PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

Dealers Assurance Company

NAIC Group Code 0000 (Current) 0000 (Prior) NAIC Company Code 16705 Employer's ID Number 34-6513705

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

Country of Domicile United States of America

Incorporated/Organized 08/02/1935 Commenced Business 08/02/1935

Statutory Home Office 240 North Fifth Street, Suite 350 (Street and Number), Columbus , OH, US 43215 (City or Town, State, Country and Zip Code)

Main Administrative Office 15920 Addison Road (Street and Number)

Addison , TX, US 75001 (City or Town, State, Country and Zip Code), 800-282-8913 (Area Code) (Telephone Number)

Mail Address 240 North Fifth Street, Suite 350 (Street and Number or P.O. Box), Columbus , OH, US 43215 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 240 North Fifth Street, Suite 350 (Street and Number)

Columbus , OH, US 43215 (City or Town, State, Country and Zip Code), 800-282-8913 (Area Code) (Telephone Number)

Internet Website Address www.dealersassurance.com

Statutory Statement Contact Linda M. Toy (Name), 800-282-8913 (Area Code) (Telephone Number)

ltoy@dealersassurance.com (E-mail Address), 614-459-2665 (FAX Number)

OFFICERS

President	Kristen Anne Gruber	Treasurer	Linda Marie Toy
Secretary	Kirk Alan Borchardt #	Assistant Secretary	David Paul May

OTHER

Edmond Melgar Eckert, Senior Vice President
Kirk Alan Borchardt #, Executive Vice President
Linda Marie Toy, Vice President

DIRECTORS OR TRUSTEES

James Bradford Smith	Kristen Anne Gruber	Edmond Melgar Eckert
Robert Reynard Bowsher	Kelly Aubrey Westlake	Michael Thomas Rogers

State of Ohio
County of Franklin SS:

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

Kristen Anne Gruber President	Kirk Alan Borchardt Secretary	Linda Marie Toy Treasurer

Subscribed and sworn to before me this 21st 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

NOTARIAL SEAL STATE OF OHIO

KEITH H BURKHOLDER
Notary Public
In and for the State of Ohio
My Commission Expires
August 17, 2020

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	8,809,747	7.872	8,809,747	0	8,809,747	7.872
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000			0	0.000
1.22 Issued by U.S. government sponsored agencies	1,724,347	1.541	1,724,347	0	1,724,347	1.541
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	307,735	0.275	307,735	0	307,735	0.275
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	1,125,654	1.006	1,125,654	0	1,125,654	1.006
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	1,150,953	1.028	1,150,953	0	1,150,953	1.028
1.43 Revenue and assessment obligations	2,522,764	2.254	2,522,764	0	2,522,764	2.254
1.44 Industrial development and similar obligations	602,861	0.539	602,861	0	602,861	0.539
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.000			0	0.000
1.512 Issued or guaranteed by FNMA and FHLMC	1,483,740	1.326	1,483,740	0	1,483,740	1.326
1.513 All other		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	3,084,242	2.756	3,084,242	0	3,084,242	2.756
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000			0	0.000
1.523 All other	173,741	0.155	173,741	0	173,741	0.155
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	46,567,245	41.608	46,567,245	0	46,567,245	41.608
2.2 Unaffiliated non-U.S. securities (including Canada)	11,010,733	9.838	11,010,733	0	11,010,733	9.838
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000			0	0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated	3,334,835	2.980	3,334,835	0	3,334,835	2.980
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated	13,373,400	11.949	13,373,400	0	13,373,400	11.949
3.4 Other equity securities:						
3.41 Affiliated		0.000			0	0.000
3.42 Unaffiliated		0.000		0	0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties	248,726	0.222	248,726		248,726	0.222
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company	2,952,088	2.638	2,952,088		2,952,088	2.638
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans		0.000	0		0	0.000
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities	16,660	0.015	16,660	0	16,660	0.015
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	13,429,402	11.999	13,429,402	0	13,429,402	11.999
11. Other invested assets		0.000			0	0.000
12. Total invested assets	111,918,872	100.000	111,918,872	0	111,918,872	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		1,778,518
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	264,209	264,209
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	1,003,635	
	3.2 Totals, Part 3, Column 11		1,003,635
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	0	
	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	0	
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	94,274	
	8.2 Totals, Part 3, Column 9		94,274
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		2,952,088
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		2,952,088

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		792,171
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	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		543,445
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	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)		248,726
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		248,726
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		248,726

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		88,301,899
2.	Cost of bonds and stocks acquired, Part 3, Column 7		32,105,807
3.	Accrual of discount		12,644
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15	65,520	
	4.3. Part 2, Section 2, Column 13	2,553,751	
	4.4. Part 4, Column 11	(571,875)	2,047,396
5.	Total gain (loss) on disposals, Part 4, Column 19		569,337
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		27,242,851
7.	Deduct amortization of premium		522,235
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		95,271,998
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		95,271,998

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	8,809,747	8,735,054	8,866,462	8,785,000
Governments	2. Canada	307,735	305,370	317,148	300,000
(Including all obligations guaranteed by governments)	3. Other Countries				
	4. Totals	9,117,482	9,040,424	9,183,610	9,085,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,125,654	1,108,578	1,130,149	1,115,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	1,150,953	1,137,686	1,160,300	1,065,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	9,417,953	9,345,658	9,420,687	9,265,903
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	46,740,986	46,558,177	47,569,009	45,902,222
	9. Canada	2,687,044	2,678,199	2,691,993	2,679,000
	10. Other Countries	8,323,689	8,294,683	8,449,788	8,144,623
	11. Totals	57,751,719	57,531,059	58,710,790	56,725,845
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	78,563,762	78,163,404	79,605,536	77,256,748
PREFERRED STOCKS	14. United States	3,134,733	3,242,689	3,113,481	
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries	200,102	207,670	200,102	
	17. Totals	3,334,835	3,450,360	3,313,583	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	3,334,835	3,450,360	3,313,583	
COMMON STOCKS	20. United States	12,827,214	12,827,214	9,783,631	
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries	546,185	546,185	473,634	
	23. Totals	13,373,400	13,373,400	10,257,266	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	13,373,400	13,373,400	10,257,266	
	26. Total Stocks	16,708,235	16,823,759	13,570,849	
	27. Total Bonds and Stocks	95,271,997	94,987,163	93,176,385	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	2,071,243	5,373,913	1,364,591	0	0	XXX	8,809,747	11.2	15,314,233	18.9	8,809,747	0
1.2 NAIC 2						XXX	0	0.0	0	0.0		0
1.3 NAIC 3						XXX	0	0.0	0	0.0		0
1.4 NAIC 4						XXX	0	0.0	0	0.0		0
1.5 NAIC 5						XXX	0	0.0	0	0.0		0
1.6 NAIC 6						XXX	0	0.0	0	0.0		0
1.7 Totals	2,071,243	5,373,913	1,364,591	0	0	XXX	8,809,747	11.2	15,314,233	18.9	8,809,747	0
2. All Other Governments												
2.1 NAIC 1	151,226	156,510	0	0	0	XXX	307,735	0.4	314,038	0.4	307,735	0
2.2 NAIC 2						XXX	0	0.0	0	0.0		0
2.3 NAIC 3						XXX	0	0.0	0	0.0		0
2.4 NAIC 4						XXX	0	0.0	0	0.0		0
2.5 NAIC 5						XXX	0	0.0	0	0.0		0
2.6 NAIC 6						XXX	0	0.0	0	0.0		0
2.7 Totals	151,226	156,510	0	0	0	XXX	307,735	0.4	314,038	0.4	307,735	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	1,125,654	0	0	0	XXX	1,125,654	1.4	500,431	0.6	1,125,654	0
3.2 NAIC 2						XXX	0	0.0	0	0.0		0
3.3 NAIC 3						XXX	0	0.0	0	0.0		0
3.4 NAIC 4						XXX	0	0.0	0	0.0		0
3.5 NAIC 5						XXX	0	0.0	0	0.0		0
3.6 NAIC 6						XXX	0	0.0	0	0.0		0
3.7 Totals	0	1,125,654	0	0	0	XXX	1,125,654	1.4	500,431	0.6	1,125,654	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	1,150,953	0	0	0	XXX	1,150,953	1.5	300,000	0.4	1,150,953	0
4.2 NAIC 2						XXX	0	0.0	0	0.0		0
4.3 NAIC 3						XXX	0	0.0	0	0.0		0
4.4 NAIC 4						XXX	0	0.0	0	0.0		0
4.5 NAIC 5						XXX	0	0.0	0	0.0		0
4.6 NAIC 6						XXX	0	0.0	0	0.0		0
4.7 Totals	0	1,150,953	0	0	0	XXX	1,150,953	1.5	300,000	0.4	1,150,953	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	2,347,681	6,492,188	369,379	200,112	8,593	XXX	9,417,953	12.0	7,280,869	9.0	9,417,953	0
5.2 NAIC 2						XXX	0	0.0	0	0.0		0
5.3 NAIC 3						XXX	0	0.0	0	0.0		0
5.4 NAIC 4						XXX	0	0.0	0	0.0		0
5.5 NAIC 5						XXX	0	0.0	0	0.0		0
5.6 NAIC 6						XXX	0	0.0	0	0.0		0
5.7 Totals	2,347,681	6,492,188	369,379	200,112	8,593	XXX	9,417,953	12.0	7,280,869	9.0	9,417,953	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	5,874,443	42,135,067	1,578,029	0	0	XXX	49,587,540	63.0	46,782,519	57.8	49,312,960	274,580
6.2 NAIC 2	2,458,863	5,740,171	0	0	0	XXX	8,199,033	10.4	10,360,235	12.8	8,199,033	0
6.3 NAIC 3						XXX	0	0.0	0	0.0		0
6.4 NAIC 4						XXX	0	0.0	0	0.0		0
6.5 NAIC 5						XXX	0	0.0	0	0.0		0
6.6 NAIC 6						XXX	0	0.0	0	0.0		0
6.7 Totals	8,333,306	47,875,238	1,578,029	0	0	XXX	57,786,573	73.4	57,142,754	70.6	57,511,993	274,580
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		0
7.2 NAIC 2	0	85,152	0	0	0	XXX	85,152	0.1	60,041	0.1	85,152	0
7.3 NAIC 3						XXX	0	0.0	0	0.0		0
7.4 NAIC 4						XXX	0	0.0	0	0.0		0
7.5 NAIC 5						XXX	0	0.0	0	0.0		0
7.6 NAIC 6						XXX	0	0.0	0	0.0		0
7.7 Totals	0	85,152	0	0	0	XXX	85,152	0.1	60,041	0.1	85,152	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		0
8.2 NAIC 2						XXX	0	0.0	0	0.0		0
8.3 NAIC 3						XXX	0	0.0	0	0.0		0
8.4 NAIC 4						XXX	0	0.0	0	0.0		0
8.5 NAIC 5						XXX	0	0.0	0	0.0		0
8.6 NAIC 6						XXX	0	0.0	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	0.0		0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	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 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 10,444,594	56,434,286	3,311,999	200,112	8,593	0	70,399,583	89.5	XXX	XXX	70,125,003	274,580
10.2 NAIC 2	(d) 2,458,863	5,825,322	0	0	0	0	8,284,185	10.5	XXX	XXX	8,284,185	0
10.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
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	12,903,456	62,259,608	3,311,999	200,112	8,593	0	(b) 78,683,768	100.0	XXX	XXX	78,409,188	274,580
10.8 Line 10.7 as a % of Col. 7	16.4	79.1	4.2	0.3	0.0	0.0	100.0	XXX	XXX	XXX	99.7	0.3
11. Total Bonds Prior Year												
11.1 NAIC 1	23,088,690	43,798,667	3,337,385	251,230	16,119	0	XXX	XXX	70,492,090	87.1	69,130,299	1,361,792
11.2 NAIC 2	1,213,887	8,734,032	412,315	0	60,041	0	XXX	XXX	10,420,276	12.9	10,420,276	0
11.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.7 Totals	24,302,577	52,532,699	3,749,700	251,230	76,161	0	XXX	XXX	(b) 80,912,366	100.0	79,550,575	1,361,792
11.8 Line 11.7 as a % of Col. 9	30.0	64.9	4.6	0.3	0.1	0.0	XXX	XXX	100.0	XXX	98.3	1.7
12. Total Publicly Traded Bonds												
12.1 NAIC 1	10,170,014	56,434,286	3,311,999	200,112	8,593	0	70,125,003	89.1	69,130,299	85.4	70,125,003	XXX
12.2 NAIC 2	2,458,863	5,825,322	0	0	0	0	8,284,185	10.5	10,420,276	12.9	8,284,185	XXX
12.3 NAIC 3							0	0.0	0	0.0	0	XXX
12.4 NAIC 4							0	0.0	0	0.0	0	XXX
12.5 NAIC 5							0	0.0	0	0.0	0	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	12,628,877	62,259,608	3,311,999	200,112	8,593	0	78,409,188	99.7	79,550,575	98.3	78,409,188	XXX
12.8 Line 12.7 as a % of Col. 7	16.1	79.4	4.2	0.3	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	16.1	79.1	4.2	0.3	0.0	0.0	99.7	XXX	XXX	XXX	99.7	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	274,580	0	0	0	0	0	274,580	0.3	1,361,792	1.7	XXX	274,580
13.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Totals	274,580	0	0	0	0	0	274,580	0.3	1,361,792	1.7	XXX	274,580
13.8 Line 13.7 as a % of Col. 7	100.0	0.0	0.0	0.0	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	0.3	0.0	0.0	0.0	0.0	0.0	0.3	XXX	XXX	XXX	XXX	0.3

