXX	
674599 10 5	OCCIDENTAL PETROLEUM CORP		12/20/2017	State Street Bank	96,400.000	6,904,197	XXX	
703481 10 1	PATTERSON-UTI ENERGY INC		12/20/2017	State Street Bank	72,900.000	1,612,519	XXX	
74340W 10 3	PROLOGIS INC		03/27/2017	State Street Bank	14,900.000	746,474	XXX	
78573L 10 6	SABRA HEALTH CARE INC		08/17/2017	Tax Free Exchange	2,544.000	48,381	XXX	
833034 10 1	SNAP-ON INC		12/20/2017	State Street Bank	14,000.000	2,445,758	XXX	
866674 10 4	SUN COMMUNITIES INC		06/19/2017	State Street Bank	10,700.000	972,265	XXX	
87612E 10 6	TARGET CORPORATION		12/20/2017	State Street Bank	22,100.000	1,428,517	XXX	
885160 10 1	THOR INDUSTRIES INC		12/20/2017	State Street Bank	11,700.000	1,791,105	XXX	
91307C 10 2	UNITED THERAPEUTICS CORP		12/20/2017	State Street Bank	300.000	40,850	XXX	
91347P 10 5	UNIVERSAL DISPLAY CORP		06/19/2017	State Street Bank	5,200.000	621,524	XXX	
92047W 10 1	VALVOLINE INC		05/15/2017	Spin Off	31,022.000	346,859	XXX	
92214X 10 6	VAREX IMAGING CORP		01/30/2017	Spin Off	5,280.000	63,517	XXX	
92343V 10 4	VERIZON COMMUNICATIONS INC		12/20/2017	State Street Bank	21,800.000	1,155,195	XXX	
931142 10 3	WAL-MART STORES INC		09/26/2017	State Street Bank	68,500.000	5,158,882	XXX	
00BD85 SC 5	DELPHI TECHNOLOGIES PLC	C	12/05/2017	Spin Off	12,000.020	201,135	XXX	
00BGH1 M5 8	PERRIGO CO PLC	C	09/26/2017	State Street Bank	10,000.000	849,208	XXX	
594837 30 4	MICRO FOCUS INTL-SPN ADR	C	09/01/2017	State Street Bank	25,910.000	764,345	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous						49,709,273	XXX	0
9799997. Total - Common Stocks - Part 3						49,709,273	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						4,148,391	XXX	
9799999. Total - Common Stocks						53,857,664	XXX	0
9899999. Total - Preferred and Common Stocks						68,857,664	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						3,687,233,105	XXX	6,292,095