(a) Includes $ 274,580 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 120,006 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	2,071,243	5,373,913	1,364,591	0	0	XXX	8,809,747	11.2	15,314,233	18.9	8,809,747	0
1.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
1.5 Totals	2,071,243	5,373,913	1,364,591	0	0	XXX	8,809,747	11.2	15,314,233	18.9	8,809,747	0
2. All Other Governments												
2.1 Issuer Obligations	151,226	156,510	0	0	0	XXX	307,735	0.4	314,038	0.4	307,735	0
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
2.5 Totals	151,226	156,510	0	0	0	XXX	307,735	0.4	314,038	0.4	307,735	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	0	1,125,654	0	0	0	XXX	1,125,654	1.4	500,431	0.6	1,125,654	0
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
3.5 Totals	0	1,125,654	0	0	0	XXX	1,125,654	1.4	500,431	0.6	1,125,654	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	0	1,150,953	0	0	0	XXX	1,150,953	1.5	300,000	0.4	1,150,953	0
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
4.5 Totals	0	1,150,953	0	0	0	XXX	1,150,953	1.5	300,000	0.4	1,150,953	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	1,680,449	3,169,522	0	0	0	XXX	4,849,971	6.2	5,362,646	6.6	4,849,971	0
5.2 Residential Mortgage-Backed Securities	249,398	656,258	369,379	200,112	8,593	XXX	1,483,740	1.9	1,918,223	2.4	1,483,740	0
5.3 Commercial Mortgage-Backed Securities	417,834	2,666,408	0	0	0	XXX	3,084,242	3.9	0	0.0	3,084,242	0
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
5.5 Totals	2,347,681	6,492,188	369,379	200,112	8,593	XXX	9,417,953	12.0	7,280,869	9.0	9,417,953	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	7,411,517	42,582,902	1,578,029	0	0	XXX	51,572,448	65.5	51,169,166	63.2	51,322,490	249,958
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
6.3 Commercial Mortgage-Backed Securities	128,023	45,718	0	0	0	XXX	173,741	0.2	456,232	0.6	173,741	0
6.4 Other Loan-Backed and Structured Securities	793,767	5,246,618	0	0	0	XXX	6,040,385	7.7	5,517,355	6.8	6,015,763	24,622
6.5 Totals	8,333,306	47,875,238	1,578,029	0	0	XXX	57,786,573	73.4	57,142,754	70.6	57,511,993	274,580
7. Hybrid Securities												
7.1 Issuer Obligations	0	85,152	0	0	0	XXX	85,152	0.1	60,041	0.1	85,152	0
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
7.5 Totals	0	85,152	0	0	0	XXX	85,152	0.1	60,041	0.1	85,152	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX	0	0.0	0	0.0		0
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	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 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	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	11,314,435	53,644,606	2,942,620	0	0	XXX	67,901,660	86.3	XXX	XXX	67,651,702	249,958
10.2 Residential Mortgage-Backed Securities	249,398	656,258	369,379	200,112	8,593	XXX	1,483,740	1.9	XXX	XXX	1,483,740	0
10.3 Commercial Mortgage-Backed Securities	545,857	2,712,126	0	0	0	XXX	3,257,983	4.1	XXX	XXX	3,257,983	0
10.4 Other Loan-Backed and Structured Securities	793,767	5,246,618	0	0	0	XXX	6,040,385	7.7	XXX	XXX	6,015,763	24,622
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	12,903,456	62,259,608	3,311,999	200,112	8,593	0	78,683,768	100.0	XXX	XXX	78,409,188	274,580
10.7 Line 10.6 as a % of Col. 7	16.4	79.1	4.2	0.3	0.0	0.0	100.0	XXX	XXX	XXX	99.7	0.3
11. Total Bonds Prior Year												
11.1 Issuer Obligations	21,127,219	48,550,905	3,282,390	0	60,041	XXX	XXX	XXX	73,020,556	90.2	72,445,933	574,622
11.2 Residential Mortgage-Backed Securities	349,555	834,009	467,310	251,230	16,119	XXX	XXX	XXX	1,918,223	2.4	1,918,223	0
11.3 Commercial Mortgage-Backed Securities	159,903	296,330	0	0	0	XXX	XXX	XXX	456,232	0.6	456,232	0
11.4 Other Loan-Backed and Structured Securities	2,665,900	2,851,455	0	0	0	XXX	XXX	XXX	5,517,355	6.8	4,730,186	787,169
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
11.6 Totals	24,302,577	52,532,699	3,749,700	251,230	76,161	0	XXX	XXX	80,912,366	100.0	79,550,575	1,361,792
11.7 Line 11.6 as a % of Col. 9	30.0	64.9	4.6	0.3	0.1	0.0	XXX	XXX	100.0	XXX	98.3	1.7
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	11,064,477	53,644,606	2,942,620	0	0	XXX	67,651,702	86.0	72,445,933	89.5	67,651,702	XXX
12.2 Residential Mortgage-Backed Securities	249,398	656,258	369,379	200,112	8,593	XXX	1,483,740	1.9	1,918,223	2.4	1,483,740	XXX
12.3 Commercial Mortgage-Backed Securities	545,857	2,712,126	0	0	0	XXX	3,257,983	4.1	456,232	0.6	3,257,983	XXX
12.4 Other Loan-Backed and Structured Securities	769,145	5,246,618	0	0	0	XXX	6,015,763	7.6	4,730,186	5.8	6,015,763	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
12.6 Totals	12,628,877	62,259,608	3,311,999	200,112	8,593	0	78,409,188	99.7	79,550,575	98.3	78,409,188	XXX
12.7 Line 12.6 as a % of Col. 7	16.1	79.4	4.2	0.3	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	16.1	79.1	4.2	0.3	0.0	0.0	99.7	XXX	XXX	XXX	99.7	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	249,958	0	0	0	0	XXX	249,958	0.3	574,622	0.7	XXX	249,958
13.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities	24,622	0	0	0	0	XXX	24,622	0.0	787,169	1.0	XXX	24,622
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
13.6 Totals	274,580	0	0	0	0	0	274,580	0.3	1,361,792	1.7	XXX	274,580
13.7 Line 13.6 as a % of Col. 7	100.0	0.0	0.0	0.0	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	0.3	0.0	0.0	0.0	0.0	0.0	0.3	XXX	XXX	XXX	XXX	0.3

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	7,913,988	7,913,988	0	0	0
2. Cost of short-term investments acquired	235,352	235,352	0	0	0
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	8,028,987	8,028,987	0	0	0
7. Deduct amortization of premium	345	345	0	0	0
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)	120,007	120,007	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	120,007	120,007	0	0	0

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0	0		0
2. Cost of cash equivalents acquired	38,170,611	0	38,170,611	0
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	27,088,929	0	27,088,929	0
7. Deduct amortization of premium	0			
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)	11,081,682	0	11,081,682	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	11,081,682	0	11,081,682	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 Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
													0			
0199999. Property occupied by the reporting entity - Health Care Delivery						0	0	0	0	0	0	0	0	0	0	0
Addison Office Building		Addison	TX	06/10/2016	11/05/2015	3,093,433		2,952,088	2,952,088	94,274		1,003,635	909,361		253,010	72,908
0299999. Property occupied by the reporting entity - Administrative						3,093,433	0	2,952,088	2,952,088	94,274	0	1,003,635	909,361	0	253,010	72,908
0399999. Total Property occupied by the reporting entity						3,093,433	0	2,952,088	2,952,088	94,274	0	1,003,635	909,361	0	253,010	72,908
													0			
0499999. Properties held for the production of income						0	0	0	0	0	0	0	0	0	0	0
													0			
0599999. Properties held for sale						0	0	0	0	0	0	0	0	0	0	0
0699999 - Totals						3,093,433	0	2,952,088	2,952,088	94,274	0	1,003,635	909,361	0	253,010	72,908

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
Addison Office Building	Addison	TX	06/10/2016	Various			2,952,088	264,209
0199999. Acquired by Purchase					0	0	2,952,088	264,209
0299999. Acquired by Internal Transfer					0	0	0	0
0399999 - Totals					0	0	2,952,088	264,209

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0199999. Mortgages in good standing - Farm Mortgages							0	0	0	0	0	0	0	XXX
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed							0	0	0	0	0	0	0	XXX
DAC002		Mokena	IL		07/09/2014	5.500	248,726						625,000	08/20/2014
0399999. Mortgages in good standing - Residential mortgages-all other							248,726	0	0	0	0	0	625,000	XXX
0499999. Mortgages in good standing - Commercial mortgages-insured or guaranteed							0	0	0	0	0	0	0	XXX
0599999. Mortgages in good standing - Commercial mortgages-all other							0	0	0	0	0	0	0	XXX
0699999. Mortgages in good standing - Mezzanine Loans							0	0	0	0	0	0	0	XXX
0799999. Mortgages in good standing not shown on Lines 0199999-0699999							0	0	0	0	0	0	0	XXX
0899999. Total Mortgages in good standing							248,726	0	0	0	0	0	625,000	XXX
0999999. Restructured mortgages - Farm Mortgages							0	0	0	0	0	0	0	XXX
1099999. Restructured mortgages - Residential mortgages-insured or guaranteed							0	0	0	0	0	0	0	XXX
1199999. Restructured mortgages - Residential mortgages-all other							0	0	0	0	0	0	0	XXX
1299999. Restructured mortgages - Commercial mortgages-insured or guaranteed							0	0	0	0	0	0	0	XXX
1399999. Restructured mortgages - Commercial mortgages-all other							0	0	0	0	0	0	0	XXX
1499999. Restructured mortgages - Mezzanine Loans							0	0	0	0	0	0	0	XXX
1599999. Restructured mortgages not shown on Lines 0999999-1499999							0	0	0	0	0	0	0	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
1799999. Mortgages with overdue interest over 90 days-Farm Mortgages							0	0	0	0	0	0	0	XXX
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed							0	0	0	0	0	0	0	XXX
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other							0	0	0	0	0	0	0	XXX
2099999. Mortgages with overdue interest over 90 days-Commercial mortgages-insured or guaranteed							0	0	0	0	0	0	0	XXX
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other							0	0	0	0	0	0	0	XXX
2299999. Mortgages with overdue interest over 90 days - Mezzanine Loans							0	0	0	0	0	0	0	XXX
2399999. Mortgages with overdue interest over 90 days-Not shown on Lines 1799999-2299999							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
2599999. Mortgages in the process of foreclosure-Farm Mortgages							0	0	0	0	0	0	0	XXX
2699999. Mortgages in the process of foreclosure-Residential mortgages-insured or guaranteed							0	0	0	0	0	0	0	XXX
2799999. Mortgages in the process of foreclosure-Residential mortgages-all other							0	0	0	0	0	0	0	XXX