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
912828 SM 3	US TREASURY NOTE 1.000% 03/31/17		03/31/2017.	Maturity		550,000	550,000	554,039	550,448		(448)		(448)		550,000			0	2,750	03/31/2017.
912828 T6 7	US TREASURY NOTE 1.250% 10/31/21		12/27/2017.	Goldman Sachs		72,562,500	75,000,000	74,050,781	74,074,961		183,934		183,934		74,258,895		(1,696,395)	(1,696,395)	1,087,707	10/31/2021.
912828 T8 3	US TREASURY NOTE 0.750% 10/31/18		04/12/2017.	Barclays Capital		24,833,984	25,000,000	24,923,828	24,928,902		11,331		11,331		24,940,233		(106,249)	(106,249)	88,921	10/31/2018.
912828 U3 2	US TREASURY NOTE 1.000% 11/15/19		12/15/2017.	Goldman Sachs		4,920,313	5,000,000	4,978,125	4,979,042		6,941		6,941		4,985,984		(65,671)	(65,671)	54,558	11/15/2019.
0599999.	Total - Bonds - U.S. Government					102,866,797	105,550,000	104,506,773	104,533,353	0	201,758	0	201,758	0	104,735,112	0	(1,868,315)	(1,868,315)	1,233,936	XXX
Bonds - All Other Government																				
3TB000 08 5	AUSTRALIA GOVT 6.000% 02/15/17	B	02/15/2017.	Maturity		7,700,000	7,700,000	8,006,527	7,437,018		(37,829)		(37,829)	300,811	7,700,000			0	223,875	02/15/2017.
3TB000 09 3	AUSTRALIA GOVT 5.500% 01/21/18	B	12/13/2017.	Deutsche Bank		7,246,714	7,220,000	7,419,550	7,304,271		(256,816)		(256,816)	199,453	7,246,908		(197)	(197)	551,631	01/21/2018.
3TB000 10 1	AUSTRALIA GOVT 4.250% 07/21/17	B	07/21/2017.	Maturity		7,800,000	7,800,000	7,469,039	7,498,871		(100,981)		(100,981)	402,110	7,800,000			0	317,908	07/21/2017.
3TB001 01 8	AUSTRALIA GOVT 3.250% 10/21/18	B	10/24/2017.	Deutsche Bank		2,372,198	2,340,000	2,294,481	2,278,186		(27,040)		(27,040)	122,676	2,373,822		(1,623)	(1,623)	73,446	10/21/2018.
1099999.	Total - Bonds - All Other Government					25,118,912	25,060,000	25,189,597	24,518,346	0	(422,666)	0	(422,666)	1,025,050	25,120,730	0	(1,820)	(1,820)	1,166,860	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
041083 QM 1	ARKANSAS ST HSG 5.500% 07/01/37		01/01/2017.	Redemption 100.0000		310,000	310,000	332,010	310,000				0		310,000			0	8,525	07/01/2037.
130536 PR 0	CALIFORNIA ST POLL CONTROL FIN		02/01/2017.	Call 100.0000		26,205,000	26,205,000	26,205,000	26,205,000				0		26,205,000			0	59,338	08/01/2023.
20775B YV 2	CONN ST HSG FIN AUTH HSG MTG		05/15/2017.	Maturity		5,945,000	5,945,000	5,945,000	5,945,000				0		5,945,000			0	47,560	05/15/2017.
246395 NL 7	DELAWARE ST HSG 5.900% 07/01/38		01/01/2017.	Call 100.0000		1,030,000	1,030,000	1,119,672	1,030,000				0		1,030,000			0	34,056	07/01/2038.
246395 NL 7	DELAWARE ST HSG 5.900% 07/01/38		01/01/2017.	Redemption 100.0000		415,000	415,000	451,130	415,000				0		415,000			0	13,722	07/01/2038.
246395 PD 3	DELAWARE ST HSG 5.600% 01/01/39		07/01/2017.	Redemption 100.0000		840,000	840,000	899,892	845,181		(5,181)		(5,181)		840,000			0	46,440	01/01/2039.
3137AJ MG 6	FHMS 2011-K016 X1 IO 1.523% 10/25/21		12/01/2017.	Paydown				241,835	126,838		(126,838)		(126,838)					0	19,434	10/25/2021.
3137AN MP 7	FHMS 2012-K707 X1 IO 1.514% 12/25/18		12/01/2017.	Paydown				95,575	26,336		(26,336)		(26,336)					0	9,556	12/25/2018.
3137B2 HP 8	FHMS 2013-K028 X1 IO 0.315% 02/25/23		12/01/2017.	Paydown				150,860	121,721		(120,821)	900	(121,721)					0	16,477	02/25/2023.
3137B8 G5 0	FHMS 2014-K037 X1 IO 1.008% 01/25/24		12/01/2017.	Paydown				352,125	261,976		(261,976)		(261,976)					0	27,018	01/25/2024.
3137BA HB 1	FHMS 2014-K715 X1 IO 1.129% 01/25/21		12/01/2017.	Paydown				303,626	179,945		(179,945)		(179,945)					0	30,430	01/25/2021.
3137BF DR 9	FHMS 2014-K717 X1 IO 0.499% 09/25/21		12/01/2017.	Paydown				44,120	31,348		(31,348)		(31,348)					0	4,841	09/25/2021.
313921 6F 0	FNGT 2001-W3 A 7.000% 09/01/41		12/01/2017.	Paydown		4,866	4,866	5,092	4,980		(114)		(114)		4,866			0	167	09/01/2041.
31392C MS 0	FNW 2002-W1 2A 7.500% 02/25/42		12/01/2017.	Paydown		12,682	12,682	13,304	12,753		(71)		(71)		12,682			0	439	02/25/2042.
45505R BN 4	INDIANA ST FIN AUT DEV 1.300% 05/01/34		03/01/2017.	Call 100.0000		35,000,000	35,000,000	35,000,000	35,000,000				0		35,000,000			0	86,220	05/01/2034.
49130T PR 1	KENTUCKY HSG CORP HSG REV		09/22/2017.	Redemption 100.0000		1,835,000	1,835,000	1,903,115	1,883,649		(48,649)		(48,649)		1,835,000			0	71,454	07/01/2033.
56052E 7K 8	MAINE ST HSG AUTH MTGE REVENUE		11/17/2017.	Redemption 100.0000		305,000	305,000	316,587	312,489		(7,489)		(7,489)		305,000			0	7,021	11/15/2043.
56052F CE 3	MAINE ST HSG AUTH MTGE PURCHASE		11/17/2017.	Redemption 100.0000		630,000	630,000	661,103	656,880		(26,880)		(26,880)		630,000			0	16,958	11/15/2035.
57419R D6 9	MARYLAND ST CMNTY DEV ADMIN DE		12/18/2017.	Redemption 100.0000		2,465,000	2,465,000	2,552,532	2,545,325		(80,325)		(80,325)		2,465,000			0	81,258	09/01/2047.
60416S BU 3	MINNESOTA ST HSG FIN AGY		12/01/2017.	Redemption 100.0000		1,375,000	1,375,000	1,444,231	1,424,914		(49,914)		(49,914)		1,375,000			0	38,650	07/01/2031.
60636X T8 6	MISSOURI ST HSG SF 5.700% 09/01/38		12/20/2017.	Call 100.0000		830,000	830,000	887,063	833,129		29,807		29,807		862,935		(32,935)	(32,935)	82,384	09/01/2038.
60636X T8 6	MISSOURI ST HSG SF 5.700% 09/01/38		09/01/2017.	Redemption 100.0000		100,000	100,000	106,875	100,377		(377)		(377)		100,000			0	3,705	09/01/2038.
61212R 5G 7	MONTANA ST BRD HSG 3.000% 12/01/43		12/01/2017.	Redemption 100.0000		585,000	585,000	602,550	600,160		(15,160)		(15,160)		585,000			0	13,200	12/01/2043.
647200 QK 3	NEW MEXICO MTG FIN AGY		01/01/2017.	Call 100.0000		745,000	745,000	790,073	751,761				0		751,761		(6,761)	(6,761)	34,643	01/01/2039.
647200 TH 7	NEW MEXICO MTG FIN AGY		07/01/2017.	Redemption 100.0000		2,970,000	2,970,000	3,200,175	3,084,982		(114,982)		(114,982)		2,970,000			0	204,360	01/01/2038.
647200 V3 5	NEW MEXICO MTG FIN AGY		12/01/2017.	Redemption 100.0000		330,000	330,000	349,401	341,543		(11,543)		(11,543)		330,000			0	10,828	03/01/2043.
677377 Q5 5	OHIO HSG FIN AGY 5.000% 11/01/28		11/01/2017.	Redemption 100.0000		1,970,000	1,970,000	2,158,923	2,035,926		(65,926)		(65,926)		1,970,000			0	73,250	11/01/2028.
686087 LC 9	OREGON ST HSG & CMNTY 5.000% 07/01/30.		10/05/2017.	Redemption 100.0000		800,000	800,000	843,752	818,506		(18,506)		(18,506)		800,000			0	39,910	07/01/2030.
83756C PQ 2	SOUTH DAKOTA HSG DEV AUTH		12/07/2017.	Redemption 100.0000		875,000	875,000	939,986	939,142		(64,142)		(64,142)		875,000			0	26,626	11/01/2046.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					85,577,548	85,577,548	87,915,607	86,844,861	0	(1,226,716)	900	(1,227,616)	0	85,617,244	0	(39,696)	(39,696)	1,108,470	XXX
Bonds - Industrial and Miscellaneous																				
00206R CM 2	AT&T CORP 3.000% 06/30/22		11/28/2017.	Various		30,109,350	30,000,000	29,991,000	29,993,960		4		4		29,993,964		115,386	115,386	471,250	06/30/2022.
002824 BC 3	ABBOTT LABORATORIES 2.350% 11/22/19		07/26/2017.	Bank of America Corp.		10,102,400	10,000,000	9,990,200	9,990,424		1,810		1,810		9,992,234		110,166	110,166	162,542	11/22/2019.
00287Y AT 6	ABBVIE INC 2.500% 05/14/20		07/06/2017.	Various		20,187,900	20,000,000	19,918,000	19,943,282		7,387		7,387		19,950,669		237,231	237,231	290,278	05/14/2020.
00432C AU 5	ACCSS 2003-A A2 2.507% 07/01/38		12/25/2017.	Paydown		3,813,487	3,813,487	3,720,534	3,827,004		(13,517)		(13,517)		3,813,487			0	40,289	07/01/2038.
004421 PR 8	ACE 2005-HE4 M2 2.014% 07/25/35		09/25/2017.	Paydown		1,136,925	1,136,925	1,085,789	1,134,422		2,503		2,503		1,136,925			0	7,339	07/25/2035.
00842C AF 2	ABMT 2015-7 A6 3.000% 10/25/45		12/01/2017.	Paydown		1,805,111	1,805,111	1,833,316	1,831,240		(26,129)		(26,129)		1,805,111			0	30,289	10/25/2045.
02006Y AB 1	ALLYA 2015-1 A2 0.920% 02/15/18		02/15/2017.	Paydown		2,184,931	2,184,931	2,184,897	2,184,925		6		6		2,184,931			0	2,226	02/15/2018.
03072S J8 9	AMSI 2005-R7 M1 2.032% 09/25/35		12/25/2017.	Paydown		2,085,110	2,085,110	1,988,674	2,092,668		(7,558)		(7,558)		2,085,110			0	15,680	09/25/2035.
03523T BP 2	ANHEUSER-BUSCH INBEV WORLDWIDE		06/13/2017.	Bank of America Corp.		4,999,250	5,000,000	5,158,800	5,147,413		(11,631)		(11,631)		5,135,782		(136,532)	(136,532)	114,931	07/15/2022.
035242 AA 4	ANHEUSER-BUSCH INBEV FIN.		09/29/2017.	Suntrust Robinson Humphrey		10,059,700	10,000,000	10,233,064	10,217,926		(25,605)		(25,605)		10,192,321		(132,621)	(132,621)	316,458	01/17/2023.
03524B AE 6	ANHEUSER-BUSCH INBEV FIN.		06/13/2017.	Bank of America Corp.		2,490,917	2,370,000	2,568,511	2,557,698		(11,196)		(11,196)		2,546,501		(55,584)	(55,584)	76,729	02/01/2024.
05490M AE 7	BCAP 2015-RR5 2A1 2.072% 01/26/46		12/01/2017.	Paydown		5,050,439	5,050,439	4,984,152	5,038,732		11,707		11,707		5,050,439			0	53,175	01/26/2046.
05490T AE 2	BBCCR 2015-GTP C 4.548% 08/10/33		04/18/2017.	Barclays Capital		3,001,992	3,000,000	3,089,223	3,078,458		(2,234)		(2,234)		3,076,223		(74,231)	(74,231)	51,541	08/10/2033.