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2899999. Mortgages in the process of foreclosure-Commercial mortgages-insured or guaranteed							0	0	0	0	0	0	0	XXX
2999999. Mortgages in the process of foreclosure-Commercial mortgages-all other							0	0	0	0	0	0	0	XXX
3099999. Mortgages in the process of foreclosure - Mezzanine Loans							0	0	0	0	0	0	0	XXX
3199999. Mortgages in the process of foreclosure not shown on Lines 2599999-3099999							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							248,726	0	0	0	0	0	625,000	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ .....138 interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
DAC001	Albuquerque	NM		07/09/2014	12/08/2017						0			527,261			0
0199999. Mortgages closed by repayment						0	0	0	0	0	0	0	0	527,261	0	0	0
DAC002	Mokena	IL		08/21/2014							0			16,184			0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	0	16,184	0	0	0
											0						0
0399999. Mortgages disposed						0	0	0	0	0	0	0	0	0	0	0	0
											0						0
0499999. Mortgages transferred						0	0	0	0	0	0	0	0	0	0	0	0
0599999 - Totals						0	0	0	0	0	0	0	0	543,445	0	0	0

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-C2-4	UNITED STATES TREASURY				1	254,173	99.6080	254,000	255,000	254,209	0	36	0	0	1.500	1.771	FA	1,300	0	12/12/2017	02/28/2019
912828-D5-6	UNITED STATES TREASURY				1	153,100	100.3120	150,468	150,000	152,228	0	(310)	0	0	2.375	2.133	FA	1,346	3,563	02/18/2015	08/15/2024
912828-F6-2	UNITED STATES TREASURY				1	449,445	99.3120	441,938	445,000	447,374	0	(1,196)	0	0	1.500	1.204	AO	1,143	5,175	05/02/2017	10/31/2019
912828-F6-2	UNITED STATES TREASURY	SD			1	360,547	99.3120	352,517	355,000	357,781	0	(1,498)	0	0	1.500	1.066	AO	912	5,325	02/22/2016	10/31/2019
912828-G3-8	UNITED STATES TREASURY				1	153,217	99.4770	149,216	150,000	152,481	0	(334)	0	0	2.250	1.991	MN	438	3,375	10/05/2015	11/15/2024
912828-K5-8	UNITED STATES TREASURY				1	351,402	98.7650	345,678	350,000	350,762	0	(371)	0	0	1.375	1.279	AO	824	4,813	02/17/2017	04/30/2020
912828-KD-1	UNITED STATES TREASURY				1	415,692	101.0020	404,008	400,000	406,792	0	(5,562)	0	0	2.750	1.221	FA	4,155	8,250	02/17/2017	02/15/2019
912828-M4-9	UNITED STATES TREASURY				1	222,855	98.5490	221,735	225,000	223,133	0	278	0	0	1.875	2.056	AO	723	4,219	03/29/2017	10/31/2022
912828-N8-9	UNITED STATES TREASURY	SD			1	634,196	98.1020	618,043	630,000	632,672	0	(845)	0	0	1.375	1.234	JJ	3,625	8,663	10/04/2016	01/31/2021
912828-PT-1	UNITED STATES TREASURY				1	419,443	100.1090	400,436	400,000	400,560	0	(6,846)	0	0	2.625	0.901	JJ	4,394	10,500	03/30/2015	01/31/2018
912828-PT-1	UNITED STATES TREASURY	SD			1	387,604	100.1090	370,403	370,000	370,498	0	(6,086)	0	0	2.625	0.967	JJ	4,064	9,713	02/25/2015	01/31/2018
912828-RC-6	UNITED STATES TREASURY				1	203,051	100.1530	200,306	200,000	201,759	0	(465)	0	0	2.125	1.873	FA	1,605	4,250	03/16/2015	08/15/2021
912828-RT-9	UNITED STATES TREASURY				1	401,617	99.6350	398,540	400,000	400,566	0	(520)	0	0	1.375	1.218	MN	484	5,500	05/02/2017	11/30/2018
912828-RT-9	UNITED STATES TREASURY	SD			1	501,250	99.6350	498,175	500,000	500,308	0	(334)	0	0	1.375	1.307	MN	604	6,875	02/13/2015	11/30/2018
912828-SF-8	UNITED STATES TREASURY				1	201,211	99.5300	199,060	200,000	200,738	0	(171)	0	0	2.000	1.906	FA	1,511	4,000	03/16/2015	02/15/2022
912828-U4-0	UNITED STATES TREASURY				1	398,594	99.2950	397,180	400,000	399,311	0	704	0	0	1.000	1.190	MN	352	4,000	02/17/2017	11/30/2018
912828-U6-5	UNITED STATES TREASURY				1	381,259	98.6130	379,660	385,000	381,989	0	710	0	0	1.750	1.958	MN	592	6,738	05/02/2017	11/30/2021
912828-U6-5	UNITED STATES TREASURY	SD			1	406,833	98.6130	404,313	410,000	407,457	0	606	0	0	1.750	1.915	MN	631	7,175	01/30/2017	11/30/2021
912828-U7-3	UNITED STATES TREASURY				1	248,662	99.0140	247,535	250,000	249,117	0	442	0	0	1.375	1.559	JD	161	3,438	12/20/2016	12/15/2019
912828-V7-2	UNITED STATES TREASURY				1	401,549	98.9680	400,820	405,000	401,569	0	19	0	0	1.875	2.092	JJ	3,178	234	12/12/2017	01/31/2022
912828-V7-2	UNITED STATES TREASURY	SD			1	456,457	98.9680	450,304	455,000	456,295	0	(162)	0	0	1.875	1.802	JJ	3,570	4,266	06/06/2017	01/31/2022
912828-VB-3	UNITED STATES TREASURY				1	171,316	97.5410	170,697	175,000	172,520	0	433	0	0	1.750	2.030	MN	398	3,063	03/03/2015	05/15/2023
912828-VP-2	UNITED STATES TREASURY				1	151,963	100.1710	150,257	150,000	151,636	0	(326)	0	0	2.000	1.567	JJ	1,255	1,500	06/20/2017	07/31/2020
912828-VS-6	UNITED STATES TREASURY	SD			1	512,578	101.3540	506,770	500,000	511,223	0	(1,355)	0	0	2.500	2.075	FA	4,721	6,250	04/13/2017	08/15/2023
912828-WJ-5	UNITED STATES TREASURY				1	180,921	101.1230	176,965	175,000	179,221	0	(613)	0	0	2.500	2.094	MN	568	4,375	03/03/2015	05/15/2024
912828-WW-6	UNITED STATES TREASURY				1	251,556	99.6380	249,095	250,000	250,628	0	(390)	0	0	1.625	1.464	JJ	1,700	4,063	11/02/2015	07/31/2019
912828-XB-1	UNITED STATES TREASURY				1	195,970	98.4670	196,934	200,000	196,918	0	379	0	0	2.125	2.354	MN	552	4,250	06/15/2015	05/15/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						8,866,462	XXX	8,735,054	8,785,000	8,809,747	0	(23,778)	0	0	XXX	XXX	XXX	44,806	133,569	XXX	XXX
0599999. Total - U.S. Government Bonds						8,866,462	XXX	8,735,054	8,785,000	8,809,747	0	(23,778)	0	0	XXX	XXX	XXX	44,806	133,569	XXX	XXX
642869-AC-5	NEW BRUNSWICK, PROVINCE OF				1FE	154,977	100.4510	150,677	150,000	151,226	0	(2,686)	0	0	2.750	0.939	JD	183	4,125	08/03/2016	06/15/2018
683234-8D-3	ONTARIO, PROVINCE OF				1FE	162,171	103.1290	154,694	150,000	156,510	0	(3,616)	0	0	4.000	1.497	AO	1,400	6,000	06/01/2016	10/07/2019
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						317,148	XXX	305,370	300,000	307,735	0	(6,302)	0	0	XXX	XXX	XXX	1,583	10,125	XXX	XXX
1099999. Total - All Other Government Bonds						317,148	XXX	305,370	300,000	307,735	0	(6,302)	0	0	XXX	XXX	XXX	1,583	10,125	XXX	XXX
419792-SN-7	HAWAII ST			1	1FE	628,125	99.8460	624,038	625,000	627,658	0	(467)	0	0	2.250	2.117	MN	2,344	6,133	05/11/2017	05/01/2021
Hawaii Total						628,125	XXX	624,038	625,000	627,658	0	(467)	0	0	XXX	XXX	XXX	2,344	6,133	XXX	XXX
649791-CL-2	NEW YORK ST			1	1FE	112,024	105.8930	105,893	100,000	107,997	0	(2,434)	0	0	4.440	1.826	MS	1,480	4,440	04/28/2016	03/01/2021
New York Total						112,024	XXX	105,893	100,000	107,997	0	(2,434)	0	0	XXX	XXX	XXX	1,480	4,440	XXX	XXX
880541-XT-9	TENNESSEE ST			1	1FE	390,000	97.0890	378,647	390,000	390,000	0	0	0	0	1.445	1.445	FA	2,348	5,260	07/27/2016	08/01/2021
Tennessee Total						390,000	XXX	378,647	390,000	390,000	0	0	0	0	XXX	XXX	XXX	2,348	5,260	XXX	XXX
United States Total						1,130,149	XXX	1,108,578	1,115,000	1,125,654	0	(2,902)	0	0	XXX	XXX	XXX	6,172	15,833	XXX	XXX
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,130,149	XXX	1,108,578	1,115,000	1,125,654	0	(2,902)	0	0	XXX	XXX	XXX	6,172	15,833	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						1,130,149	XXX	1,108,578	1,115,000	1,125,654	0	(2,902)	0	0	XXX	XXX	XXX	6,172	15,833	XXX	XXX
052397-GW-0	AUSTIN TEX				1FE	226,856	110.9220	221,844	200,000	225,559	0	(1,297)	0	0	5.000	2.108	MS	2,444	0	08/30/2017	09/01/2022
421110-N3-7	HAYS TEX CONS INDPT SCH DIST				1FE	633,444	109.5280	618,833	565,000	625,394	0	(8,050)	0	0	5.000	1.930	FA	10,672	14,125	06/27/2017	08/15/2021
89453P-YL-7	TRAVIS CNTY TEX				1FE	300,000	99.0030	297,009	300,000	300,000	0	0	0	0	1.127	1.127	MS	1,127	3,381	07/20/2016	03/01/2019
Texas Total						1,160,300	XXX	1,137,686	1,065,000	1,150,953	0	(9,347)	0	0	XXX	XXX	XXX	14,244	17,506	XXX	XXX
United States Total						1,160,300	XXX	1,137,686	1,065,000	1,150,953	0	(9,347)	0	0	XXX	XXX	XXX	14,244	17,506	XXX	XXX
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						1,160,300	XXX	1,137,686	1,065,000	1,150,953	0	(9,347)	0	0	XXX	XXX	XXX	14,244	17,506	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						1,160,300	XXX	1,137,686	1,065,000	1,150,953	0	(9,347)	0	0	XXX	XXX	XXX	14,244	17,506	XXX	XXX
313378-A4-3	FEDERAL HOME LOAN BANKS				1	167,262	100.0070	165,012	165,000	165,147	0	(789)	0	0	1.375	0.893	MS	706	2,269	04/17/2015	03/09/2018
313378-A4-3	FEDERAL HOME LOAN BANKS	SD			1	415,251	100.0070	410,029	410,000	410,339	0	(1,824)	0	0	1.375	0.926	MS	1,754	5,638	04/17/2015	03/09/2018

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3135G0-YM-9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	SD			1	510,195	100.0870	500,435	500,000	502,103	0	(2,931)	0	0	1.875	1.278	MS	2,682	9,375	03/16/2015	09/18/2018
3137EA-DK-2	FREDDIE MAC				1	148,376	99.0220	148,533	150,000	149,370	0	390	0	0	1.250	1.519	FA	781	1,875	06/02/2015	08/01/2019
3137EA-DK-2	FREDDIE MAC	SD			1	346,211	99.0220	346,577	350,000	348,531	0	910	0	0	1.250	1.519	FA	1,823	4,375	06/02/2015	08/01/2019
3137EA-DM-8	FREDDIE MAC				1	147,055	98.8090	148,214	150,000	148,858	0	638	0	0	1.250	1.694	AO	464	1,875	02/18/2015	10/02/2019
34074G-DH-4	FLORIDA HURRICANE CATASTROPHE FD FIN COR			1	1FE	129,246	101.3570	126,696	125,000	127,554	0	(984)	0	0	2.995	2.151	JJ	1,872	3,744	04/01/2016	07/01/2020
57390E-EF-0	MARTIN CNTY FLA UTILS SYS REV				1FE	326,944	98.8130	326,083	330,000	327,082	0	138	0	0	1.668	2.000	AO	1,376	0	11/10/2017	10/01/2020
Florida Total						456,190	XXX	452,779	455,000	454,636	0	(846)	0	0	XXX	XXX	XXX	3,248	3,744	XXX	XXX
647310-X8-9	NEW MEXICO ST SEVERANCE TAX				1FE	611,463	100.0660	600,396	600,000	602,861	0	(5,677)	0	0	2.000	1.041	JJ	6,000	12,267	05/19/2016	07/01/2018
New Mexico Total						611,463	XXX	600,396	600,000	602,861	0	(5,677)	0	0	XXX	XXX	XXX	6,000	12,267	XXX	XXX
650035-UY-2	NEW YORK ST URBAN DEV CORP REV			1	1FE	110,054	105.1110	105,111	100,000	105,814	0	(2,563)	0	0	4.610	1.900	MS	1,357	4,610	04/28/2016	03/15/2020
New York Total						110,054	XXX	105,111	100,000	105,814	0	(2,563)	0	0	XXX	XXX	XXX	1,357	4,610	XXX	XXX
235416-7D-0	DALLAS TEX WTRWKS & SWR SYS REV				1FE	618,534	100.5980	613,648	610,000	617,313	0	(1,221)	0	0	2.485	2.150	AO	3,790	7,579	05/02/2017	10/01/2021
23542J-BE-4	DALLAS TEX WTRWKS & SWR SYS REV				1FE	475,000	98.5410	468,070	475,000	475,000	0	0	0	0	1.217	1.217	AO	1,445	5,781	06/23/2016	10/01/2019
88213A-LS-2	TEXAS A & M UNIV REVS			1	1FE	660,000	99.6060	657,400	660,000	660,000	0	0	0	0	2.464	2.464	MN	497	0	11/30/2017	05/15/2022
Texas Total						1,753,534	XXX	1,739,117	1,745,000	1,752,313	0	(1,221)	0	0	XXX	XXX	XXX	5,732	13,360	XXX	XXX
977100-GB-6	WISCONSIN ST GEN FD ANNUAL APPROPRIATION				1FE	210,000	98.9250	207,743	210,000	210,000	0	0	0	0	2.070	2.070	MN	725	1,992	05/03/2017	05/01/2021
Wisconsin Total						210,000	XXX	207,743	210,000	210,000	0	0	0	0	XXX	XXX	XXX	725	1,992	XXX	XXX
United States Total						4,875,591	XXX	4,823,945	4,835,000	4,849,971	0	(13,913)	0	0	XXX	XXX	XXX	25,271	61,379	XXX	XXX
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						4,875,591	XXX	4,823,945	4,835,000	4,849,971	0	(13,913)	0	0	XXX	XXX	XXX	25,271	61,379	XXX	XXX
3128M7-4G-8	FH G05923 - RMBS			4	1	55,725	110.5520	56,598	51,196	59,035	0	459	0	0	5.500	1.944	MON	235	2,868	12/28/2011	02/01/2040
312945-ZD-3	FH A97040 - RMBS			4	1	435,404	104.9880	433,557	412,959	438,746	0	(378)	0	0	4.000	2.787	MON	1,377	16,748	12/29/2011	02/01/2041
31368H-M4-2	FN 190379 - CDO/RMBS			4	1	8,512	110.6310	8,793	7,948	8,883	0	49	0	0	5.500	2.655	MON	36	445	10/06/2010	05/01/2037
31368H-MY-6	FN 190375 - RMBS			4	1	55,024	110.6150	55,632	50,293	58,592	0	424	0	0	5.500	1.892	MON	231	2,812	03/27/2012	11/01/2036
3138A4-Y5-8	FN AH3431 - RMBS			4	1	91,481	103.2460	90,167	87,332	90,481	0	(248)	0	0	3.500	2.153	MON	255	3,114	12/28/2011	01/01/2026
3138AM-UJ-2	FN AI7784 - RMBS			4	1	159,760	107.1790	160,684	149,921	163,493	0	(27)	0	0	4.500	2.620	MON	562	6,861	12/28/2011	07/01/2041
3138EG-FA-7	FN AL0160 - RMBS			4	1	122,820	107.2010	123,303	115,021	124,336	0	147	0	0	4.500	2.814	MON	431	5,261	03/27/2012	05/01/2041
31402C-PL-0	FN 725027 - RMBS			4	1	123,728	108.6260	124,724	114,819	126,167	0	(22)	0	0	5.000	2.707	MON	478	5,834	12/28/2011	11/01/2033
31403C-6L-0	FN 745275 - RMBS			4	1	78,804	108.6270	79,011	72,736	81,643	0	15	0	0	5.000	2.245	MON	303	3,698	03/27/2012	02/01/2036
31403D-DX-4	FN 745418 - RMBS			4	1	117,171	110.8730	119,298	107,599	122,327	0	636	0	0	5.500	2.410	MON	493	6,022	12/28/2011	04/01/2036
31410F-VW-2	FN 888129 - RMBS			4	1	9,574	110.6490	9,892	8,940	10,001	0	54	0	0	5.500	2.825	MON	41	500	10/06/2010	02/01/2037
31410K-JY-1	FN 889579 - RMBS			4	1	51,665	112.7250	53,046	47,058	55,003	0	418	0	0	6.000	1.926	MON	235	2,868	12/28/2011	05/01/2038
31412P-RQ-6	FN 931195 - RMBS			4	1	6,008	105.4170	5,977	5,670	5,966	0	(27)	0	0	4.500	2.200	MON	21	261	10/06/2010	05/01/2024
31416B-QD-3	FN 995152 - RMBS			4	1	10,140	101.0120	9,365	9,271	9,481	0	(81)	0	0	5.500	0.899	MON	42	426	03/27/2012	01/01/2021
31416B-TW-8	FN 995265 - RMBS			4	1	8,047	105.7010	7,833	7,410	7,797	0	(86)	0	0	5.500	2.296	MON	34	416	10/06/2010	01/01/2024
31417V-N6-6	FN AC8512 - RMBS			4	1	11,425	106.8920	11,521	10,778	11,703	0	23	0	0	4.500	2.758	MON	40	493	11/29/2011	12/01/2039
31418N-YK-0	FN AD1613 - RMBS			4	1	73,639	105.4200	72,466	68,741	72,933	0	(378)	0	0	4.500	1.968	MON	258	3,150	12/28/2011	02/01/2025
31418R-GS-4	FN AD3808 - RMBS			4	1	36,505	107.0040	37,279	34,839	37,154	0	52	0	0	4.500	3.079	MON	131	1,596	10/06/2010	04/01/2040
United States Total						1,455,431	XXX	1,459,145	1,362,530	1,483,740	0	1,032	0	0	XXX	XXX	XXX	5,204	63,373	XXX	XXX
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						1,455,431	XXX	1,459,145	1,362,530	1,483,740	0	1,032	0	0	XXX	XXX	XXX	5,204	63,373	XXX	XXX
3136A4-M9-7	FN 12M3B 2A2 - CMBS			4	1	424,395	100.0930	419,934	419,544	422,115	0	(2,280)	0	0	2.430	1.384	MON	850	7,422	03/30/2017	01/25/2019
3136AM-M4-8	FN 15M4B AV2 - CMBS			4	1	641,635	100.1970	636,251	635,000	640,464	0	(1,171)	0	0	2.509	2.251	MON	1,328	11,061	03/29/2017	07/25/2022
3137AS-NJ-9	FHMS K019 A2 - CMBS			4	1	505,000	99.4830	497,415	500,000	504,303	0	(697)	0	0	2.272	2.022	MON	947	5,680	05/26/2017	03/25/2022
3137AT-RW-4	FHMS K020 A2 - CMBS			4	1	602,320	99.7670	598,602	600,000	601,845	0	(475)	0	0	2.373	2.269	MON	1,187	9,492	03/29/2017	05/25/2022
3137B1-AZ-5	FHMS K712 A2 - CMBS			4	1	916,315	99.6210	910,366	913,829	915,515	0	(800)	0	0	1.869	1.689	MON	1,423	7,601	06/28/2017	11/25/2019
United States Total						3,089,665	XXX	3,062,567	3,068,373	3,084,242	0	(5,423)	0	0	XXX	XXX	XXX	5,734	41,255	XXX	XXX
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						3,089,665	XXX	3,062,567	3,068,373	3,084,242	0	(5,423)	0	0	XXX	XXX	XXX	5,734	41,255	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						9,420,687	XXX	9,345,658	9,265,903	9,417,953	0	(18,304)	0	0	XXX	XXX	XXX	36,209	166,007	XXX	XXX
00037B-AB-8	ABB FINANCE USA INC		C	1	1FE	226,889	101.7220	228,875	225,000	226,149	0	(248)	0	0	2.875	2.749	MN	952	6,469	11/02/2015	05/08/2022
001055-AN-2	AFLAC INC			1	1FE	596,437	100.1090	580,632	580,000	590,553	0	(4,670)	0	0	2.400	1.557	MS	4,099	13,920	09/23/2016	03/16/2020
00206R-AJ-1	AT&T INC			1	2FE	420,238	100.2880	361,037	360,000	360,870	0	(10,242)	0	0	5.500	2.593	FA	8,250	19,800	12/28/2011	02/01/2018
00287Y-AN-9	ABBVIE INC			1	2FE	503,550	99.9590	499,795	500,000	500,640	0	(1,727)	0	0	1.800	1.449	MN	1,175	9,000	04/19/2016	05/14/2018