05491L AJ 7	BBCMS 2016-ETC E 3.609% 08/14/36		01/25/2017.	JP Morgan Securities Inc.		12,278,223	13,913,000	12,396,968	12,421,510		10,216		10,216		12,431,725		(153,503)	(153,503)	64,550	08/14/2036.
05524V AA 5	BAMLL 2011-FSHN A 4.420% 07/11/33		01/27/2017.	Citigroup		31,407,234	29,130,000	32,088,287	30,941,617		(33,455)		(33,455)		30,908,161		499,072	499,072	207,838	07/11/2033.
05532F AE 2	BCAP 2009-RR11 2A1 3.530% 10/26/35		12/01/2017.	Paydown		1,449,013	1,449,013	1,418,221	1,442,468		6,545		6,545		1,449,013			0	22,800	10/26/2035.
05532G AE 0	BCAP 2009-RR12 3A1 3.644% 12/26/35		12/01/2017.	Paydown		2,924,840	2,924,840	2,972,368	2,967,503		(42,663)		(42,663)		2,924,840			0	48,947	12/26/2035.
05539B AP 9	BCAP LLC TRUST 2012-RR3 2A7		12/01/2017.	Paydown		2,562,852	2,562,852	2,516,400	2,564,273		(1,421)		(1,421)		2,562,852			0	52,772	05/26/2037.
05545J AA 7	BCAP LLC TRUST 2015-RR3 1A1		12/24/2017.	Paydown		3,468,239	3,468,239	3,533,269	3,541,056		(72,817)		(72,817)		3,468,239			0	57,959	07/27/2035.
05546J AA 6	BBCMS 2015-VFM A1 2.466% 03/15/36		04/25/2017.	Deutsche Bank		15,449,077	15,650,826	15,591,368	15,596,962		1,634		1,634		15,598,596		(149,518)	(149,518)	152,236	03/15/2036.
05546J AA 6	BBCMS 2015-VFM A1 2.466% 03/15/36		04/06/2017.	Paydown		501,371	501,371	499,467	499,646		1,726		1,726		501,371			0	2,602	03/15/2036.
05565E AD 7	BMW US CAPITAL LLC 1.500% 04/11/19		05/25/2017.	Bank of America Corp.		7,970,480	8,000,000	7,996,480	7,997,257		495		495		7,997,752		(27,272)	(27,272)	76,667	04/11/2019.
05582Q AB 3	BMWOT 2016-A A2A 0.990% 05/28/19		12/25/2017.	Paydown		11,776,096	11,776,096	11,775,331	11,775,619		477		477		11,776,096			0	72,843	05/28/2019.
05946X XP 3	BAFC 2005-E 3A1 3.627% 01/20/50		05/09/2017.	Cantor Fitzgerald		3,544,503	3,724,929	3,013,654	3,013,654				0		3,013,654		530,849	530,849	73,662	01/20/2050.
05946X XP 3	BAFC 2005-E 3A1 3.627% 01/20/50		05/01/2017.	Paydown		1,136,991	1,136,994	975,996	975,996		160,995		160,995		1,136,991			0	12,521	01/20/2050.
05946X XP 3	BAFC 2005-E 3A1 3.627% 01/20/50		05/31/2017.	Adjustment Reclass									0				857,502	857,502		01/20/2050.
073730 AD 5	BEAM INC 1.875% 05/15/17		05/15/2017.	Maturity		23,645,000	23,645,000	23,874,357	23,665,862		(20,862)		(20,862)		23,645,000			0	221,672	05/15/2017.
073879 3N 6	BSABS 2005-HE11 M1 2.197% 11/25/35		12/25/2017.	Paydown		4,226,221	4,226,221	3,890,116	4,180,974		45,247		45,247		4,226,221			0	34,155	11/25/2035.
115236 AA 9	BROWN & BROWN INC 4.200% 09/15/24		10/17/2017.	Various		24,136,340	23,000,000	22,960,110	22,966,540		1,634		1,634		22,968,173		1,168,167	1,168,167	824,950	09/15/2024.
12532L AG 0	CGGS 2016-RNDA DFX 4.387% 02/10/33		01/25/2017.	JP Morgan Securities Inc.		10,237,109	10,000,000	9,933,236	9,941,096		856		856		9,941,952		295,157	295,157	71,898	02/10/2033.
12532L AG 0	CGGS 2016-RNDA DFX 4.387% 02/10/33		08/01/2017.	Paydown		5,023,484	5,023,484	4,989,945	4,993,893		29,590		29,590		5,023,484			0	114,238	02/10/2033.
125354 AG 5	CGRBS 2013-VN05 C 3.584% 03/13/35		04/05/2017.	JP Morgan Securities Inc.		17,509,268	17,350,000	17,760,939	17,730,165		(15,531)		(15,531)		17,714,634		(205,367)	(205,367)	224,548	03/13/2035.
126192 AC 7	COMM 2012-LC4 A3 3.069% 12/10/44		12/01/2017.	Paydown		1,087,295	1,087,295	1,156,197	1,106,517		(19,223)		(19,223)		1,087,295			0	23,139	12/10/2044.
12622D AB 0	COMM 2010-C1 A2 3.830% 07/10/46		10/01/2017.	Paydown		1,337,332	1,337,332	1,421,278	1,350,950		(13,618)		(13,618)		1,337,332			0	83,837	07/10/2046.
12624K AB 2	COMM 2012-CR2 A2 2.025% 08/15/45		06/01/2017.	Paydown		4,385,334	4,385,334	4,495,896	4,388,192		(2,858)		(2,858)		4,385,334			0	22,623	08/15/2045.
12626A AN 6	COMM 2013-THL D 3.883% 06/08/30		09/15/2017.	Deutsche Bank		39,284,044	39,235,000	39,426,336	39,310,532		110,695		110,695		39,421,227		(137,183)	(137,183)	1,220,523	06/08/2030.
12642N AA 6	CSMC 2009-15R 1A1 3.826% 09/26/35		12/01/2017.	Paydown		4,690,401	4,690,401	4,807,661	4,852,675		(162,274)		(162,274)		4,690,401			0	90,770	09/26/2035.
12643G BQ 4	CSMC 2010-2R 3A12 4.500% 06/26/37		12/01/2017.	Paydown		6,743,596	6,743,596	6,985,933	6,850,911		(107,315)		(107,315)		6,743,596			0	160,828	06/26/2037.
12647Q AA 4	CSMC 2013-11R 1A1 2.750% 06/27/34		12/01/2017.	Paydown		2,950,102	2,950,102	2,948,258	2,946,960		3,143		3,143		2,950,102			0	39,902	06/27/2034.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12648J CU 3	CSMC 2014-4R 13A1 3.715% 12/30/37	..	12/01/2017.	Paydown		10,414,267	10,414,267	10,651,842	10,788,612		(374,345)		(374,345)		10,414,267			0	194,801	12/30/2037.
12650V AU 3	CSMC 2015-10R 2A1 1.498% 01/27/37	..	12/25/2017.	Paydown		6,460,533	6,460,533	6,125,393	6,242,282		218,251		218,251		6,460,533			0	36,930	01/27/2037.
126673 2H 4	CWL 2005-7 MV2 1.878% 11/25/35	..	12/25/2017.	Paydown		2,088,525	2,088,525	2,038,922	2,073,678		14,847		14,847		2,088,525			0	18,226	11/25/2035.
126673 B7 6	CWL 2005-3 MV4 2.482% 08/25/35	..	12/25/2017.	Paydown		4,293,085	4,293,085	3,879,559	4,228,061		65,025		65,025		4,293,085			0	36,962	08/25/2035.
13975F AD 2	AFIN 2013-4 A4 1.470% 07/20/18	..	03/20/2017.	Paydown		3,300,109	3,300,109	3,303,848	3,301,819		(1,709)		(1,709)		3,300,109			0	7,883	07/20/2018.
152314 NB 2	CXHE 2005-B M1 2.152% 03/25/35	..	12/25/2017.	Paydown		1,894,225	1,894,225	1,784,715	1,843,495		50,730		50,730		1,894,225			0	21,626	03/25/2035.
161571 HH 0	CHAIT 2016-A7 A7 1.060% 09/16/19	..	09/15/2017.	Paydown		20,000,000	20,000,000	19,998,276	19,998,787		1,213		1,213		20,000,000			0	159,000	09/16/2019.
165183 AF 1	CFII 2016-2A A1 1.880% 06/15/28	..	12/15/2017.	Paydown		3,112,331	3,112,331	3,112,169	3,112,214		117		117		3,112,331			0	43,555	06/15/2028.
17119B AB 3	CCART 2016-BA A2 1.360% 01/15/20	..	12/15/2017.	Paydown		6,442,711	6,442,711	6,442,053	6,442,145		565		565		6,442,711			0	65,860	01/15/2020.
17305E FN 0	CCCIT 2014-A2 A2 1.020% 02/22/19	..	02/22/2017.	Paydown		25,000,000	25,000,000	24,999,023	24,999,852		148		148		25,000,000			0	127,500	02/22/2019.
17319H AE 2	CMLTI 2012-5 2A3 3.359% 08/20/35	..	12/01/2017.	Paydown		5,130,773	5,130,773	4,991,280	5,119,053		11,720		11,720		5,130,773			0	103,987	08/20/2035.
17320A AD 6	CMLTI 2012-10 2A1A 2.526% 03/25/35	..	12/01/2017.	Paydown		1,469,509	1,469,509	1,478,694	1,534,631		(65,121)		(65,121)		1,469,509			0	16,714	03/25/2035.
20267T AA 0	CBSLT 2016-A A1 3.320% 05/25/40	..	12/25/2017.	Paydown		185,525	185,525	188,771	188,750		(3,225)		(3,225)		185,525			0	3,332	05/25/2040.
20267T AB 8	CBSLT 2016-A A2 3.752% 05/25/40	..	12/25/2017.	Paydown		2,015,748	2,015,748	2,015,748	2,010,450		5,298		5,298		2,015,748			0	34,209	05/25/2040.
22540V G6 3	CSFB 2002-9 1A1 7.000% 03/25/40	..	12/01/2017.	Paydown		4,788	4,788	4,855	4,938		(150)		(150)		4,788			0	157	03/25/2040.
22944K AA 6	CSMC 2014-CIM1 A1 2.987% 01/25/58	..	10/01/2017.	Paydown		14,875,702	14,875,702	14,801,319	14,904,512		(28,811)		(28,811)		14,875,702			0	297,158	01/25/2058.
233050 AB 9	DBUBS 2011-LC1A A2 4.528% 11/10/46	..	12/01/2017.	Paydown		3,975,261	3,975,261	4,453,392	4,092,926		(117,664)		(117,664)		3,975,261			0	128,010	11/10/2046.
23340L AA 2	DRB 2015-B A1 3.238% 10/27/31	..	12/25/2017.	Paydown		1,276,948	1,276,948	1,301,689	1,299,665	2,013	(24,730)		(22,717)		1,276,948			0	17,640	10/27/2031.
23340L AB 0	DRB 2015-B A2 3.170% 07/25/31	..	12/25/2017.	Paydown		4,917,319	4,917,319	5,012,592	4,925,039	86,399	(94,120)		(7,721)		4,917,319			0	75,036	07/25/2031.
24703B AB 1	DEFT 2015-1 A2 1.010% 07/24/17	..	01/22/2017.	Paydown		829,589	829,589	829,560	829,588		1		1		829,589			0	698	07/24/2017.
24703C AB 9	DEFT 2015-2 A2A 1.420% 12/22/17	..	05/22/2017.	Paydown		5,748,538	5,748,538	5,748,281	5,748,234		304		304		5,748,538			0	19,963	12/22/2017.
254683 AC 9	DCENT 2007-A1 A1 5.650% 03/16/20	..	09/15/2017.	Paydown		68,410,000	68,410,000	71,123,034	70,593,698		(2,183,698)		(2,183,698)		68,410,000			0	2,898,874	03/16/2020.
27034M AB 0	EARN 2016-D A2 2.720% 01/25/41	..	12/25/2017.	Paydown		3,015,603	3,015,603	3,014,652	3,014,677		926		926		3,015,603			0	46,320	01/25/2041.
28108P AB 2	ESLFT 2012-A AT 4.210% 10/01/25	..	10/01/2017.	Paydown		1,503,835	1,503,835	1,511,354	1,505,783		(1,948)		(1,948)		1,503,835			0	35,504	10/01/2025.
29372E BE 7	EFF 2014-2 A2 1.050% 03/20/20	..	10/20/2017.	Paydown		8,574,375	8,574,375	8,572,994	8,573,988		387		387		8,574,375			0	36,197	03/20/2020.
29372E BH 0	EFF 2015-1 A2 1.300% 09/20/20	..	12/20/2017.	Paydown		14,126,177	14,126,177	14,123,818	14,125,400		777		777		14,126,177			0	101,284	09/20/2020.
29372E BL 1	EFF 2015-2 A2 1.590% 02/22/21	..	12/20/2017.	Paydown		4,689,872	4,689,872	4,681,267	4,685,077		4,795		4,795		4,689,872			0	38,976	02/22/2021.
30711X CK 8	CAS 2016-C03 1M1 3.216% 10/25/28	..	07/10/2017.	Barclays Capital		10,946,826	10,719,867	10,719,867	10,745,776		26,519		26,519		10,772,295		174,531	174,531	171,750	10/25/2028.
30711X CK 8	CAS 2016-C03 1M1 3.216% 10/25/28	..	06/25/2017.	Paydown		1,820,618	1,820,618	1,820,618	1,825,018		(4,400)		(4,400)		1,820,618			0	15,966	10/25/2028.
3137G0 GT 0	STACR 2015-DNA3 M2 3.874% 04/25/28	..	07/10/2017.	Barclays Capital		19,405,955	18,659,572	18,659,572	18,773,824		45,306		45,306		18,819,130		586,824	586,824	386,192	04/25/2028.
3137G0 GT 0	STACR 2015-DNA3 M2 3.874% 04/25/28	..	06/25/2017.	Paydown		1,840,428	1,840,428	1,840,428	1,851,697		(11,269)		(11,269)		1,840,428			0	26,432	04/25/2028.
34530X AB 1	FORDL 2015-B A2A 1.040% 05/15/18	..	05/15/2017.	Paydown		12,065,681	12,065,681	12,065,441	12,065,631		50		50		12,065,681			0	33,596	05/15/2018.
35729P LM 0	FHLT 2005-2 M2 2.272% 06/25/35	..	12/25/2017.	Paydown		3,461,532	3,461,532	3,347,951	3,485,908		(24,375)		(24,375)		3,461,532			0	30,162	06/25/2035.
36190S AA 0	GPPT 2014-GPP A 2.677% 02/15/27	..	09/15/2017.	Paydown		12,939,109	12,939,109	12,940,645	12,942,981		(3,872)		(3,872)		12,939,109			0	127,992	02/15/2027.
36190S AG 7	GPPT 2014-GPP B 2.801% 02/15/27	..	11/14/2017.	JP Morgan Securities Inc.		5,001,563	5,000,000	5,007,031	5,001,910		10,089		10,089		5,011,999		(10,437)	(10,437)	117,887	02/15/2027.
36190S AL 6	GPPT 2014-GPP D 4.251% 02/15/27	..	11/14/2017.	JP Morgan Securities Inc.		8,896,650	8,880,000	8,683,364	8,853,659		13,020		13,020		8,866,679		29,971	29,971	329,539	02/15/2027.
36193A AA 6	GSMS 2013-KING A 2.706% 12/10/27	..	04/25/2017.	Deutsche Bank		17,249,845	17,002,773	17,280,817	17,169,643		(18,026)		(18,026)		17,151,617		98,228	98,228	187,872	12/10/2027.
36193A AA 6	GSMS 2013-KING A 2.706% 12/10/27	..	04/01/2017.	Paydown		257,905	257,905	262,122	260,436		(2,531)		(2,531)		257,905			0	1,467	12/10/2027.
36193A AG 3	GSMS 2013-KING B 3.241% 12/10/27	..	04/25/2017.	Deutsche Bank		7,615,430	7,500,000	7,788,281	7,679,180		(19,842)		(19,842)		7,659,338		(43,908)	(43,908)	99,256	12/10/2027.
36193A AL 2	GSMS 2013-KING D 3.435% 12/10/27	..	04/05/2017.	Deutsche Bank		15,319,825	15,194,000	15,595,691	15,446,192		(23,274)		(23,274)		15,422,918		(103,092)	(103,092)	188,472	12/10/2027.
3622N6 AG 4	GSR 2007-AR2 4A1 3.678% 02/25/51	..	12/01/2017.	Paydown		533,855	533,855	519,641	519,641		14,214		14,214		533,855			0	8,921	02/25/2051.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
362341 KD 0	GSAMP 2005-HE4 M2 2.287% 07/25/45	..	12/25/2017.	Paydown		6,883,025	6,883,025	6,330,435	6,819,204		63,821		63,821		6,883,025			0	52,021	07/25/2045.
36250Q AD 5	GMALT 2015-3 A3 1.690% 03/20/19	..	12/20/2017.	Paydown		5,715,979	5,715,979	5,715,573	5,715,770		209		209		5,715,979			0	80,594	03/20/2019.
39154T AB 4	GALC 2016-1 A2 1.570% 05/20/18	..	11/20/2017.	Paydown		8,137,585	8,137,585	8,137,498	8,137,468		116		116		8,137,585			0	58,498	05/20/2018.
42824C AS 8	HP ENTERPRISE CO 2.450% 10/05/17	..	04/28/2017.	Call 100.0000		20,000,000	20,000,000	19,988,800	19,995,260		1,893		1,893		19,997,153		2,847	2,847	358,257	10/05/2017.
42824C AS 8	HP ENTERPRISE CO 2.450% 10/05/17	..	10/05/2017.	Maturity		10,000,000	10,000,000	9,994,400	9,997,630		2,370		2,370		10,000,000			0	285,976	10/05/2017.
438124 AB 5	HAROT 2016-3 A2 1.010% 10/18/18	..	12/18/2017.	Paydown		13,954,702	13,954,702	13,954,007	13,954,276		426		426		13,954,702			0	83,069	10/18/2018.
44421L AE 2	HY 2016-10HY B 2.977% 08/10/38	..	01/25/2017.	Deutsche Bank		9,653,125	10,000,000	10,310,327	10,300,839		(1,926)		(1,926)		10,298,913		(645,788)	(645,788)	48,783	08/10/2038.
44923Q AD 6	HYUNDAI CAPITAL AMERICA	..	10/02/2017.	Maturity		9,172,000	9,172,000	9,238,180	9,199,969		(27,969)		(27,969)		9,172,000			0	194,905	10/02/2017.
44929E AB 1	HALST 2016-C A2 1.300% 03/15/19	..	12/15/2017.	Paydown		5,038,624	5,038,624	5,038,114	5,038,251		373		373		5,038,624			0	46,561	03/15/2019.
45660L DG 1	INDX 2005-AR1 4A1 3.337% 03/25/35	..	12/01/2017.	Paydown		246,731	246,731	188,285	204,086		42,645		42,645		246,731			0	5,229	03/25/2035.
46626L AF 7	JPMAC 2005-OPT1 M2 2.257% 06/25/35	..	12/25/2017.	Paydown		107,288	107,288	93,944	103,833		3,455		3,455		107,288			0	1,825	06/25/2035.
46628K AT 7	JPMMT 2006-A3 6A1 3.654% 08/25/34	..	11/01/2017.	Paydown		694,141	694,141	673,669	746,024		(51,883)		(51,883)		694,141			0	12,222	08/25/2034.
46628K AT 7	JPMMT 2006-A3 6A1 3.654% 08/25/34	..	11/07/2017.	Class Action Litigation		7,918							0				7,918	7,918		08/25/2034.
46634G AC 5	JPMCC 2009-IWST XA IO 1.871% 12/05/27	..	12/01/2017.	Paydown				47,276	23,107		(23,107)		(23,107)					0	5,057	12/05/2027.
46639G AU 0	JPMMT 2013-1 2A2 2.500% 03/01/43	..	12/01/2017.	Paydown		2,063,632	2,063,632	2,098,052	2,089,445		(25,813)		(25,813)		2,063,632			0	22,754	03/01/2043.
46646G AE 7	JPMCC 2016-NINE B 2.854% 10/06/38	..	11/03/2017.	JP Morgan Securities Inc.		9,644,531	10,000,000	10,082,890	10,081,182		(7,002)		(7,002)		10,074,180		(429,649)	(429,649)	270,346	10/06/2038.
47788M AB 6	JDOT 2016-A A2 1.150% 10/15/18	..	11/15/2017.	Paydown		13,086,639	13,086,639	13,086,600	13,086,625		14		14		13,086,639			0	69,846	10/15/2018.
55315F AB 6	MMAF 2016-AA A2 1.390% 12/17/18	..	12/15/2017.	Paydown		13,621,938	13,621,938	13,621,782	13,621,307		632		632		13,621,938			0	111,638	12/17/2018.
57643L GJ 9	MABS 2005-NC1 M4 2.122% 09/25/41	..	05/04/2017.	Cantor Fitzgerald		1,042,791	1,080,088	629,335	629,335				0		629,335		413,456	413,456	7,888	09/25/2041.
57643L GJ 9	MABS 2005-NC1 M4 2.122% 09/25/41	..	03/25/2017.	Paydown/Return of Capital		35,365	35,365						0				35,365	35,365	100	09/25/2041.
57643L GJ 9	MABS 2005-NC1 M4 2.122% 09/25/41	..	05/31/2017.	Reclass Adjustment									0				629,335	629,335		09/25/2041.
58768L AE 3	MBALT 2015-A A4 1.210% 10/15/20	..	01/15/2017.	Paydown		33,680,000	33,680,000	33,670,968	33,678,889		1,111		1,111		33,680,000			0	33,961	10/15/2020.
58769A AB 2	MBALT 2015-B A2A 1.000% 01/16/18	..	05/15/2017.	Paydown		9,482,069	9,482,069	9,481,223	9,481,922		146		146		9,482,069			0	20,319	01/16/2018.
58772P AB 4	MBART 2015-1 A2A 0.820% 06/15/18	..	05/15/2017.	Paydown		2,683,730	2,683,730	2,683,683	2,683,722		7		7		2,683,730			0	4,804	06/15/2018.
60689L AC 9	MMAF 2013-AA A3 1.030% 12/11/17	..	01/09/2017.	Paydown		578,494	578,494	578,432	578,494		1		1		578,494			0	497	12/11/2017.
60871R AG 5	MOLSON COORS BREWING CO.	..	05/02/2017.	Bank of America Corp.		4,807,800	5,000,000	4,992,250	4,992,553		143		143		4,992,696		(184,896)	(184,896)	124,167	07/15/2026.
61744C TL 0	MSAC 2005-HE4 M2 2.034% 07/25/35	..	12/25/2017.	Paydown		1,194,610	1,194,610	1,134,879	1,253,457		(58,848)		(58,848)		1,194,610			0	13,249	07/25/2035.
61748L AD 4	MSAC 2006-NC4 A2C 1.141% 11/25/42	..	05/04/2017.	Citigroup		2,086,483	2,309,893	1,542,409	1,542,409				0		1,542,409		544,074	544,074	8,435	11/25/2042.
61748L AD 4	MSAC 2006-NC4 A2C 1.141% 11/25/42	..	04/25/2017.	Paydown		335,783	335,783	122,570	122,570		213,213		213,213		335,783			0	593	11/25/2042.
61748L AD 4	MSAC 2006-NC4 A2C 1.141% 11/25/42	..	05/31/2017.	Reclass Adjustment									0				669,303	669,303		11/25/2042.
61761N AA 8	MSRR 2012-R4 1A 1.479% 08/26/36	..	12/25/2017.	Paydown		1,811,821	1,811,821	1,728,025	1,781,861		29,960		29,960		1,811,821			0	10,449	08/26/2036.
61762U BB 8	MSRR 2013-R8 5A 3.631% 07/26/53	..	12/01/2017.	Paydown		5,374,401	5,374,401	5,512,120	5,564,396		(189,995)		(189,995)		5,374,401			0	86,317	07/26/2053.
61763Y AA 2	MSRM 2014-1A A1 2.962% 06/25/44	..	12/01/2017.	Paydown		2,303,500	2,303,500	2,347,029	2,328,562		(25,062)		(25,062)		2,303,500			0	38,370	06/25/2044.
61974Q AQ 9	MOTEL 2015-MTL6 D 4.532% 02/05/30	..	03/02/2017.	Deutsche Bank		50,250,000	50,000,000	50,000,000	50,000,000				0		50,000,000		250,000	250,000	604,210	02/05/2030.
637417 AH 9	NATIONAL RETAIL 4.000% 11/15/25	..	08/25/2017.	US Bank		3,110,550	3,000,000	2,992,770	2,993,450		375		375		2,993,825		116,725	116,725	95,000	11/15/2025.
63862C AB 4	NHLT 2015-2A M1 4.115% 11/25/25	..	07/25/2017.	Paydown		6,623,000	6,623,000	6,622,988	6,622,987		13		13		6,623,000			0	158,960	11/25/2025.
63862D AB 2	NHLT 2016-1A M1 4.360% 02/25/26	..	07/25/2017.	Paydown		14,000,000	14,000,000	13,999,986	13,999,966		34		34		14,000,000			0	356,075	02/25/2026.
63940L AA 2	NAVSL 2016-6A A1 2.032% 03/25/66	..	12/25/2017.	Paydown		9,293,100	9,293,100	9,293,100	9,297,069		(3,968)		(3,968)		9,293,100			0	78,780	03/25/2066.
64352V KU 4	NCHET 2005-2 M2 2.227% 06/25/35	..	12/25/2017.	Paydown		846,108	846,108	733,999	816,390		29,718		29,718		846,108			0	11,159	06/25/2035.
64352V LK 5	NCHET 2005-3 M2 2.042% 07/25/35	..	12/25/2017.	Paydown		6,194,141	6,194,141	5,783,779	6,173,007		21,134		21,134		6,194,141			0	50,481	07/25/2035.
651229 AT 3	NEWELL BRANDS INC 2.600% 03/29/19	..	03/28/2017.	Citigroup		2,891,991	2,842,000	2,862,775	2,857,638		(1,598)		(1,598)		2,856,040		35,950	35,950	36,741	03/29/2019.