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00440E-AT-4	CHUBB INA HOLDINGS INC		C	1,2	1FE	662,141	99.8740	644,187	645,000	656,782	0	(3,819)	0	0	2.300	1.619	MN	2,390	13,168	10/31/2017	11/03/2020
009158-AR-7	AIR PRODUCTS AND CHEMICALS INC			1	1FE	486,996	101.8710	463,513	455,000	479,395	0	(6,124)	0	0	3.000	1.555	MN	2,199	13,650	09/29/2016	11/03/2021
02079K-AA-5	ALPHABET INC			1	1FE	675,226	104.7240	649,289	620,000	658,656	0	(10,352)	0	0	3.625	1.718	MN	2,622	20,844	12/04/2017	05/19/2021
02665W-AH-4	AMERICAN HONDA FINANCE CORP		C	1	1FE	620,820	100.1630	600,978	600,000	611,003	0	(6,686)	0	0	2.250	1.106	FA	5,100	13,500	07/06/2016	08/15/2019
03076C-AE-6	AMERIPRISE FINANCIAL INC			1	1FE	567,940	106.1040	530,520	500,000	533,304	0	(14,613)	0	0	5.300	2.184	MS	7,803	26,500	08/03/2015	03/15/2020
031162-BD-1	AMGEN INC			1	2FE	522,660	102.8240	514,120	500,000	513,726	0	(4,777)	0	0	3.450	2.411	AO	4,313	17,250	02/08/2016	10/01/2020
03523T-AV-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2FE	665,916	106.1590	636,954	600,000	630,897	0	(7,553)	0	0	5.000	2.658	AO	6,333	23,875	10/06/2017	04/15/2020
037833-AJ-9	APPLE INC			1	1FE	197,999	99.7570	199,514	200,000	199,772	0	672	0	0	1.000	1.341	MN	322	2,000	12/28/2015	05/03/2018
037833-CM-0	APPLE INC			1,2	1FE	599,970	100.1330	600,798	600,000	599,975	0	5	0	0	2.500	2.501	FA	5,917	7,500	02/02/2017	02/09/2022
038222-AF-2	APPLIED MATERIALS INC			1	1FE	640,904	106.0920	631,247	595,000	638,214	0	(2,690)	0	0	4.300	2.108	JD	1,137	12,793	10/06/2017	06/15/2021
05565Q-CR-7	BP CAPITAL MARKETS PLC		C	1	1FE	618,414	100.1540	615,947	615,000	616,509	0	(1,058)	0	0	2.237	2.053	MN	1,949	13,758	01/30/2017	05/10/2019
05574L-XH-6	BNP PARIBAS SA		C		1FE	506,295	100.5090	502,545	500,000	502,152	0	(1,743)	0	0	2.450	2.087	MS	3,539	12,250	07/29/2015	03/17/2019
06051G-EX-3	BANK OF AMERICA CORP				1FE	504,845	100.3510	501,755	500,000	502,415	0	(2,275)	0	0	2.600	2.127	JJ	5,994	13,000	12/01/2016	01/15/2019
06367T-YL-8	BANK OF MONTREAL				1FE	650,827	99.4050	646,133	650,000	650,775	0	(52)	0	0	2.100	2.050	JD	607	6,825	10/30/2017	06/15/2020
06406H-CW-7	BANK OF NEW YORK MELLON CORP			2	1FE	601,887	100.2740	601,644	600,000	600,714	0	(428)	0	0	2.300	2.225	MS	4,217	13,800	06/22/2015	09/11/2019
064159-CU-8	BANK OF NOVA SCOTIA				1FE	593,903	100.1110	590,655	590,000	591,145	0	(1,272)	0	0	2.050	1.812	AO	2,049	12,095	04/05/2017	10/30/2018
07330N-AJ-4	BRANCH BANKING AND TRUST CO			2	1FE	517,035	101.4080	507,040	500,000	511,286	0	(3,413)	0	0	2.850	2.109	AO	3,563	14,250	04/18/2016	04/01/2021
084664-CG-4	BERKSHIRE HATHAWAY FINANCE CORP			1	1FE	151,422	99.6860	149,529	150,000	150,584	0	(479)	0	0	1.700	1.372	MS	751	2,550	03/23/2016	03/15/2019
084670-BC-1	BERKSHIRE HATHAWAY INC				1FE	669,950	105.0320	661,702	630,000	650,331	0	(4,569)	0	0	3.750	2.805	FA	8,925	21,938	11/29/2017	08/15/2021
09247X-AE-1	BLACKROCK INC			1	1FE	633,476	105.1760	599,503	570,000	604,797	0	(17,309)	0	0	5.000	1.783	JD	1,663	28,500	01/27/2017	12/10/2019
09247X-AL-5	BLACKROCK INC			1	1FE	214,912	104.0030	208,006	200,000	212,123	0	(1,787)	0	0	3.500	2.442	MS	2,003	7,000	06/01/2016	03/18/2024
097023-BE-4	BOEING CO			1	1FE	620,051	99.7310	618,332	620,000	619,953	0	84	0	0	0.950	0.971	MN	753	5,890	01/30/2017	05/15/2018
10112R-AS-3	BOSTON PROPERTIES LP			1,2	2FE	373,965	104.5820	366,037	350,000	365,701	0	(4,766)	0	0	4.125	2.619	MN	1,845	14,438	03/28/2016	05/15/2021
126650-CJ-7	CVS HEALTH CORP			1,2	2FE	630,369	100.4690	617,884	615,000	624,498	0	(3,531)	0	0	2.800	2.155	JJ	7,701	15,610	04/05/2017	07/20/2020
14040H-AY-1	CAPITAL ONE FINANCIAL CORP				2FE	525,880	106.9240	529,274	495,000	514,973	0	(2,209)	0	0	4.750	3.521	JJ	10,842	15,438	12/05/2017	07/15/2021
14912L-6U-0	CATERPILLAR FINANCIAL SERVICES CORP			1	1FE	674,250	97.5650	663,442	680,000	674,842	0	451	0	0	1.700	1.918	FA	4,560	8,500	11/29/2017	08/09/2021
166751-AJ-6	CHEVRON CORP			1	1FE	713,849	103.3570	645,981	625,000	646,583	0	(16,443)	0	0	4.950	1.945	MS	10,141	28,710	10/30/2017	03/03/2019
17275R-AH-5	CISCO SYSTEMS INC			1	1FE	599,726	104.6010	596,226	570,000	598,130	0	(1,596)	0	0	4.450	1.967	JJ	11,696	0	12/04/2017	01/15/2020
17401Q-AC-5	CITIZENS BANK NA			2	2FE	503,920	100.0880	500,440	500,000	501,320	0	(1,546)	0	0	2.300	1.981	JD	894	11,500	04/18/2016	12/03/2018
20030N-BA-8	COMCAST CORP			1	1FE	674,750	106.0090	636,054	600,000	642,781	0	(19,245)	0	0	5.150	1.774	MS	10,300	30,900	08/31/2016	03/01/2020
207597-ED-3	CONNECTICUT LIGHT AND POWER CO			1	1FE	400,504	101.2350	369,508	365,000	369,910	0	(14,679)	0	0	5.650	1.560	MN	3,437	20,623	11/20/2015	05/01/2018
20826F-AJ-5	CONOCOPHILLIPS CO			1	1FE	498,670	99.8260	499,130	500,000	499,324	0	275	0	0	2.200	2.259	MN	1,406	11,000	08/07/2015	05/15/2020
21688A-AE-2	RABOBANK NEDERLAND (NEW YORK BRANCH)		C		1FE	153,486	102.9610	154,442	150,000	153,232	0	(254)	0	0	3.375	3.047	MN	563	5,063	05/01/2017	05/21/2025
22160K-AH-8	COSTCO WHOLESALE CORP			1	1FE	620,956	99.4860	621,788	625,000	621,657	0	701	0	0	2.250	2.387	FA	5,313	14,063	01/30/2017	02/15/2022
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)		C		1FE	179,622	103.5430	181,200	175,000	179,253	0	(369)	0	0	3.625	3.218	MS	1,974	3,172	05/01/2017	09/09/2024
22546Q-AR-8	CREDIT SUISSE AG (NEW YORK BRANCH)		C		1FE	500,845	101.0690	505,345	500,000	500,574	0	(140)	0	0	3.000	2.968	AO	2,583	15,000	12/10/2015	10/29/2021
24422E-TE-9	JOHN DEERE CAPITAL CORP				1FE	662,473	99.9290	649,539	650,000	655,351	0	(5,192)	0	0	1.950	1.135	JJ	6,091	12,675	08/31/2016	01/08/2019
25746U-BE-8	DOMINION RESOURCES INC			1	2FE	484,792	102.0740	408,296	400,000	406,451	0	(13,957)	0	0	6.400	2.792	JD	1,138	25,600	12/28/2011	06/15/2018
260543-CF-8	DOW CHEMICAL CO			1,2	2FE	361,081	104.9300	367,255	350,000	354,748	0	(1,200)	0	0	4.125	3.722	MN	1,845	14,438	03/27/2012	11/15/2021
278865-AQ-3	ECOLAB INC			1	2FE	300,873	99.9890	299,967	300,000	300,010	0	(323)	0	0	1.550	1.441	JJ	2,183	4,650	04/10/2015	01/12/2018
29736R-AL-4	ESTEE LAUDER COMPANIES INC			1	1FE	315,863	99.2830	312,741	315,000	315,647	0	(216)	0	0	1.800	1.700	FA	2,268	2,804	04/05/2017	02/07/2020
30231G-AV-4	EXXON MOBIL CORP			1,2	1FE	637,081	99.8060	628,778	630,000	636,496	0	(586)	0	0	2.222	1.876	MS	4,666	0	09/15/2017	03/01/2021
341099-CP-2	DUKE ENERGY FLORIDA LLC			1,2	1FE	732,578	102.2720	715,904	700,000	721,854	0	(6,182)	0	0	3.100	2.136	FA	8,198	21,700	03/29/2016	08/15/2021
369622-SM-8	GENERAL ELECTRIC CAPITAL CORP				1FE	199,476	108.0160	189,028	175,000	190,648	0	(4,798)	0	0	5.300	2.305	FA	3,607	9,275	02/17/2016	02/11/2021
375558-BB-8	GILEAD SCIENCES INC			1	1FE	514,510	100.9200	504,600	500,000	508,843	0	(3,210)	0	0	2.550	1.866	MS	4,250	12,750	03/17/2016	09/01/2020
38141E-A2-5	GOLDMAN SACHS GROUP INC				1FE	397,886	105.7040	375,249	355,000	362,597	0	(6,405)	0	0	7.500	5.505	FA	10,058	26,625	12/28/2011	02/15/2019
404280-AK-5	HSBC HOLDINGS PLC		C		1FE	729,780	107.4810	698,627	650,000	701,954	0	(15,115)	0	0	5.100	2.528	AO	7,919	33,150	09/27/2016	04/05/2021
437076-BE-1	HOME DEPOT INC			1,2	1FE	615,354	100.0530	610,323	610,000	612,240	0	(1,564)	0	0	2.000	1.728	JD	542	12,200	01/30/2017	06/15/2019
446438-RM-7	HUNTINGTON NATIONAL BANK			2	1FE	509,220	99.8810	499,405	500,000	505,753	0	(2,658)	0	0	2.400	1.849	AO	3,000	12,000	09/07/2016	04/01/2020
45866F-AC-8	INTERCONTINENTAL EXCHANGE INC			1,2	1FE	866,499	101.1660	859,911	850,000	860,587	0	(3,589)	0	0	2.750	2.293	JD	1,948	23,375	08/31/2016	12/01/2020
459200-JF-9	INTERNATIONAL BUSINESS MACHINES CORP			1	1FE	639,548	99.7440	633,374	635,000	639,065	0	(484)	0	0	2.250	2.038	FA	5,239	4,275	09/15/2017	02/19/2021
460146-CG-6	INTERNATIONAL PAPER CO			1,2	2FE	475,705	107.6440	477,939	444,000	465,343	0	(2,570)	0	0	4.750	3.407	FA	7,967	13,728	10/06/2017	02/15/2022
46625H-HS-2	JPMORGAN CHASE & CO				1FE	614,520	105.0840	598,979	570,000	597,721	0	(10,290)	0	0	4.400	2.426	JJ	11,077	23,540	01/27/2017	07/22/2020
46625H-JH-4	JPMORGAN CHASE & CO				1FE	204,362	102.0560	204,112	200,000	204,294	0	(68)	0	0	3.200	2.743	JJ	2,773	0	11/27/2017	01/25/2023
501044-DA-6	KROGER CO			1	2FE	507,065	99.8390	499,195	500,000	502,721	0	(2,582)	0	0	2.000	1.470	JJ	4,611	10,000	04/19/2016	01/15/2019
532457-BQ-0	ELI LILLY AND CO			1	1FE	661,162	99.7710	658,489	660,000	661,141	0	(21)	0	0	2.350	2.308	MN	1,982	0	11/29/2017	05/15/2022
548661-CQ-8	LOWES CO INC			1,2	1FE	546,345	104.2790	521,395	500,000	522,463	0	(12,231)	0	0	4.625	2.049	AO	4,882	23,125	01/07/2016	04/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
548661-CT-2	LOWES CO INC			1,2	1FE	575,253	104.2200	567,999	545,000	562,692	0	(5,524)	0	0	3.750	2.631	AO	4,315	20,438	09/03/2015	04/15/2021
571903-AJ-2	MARRIOTT INTERNATIONAL INC			1,2	2FE	340,398	100.6980	332,303	330,000	334,327	0	(4,667)	0	0	3.000	1.549	MS	3,300	9,900	09/08/2016	03/01/2019
58013M-EE-0	MCDONALDS CORPORATION			1	2FE	65,160	100.5980	55,329	55,000	55,244	0	(1,483)	0	0	5.350	2.591	MS	981	2,943	10/06/2010	03/01/2018
585055-BA-3	MEDTRONIC INC		C	1	1FE	622,770	99.9000	619,380	620,000	620,406	0	(1,638)	0	0	1.375	1.109	AO	2,131	8,525	01/27/2017	04/01/2018
58933Y-AG-0	MERCK & CO INC			1	1FE	619,253	99.8220	618,896	620,000	619,930	0	181	0	0	1.300	1.330	MN	963	8,060	01/27/2017	05/18/2018
594918-BG-8	MICROSOFT CORP			1,2	1FE	501,140	99.6440	498,220	500,000	500,670	0	(234)	0	0	2.000	1.950	MN	1,611	10,000	12/09/2015	11/03/2020
594918-BJ-2	MICROSOFT CORP			1,2	1FE	212,934	102.1720	204,344	200,000	211,087	0	(1,321)	0	0	3.125	2.324	MN	1,007	6,250	08/02/2016	11/03/2025
594918-BP-8	MICROSOFT CORP			1,2	1FE	599,664	97.4070	584,442	600,000	599,751	0	68	0	0	1.550	1.562	FA	3,694	9,300	09/28/2016	08/08/2021