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
65473D AD 4	NALT 2015-A A3 1.400% 06/15/18		08/15/2017.	Paydown		13,000,000	13,000,000	12,997,859	12,999,637		364		364		13,000,000			0	64,996	06/15/2018.
654740 AF 6	NISSAN MOTOR ACCEPTANCE		04/03/2017.	Societe Generale		3,089,796	3,055,000	3,122,516	3,114,258		(8,883)		(8,883)		3,105,375		(15,578)	(15,578)	42,728	09/26/2018.
654740 AL 3	NISSAN MOTOR ACCEPTANCE		02/24/2017.	Societe Generale		10,012,200	10,000,000	9,991,900	9,993,924		544		544		9,994,468		17,732	17,732	96,111	03/08/2019.
65475W AB 4	NAROT 2015-B A2A 0.830% 07/16/18		07/15/2017.	Paydown		5,339,338	5,339,338	5,338,938	5,339,260		78		78		5,339,338			0	13,135	07/16/2018.
65477X AB 0	NALT 2016-B A2A 1.260% 12/17/18		12/15/2017.	Paydown		14,204,404	14,204,404	14,203,127	14,203,419		985		985		14,204,404			0	123,255	12/17/2018.
65478T AB 8	NALT 2015-B A2A 1.180% 12/15/17		05/15/2017.	Paydown		11,073,378	11,073,378	11,072,592	11,073,217		161		161		11,073,378			0	31,340	12/15/2017.
65540P AR 5	NMRR 2014-6R 4A1 1.488% 11/26/36		12/26/2017.	Paydown		5,834,730	5,834,730	5,557,581	5,721,567		113,164		113,164		5,834,730			0	34,954	11/26/2036.
66987X GX 7	NHEL 2005-3 M1 2.002% 01/25/36		12/25/2017.	Paydown		2,062,334	2,062,334	1,788,035	1,984,276		78,058		78,058		2,062,334			0	31,852	01/25/2036.
69640G AL 9	PCT 2016-PLSD D 4.737% 04/13/33		01/25/2017.	JP Morgan Securities Inc.		15,107,227	15,000,000	15,000,000	15,000,000				0		15,000,000		107,227	107,227	61,186	04/13/2033.
714294 AF 2	PERRIGO CO LTD 2.300% 11/08/18		05/08/2017.	Call 100.0000		25,965,000	25,965,000	25,932,876	25,942,703		4,446		4,446		25,947,149		17,851	17,851	651,722	11/08/2018.
747262 AU 7	QVC INC 4.450% 02/15/25		05/12/2017.	Stifel Nicolaus		14,783,400	15,000,000	14,979,000	14,982,143		400		400		14,982,543		(199,143)	(199,143)	478,375	02/15/2025.
74928G BM 9	RBSSP 2009-13 11A3 3.826% 09/26/35		12/01/2017.	Paydown		3,233,008	3,233,008	3,305,751	3,298,469		(65,461)		(65,461)		3,233,008			0	62,566	09/26/2035.
74928U BS 5	RBSSP 2009-12 15A1 3.646% 10/25/35		12/25/2017.	Paydown		21,025,890	21,025,890	21,147,446	21,212,169		(186,279)		(186,279)		21,025,890			0	376,262	10/25/2035.
74932T AA 2	RBSSP 2014-1 1A1 1.488% 11/26/36		12/25/2017.	Paydown		1,711,625	1,711,625	1,561,858	1,649,892		61,733		61,733		1,711,625			0	9,791	11/26/2036.
75606D AE 1	REALOGY GROUP/CO-ISSUER		04/12/2017.	Various		9,808,750	10,000,000	9,926,900	9,650,000	281,657	801		282,458		9,932,458		(123,708)	(123,708)	93,573	06/01/2023.
76112B JG 6	RAMP 2005-RS1 MII1 2.154% 01/25/35		12/25/2017.	Paydown		1,324,201	1,324,201	1,281,993	1,323,407		794		794		1,324,201			0	11,806	01/25/2035.
776743 AA 4	ROPER TECHNOLOGIES INC		02/01/2017.	Barclays Capital		16,307,149	16,050,000	16,060,113	16,060,980		(484)		(484)		16,060,496		246,652	246,652	66,196	12/15/2020.
784419 AE 3	SLCLT 2006-A A5 1.529% 07/15/36		10/15/2017.	Paydown		8,005,847	8,005,847	7,938,865	7,983,399		22,448		22,448		8,005,847			0	58,472	07/15/2036.
78444V AB 7	SLCLT 2010-B A2 4.489% 07/15/42		06/15/2017.	Paydown		1,893,699	1,893,699	1,972,997	1,909,608		(15,909)		(15,909)		1,893,699			0	22,761	07/15/2042.
78447V AA 6	SLMA 2013-B A1 1.877% 07/15/22		09/15/2017.	Paydown		3,802,728	3,802,728	3,792,032	3,801,668		1,061		1,061		3,802,728			0	22,786	07/15/2022.
78448Q AA 6	SMB 2015-B A1 1.939% 02/15/23		11/15/2017.	Paydown		14,283,162	14,283,162	14,249,916	14,285,784		(2,622)		(2,622)		14,283,162			0	115,533	02/15/2023.
78448R AA 4	SMB 2015-C A1 2.127% 07/15/22		09/15/2017.	Paydown		11,949,794	11,949,794	11,942,261	11,959,053		(9,260)		(9,260)		11,949,794			0	81,134	07/15/2022.
78469P AC 8	SOFI 2016-A B 3.570% 01/26/38		12/25/2017.	Paydown		7,160,850	7,160,850	6,915,746	6,960,636		200,213		200,213		7,160,850			0	112,507	01/26/2038.
78470N AC 0	SOFI 2015-D B 3.590% 10/25/37		12/25/2017.	Paydown		5,540,516	5,540,516	5,467,700	5,483,698		56,819		56,819		5,540,516			0	96,157	10/25/2037.
790849 AL 7	ST JUDE MEDICAL INC 2.000% 09/15/18		03/20/2017.	Citigroup		10,032,700	10,000,000	9,975,900	9,985,877		1,885		1,885		9,987,761		44,939	44,939	102,778	09/15/2018.
80284B AD 6	SDART 2015-2 A3 1.220% 04/15/19		04/15/2017.	Paydown		5,738,983	5,738,983	5,740,776	5,740,057		(1,074)		(1,074)		5,738,983			0	12,071	04/15/2019.
834017 AA 3	SOFI 2015-B A1 2.379% 04/25/35		03/29/2017.	Guggenheim Securities LLC		2,778,445	2,750,936	2,675,284	2,678,559		2,095		2,095		2,680,654		97,791	97,791	13,593	04/25/2035.
834017 AA 3	SOFI 2015-B A1 2.379% 04/25/35		12/25/2017.	Paydown		2,971,843	2,971,843	2,890,116	2,893,654		78,189		78,189		2,971,843			0	25,888	04/25/2035.
83402J AB 4	SOFI 2016-B A2A 1.680% 03/25/31		12/25/2017.	Paydown		4,527,511	4,527,511	4,527,142	4,524,963		2,548		2,548		4,527,511			0	39,055	03/25/2031.
83612M AE 7	SVHE 2006-WF2 A2D 1.762% 12/25/36		12/25/2017.	Paydown		7,680,007	7,680,007	7,087,266	7,552,363		127,644		127,644		7,680,007			0	55,681	12/25/2036.
85172G AE 7	SLFMT 2013-2A M4 5.000% 12/25/65		10/01/2017.	Paydown		16,512,000	16,512,000	17,079,600	16,512,000				0		16,512,000			0	688,000	12/25/2065.
855541 AB 4	STARM 2007-S1 2A1 3.738% 01/25/37		12/01/2017.	Paydown		344,835	344,835	302,851	302,851		41,984		41,984		344,835			0	5,420	01/25/2037.
863579 XC 7	SARM 2005-18 3A1 3.287% 11/25/54		05/09/2017.	Bank of America Corp.		7,891,508	8,855,980	6,759,548	6,759,548				0		6,759,548		1,131,960	1,131,960	128,715	11/25/2054.
863579 XC 7	SARM 2005-18 3A1 3.287% 11/25/54		05/01/2017.	Paydown		920,856	1,024,115	682,845	682,845		238,011		238,011		920,856			0	11,364	11/25/2054.
863579 XC 7	SARM 2005-18 3A1 3.287% 11/25/54		05/31/2017.	Adjustment Reclass									0				802,437	802,437		11/25/2054.
86359X AD 5	SASC 2006-AM1 A4 1.712% 04/25/36		12/25/2017.	Paydown		2,121,845	2,121,845	1,987,241	2,077,807		44,038		44,038		2,121,845			0	14,078	04/25/2036.
86803V AB 5	STAT 2015-1A A2 0.990% 06/15/18		01/15/2017.	Paydown		1,793,244	1,793,244	1,793,206	1,793,242		2		2		1,793,244			0	1,479	06/15/2018.
87342R AA 2	BELL 2016-1A A2I 3.832% 05/25/46		11/25/2017.	Paydown		267,000	267,000	270,957	267,929	2,643	(3,572)		(929)		267,000			0	6,395	05/25/2046.
879369 AE 6	TELEFLEX INC 4.875% 06/01/26		03/02/2017.	Bank of America Corp.		10,055,000	10,000,000	10,045,000	9,900,000	141,984	(1,030)		140,954		10,040,954		14,046	14,046	113,750	06/01/2026.
88947E AQ 3	TOLL BROS FINANCE CORP.		09/27/2017.	Citigroup		8,204,875	7,500,000	7,797,125	7,687,426		(21,745)		(21,745)		7,711,478		493,397	493,397	495,831	01/15/2024.
89237W AB 3	TAOT 2016-C A2A 1.000% 01/15/19		12/15/2017.	Paydown		20,329,301	20,329,301	20,328,315	20,328,666		635		635		20,329,301			0	133,829	01/15/2019.

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
90117P AQ 8	AOTA 2015-1211 E 4.280% 08/10/35		10/31/2017.	Various		23,462,102	23,530,000	21,457,383	21,557,548		103,330		103,330		21,660,878		1,801,225	1,801,225	672,641	08/10/2035.
90290X AB 3	USAOT 2015-1 A2 0.820% 03/15/18		01/15/2017.	Paydown		377,542	377,542	377,528	377,541		1		1		377,542			0	258	03/15/2018.
92887D AE 6	VFET 2013-1A B 1.240% 08/15/19		01/15/2017.	Paydown		16,560,000	16,560,000	16,520,541	16,551,537		8,463		8,463		16,560,000			0	17,112	08/15/2019.
92890X AG 2	WFCG 2015-BXRP C 2.766% 11/15/29		04/28/2017.	Citigroup		3,495,254	3,490,891	3,459,255	3,481,221		6,165		6,165		3,487,386		7,869	7,869	34,871	11/15/2029.
92890X AL 1	WFCG 2015-BXRP E 4.129% 11/15/29		04/26/2017.	Citigroup		14,900,560	14,863,402	14,635,687	14,753,063		51,752		51,752		14,804,815		95,746	95,746	223,594	11/15/2029.
931427 AN 8	WALGREENS BOOTS ALLIANCE		06/05/2017.	Call 100.0000		10,000,000	10,000,000	9,994,400	9,994,900		557		557		9,995,456		4,544	4,544	232,889	06/01/2021.
96328D AT 1	WHLS 2016-1A A2 1.590% 05/20/25		12/20/2017.	Paydown		3,857,733	3,857,733	3,857,420	3,857,489		245		245		3,857,733			0	45,583	05/20/2025.
98978V AJ 2	ZOETIS INC 3.450% 11/13/20		01/18/2017.	Bank of America Corp.		10,258,400	10,000,000	9,986,800	9,989,305		91		91		9,989,396		269,004	269,004	67,083	11/13/2020.
81378B AA 7	SSTRT 2016-1A A1 0.800% 10/25/17	A	04/25/2017.	Paydown		8,642,520	8,642,520	8,642,520	8,642,520				0		8,642,520			0	12,155	10/25/2017.
00507U AB 7	ACTAVIS FUNDING SCS 1.300% 06/15/17	D	04/21/2017.	Call 100.0000		10,000,000	10,000,000	9,974,000	9,995,929		2,642		2,642		9,998,571		1,429	1,429	52,100	06/15/2017.
25243Y AM 1	DIAGEO CAPITAL PLC 5.750% 10/23/17	D	10/23/2017.	Maturity		5,178,000	5,178,000	5,416,401	5,363,506		(185,506)		(185,506)		5,178,000			0	297,735	10/23/2017.
709629 AP 4	PENTAIR FINANCE SA 4.650% 09/15/25	D	05/26/2017.	Citigroup		7,631,400	7,000,000	6,977,880	6,979,738		749		749		6,980,487		650,913	650,913	226,946	09/15/2025.
714264 AF 5	PERNOD-RICARD SA 2.950% 01/15/17	D	01/15/2017.	Maturity		21,105,000	21,105,000	21,380,762	21,107,258		(2,258)		(2,258)		21,105,000			0	311,299	01/15/2017.
88167A AD 3	TEVA PHARMACEUTICALS NE	D	08/14/2017.	Various		18,965,600	20,000,000	19,933,200	19,936,863		5,321		5,321		19,942,183		(976,583)	(976,583)	587,222	07/21/2023.
3899999.	Total - Bonds - Industrial and Miscellaneous					1,447,639,212	1,444,917,195	1,442,311,903	1,442,592,155	514,696	(1,963,074)	0	(1,448,378)	0	1,441,189,562	0	9,408,226	9,408,226	22,739,862	XXX
8399997.	Total - Bonds - Part 4					1,661,202,469	1,661,104,743	1,659,923,880	1,658,488,715	514,696	(3,410,698)	900	(2,896,902)	1,025,050	1,656,662,648	0	7,498,395	7,498,395	26,249,128	XXX
8399998.	Total - Bonds - Summary Item from Part 5					1,049,023,075	1,051,625,430	1,048,129,311			(106,671)		(106,671)	143,598	1,048,166,230		856,841	856,841	8,052,722	XXX
8399999.	Total - Bonds					2,710,225,544	2,712,730,173	2,708,053,191	1,658,488,715	514,696	(3,517,369)	900	(3,003,573)	1,168,648	2,704,828,878	0	8,355,236	8,355,236	34,301,850	XXX
Preferred Stocks - Industrial and Miscellaneous																				
69350J AA 7	PNC PREFERRED FUNDING		03/15/2017.	Citigroup	15,000,000.000	15,000,000		4,654,650	4,654,650	(9,876,600)			(9,876,600)		4,654,650		10,345,350	10,345,350	98,004	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					15,000,000	XXX	4,654,650	4,654,650	(9,876,600)	0	0	(9,876,600)	0	4,654,650	0	10,345,350	10,345,350	98,004	XXX
8999997.	Total - Preferred Stocks - Part 4					15,000,000	XXX	4,654,650	4,654,650	(9,876,600)	0	0	(9,876,600)	0	4,654,650	0	10,345,350	10,345,350	98,004	XXX
8999999.	Total - Preferred Stocks					15,000,000	XXX	4,654,650	4,654,650	(9,876,600)	0	0	(9,876,600)	0	4,654,650	0	10,345,350	10,345,350	98,004	XXX
Common Stocks - Industrial and Miscellaneous																				
014491 10 4	ALEXANDER & BALDWIN INC.		11/09/2017.	State Street Bank			XXX						0					0	2,142	XXX
02076X 10 2	ALPHA NATURAL RESOURCES		07/01/2017.	Class Action Litigation		412	XXX						0				412	412		XXX
026874 78 4	AIG		04/03/2017.	Class Action Litigation		5,470	XXX						0				5,470	5,470		XXX
032511 10 7	ANADARKO PETROLEUM CORP.		12/20/2017.	State Street Bank	41,900.000	2,111,447	XXX	1,867,871	2,921,687	(1,053,816)			(1,053,816)		1,867,871		243,576	243,576	8,380	XXX
037411 10 5	APACHE CORP.		12/20/2017.	State Street Bank	10,700.000	437,366	XXX	487,049	679,129	(192,080)			(192,080)		487,049		(49,683)	(49,683)	10,700	XXX
044186 10 4	ASHLAND INC.		05/15/2017.	Spin Off		346,863	XXX	346,863	630,745	(283,882)			(283,882)		346,863			0		XXX
05614L 10 0	BABCOCK & WILCOX ENTERPR.		12/20/2017.	State Street Bank	3,725.000	21,581	XXX	12,404	61,798	(14,878)		34,516	(49,394)		12,404		9,177	9,177		XXX
071813 10 9	BAXTER INTERNATIONAL INC.		04/01/2017.	Class Action Litigation		3,046	XXX						0				3,046	3,046		XXX
075896 10 0	BED BATH & BEYOND INC.		12/20/2017.	State Street Bank	15,700.000	380,580	XXX	368,479	638,048	(34,275)		235,294	(269,569)		368,479		12,101	12,101	8,635	XXX
09062X 10 3	BIOGEN INC.		02/02/2017.	Spin Off		63,168	XXX	63,168	337,850	(274,682)			(274,682)		63,168			0		XXX
141624 10 6	CARE CAPITAL PROPERTIES INC.		08/17/2017.	Tax Free Exchange	2,266.000	48,396	XXX	48,396	56,650	(8,254)			(8,254)		48,396			0	4,535	XXX
165167 10 7	CHESAPEAKE ENERGY CORP.		12/20/2017.	State Street Bank	30,900.000	114,031	XXX	132,870	216,918	(76,314)		7,734	(84,048)		132,870		(18,839)	(18,839)		XXX
200525 10 3	COMMERCE BANCSHARES INC.		01/19/2017.	State Street Bank	0.150	9	XXX	4	9	(5)			(5)		4		5	5		XXX
20451N 10 1	COMPASS MINERALS INTERNATION.		12/20/2017.	State Street Bank	5,000.000	346,086	XXX	375,873	391,750	(15,877)			(15,877)		375,873		(29,787)	(29,787)	14,400	XXX
25179M 10 3	DEVON ENERGY CORPORATION		12/20/2017.	State Street Bank	32,900.000	1,291,141	XXX	1,278,831	1,502,543	(223,712)			(223,712)		1,278,831		12,309	12,309	7,896	XXX
260543 10 3	DOW CHEMICAL COMPANY		09/01/2017.	Tax Free Exchange	51,200.000	1,579,365	XXX	1,579,365	2,929,664	(1,350,299)			(1,350,299)		1,579,365			0	94,208	XXX
263534 10 9	DU PONT E.I. DE NEMOURS & CO.		09/01/2017.	Tax Free Exchange	48,300.000	2,016,412	XXX	2,016,412	3,545,220	(1,528,808)			(1,528,808)		2,016,412			0	55,062	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
313586 10 9	FANNIE MAE		02/17/2017.	Class Action Litigation		267	XXX						0				267	267		XXX
31620R 30 3	FIDELITY NATIONAL TITLE		10/02/2017.	Spin Off		39,118	XXX	39,118	121,849	(82,731)			(82,731)		39,118			0		XXX
31620R 40 2	FIDELITY NATIONAL TITLE		11/20/2017.	Tax Free Exchange	4,299.000	19,912	XXX	19,912	58,896	(38,985)			(38,985)		19,912			0		XXX
42824C 10 9	HP ENTERPRISE CO		09/01/2017.	Spin Off		617,170	XXX	617,170	1,828,821	(1,211,651)			(1,211,651)		617,170			0		XXX
441060 10 0	HOSPRIRA INC		05/10/2017.	Class Action Litigation		15	XXX						0				15	15		XXX
459200 10 1	INTL BUSINESS MACHINES CORP		12/20/2017.	State Street Bank	14,100.000	2,158,691	XXX	2,360,520	2,340,459	20,061			20,061		2,360,520		(201,829)	(201,829)	83,190	XXX
478160 10 4	JOHNSON & JOHNSON		08/11/2017.	Class Action Litigation		117	XXX						0				117	117		XXX
49456B 10 1	KINDER MORGAN INC		12/20/2017.	State Street Bank	67,000.000	1,190,254	XXX	1,242,475	1,387,570	(145,095)			(145,095)		1,242,475		(52,221)	(52,221)	33,500	XXX
49456B 11 9	KINDER MORGAN INC WARRANTS		05/30/2017.	State Street Bank	7,040.000		XXX		42	(42)			(42)					0		XXX
526057 10 4	LENNAR CORP A		11/09/2017.	Spin Off		6,182	XXX	6,182	13,383	(7,201)			(7,201)		6,182			0		XXX
52729N 30 8	LEVEL 3 COMMUNICATIONS INC		11/01/2017.	State Street Bank	3,710.000	189,966	XXX	91,651	209,096	(117,444)			(117,444)		91,651		98,315	98,315		XXX
535919 50 0	LIONS GATE ENTERTAINMENT COR		01/11/2017.	State Street Bank	0.840	20	XXX	22	21	2			2		22		(2)	(2)		XXX
576206 10 6	MASSEY		02/14/2017.	Class Action Litigation		552	XXX						0				552	552		XXX
577081 10 2	MATTEL INC		12/20/2017.	State Street Bank	30,100.000	456,974	XXX	596,343	829,255	(232,912)			(232,912)		596,343		(139,370)	(139,370)	27,391	XXX
582839 10 6	MEAD JOHNSON NUTRITION CO		06/15/2017.	State Street Bank	13,700.000	1,233,000	XXX	900,118	969,412	(69,294)			(69,294)		900,118		332,882	332,882	11,303	XXX
655044 10 5	NOBLE ENERGY INC		12/20/2017.	State Street Bank	17,400.000	481,795	XXX	626,290	662,244	(35,954)			(35,954)		626,290		(144,496)	(144,496)	6,960	XXX
67011P 10 0	NOW INC/DE		12/20/2017.	State Street Bank	9,825.000	104,630	XXX	181,213	201,118	(19,905)			(19,905)		181,213		(76,583)	(76,583)		XXX
67066G 10 4	NVIDIA CORP		12/21/2017.	Morgan Stanley	8,900.000	1,751,212	XXX	100,677	949,986	(849,309)			(849,309)		100,677		1,650,536	1,650,536	5,073	XXX
69840W 10 8	PANERA BREAD COMPANY		07/19/2017.	State Street Bank	3,300.000	1,039,500	XXX	568,243	676,797	(108,554)			(108,554)		568,243		471,257	471,257		XXX
747545 10 1	QUALITY CARE PROPERTIES		12/20/2017.	State Street Bank	5,340.000	76,038	XXX	81,969	82,770	(801)			(801)		81,969		(5,932)	(5,932)		XXX
751212 10 1	RALPH LAUREN CORP		12/20/2017.	State Street Bank	7,300.000	717,541	XXX	538,740	659,336	82,940		203,536	(120,596)		538,740		178,801	178,801	14,600	XXX
82481R 10 6	SHIRE PLC-ADR		12/20/2017.	State Street Bank	21.000	3,252	XXX	2,710	3,578	(868)			(868)		2,710		542	542	19	XXX
858912 10 8	STERICYCLE INC		12/20/2017.	State Street Bank	13,600.000	933,491	XXX	1,096,201	1,047,744	48,457			48,457		1,096,201		(162,710)	(162,710)		XXX
90138F 10 2	TWILIO INC - A		12/20/2017.	State Street Bank	9,984.000	249,942	XXX	290,634	288,038	36,583		33,988	2,595		290,634		(40,693)	(40,693)		XXX
92220P 10 5	VARIAN MEDICAL SYSTEMS INC		01/30/2017.	Spin Off		63,517	XXX	63,517	135,645	(72,128)			(72,128)		63,517			0		XXX
92342Y 10 9	VERIFONE HOLDINGS INC		07/05/2017.	Class Action Litigation		174	XXX						0				174	174		XXX
929042 10 9	VORNADO REALTY TRUST		07/18/2017.	Spin Off		100,609	XXX	100,609	182,211	(81,602)			(81,602)		100,609			0		XXX
93317Q 10 5	WALTER ENERGY		05/10/2017.	Class Action Litigation		3,399	XXX						0				3,399	3,399		XXX
93964W 10 8	WASHINGTON PRIME GROUP INC		12/20/2017.	State Street Bank	7,050.000	48,487	XXX	62,614	73,391	(10,776)			(10,776)		62,614		(14,127)	(14,127)	7,050	XXX
966244 10 5	WHITEWAVE FOODS CO		04/12/2017.	State Street Bank	12,198.000	686,138	XXX	86,520	678,209	(591,689)			(591,689)		86,520		599,618	599,618		XXX
966387 40 9	WHITING PETROLEUM CORP		12/20/2017.	State Street Bank	6,125.000	146,453	XXX	133,770	294,490	7,661		168,381	(160,720)		133,770		12,683	12,683		XXX
966837 10 6	WHOLE FOODS MARKET INC		08/29/2017.	State Street Bank	12,800.000	537,600	XXX	245,650	393,728	(148,078)			(148,078)		245,650		291,950	291,950	5,888	XXX
984121 60 8	XEROX CORP		01/03/2017.	Spin Off	42,399.000	166,022	XXX	166,022	168,466	(2,444)			(2,444)		166,022			0	5,936	XXX
984332 10 6	YAHOO! INC		06/15/2017.	State Street Bank	84,900.000	4,454,504	XXX	1,512,807	3,283,083	(1,770,276)			(1,770,276)		1,512,807		2,941,697	2,941,697		XXX
00B4VL R1 9	ENSCO PLC	C	12/20/2017.	State Street Bank	36,700.000	195,228	XXX	189,372	356,724	17,300		184,652	(167,352)		189,372		5,856	5,856	1,468	XXX
00B783 TY 4	APTIV PLC	C	12/05/2017.	Spin Off		201,135	XXX	201,135	393,794	(192,658)			(192,658)		201,135			0		XXX
00BBGT 37 6	MALLINCKRODT PLC	C	12/20/2017.	State Street Bank	5,000.000	118,880	XXX	168,293	249,100	(80,807)			(80,807)		168,293		(49,413)	(49,413)		XXX
00BTC0 MD 0	LIBERTY LILAC GROUP C	C	12/20/2017.	State Street Bank	5,089.000	108,774	XXX	117,294	107,734	9,560			9,560		117,294		(8,520)	(8,520)		XXX
806857 10 8	SCHLUMBERGER LTD	C	12/20/2017.	State Street Bank	76,600.000	4,983,925	XXX	4,783,577	6,430,570	(1,646,993)			(1,646,993)		4,783,577		200,348	200,348	153,200	XXX
G81276 10 0	SIGNET JEWELERS LTD	C	12/20/2017.	State Street Bank	9,800.000	528,467	XXX	542,695	923,748	(381,053)			(381,053)		542,695		(14,228)	(14,228)	11,662	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					32,378,324	XXX	26,311,648	39,913,319	(12,733,568)	0	868,101	(13,601,669)	0	26,311,648	0	6,066,676	6,066,676	573,198	XXX
9799997.	Total - Common Stocks - Part 4					32,378,324	XXX	26,311,648	39,913,319	(12,733,568)	0	868,101	(13,601,669)	0	26,311,648	0	6,066,676	6,066,676	573,198	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
9799998	Total - Common Stocks - Summary Item from Part 5					4,174,103	XXX	4,148,391					0		4,148,391		25,710	25,710	36,963	XXX
9799999.	Total - Common Stocks					36,552,427	XXX	30,460,039	39,913,319	(12,733,568)	0	868,101	(13,601,669)	0	30,460,039	0	6,092,386	6,092,386	610,161	XXX
9899999.	Total - Preferred and Common Stocks					51,552,427	XXX	35,114,689	44,567,969	(22,610,168)	0	868,101	(23,478,269)	0	35,114,689	0	16,437,736	16,437,736	708,165	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					2,761,777,971	XXX	2,743,167,880	1,703,056,684	(22,095,472)	(3,517,369)	869,001	(26,481,842)	1,168,648	2,739,943,567	0	24,792,972	24,792,972	35,010,015	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																				