61746B-DM-5	MORGAN STANLEY				1FE	614,713	100.2740	611,671	610,000	611,687	0	(1,511)	0	0	2.500	2.235	JJ	6,651	13,875	01/30/2017	01/24/2019
637432-NF-8	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1FE	590,447	99.9370	594,625	595,000	592,456	0	948	0	0	2.300	2.457	MN	2,281	11,500	12/04/2017	11/01/2020
63946B-AE-0	NBCUNIVERSAL MEDIA LLC			1	1FE	167,108	106.0260	159,039	150,000	161,287	0	(3,334)	0	0	4.375	1.971	AO	1,641	6,563	03/23/2016	04/01/2021
66989H-AD-0	NOVARTIS CAPITAL CORP		C	1	1FE	510,655	104.9870	482,940	460,000	485,089	0	(10,514)	0	0	4.400	1.973	AO	3,767	20,240	07/09/2015	04/24/2020
681919-AZ-9	OMNICOM GROUP INC			1	2FE	420,976	103.3260	413,304	400,000	410,151	0	(2,164)	0	0	3.625	2.996	MN	2,417	14,500	08/31/2012	05/01/2022
68389X-AG-0	ORACLE CORP			1	1FE	718,314	104.3840	678,496	650,000	680,879	0	(19,880)	0	0	5.000	1.814	JJ	15,618	32,500	08/31/2016	07/08/2019
68389X-BB-0	ORACLE CORP			1,2	1FE	196,484	100.2050	200,410	200,000	197,609	0	507	0	0	2.500	2.792	MN	639	5,000	11/02/2015	05/15/2022
69353R-EK-0	PNC BANK NA			2	1FE	205,908	99.8700	199,740	200,000	205,117	0	(652)	0	0	2.950	2.552	FA	2,098	5,900	10/06/2016	02/23/2025
69353R-EW-4	PNC BANK NA			2	1FE	609,114	99.1480	594,888	600,000	606,554	0	(1,944)	0	0	2.150	1.802	AO	2,222	12,900	08/31/2016	04/29/2021
694308-GV-3	PACIFIC GAS AND ELECTRIC CO			1,2	1FE	463,982	105.2330	441,979	420,000	450,826	0	(9,515)	0	0	4.250	1.820	MN	2,281	17,850	08/09/2016	05/15/2021
713448-BW-7	PEPSICO INC			1	1FE	617,890	102.2160	613,296	600,000	608,690	0	(2,191)	0	0	3.000	2.581	FA	6,300	18,000	01/30/2017	08/25/2021
717081-DM-2	PFIZER INC			1	1FE	211,166	103.9070	207,814	200,000	210,768	0	(398)	0	0	3.400	2.481	MN	869	3,400	09/28/2017	05/15/2024
740189-AL-9	PRECISION CASTPARTS CORP			1,2	1FE	498,605	100.3760	501,880	500,000	499,287	0	279	0	0	2.250	2.310	JD	500	11,250	07/10/2015	06/15/2020
744448-CD-1	PUBLIC SERVICE CO OF COLORADO			1,2	1FE	562,221	102.1480	546,492	535,000	549,498	0	(5,914)	0	0	3.200	2.023	MN	2,188	17,120	10/23/2015	11/15/2020
747525-AP-8	QUALCOMM INC			1	1FE	399,976	99.6070	398,428	400,000	399,980	0	4	0	0	2.100	2.102	MN	957	4,060	05/19/2017	05/20/2020
78012K-KU-0	ROYAL BANK OF CANADA				1FE	622,868	100.3310	622,052	620,000	622,165	0	(666)	0	0	2.500	2.381	JJ	6,975	14,000	01/27/2017	01/19/2021
808513-AK-1	CHARLES SCHWAB CORP			1,2	1FE	299,622	99.9340	299,802	300,000	299,976	0	128	0	0	1.500	1.543	MS	1,388	4,500	03/03/2015	03/10/2018
822582-BU-5	SHELL INTERNATIONAL FINANCE BV		C	1	1FE	623,239	98.7870	617,419	625,000	623,928	0	597	0	0	1.375	1.478	MS	2,602	8,594	01/27/2017	09/12/2019
828807-CM-7	SIMON PROPERTY GROUP LP			1	1FE	248,373	99.9890	249,973	250,000	249,958	0	500	0	0	1.500	1.703	FA	1,563	3,750	10/07/2014	02/01/2018
828807-CX-3	SIMON PROPERTY GROUP LP			1,2	1FE	178,738	100.2920	175,511	175,000	177,512	0	(732)	0	0	2.500	2.046	JJ	2,017	4,375	04/26/2016	07/15/2021
842587-CS-4	SOUTHERN CO			1,2	2FE	511,750	99.4790	497,395	500,000	508,428	0	(2,368)	0	0	2.350	1.839	JJ	5,875	12,958	07/28/2016	07/01/2021
857477-AV-5	STATE STREET CORP				1FE	644,889	98.5940	635,931	645,000	644,924	0	22	0	0	1.950	1.954	MN	1,467	12,578	05/17/2016	05/19/2021
87612E-AZ-9	TARGET CORP			1	1FE	608,239	101.9640	616,882	605,000	608,578	0	(744)	0	0	2.900	2.743	JJ	8,090	13,848	01/30/2017	01/15/2022
87612E-BE-5	TARGET CORP			1	1FE	202,440	96.2260	192,452	200,000	202,156	0	(233)	0	0	2.500	2.356	AO	1,056	5,000	10/06/2016	04/15/2026
89114Q-BC-1	TORONTO-DOMINION BANK				1FE	623,977	100.3540	621,191	619,000	622,671	0	(1,189)	0	0	2.500	2.291	JD	731	15,475	11/21/2016	12/14/2020
89114Q-BG-2	TORONTO-DOMINION BANK				1FE	200,418	99.0840	198,168	200,000	200,288	0	(85)	0	0	2.125	2.079	AO	992	4,250	06/01/2016	04/07/2021
89152U-AG-7	TOTAL CAPITAL INTERNATIONAL SA		C	1	1FE	202,543	100.2580	200,516	200,000	200,537	0	(872)	0	0	2.125	1.679	FA	1,665	4,250	12/28/2015	08/10/2018
89153U-AE-1	TOTAL CAPITAL CANADA LTD		C	1	1FE	499,520	99.9770	499,885	500,000	499,996	0	99	0	0	1.450	1.470	JJ	3,343	7,250	01/10/2013	01/15/2018
89233P-4S-2	TOYOTA MOTOR CREDIT CORPORATION		C	1	1FE	485,371	105.4360	479,734	455,000	483,272	0	(2,099)	0	0	4.250	2.120	JJ	9,132	0	10/06/2017	01/11/2021
904764-AQ-0	UNILEVER CAPITAL CORP		C	1	1FE	616,866	100.1750	601,050	600,000	607,334	0	(6,156)	0	0	2.200	1.151	MS	4,217	13,200	06/08/2016	03/06/2019
911312-AH-9	UNITED PARCEL SERVICE INC			1	1FE	222,292	100.1160	200,232	200,000	200,321	0	(8,406)	0	0	5.500	1.256	JJ	5,072	11,000	12/28/2015	01/15/2018
911312-AM-8	UNITED PARCEL SERVICE INC			1	1FE	623,076	102.4960	614,976	600,000	617,186	0	(5,416)	0	0	3.125	2.146	JJ	8,646	18,750	11/23/2016	01/15/2021
91159H-HL-7	U.S. BANCORP			2	1FE	617,370	100.0520	600,312	600,000	612,146	0	(3,928)	0	0	2.350	1.654	JJ	5,953	14,100	08/29/2016	01/29/2021
91159J-AA-4	U.S. BANCORP			2	1FE	209,308	101.3980	202,796	200,000	207,179	0	(1,521)	0	0	2.950	2.102	JJ	2,721	5,900	08/02/2016	07/15/2022
91324P-CM-2	UNITEDHEALTH GROUP INC			1	1FE	620,582	101.1860	617,235	610,000	616,012	0	(2,230)	0	0	2.700	2.298	JJ	7,595	14,985	01/30/2017	07/15/2020
92276M-AX-3	VENTAS REALTY LPVTRYUSUS			1,2	2FE	231,878	104.9050	225,546	215,000	222,709	0	(1,816)	0	0	4.250	3.267	MS	3,046	9,138	07/26/2012	03/01/2022
92343V-CC-6	VERIZON COMMUNICATIONS INC			1	2FE	638,982	103.1160	618,696	600,000	626,277	0	(7,867)	0	0	3.450	2.030	MS	6,095	20,700	05/12/2016	03/15/2021
92976W-BH-8	WELLS FARGO & CO				1FE	410,615	100.3110	361,120	360,000	360,743	0	(8,731)	0	0	5.750	3.258	FA	8,625	20,700	12/28/2011	02/01/2018
931142-CZ-4	WAL MART STORES INC				1FE	239,564	103.0580	231,881	225,000	232,735	0	(2,648)	0	0	3.250	1.987	AO	1,341	7,313	11/02/2015	10/25/2020
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						52,404,315	XXX	51,250,775	50,443,000	51,452,441	0	(390,973)	0	0	XXX	XXX	XXX	426,752	1,348,729	XXX	XXX
46642N-BA-3	JPMBB 14C22 A1 - CMBS			4	1FM	173,830	99.6140	173,159	173,830	173,741	0	(17)	0	0	1.451	1.448	MON	210	2,624	08/06/2014	09/17/2047
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						173,830	XXX	173,159	173,830	173,741	0	(17)	0	0	XXX	XXX	XXX	210	2,624	XXX	XXX
02007P-AD-5	ALLYA 171 A4 - ABS			4	1FE	374,920	99.4730	373,024	375,000	374,938	0	19	0	0	1.990	2.004	MON	332	6,530	01/24/2017	11/15/2021
02587A-AJ-3	AMXCA 171 A - ABS			4	1FE	628,906	99.5520	622,200	625,000	628,404	0	(502)	0	0	1.930	1.675	MON	536	4,021	08/31/2017	09/15/2022
03065L-AF-6	AMCAR 152 C - ABS			4	1FE	164,324	100.2930	163,478	163,000	163,946	0	(379)	0	0	2.400	1.925	MON	250	1,956	06/28/2017	01/08/2021
12592W-AC-2	CNHI 15A A3 - ABS			4	1FE	131,713	99.8560	131,528	131,718	131,717	0	1	0	0	1.300	1.305	MON	76	1,892	02/25/2015	04/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126802-DC-8	CABMT 151 A1 - ABS			4	1FE	383,177	100.1380	380,524	380,000	382,606	0	(570)	0	0	2.260	1.950	MON	382	4,294	06/28/2017	03/15/2023
14314J-AD-2	CARMX 171 A4 - ABS			4	1FE	459,864	99.6280	458,289	460,000	459,892	0	28	0	0	2.270	2.288	MON	464	9,137	01/25/2017	09/15/2022
161571-FK-5	CHAIT 124 A - ABS			4	1FE	543,705	99.1990	545,595	550,000	547,440	0	1,541	0	0	1.580	1.879	MON	386	8,690	07/14/2015	08/16/2021
17305E-FS-9	CCCIT 14A6 A6 - ABS			4	1FE	506,992	100.1260	500,630	500,000	502,862	0	(1,820)	0	0	2.150	1.771	JJ	4,957	10,750	09/09/2015	07/15/2021
34528Q-EC-4	FORDF 155 A - ABS			4	1FE	652,844	100.2010	651,307	650,000	651,513	0	(584)	0	0	2.390	2.305	MON	690	15,535	09/03/2015	08/15/2022
65474V-AJ-0	NMOTR 15A A2 - ABS			4	1FE	449,875	99.9850	449,933	450,000	449,998	0	43	0	0	1.440	1.453	MON	288	6,480	01/28/2015	01/15/2020
687847-AC-7	OSCAR 141 A3 - ABS		D	4	1FE	24,616	100.1520	24,660	24,623	24,622	0	1	0	0	1.720	1.738	MON	19	499	09/19/2014	04/15/2019
80283Y-AG-0	SDART 144 D - ABS			4	1FE	319,577	100.9700	318,056	315,000	318,739	0	(838)	0	0	3.100	1.962	MON	434	2,441	10/04/2017	11/16/2020
87165L-AF-8	SYNCT 151 A - ABS			4	1FE	774,390	100.3340	767,555	765,000	770,710	0	(1,942)	0	0	2.370	2.033	MON	806	14,990	06/26/2017	03/15/2023
981464-FU-9	WFNMT 16C A - ABS			4	1FE	632,520	99.1620	629,679	635,000	632,997	0	477	0	0	1.720	1.907	MON	485	4,551	07/20/2017	08/15/2023
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						6,047,423	XXX	6,016,455	6,024,340	6,040,385	0	(4,525)	0	0	XXX	XXX	XXX	10,105	91,765	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						58,625,568	XXX	57,440,389	56,641,170	57,666,567	0	(395,515)	0	0	XXX	XXX	XXX	437,068	1,443,119	XXX	XXX
233331-86-7	DTE ENERGY CO			2	2FE	85,223	26.7700	90,670	84,675	85,152	0	(71)	0	0	6.000	1.960	MJSD	226	4,779	03/31/2017	12/15/2076
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						85,223	XXX	90,670	84,675	85,152	0	(71)	0	0	XXX	XXX	XXX	226	4,779	XXX	XXX
4899999. Total - Hybrid Securities						85,223	XXX	90,670	84,675	85,152	0	(71)	0	0	XXX	XXX	XXX	226	4,779	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						68,839,187	XXX	67,452,077	66,627,675	67,781,654	0	(447,287)	0	0	XXX	XXX	XXX	519,054	1,591,920	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,455,431	XXX	1,459,145	1,362,530	1,483,740	0	1,032	0	0	XXX	XXX	XXX	5,204	63,373	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						3,263,495	XXX	3,235,726	3,242,203	3,257,983	0	(5,440)	0	0	XXX	XXX	XXX	5,944	43,879	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						6,047,423	XXX	6,016,455	6,024,340	6,040,385	0	(4,525)	0	0	XXX	XXX	XXX	10,105	91,765	XXX	XXX
8199999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						79,605,536	XXX	78,163,404	77,256,748	78,563,762	0	(456,219)	0	0	XXX	XXX	XXX	540,307	1,790,938	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
00123Q-30-2	AMERICAN CAPITAL AGENCY CORP			3,552.000	25.00	25.840	86,917	25.840	91,784	86,917	1,727	6,882	0	0	0	0	0	0	P5L	11/30/2015