912828 2S 8	US TREASURY NOTE 1.625% 08/31/22		09/19/2017	Goldman Sachs	12/26/2017	Goldman Sachs	6,000,000	5,946,563	5,838,750	5,949,363		2,800		2,800			(110,613)	(110,613)	31,782	5,117
912828 3F 5	US TREASURY NOTE 2.250% 11/15/27		11/30/2017	Barclays Capital	12/18/2017	Goldman Sachs	35,000,000	34,475,000	34,617,188	34,476,797		1,797		1,797			140,390	140,390	73,964	41,333
912828 J4 3	US TREASURY NOTE 1.750% 02/28/22		05/25/2017	Barclays Capital	08/31/2017	Barclays Capital	10,000,000	9,990,625	10,035,156	9,991,217		592		592			43,939	43,939	87,983	41,372
912828 P4 6	US TREASURY NOTE 1.625% 02/15/26		11/03/2017	Credit Suisse	12/26/2017	Various	10,000,000	9,504,688	9,436,719	9,509,141		4,453		4,453			(72,422)	(72,422)	50,340	37,092
912828 T6 7	US TREASURY NOTE 1.250% 10/31/21		01/24/2017	Barclays Capital	12/27/2017	Goldman Sachs	80,000,000	77,710,547	77,453,438	78,142,618		432,071		432,071			(689,181)	(689,181)	1,160,221	225,483
912828 U2 4	US TREASURY NOTE 2.000% 11/15/26		10/20/2017	Various	11/29/2017	Various	40,000,000	38,339,063	38,762,500	38,359,280		20,217		20,217			403,220	403,220	317,337	213,467
912828 V9 8	US TREASURY NOTE 2.250% 02/15/27		03/21/2017	Credit Suisse	06/12/2017	Barclays Capital	2,500,000	2,447,559	2,508,008	2,448,632		1,074		1,074			59,376	59,376	18,336	5,283
912828 W8 9	US TREASURY NOTE 1.875% 03/31/22		05/05/2017	Barclays Capital	06/15/2017	Various	75,000,000	74,988,672	75,382,227	74,988,528		(144)		(144)			393,699	393,699	225,205	92,725
912828 X9 6	US TREASURY NOTE 1.500% 05/15/20		05/18/2017	Various	06/14/2017	Goldman Sachs	40,000,000	40,046,875	40,070,313	40,045,718		(1,157)		(1,157)			24,594	24,594	39,946	4,891
0599999.	Total - Bonds - U.S. Government						298,500,000	293,449,592	294,104,299	293,911,294	0	461,703	0	461,703	0	0	193,002	193,002	2,005,114	666,763
Bonds - All Other Government																				
300TB0 12 7	AUSTRALIA GOVT 5.250% 03/15/19	B	07/24/2017	Deutsche Bank	10/24/2017	Deutsche Bank	7,800,000	8,247,408	8,161,218	8,179,436		(68,832)		(68,832)	860		(18,218)	(18,218)	256,410	147,966
3TB001 01 8	AUSTRALIA GOVT 3.250% 10/21/18	B	03/23/2017	Deutsche Bank	10/24/2017	Deutsche Bank	5,460,000	5,448,957	5,535,130	5,543,634		(48,061)		(48,061)	142,738		(8,504)	(8,504)	176,495	74,586
1099999.	Total - Bonds - All Other Government						13,260,000	13,696,365	13,696,348	13,723,070	0	(116,893)	0	(116,893)	143,598	0	(26,722)	(26,722)	432,905	222,552
Bonds - U.S. States, Territories and Possessions																				
882723 6Q 7	TEXAS ST 1.800% 12/01/47		04/06/2017	Jefferies & Co Inc.	12/01/2017	Redemption 100.0000	600,000	600,000	600,000	600,000				0				0	2,986	121
882723 J6 7	TEXAS ST 1.830% 12/01/46		07/11/2017	BNY Mellon Capital Markets LLC	12/01/2017	Redemption 100.0000	1,000,000	1,000,000	1,000,000	1,000,000				0				0	3,642	195
1799999.	Total - Bonds - U.S. States, Territories & Possessions						1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	0	0	0	6,628	316
Bonds - U.S. Special Revenue and Special Assessment																				
130536 PR 0	CALIFORNIA ST POLL CONTROL FIN		07/31/2017	Bank of America Corp.	11/01/2017	Call 100.0000	86,205,000	86,205,000	86,205,000	86,205,000				0				0	272,693	
3137FB TC 0	FHMS K728-2017 X1 IO 0.416% 08/25/24		11/02/2017	Credit Suisse	12/01/2017	Paydown		416				(416)		(416)				0	6	2
45505R BN 4	INDIANA ST FIN AUT DEV 1.300% 05/01/34		06/01/2017	JP Morgan Securities Inc.	09/01/2017	Call 100.0000	41,000,000	41,000,000	41,000,000	41,000,000				0				0	124,011	
45505R BT 1	INDIANA ST FIN AUT DEV 1.300% 12/01/37		06/01/2017	JP Morgan Securities Inc.	09/01/2017	Call 100.0000	10,000,000	10,000,000	10,000,000	10,000,000				0				0	30,247	
49126R AC 0	KENTUCKY ST ECO DEV 1.300% 04/01/31		06/01/2017	JP Morgan Securities Inc.	09/01/2017	Call 100.0000	9,000,000	9,000,000	9,000,000	9,000,000				0				0	27,222	
63968M LV 9	NEBRASKA ST INVESTMENT FIN AUT		05/10/2017	JP Morgan Securities Inc.	09/01/2017	Redemption 100.0000	215,000	215,000	215,000	215,000				0				0	908	341
63968M PB 9	NEBRASKA ST INVESTMENT FIN AUT		05/10/2017	JP Morgan Securities Inc.	09/01/2017	Redemption 100.0000	205,000	205,000	205,000	205,000				0				0	866	325
64971K GH 3	NEW YORK N Y CITY TRANSITIONAL		04/27/2017	Royal Bank of Canada	08/17/2017	Royal Bank of Canada	5,715,000	5,715,000	5,715,000	5,715,000				0				0	29,738	17,296
64971K GH 3	NEW YORK N Y CITY TRANSITIONAL		04/27/2017	Royal Bank of Canada	07/18/2017	Redemption 100.0000	1,000,000	1,000,000	1,000,000	1,000,000				0				0	4,660	3,027
64971M 2B 7	NEW YORK N Y CITY TRANSITIONAL		01/25/2017	Barclays Capital	12/01/2017	Barclays Capital	21,000,000	21,000,000	21,000,000	21,000,000				0				0	153,099	8,365
64971Q YG 2	NEW YORK N Y CITY TRANSITIONAL		04/26/2017	US Bank	08/17/2017	US Bank	9,380,000	9,380,000	9,380,000	9,380,000				0				0	25,575	4,783
64971W GU 8	NEW YORK CITY NY TRANSITIONAL		01/10/2017	Citigroup	08/17/2017	Citigroup	14,410,000	14,410,000	14,410,000	14,410,000				0				0	61,418	1,828
64972F 6T 8	NEW YORK NY CITY MUN 0.630% 06/15/45		04/05/2017	US Bank	06/27/2017	US Bank	2,485,000	2,485,000	2,485,000	2,485,000				0				0	5,313	1,161
64972F X2 7	NEW YORK NY CITY MUN 0.880% 06/15/43		10/18/2017	Toronto Dominion	12/01/2017	Toronto Dominion	62,465,000	62,465,000	62,465,000	62,465,000				0				0	75,129	2,875
64972G EL 4	NEW YORK CITY NY MUNI WTR FINA		01/10/2017	Royal Bank of Canada	08/17/2017	Royal Bank of Canada	18,850,000	18,850,000	18,850,000	18,850,000				0				0	88,005	8,923
708692 BD 9	PENNSYLVANIA ST ECON DEV FING		06/29/2017	Bank of America Corp.	10/02/2017	Call 100.0000	15,000,000	15,000,000	15,000,000	15,000,000				0				0	46,747	
83712D XJ 0	SOUTH CAROLINA HSG 4.000% 01/01/47		01/12/2017	Citigroup	10/01/2017	Redemption 100.0000	65,000	69,766	65,000	65,000		(4,766)		(4,766)				0	1,720	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						296,995,000	297,000,182	296,995,000	296,995,000	0	(5,182)	0	(5,182)	0	0	0	0	947,357	48,926
Bonds - Industrial and Miscellaneous																				
00206R ES 7	AT&T CORP 4.300% 02/15/30		11/28/2017	Citigroup	12/01/2017	Citigroup	1	1	1	1				0				0	599	
02007F AA 3	ALLYA 2017-4 A1 1.350% 09/17/18		08/15/2017	Deutsche Bank	12/15/2017	Paydown	14,526,035	14,526,035	14,526,035	14,526,035				0				0	36,853	
02007P AB 9	ALLYA 2017-1 A2 1.380% 10/15/19		01/24/2017	Citigroup	12/15/2017	Paydown	3,517,988	3,517,658	3,517,988	3,517,988		329		329				0	36,484	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
03065N AD 7	AMCAR 2015-3 A3 1.540% 03/09/20		01/10/2017	Goldman Sachs	12/08/2017	Paydown	7,053,226	7,058,736	7,053,226	7,053,226		(5,510)		(5,510)				0	69,595	1,509
12503M AA 6	CBOE HOLDINGS INC 3.650% 01/12/27		01/09/2017	Bank of America Corp.	11/30/2017	Various	12,000,000	11,971,080	12,303,516	11,972,660		1,580		1,580			330,856	330,856	361,756	
12508U AA 3	CCG 2017-1 A1 1.350% 06/14/18		06/05/2017	Wells Fargo Bank	12/14/2017	Paydown	9,965,293	9,965,293	9,965,293	9,965,293				0				0	34,721	
125282 AA 1	CGDBB 2017-BIOC A 2.267% 07/15/28		08/03/2017	Citigroup	09/11/2017	Bank of America Corp.	5,000,000	5,000,000	5,001,563	4,999,923		(77)		(77)			1,639	1,639	7,650	
12592Y AD 6	CNH 2015-B A3 1.370% 07/15/20		08/17/2017	Toronto Dominion	12/15/2017	Paydown	7,082,364	7,077,849	7,082,364	7,082,364		4,515		4,515				0	38,008	1,074
126673 B7 6	CWL 2005-3 MV4 2.482% 08/25/35		03/13/2017	Morgan Stanley	12/25/2017	Paydown	594,199	594,756	594,199	594,199		(557)		(557)				0	4,414	392
14149Y BH 0	CARDINAL HEALTH INC 3.079% 06/15/24		06/01/2017	Mitsubishi Securities	09/27/2017	Deutsche Bank	5,000,000	5,000,000	5,035,700	5,000,000				0			35,700	35,700	45,757	
14314J AB 6	CARMX 2017-1 A2 1.540% 02/18/20		01/25/2017	Barclays Capital	12/15/2017	Paydown	9,152,287	9,152,284	9,152,287	9,152,287		3		3				0	103,083	
16151U AC 0	CEDLT 2007-A A3 1.756% 12/28/23		01/23/2017	Bank of America Corp.	12/28/2017	Paydown	9,235,493	9,206,632	9,235,493	9,235,493		28,861		28,861				0	70,019	7,939
165183 AF 1	CFII 2016-2A A1 1.880% 06/15/28		10/24/2017	Wells Fargo Bank	12/15/2017	Paydown	261,163	261,184	261,163	261,163		(20)		(20)				0	615	150
17305E DY 8	CCCIT 2007-A8 A8 5.650% 09/20/19		03/21/2017	Citigroup	09/20/2017	Paydown	2,500,000	2,553,320	2,500,000	2,500,000		(53,320)		(53,320)				0	70,625	785
17307G UT 3	CMLTI 2005-OPT4 M3 2.012% 07/25/35		03/24/2017	Morgan Stanley	12/25/2017	Paydown	1,447,237	1,446,333	1,447,237	1,447,237		905		905				0	12,028	116
18978C AA 1	CNH 2017-C A1 1.540% 12/14/18		11/14/2017	Barclays Capital	12/15/2017	Paydown	1,323,019	1,323,019	1,323,019	1,323,019				0				0	1,358	
194204 AB 9	CASL 2017-A A2 3.750% 11/26/46		07/11/2017	Barclays Capital	12/25/2017	Paydown	116,790	116,741	116,790	116,790		49		49				0	1,449	
20267V AA 5	CBSLT 2017-AGS A1 2.550% 05/25/41		06/02/2017	Goldman Sachs	12/25/2017	Paydown	1,302,684	1,302,444	1,302,684	1,302,684		240		240				0	12,617	
20268K AB 6	CBSLT 2017-BGS A2 2.202% 09/25/42		10/19/2017	Goldman Sachs	12/25/2017	Paydown	608,769	608,769	608,769	608,769				0				0	2,016	
23340L AB 0	DRB 2015-B A2 3.170% 07/25/31		05/22/2017	Various	12/25/2017	Paydown	2,745,705	2,763,176	2,745,705	2,745,705		(17,470)		(17,470)				0	35,545	4,262
23342K AB 0	DRB 2017-A A2A 1.750% 05/27/42		04/13/2017	Credit Suisse	12/25/2017	Paydown	2,349,225	2,348,986	2,349,225	2,349,225		239		239				0	16,699	
24703C AD 5	DEFT 2015-2 A3 1.720% 09/22/20		04/25/2017	Toronto Dominion	12/22/2017	Paydown	5,312,132	5,318,773	5,312,132	5,312,132		(6,640)		(6,640)				0	37,539	1,523
27034M AB 0	EARN 2016-D A2 2.720% 01/25/41		04/19/2017	Goldman Sachs	12/25/2017	Paydown	130,216	129,453	130,216	130,216		763		763				0	1,469	285
29372E BS 6	EFF 2016-2 A2 1.740% 02/22/22		09/12/2017	Toronto Dominion	12/20/2017	Paydown	1,572,131	1,572,200	1,572,131	1,572,131		(68)		(68)				0	5,768	1,790
30711X EK 6	CAS 2017-C01 1M1 2.516% 07/25/29		01/18/2017	Bank of America Corp.	07/10/2017	Citigroup	10,229,401	10,229,401	10,371,254	10,276,307		46,906		46,906			94,947	94,947	106,997	
30711X EK 6	CAS 2017-C01 1M1 2.516% 07/25/29		01/18/2017	Bank of America Corp.	06/25/2017	Paydown	270,599	270,599	270,599	270,599				0				0	1,454	
30711X JS 4	CAS 2017-C03 1M1 2.184% 10/25/29		05/02/2017	Barclays Capital	09/08/2017	Nomura Securities Intl	18,485,333	18,485,333	18,531,546	18,518,430		33,097		33,097			13,116	13,116	134,584	
30711X JS 4	CAS 2017-C03 1M1 2.184% 10/25/29		05/02/2017	Barclays Capital	08/25/2017	Paydown	1,514,667	1,514,667	1,514,667	1,514,667				0				0	5,644	
30711X QS 6	CAS 2017-C06 1M1 1.986% 02/25/30		08/15/2017	Barclays Capital	09/08/2017	Nomura Securities Intl	11,500,000	11,500,000	11,508,086	11,501,180		1,180		1,180			6,906	6,906	12,686	
31679K AE 0	FITAT 2014-2 A4 1.380% 12/15/20		05/05/2017	Barclays Capital	11/15/2017	Paydown	50,000,000	49,998,047	50,000,000	50,000,000		1,953		1,953				0	347,729	47,917
37045X AR 7	GENERAL MOTORS FINL CO.		01/19/2017	Bank of America Corp.	04/25/2017	Various	10,000,000	10,046,000	10,182,218	10,042,389		(3,611)		(3,611)			139,829	139,829	77,624	7,875
38013B AA 8	GMALT 2017-3 A1 1.350% 09/20/18		09/12/2017	JP Morgan Securities Inc.	12/20/2017	Paydown	7,547,856	7,547,856	7,547,856	7,547,856				0				0	15,120	
41284C AD 6	HDMOT 2015-2 A3 1.300% 03/16/20		04/17/2017	Toronto Dominion	12/15/2017	Paydown	2,228,273	2,227,489	2,228,273	2,228,273		783		783				0	10,333	402
437084 PZ 3	HEAT 2005-8 M1 1.982% 02/25/36		03/23/2017	Stifel Nicolaus	12/25/2017	Paydown	259,250	256,779	259,250	259,250		2,471		2,471				0	2,473	9
444859 AU 6	HUMANA INC 6.300% 08/01/18		07/07/2017	Bank of America Corp.	12/29/2017	Call 100.0000	13,348,000	14,113,932	13,348,000	13,692,456		(421,476)		(421,476)			(344,456)	(344,456)	1,109,352	151,528
47787X AB 3	JDOT 2017-A A2 1.500% 10/15/19		02/22/2017	Bank of America Corp.	12/15/2017	Paydown	153,709	153,709	153,709	153,709		1		1				0	1,813	
47788N AB 4	JDOT 2016-B A2 1.090% 02/15/19		09/20/2017	Toronto Dominion	12/15/2017	Paydown	1,748,391	1,747,230	1,748,391	1,748,391		1,161		1,161				0	3,141	318
493268 CJ 3	KSLT 2005-A 2A4 2.015% 06/27/38		05/03/2017	Goldman Sachs	12/27/2017	Paydown	4,561,979	4,561,979	4,561,979	4,561,979				0				0	35,265	7,946
50116R AC 0	KCOT 2015-1A A3 1.540% 03/15/19		02/07/2017	Toronto Dominion	12/15/2017	Paydown	10,737,666	10,752,346	10,737,666	10,737,666		(14,680)		(14,680)				0	83,725	11,483
577081 AZ 5	MATTEL INC 2.350% 05/06/19		07/31/2017	Bank of America Corp.	12/28/2017	Morgan Stanley	9,632,000	9,668,024	9,520,166	9,659,983		(8,041)		(8,041)			(139,817)	(139,817)	144,796	54,702
58769A AD 8	MBALT 2015-B A3 1.340% 07/16/18		04/19/2017	Lloyds Securities	12/15/2017	Paydown	3,620,000	3,620,141	3,620,000	3,620,000		(141)		(141)				0	18,070	1,213
58769A AE 6	MBALT 2015-B A4 1.530% 05/17/21		01/31/2017	Toronto Dominion	12/15/2017	Paydown	1,997,127	1,999,857	1,997,127	1,997,127		(2,730)		(2,730)				0	28,010	1,528
63862H AA 5	NHLT 2017-1A A 1.968% 05/25/27		05/19/2017	Barclays Capital	12/25/2017	Paydown	4,401,923	4,401,922	4,401,923	4,401,923		1		1				0	22,763	
63940L AA 2	NAVSL 2016-6A A1 2.032% 03/25/66		09/13/2017	Goldman Sachs	12/25/2017	Paydown	1,951,734	1,955,698	1,951,734	1,951,734		(3,964)		(3,964)				0	8,207	1,952