00123Q-50-0	AGNC INVESTMENT CORP			6,344.000	25.00	0.000	163,168	25.720	163,168	156,612	2,778	1,634	0	6,555	0	0	6,555	0	P2LZ	08/16/2017
025932-70-8	AMERICAN FINANCIAL GROUP INC			6,331.000	25.00	0.000	158,391	26.220	165,999	158,391	0	9,497	0	0	0	0	0	0	RP2LFE	02/02/2016
02665T-80-1	AMERICAN HOMES 4 RENT			3,417.000	25.00	26.790	86,683	26.790	91,541	86,683	1,363	4,068	0	2,932	0	0	2,932	0	P3L	08/09/2016
044103-60-4	ASHFORD HOSPITALITY TRUST INC			1,715.000	25.00	0.000	43,092	25.400	43,561	43,092	0	0	0	0	0	0	0	0	RP2LZ	12/28/2017
060505-28-6	BANK OF AMERICA CORP			4,609.000	25.00	27.440	114,207	27.440	126,471	114,207	1,785	7,139	0	0	0	0	0	0	P3LFE	12/28/2017
084423-60-7	W. R. BERKLEY CORP			3,545.000	25.00	0.000	88,572	25.930	91,922	88,572	0	5,096	0	0	0	0	0	0	RP2LFE	05/19/2016
12542R-50-6	CHS INC			2,842.000	25.00	27.360	77,744	27.360	77,757	79,693	0	5,053	0	2,403	0	0	2,403	0	P3L	02/02/2016
12542R-70-4	CHS INC			6,721.000	25.00	26.470	177,330	26.470	177,905	180,958	0	11,375	0	702	0	0	702	0	P3L	12/05/2016
16934Q-40-6	CHIMERA INVESTMENT CORP			7,834.000	25.00	0.000	202,117	25.800	202,117	197,175	0	13,194	0	4,943	0	0	4,943	0	P2LZ	04/28/2017
278642-20-2	EBAY INC			5,636.000	25.00	0.000	140,690	26.940	151,834	140,690	0	8,454	0	0	0	0	0	0	RP2LFE	02/23/2016
29364W-10-8	ENTERGY LOUISIANA LLC			3,482.000	25.00	0.000	86,168	24.820	86,423	86,168	0	4,246	0	0	0	0	0	0	RP1LFE	09/30/2016
36242H-70-8	GABELLI DIVIDEND & INCOME TRUST			1,718.000	25.00	0.000	43,551	25.350	43,551	42,951	0	2,396	0	3,209	0	0	3,209	0	P1LFE	12/28/2017
446150-70-8	HUNTINGTON BANCSHARES INC			5,653.000	25.00	28.140	139,765	28.140	159,075	139,765	2,220	8,836	0	15	0	0	15	0	P3LFE	03/31/2016
45822P-20-4	INTEGRYS ENERGY GROUP INC			8,299.000	25.00	0.000	213,449	27.112	225,002	213,449	0	12,449	0	0	0	0	0	0	RP2UFE	06/21/2016
524901-50-1	LEGG MASON INC			4,463.000	25.00	27.260	110,185	27.260	121,661	110,185	0	7,113	0	3	0	0	3	0	RP3LFE	12/13/2016
61761J-40-6	MORGAN STANLEY			3,284.000	25.00	27.850	90,173	27.850	91,459	90,846	1,308	1,575	0	(673)	0	0	(673)	0	P3LFE	12/13/2017
65339K-10-0	NEXTERA ENERGY CAPITAL HOLDINGS INC			5,758.000	25.00	0.000	144,758	25.570	147,232	144,758	0	7,559	0	0	0	0	0	0	RP2LFE	07/13/2016
69360J-64-4	PS BUSINESS PARKS INC			7,894.000	25.00	0.000	199,718	25.300	199,718	196,064	0	11,709	0	15,530	0	0	15,530	0	P2LFE	12/28/2017
74460W-73-5	PUBLIC STORAGE			2,573.000	25.00	0.000	64,376	25.020	64,376	64,325	0	3,187	0	9,829	0	0	9,829	0	P2LFE	07/13/2016
74460W-77-6	PUBLIC STORAGE			3,495.000	25.00	0.000	89,787	25.690	89,787	87,107	0	4,723	0	10,695	0	0	10,695	0	P2LFE	01/19/2016
759351-80-2	REINSURANCE GROUP OF AMERICA INC			1,551.000	25.00	0.000	38,768	27.990	43,412	38,768	0	2,569	0	0	0	0	0	0	RP2LFE	12/28/2017
81254U-20-5	SEASPAN CORP		C	8,128.000	25.00	25.550	200,102	25.550	207,670	200,102	0	12,959	0	0	0	0	0	0	RP3L	12/01/2016
857477-85-5	STATE STREET CORP			1,902.000	25.00	0.000	51,582	27.120	51,582	47,633	0	2,546	0	3,994	0	0	3,994	0	P2LFE	04/21/2016
90187B-30-9	TWO HARBORS INVESTMENT CORP			5,403.000	25.00	0.000	141,883	26.260	141,883	136,696	0	2,804	0	5,187	0	0	5,187	0	P2LZ	07/13/2017
911684-60-3	UNITED STATES CELLULAR CORP			7,889.000	25.00	25.920	202,459	25.920	204,483	202,576	0	12,755	0	197	0	0	197	0	RP3LFE	12/28/2017
957638-20-8	WESTERN ALLIANCE BANCORP			7,209.000	25.00	26.215	179,198	26.215	188,984	179,198	2,831	11,264	0	0	0	0	0	0	RP3L	12/01/2016
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							3,334,835	XXX	3,450,360	3,313,583	14,012	181,082	0	65,520	0	0	65,520	0	XXX	XXX
8999999 - Total Preferred Stocks							3,334,835	XXX	3,450,360	3,313,583	14,012	181,082	0	65,520	0	0	65,520	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 Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
00206R-10-2	AT&T ORD			660.000	25,661	38.880	25,661	25,429	0	964	0	(1,111)	0	(1,111)	0	L	11/24/2017
002824-10-0	ABBOTT LABORATORIES ORD			550.000	31,389	57.070	31,389	23,008	0	484	0	9,075	0	9,075	0	L	01/31/2017
00287Y-10-9	ABBVIE ORD			3,733.000	361,018	96.710	361,018	284,476	0	2,899	0	76,543	0	76,543	0	L	11/24/2017
00724F-10-1	ADOBE SYSTEM ORD			305.000	53,448	175.240	53,448	28,866	0	0	0	20,261	0	20,261	0	L	05/02/2017
00846U-10-1	AGILENT TECHNOLOGIES ORD			390.000	26,118	66.970	26,118	19,895	58	157	0	5,356	0	5,356	0	L	06/07/2017
015351-10-9	ALEXION PHARMACEUTICALS ORD			116.000	13,872	119.590	13,872	15,032	0	0	0	(1,159)	0	(1,159)	0	L	12/08/2017
016255-10-1	ALIGN TECHNOLOGY ORD			121.000	26,885	222.190	26,885	19,672	0	0	0	7,213	0	7,213	0	L	08/15/2017
02005N-10-0	ALLY FINANCIAL ORD			1,340.000	39,074	29.160	39,074	26,516	0	536	0	12,975	0	12,975	0	L	01/11/2017
02079K-30-5	ALPHABET CL A ORD			63.000	66,364	1,053.400	66,364	48,661	0	0	0	16,077	0	16,077	0	L	07/26/2017
023135-10-6	AMAZON COM ORD			299.000	349,672	1,169.470	349,672	226,339	0	0	0	125,460	0	125,460	0	L	11/07/2016
03027X-10-0	AMERICAN TOWER REIT			185.000	26,394	142.670	26,394	20,635	130	318	0	4,502	0	4,502	0	L	11/24/2017
03076C-10-6	AMERIPRISE FINANCE ORD			2,251.000	381,477	169.470	381,477	274,450	0	6,183	0	108,991	0	108,991	0	L	07/20/2017
03349M-10-5	ANDEAVOR ORD			233.000	26,641	114.340	26,641	18,958	0	536	0	7,684	0	7,684	0	L	02/01/2017
037833-10-0	APPLE ORD			2,960.000	500,921	169.230	500,921	364,644	0	6,746	0	131,704	0	131,704	0	L	11/24/2017
054937-10-7	BB AND T ORD			2,515.000	125,046	49.720	125,046	108,356	0	3,338	0	8,331	0	8,331	0	L	01/20/2017
060505-10-4	BANK OF AMERICA ORD			1,730.000	51,070	29.520	51,070	26,190	0	675	0	12,837	0	12,837	0	L	10/06/2016
097023-10-5	BOEING ORD			897.000	264,534	294.910	264,534	164,201	0	3,399	0	100,333	0	100,333	0	L	12/05/2017
110122-10-8	BRISTOL MYERS SQUIBB ORD			270.000	16,546	61.280	16,546	17,612	0	424	0	767	0	767	0	L	10/06/2016
12572Q-10-5	CME GROUP CL A ORD			2,416.000	352,857	146.050	352,857	262,716	8,456	13,596	0	74,141	0	74,141	0	L	01/05/2017
126408-10-3	CSX ORD			600.000	33,006	55.010	33,006	23,207	0	475	0	9,799	0	9,799	0	L	01/13/2017
150870-10-3	CELANESE SR A ORD			291.000	31,160	107.080	31,160	18,431	0	506	0	8,247	0	8,247	0	L	10/06/2016
151020-10-4	CELGENE ORD			146.000	15,237	104.360	15,237	16,356	0	0	0	(1,857)	0	(1,857)	0	L	01/11/2017
166764-10-0	CHEVRON ORD			174.000	21,783	125.190	21,783	15,590	0	759	0	1,303	0	1,303	0	L	10/06/2016
172908-10-5	CINTAS ORD			1,024.000	159,570	155.830	159,570	132,207	0	1,659	0	27,363	0	27,363	0	L	08/23/2017
172967-42-4	CITIGROUP ORD			3,277.000	243,842	74.410	243,842	231,729	0	1,281	0	12,113	0	12,113	0	L	10/04/2017
191216-10-0	COCA-COLA ORD			7,088.000	325,197	45.880	325,197	325,648	0	4,382	0	(451)	0	(451)	0	L	11/10/2017
20030N-10-1	COMCAST CL A ORD			1,040.000	41,652	40.050	41,652	41,098	0	236	0	554	0	554	0	L	12/21/2017
21036P-10-8	CONSTELLATION BRANDS CL A ORD			157.000	35,885	228.570	35,885	22,181	0	308	0	11,951	0	11,951	0	L	01/11/2017
219350-10-5	CORNING ORD			4,589.000	146,802	31.990	146,802	125,548	0	2,472	0	20,026	0	20,026	0	L	12/14/2017
22160K-10-5	COSTCO WHOLESALE ORD			158.000	29,407	186.120	29,407	24,506	0	1,144	0	4,285	0	4,285	0	L	07/26/2017
244199-10-5	DEERE ORD			203.000	31,772	156.510	31,772	26,231	122	122	0	5,540	0	5,540	0	L	08/08/2017
254687-10-6	WALT DISNEY ORD			269.000	28,920	107.510	28,920	28,758	181	260	0	18	0	18	0	L	12/15/2017
26078J-10-0	DOWDUPONT ORD			370.000	26,351	71.220	26,351	18,080	0	152	0	8,272	0	8,272	0	L	10/06/2016
26875P-10-1	EOG RESOURCES ORD			1,679.000	181,181	107.910	181,181	149,951	0	1,125	0	11,434	0	11,434	0	L	12/07/2016
285512-10-9	ELECTRONIC ARTS ORD			277.000	29,102	105.060	29,102	22,524	0	0	0	6,578	0	6,578	0	L	02/10/2017
29444U-70-0	EQUINIX REIT			46.000	20,848	453.220	20,848	20,774	0	116	0	74	0	74	0	L	11/24/2017
30161N-10-1	EXELON ORD			550.000	21,676	39.410	21,676	17,796	0	721	0	2,195	0	2,195	0	L	01/11/2017
30231G-10-2	EXXON MOBIL ORD			390.000	32,620	83.640	32,620	31,555	0	681	0	(1,064)	0	(1,064)	0	L	11/24/2017
30303M-10-2	FACEBOOK CL A ORD			1,195.000	210,870	176.460	210,870	181,764	0	0	0	23,936	0	23,936	0	L	09/07/2017
311900-10-4	FASTENAL ORD			1,484.000	81,160	54.690	81,160	80,395	0	0	0	765	0	765	0	L	12/05/2017
31428X-10-6	FEDEX ORD			1,482.000	369,818	249.540	369,818	294,549	741	1,732	0	75,238	0	75,238	0	L	09/07/2017
406216-10-1	HALLIBURTON ORD			520.000	25,412	48.870	25,412	20,592	0	286	0	(272)	0	(272)	0	L	11/24/2017
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			510.000	28,703	56.280	28,703	22,984	128	444	0	4,304	0	4,304	0	L	01/11/2017
431475-10-2	HILL ROM HOLDINGS ORD			140.000	11,801	84.290	11,801	10,905	0	76	0	896	0	896	0	L	06/06/2017
437076-10-2	HOME DEPOT ORD			1,939.000	367,499	189.530	367,499	265,984	0	6,033	0	88,973	0	88,973	0	L	12/05/2017
438516-10-6	HONEYWELL INTERNATIONAL ORD			267.000	40,947	153.360	40,947	27,654	0	742	0	10,015	0	10,015	0	L	10/06/2016
452308-10-9	ILLINOIS TOOL ORD			1,964.000	327,693	166.850	327,693	235,117	1,532	4,548	0	78,925	0	78,925	0	L	10/04/2017
45337C-10-2	INCYTE ORD			85.000	8,050	94.710	8,050	10,114	0	0	0	(2,063)	0	(2,063)	0	L	01/11/2017
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			325.000	22,932	70.560	22,932	17,240	0	224	0	3,909	0	3,909	0	L	11/24/2017
46625H-10-0	JPMORGAN CHASE ORD			3,804.000	406,800	106.940	406,800	292,568	0	6,000	0	63,343	0	63,343	0	L	12/05/2017
478160-10-4	JOHNSON & JOHNSON ORD			3,184.000	444,868	139.720	444,868	359,841	0	8,727	0	59,198	0	59,198	0	L	10/11/2017
49446R-10-9	KIMCO REALTY REIT ORD			320.000	5,808	18.150	5,808	6,297	90	86	0	(489)	0	(489)	0	L	07/26/2017
512807-10-8	LAM RESEARCH ORD			176.000	32,396	184.070	32,396	31,825	88	52	0	571	0	571	0	L	11/24/2017
513272-10-4	LAMB WESTON HOLDINGS ORD			1,024.000	57,805	56.450	57,805	53,150	0	0	0	4,655	0	4,655	0	L	11/10/2017