SCHEDULE D - PART 5

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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
640315 AE 7	NSLT 2006-2 A5 1.467% 01/25/30	..	04/11/2017	Citigroup	10/25/2017	Paydown	16,235,614	16,215,226	16,235,614	16,235,614		20,388		20,388				0	96,069	42,080
64828A AA 1	NRZT 2014-1A A 3.750% 01/25/54	..	03/07/2017	Citigroup	07/20/2017	Citigroup	7,796,680	7,972,106	8,076,873	7,966,188		(5,917)		(5,917)			110,685	110,685	116,950	7,309
64828A AA 1	NRZT 2014-1A A 3.750% 01/25/54	..	03/07/2017	Citigroup	07/01/2017	Paydown	603,485	617,063	603,485	603,485		(13,578)		(13,578)				0	4,531	566
654747 AB 0	NAROT 2017-A A2A 1.470% 01/15/20	..	03/22/2017	Bank of America Corp.	12/15/2017	Paydown	921,361	921,356	921,361	921,361		5		5				0	9,601	
747262 AH 6	QVC INC 5.125% 07/02/22	..	04/21/2017	Various	05/16/2017	Stifel Nicolaus	10,000,000	10,489,000	10,556,000	10,482,229		(6,771)		(6,771)			73,771	73,771	195,035	152,326
747262 AK 9	QVC INC 4.375% 03/15/23	..	05/16/2017	Stifel Nicolaus	10/10/2017	Stifel Nicolaus	8,000,000	8,048,240	8,322,480	8,045,518		(2,722)		(2,722)			276,962	276,962	198,333	60,521
78442G PP 5	SLMA 2005-5 A3 1.467% 04/25/25	..	03/06/2017	Goldman Sachs	10/25/2017	Paydown	1,218,675	1,217,152	1,218,675	1,218,675		1,523		1,523				0	7,197	1,656
78443C CA 0	SLMA 2005-B A3 1.858% 12/15/23	..	10/05/2017	Goldman Sachs	12/15/2017	Paydown	3,540,118	3,541,224	3,540,118	3,540,118		(1,106)		(1,106)				0	14,228	3,909
78443D AC 6	SLMA 2007-A A3 1.758% 12/15/26	..	10/20/2017	Goldman Sachs	12/15/2017	Paydown	2,426,221	2,424,705	2,426,221	2,426,221		1,516		1,516				0	9,138	3,916
784456 AC 9	SMB 2014-A A2B 2.627% 05/15/26	..	10/25/2017	Morgan Stanley	12/15/2017	Paydown	139,672	141,374	139,672	139,672		(1,702)		(1,702)				0	399	102
78447X AB 0	SLMA 2013-C CLASS A2A 2.940% 10/15/31	..	07/18/2017	Citigroup	12/15/2017	Paydown	2,827,624	2,862,086	2,827,624	2,827,624		(34,462)		(34,462)				0	20,091	1,386
78448Q AA 6	SMB 2015-B A1 1.939% 02/15/23	..	08/10/2017	Goldman Sachs	11/15/2017	Paydown	369,253	369,570	369,253	369,253		(317)		(317)				0	1,209	
83714R BB 8	SCSLC 2006-1 A2 1.601% 12/01/22	..	09/11/2017	Goldman Sachs	12/01/2017	Paydown	894,667	894,667	894,667	894,667				0				0	3,248	428
84861T AC 2	SPIRIT REALTY LP 4.450% 09/15/26	..	03/07/2017	Various	05/05/2017	Morgan Stanley	7,000,000	6,836,096	6,815,760	6,839,124		3,029		3,029			(23,364)	(23,364)	226,703	156,203
87342R AA 2	BELL 2016-1A A2I 3.832% 05/25/46	..	06/13/2017	Various	11/25/2017	Paydown	227,150	232,556	227,150	227,150		(5,406)		(5,406)				0	3,856	873
87342R AC 8	BELL 2016-1A A23 4.970% 05/25/46	..	06/13/2017	Barclays Capital	11/25/2017	Paydown	21,250	22,611	21,250	21,250		(1,361)		(1,361)				0	396	62
89238M AB 4	TAOT 2017-A A2A 1.420% 09/16/19	..	03/07/2017	Bank of America Corp.	12/15/2017	Paydown	2,395,728	2,395,497	2,395,728	2,395,728		231		231				0	24,071	
92867V AE 0	VWALT 2015-A A4 1.420% 07/22/19	..	05/22/2017	Barclays Capital	07/20/2017	Paydown	70,000,000	70,000,000	70,000,000	70,000,000				0				0	165,667	13,806
9497EN AC 7	WFHET 2005-3 M3 2.242% 11/25/35	..	02/01/2017	Key Bank NA, Cleveland	12/25/2017	Paydown	1,761,216	1,759,014	1,761,216	1,761,216		2,202		2,202				0	20,236	723
98162K AB 9	WOLS 2017-A A2 1.680% 12/16/19	..	03/07/2017	Bank of America Corp.	12/15/2017	Paydown	1,739,911	1,739,759	1,739,911	1,739,911		153		153				0	18,731	
98978V AG 8	ZOETIS INC 1.875% 02/01/18	..	01/18/2017	Bank of America Corp.	10/12/2017	Call 100.0000	10,000,000	10,012,600	10,000,000	10,003,572		(9,028)		(9,028)			(3,572)	(3,572)	241,009	89,583
136452 AA 7	CPART 2017-1A A1 1.400% 10/19/18	A	10/04/2017	Bank of Montreal	12/19/2017	Paydown	6,789,446	6,789,446	6,789,446	6,789,446				0				0	13,079	
81379J AB 7	SSTRT 2017-1A A2A 1.510% 04/25/19	A	02/08/2017	Barclays Capital	12/25/2017	Paydown	4,378,493	4,378,493	4,378,493	4,378,493				0				0	46,543	
88167A AB 7	TEVA PHARMACEUTICALS NE	D	08/14/2017	Various	09/29/2017	Various	15,000,000	14,637,600	14,775,251	14,657,892		20,292		20,292			117,359	117,359	47,945	19,597
3899999.	Total - Bonds - Industrial and Miscellaneous						441,270,430	442,383,172	442,627,428	441,936,866	0	(446,299)	0	(446,299)	0	0	690,561	690,561	4,660,718	861,744
8399998.	Total - Bonds						1,051,625,430	1,048,129,311	1,049,023,075	1,048,166,230	0	(106,671)	0	(106,671)	143,598	0	856,841	856,841	8,052,722	1,800,301
Common Stocks - Industrial and Miscellaneous																				
007903 10 7	ADVANCED MICRO DEVICES	..	06/19/2017	State Street Bank	12/20/2017	State Street Bank	74,300.000	882,045	813,886	882,045				0			(68,159)	(68,159)		
04685W 10 3	ATHENAHEALTH INC	..	06/19/2017	State Street Bank	12/20/2017	State Street Bank	4,900.000	714,645	656,261	714,645				0			(58,384)	(58,384)		
09215C 10 5	BLACK KNIGHT INC	..	10/02/2017	Spin Off	10/17/2017	State Street Bank	0.550	5	24	5				0			19	19		
156700 10 6	CENTURYLINK INC	..	11/01/2017	State Street Bank	12/20/2017	State Street Bank	5,300.110	91,651	92,230	91,651				0			578	578	2,862	
206787 10 3	CONDUENT INC	..	01/03/2017	Spin Off	01/24/2017	State Street Bank	0.400	6	6	6				0				0		
23355L 10 6	DXC TECHNOLOGY CO	..	04/03/2017	Spin Off	04/21/2017	State Street Bank	0.190	4	14	4				0			10	10		
252131 10 7	DEXCOM INC	..	06/19/2017	State Street Bank	12/20/2017	State Street Bank	6,300.000	492,247	359,433	492,247				0			(132,814)	(132,814)		
26078J 10 0	DOWDUPONT INC	..	09/01/2017	Tax Free Exchange	09/19/2017	State Street Bank	0.600	16	42	16				0			25	25		
40414L 10 9	HCP INC	..	03/27/2017	State Street Bank	12/20/2017	State Street Bank	21,900.000	674,686	567,519	674,686				0			(107,168)	(107,168)	24,309	
78573L 10 6	SABRA HEALTH CARE INC	..	08/17/2017	Tax Free Exchange	09/12/2017	State Street Bank	0.720	15	16	15				0			1	1		
92047W 10 1	VALVOLINE INC	..	05/15/2017	Spin Off	06/01/2017	State Street Bank	0.320	4	7	4				0			3	3		
SSI123 45 5	SEATTLE SPINCO INC	..	09/01/2017	Spin Off	09/01/2017	State Street Bank	188,678.000	247,605	764,357	247,605				0			516,753	516,753		
00BWFY 55 2	NIELSEN HOLDINGS PLC	C	09/26/2017	State Street Bank	12/20/2017	State Street Bank	22,100.000	909,271	806,236	909,271				0			(103,036)	(103,036)	7,514	
594837 30 4	MICRO FOCUS INTL-SPN ADR	C	09/01/2017	State Street Bank	09/19/2017	State Street Bank	0.420	12	13	12				0			1	1		
G16962 10 5	BUNGE LTD	C	03/27/2017	State Street Bank	12/20/2017	State Street Bank	1,700.000	136,179	114,059	136,179				0			(22,119)	(22,119)	2,278	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
9099999.	Total - Common Stocks - Industrial and Miscellaneous							4,148,391	4,174,103	4,148,391	0	0	0	0	0	0	25,710	25,710	36,963	0
9799998.	Total - Common Stocks							4,148,391	4,174,103	4,148,391	0	0	0	0	0	0	25,710	25,710	36,963	0
9899999.	Total - Preferred and Common Stocks							4,148,391	4,174,103	4,148,391	0	0	0	0	0	0	25,710	25,710	36,963	0
9999999.	Total - Bonds, Preferred and Common Stocks							1,052,277,702	1,053,197,178	1,052,314,621	0	(106,671)	0	(106,671)	143,598	0	882,551	882,551	8,089,685	1,800,301

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

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

NONE

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																			
BANK OF MONTREAL CHICAGO			11/15/2017	JM Lummis & Company	02/16/2018	39,931,394		68,371			40,000,000	39,863,022			1.340	1.363	MAT		
EMD FINANCE LLC			11/30/2017	Bank of America Corp.	03/19/2018	13,508,733		(3,793)			13,505,000	13,512,526	65,049		1.700	1.564	MS		27,048
FORD MOTOR CREDIT CO			02/23/2017	Various	01/09/2018	13,981,361		(54,056)			13,980,000	14,035,417	143,272		2.145	1.690	JJ	149,936	34,560
HEINZ (H.J.) CO			07/27/2017	Bank of America Corp.	07/02/2018	5,382,125		(5,829)			5,375,000	5,387,954	53,451		2.000	1.734	JJ		8,660
WELLPOINT INC			05/31/2017	Various	01/15/2018	41,321,622		(69,257)			41,318,000	41,390,879	357,229		1.875	1.635	JJ	387,356	198,651
ZIMMER BIOMET HLDGS INC			11/15/2017	Goldman Sachs	04/01/2018	16,145,229		(3,293)			16,139,000	16,148,522	80,695		2.000	1.836	AO		41,244
ACTAVIS FUNDING SCS		D	07/07/2017	Goldman Sachs	03/12/2018	35,047,445		(114,255)			35,000,000	35,161,700	249,035		2.350	1.649	MS	411,250	274,167
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						165,317,909	0	(182,112)	0	0	165,317,000	165,500,020	948,731	0	XXX	XXX	XXX	948,542	584,330
Bonds - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																			
JDOT 2017-B A1			07/18/2017	Mitisubishi Securities	07/16/2018	7,241,267					7,241,267	7,241,267	4,616		1.350	1.356	MON	40,732	
NAROT 2017-B A1			08/16/2017	Societe Generale	08/15/2018	6,615,270					6,615,270	6,615,270	3,967		1.270	1.277	MON	26,604	
3599999. Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						13,856,537	0	0	0	0	13,856,537	13,856,537	8,583	0	XXX	XXX	XXX	67,336	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						179,174,446	0	(182,112)	0	0	179,173,537	179,356,557	957,314	0	XXX	XXX	XXX	1,015,878	584,330
Total Bonds																			
7799999. Subtotals - Issuer Obligations						165,317,909	0	(182,112)	0	0	165,317,000	165,500,020	948,731	0	XXX	XXX	XXX	948,542	584,330
8099999. Other Loan-Backed and Structured Securities						13,856,537	0	0	0	0	13,856,537	13,856,537	8,583	0	XXX	XXX	XXX	67,336	0
8399999. Subtotals - Bonds						179,174,446	0	(182,112)	0	0	179,173,537	179,356,557	957,314	0	XXX	XXX	XXX	1,015,878	584,330
9199999. Total - Short-Term Investments						179,174,446	0	(182,112)	0	0	XXX	179,356,557	957,314	0	XXX	XXX	XXX	1,015,878	584,330

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 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 *
Open Depositories							
CITIGROUP PTY LTD	SYDNEY, NEW SOUTH WALES, AUSTRALIA		0.050	2,615		14,125,850	XXX
NATIONAL AUSTRALIAN BANK	MELBOURNE, VICTORIA, AUSTRALIA					38	XXX
CITIBANK	NEW YORK, NY						XXX
STATE STREET BANK	KANSAS CITY, MO						XXX
0199999. Total - Open Depositories		XXX	XXX	2,615	0	14,125,888	XXX
0399999. Total Cash on Deposit		XXX	XXX	2,615	0	14,125,888	XXX
0599999. Total Cash		XXX	XXX	2,615	0	14,125,888	XXX

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

1. January	4,417,265	4. April	6,378,157	7. July	5,718,309	10. October	12,591,801
2. February	12,644,191	5. May	5,861,839	8. August	4,868,044	11. November	8,104,415
3. March	6,606,094	6. June	6,582,951	9. September	6,159,619	12. December	14,125,888

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	AMERICAN HONDA FINANCE		10/16/2017	1.200	01/16/2018	48,300,775		123,972
	BANK TOKYO-MIT UFJ NEW YORK		11/20/2017	1.220	01/02/2018	24,999,152		35,582
	BANK NOVA SCOTIA		11/14/2017	1.300	02/01/2018	49,943,931		86,569
	FED CAISSES DESJARDINS		12/29/2017	1.300	01/03/2018	13,898,996		1,506
	SKANDINAV ENSKILDA BANK		11/15/2017	1.300	02/14/2018	24,960,210		42,363
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						162,103,064	0	289,992
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						162,103,064	0	289,992
Total Bonds								
7799999. Subtotals - Issuer Obligations						162,103,064	0	289,992
8399999. Subtotals - Bonds						162,103,064	0	289,992
Exempt Money Market Mutual Funds as Identified by the SVO								
85799J 9Y 2	STATE STREET TREASURY MMF		12/29/2017	1.077		907,836		20,261
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						907,836	0	20,261
8899999. Total - Cash Equivalents						163,010,900	0	310,253

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/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	COLLATERAL FOR INSURANCE UNDERWRITING	223,753	222,941		
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	COLLATERAL FOR INSURANCE UNDERWRITING			50,853	50,669
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	COLLATERAL FOR INSURANCE UNDERWRITING			111,877	111,471
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	COLLATERAL FOR INSURANCE UNDERWRITING			254,265	253,343
30. New Hampshire NH	B	COLLATERAL FOR INSURANCE UNDERWRITING			559,384	557,354
31. New Jersey NJ						
32. New Mexico NM	B	COLLATERAL FOR INSURANCE UNDERWRITING			661,090	658,691
33. New York NY						
34. North Carolina NC	B	COLLATERAL FOR INSURANCE UNDERWRITING			335,630	334,412
35. North Dakota ND						
36. Ohio OH	B	COLLATERAL FOR INSURANCE UNDERWRITING	2,781,662	2,771,567		
37. Oklahoma OK	B	COLLATERAL FOR INSURANCE UNDERWRITING	325,459	324,278		
38. Oregon OR	B	COLLATERAL FOR INSURANCE UNDERWRITING	284,777	283,744		
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	COLLATERAL FOR INSURANCE UNDERWRITING			152,559	152,006
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	COLLATERAL FOR INSURANCE UNDERWRITING			132,218	131,738
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	3,615,651	3,602,530	2,257,876	2,249,684

DETAILS OF WRITE-INS

5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0

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