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
518439-10-4	ESTEE LAUDER CL A ORD			1,463.000	186,152	127.240	186,152	163,615	0	556	0	22,537	0	22,537	0	L	11/10/2017
532457-10-8	ELI LILLY ORD			150.000	12,669	84.460	12,669	11,761	0	317	0	1,380	0	1,380	0	L	01/11/2017
539830-10-9	LOCKHEED MARTIN ORD			687.000	220,561	321.050	220,561	104,811	0	5,125	0	48,853	0	48,853	0	L	09/24/2014
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			1,445.000	196,130	135.730	196,130	150,483	0	1,178	0	45,660	0	45,660	0	L	12/05/2017
580135-10-1	MCDONALD'S ORD			1,812.000	311,881	172.120	311,881	268,417	0	3,271	0	43,464	0	43,464	0	L	12/05/2017
58933Y-10-5	MERCK & CO ORD			330.000	18,569	56.270	18,569	19,032	158	564	0	(995)	0	(995)	0	L	07/26/2017
594918-10-4	MICROSOFT ORD			5,330.000	455,928	85.540	455,928	289,096	0	8,579	0	124,722	0	124,722	0	L	11/07/2016
595112-10-3	MICRON TECHNOLOGY ORD			270.000	11,102	41.120	11,102	6,147	0	0	0	4,955	0	4,955	0	L	01/11/2017
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			730.000	31,244	42.800	31,244	31,291	161	425	0	(1,097)	0	(1,097)	0	L	12/19/2017
61174X-10-9	MONSTER BEVERAGE ORD			478.000	30,253	63.290	30,253	21,831	0	0	0	9,058	0	9,058	0	L	10/06/2016
65339F-10-1	NEXTERA ENERGY ORD			2,091.000	326,593	156.190	326,593	220,097	0	7,913	0	71,477	0	71,477	0	L	08/23/2017
654106-10-3	NIKE CL B ORD			216.000	13,511	62.550	13,511	12,398	43	160	0	2,532	0	2,532	0	L	10/06/2016
670346-10-5	NUCOR ORD			310.000	19,710	63.580	19,710	13,882	118	468	0	1,259	0	1,259	0	L	10/06/2016
67066G-10-4	NVIDIA ORD			324.000	62,694	193.500	62,694	34,228	0	194	0	28,466	0	28,466	0	L	01/11/2017
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			2,429.000	350,480	144.290	350,480	294,184	0	3,411	0	47,718	0	47,718	0	L	12/05/2017
713448-10-8	PEPSICO ORD			3,258.000	390,699	119.920	390,699	302,098	2,623	10,152	0	49,815	0	49,815	0	L	10/06/2016
717081-10-3	PFIZER ORD			400.000	14,488	36.220	14,488	14,207	0	0	0	281	0	281	0	L	11/24/2017
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			278.000	29,371	105.650	29,371	25,589	297	1,079	0	2,871	0	2,871	0	L	05/12/2017
723787-10-7	PIONEER NATURAL RESOURCE ORD			132.000	22,816	172.850	22,816	20,276	0	6	0	419	0	419	0	L	11/24/2017
742718-10-9	PROCTER & GAMBLE ORD			220.000	20,214	91.880	20,214	18,120	0	602	0	1,716	0	1,716	0	L	10/06/2016
74340W-10-3	PROLOGIS REIT			2,596.000	167,468	64.510	167,468	128,302	0	4,569	0	30,425	0	30,425	0	L	07/13/2016
755111-50-7	RAYTHEON ORD			580.000	108,953	187.850	108,953	98,474	0	858	0	10,506	0	10,506	0	L	09/07/2017
773903-10-9	ROCKWELL AUTOMAT ORD			1,578.000	309,840	196.350	309,840	240,176	0	4,060	0	69,664	0	69,664	0	L	05/09/2017
78486Q-10-1	SVB FINANCIAL GROUP ORD			95.000	22,208	233.770	22,208	16,906	0	0	0	5,302	0	5,302	0	L	08/30/2017
79466L-30-2	SALESFORCE.COM ORD			328.000	33,531	102.230	33,531	26,039	0	0	0	8,245	0	8,245	0	L	08/03/2017
806857-10-8	SCHLUMBERGER ORD		C	190.000	12,804	67.390	12,804	15,765	95	315	0	(3,413)	0	(3,413)	0	L	01/18/2017
808513-10-5	CHARLES SCHWAB ORD			830.000	42,637	51.370	42,637	23,532	0	271	0	9,877	0	9,877	0	L	10/06/2016
848637-10-4	SPLUNK ORD			410.000	33,964	82.840	33,964	25,426	0	0	0	8,539	0	8,539	0	L	06/13/2017
854502-10-1	STANLEY BLACK AND DECKER ORD			798.000	135,413	169.690	135,413	124,029	0	401	0	11,384	0	11,384	0	L	12/05/2017
855244-10-9	STARBUCKS ORD			580.000	33,309	57.430	33,309	34,991	0	242	0	(1,681)	0	(1,681)	0	L	11/24/2017
863667-10-1	STRYKER ORD			1,861.000	288,157	154.840	288,157	187,731	875	3,261	0	65,191	0	65,191	0	L	03/07/2016
87165B-10-3	SYNCHRONY FINANCIAL ORD			710.000	27,413	38.610	27,413	19,585	0	343	0	3,638	0	3,638	0	L	05/22/2017
872590-10-4	T MOBILE US ORD		C	440.000	27,944	63.510	27,944	28,586	0	0	0	(641)	0	(641)	0	L	09/11/2017
874039-10-0	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD		C	660.000	26,169	39.650	26,169	20,890	0	488	0	4,987	0	4,987	0	L	11/24/2017
87612G-10-1	TARGA RESOURCES ORD			270.000	13,073	48.420	13,073	15,300	0	491	0	(2,226)	0	(2,226)	0	L	05/02/2017
882508-10-4	TEXAS INSTRUMENTS ORD			3,363.000	351,232	104.440	351,232	207,802	0	7,130	0	105,834	0	105,834	0	L	07/13/2016
88579Y-10-1	3M ORD			116.000	27,303	235.370	27,303	17,611	0	556	0	6,589	0	6,589	0	L	10/06/2016
90130A-10-1	TWENTY FIRST CENTURY FOX CL A ORD			670.000	23,135	34.530	23,135	20,402	0	122	0	2,733	0	2,733	0	L	05/02/2017
91324P-10-2	UNITEDHEALTH GRP ORD			2,398.000	528,663	220.460	528,663	353,864	0	5,576	0	117,985	0	117,985	0	L	09/07/2017
918204-10-8	VF ORD			738.000	54,612	74.000	54,612	52,531	0	339	0	2,081	0	2,081	0	L	10/24/2017
91913Y-10-0	VALERO ENERGY ORD			3,120.000	286,759	91.910	286,759	206,236	0	3,606	0	76,519	0	76,519	0	L	09/07/2017
92210H-10-5	VANTIV CL A ORD			340.000	25,007	73.550	25,007	22,052	0	0	0	2,955	0	2,955	0	L	07/26/2017
92826C-83-9	VISA CL A ORD			4,003.000	456,422	114.020	456,422	337,701	0	2,521	0	125,621	0	125,621	0	L	09/07/2017
929089-10-0	VOYA FINANCIAL ORD			530.000	26,219	49.470	26,219	15,101	0	21	0	5,433	0	5,433	0	L	10/06/2016
931142-10-3	WAL MART STORES ORD			583.000	57,571	98.750	57,571	53,432	297	0	0	4,139	0	4,139	0	L	11/10/2017
98310W-10-8	WYNDHAM WORLDWIDE ORD			574.000	66,509	115.870	66,509	48,739	0	999	0	17,770	0	17,770	0	L	04/06/2017
988498-10-1	YUM BRANDS ORD			360.000	29,380	81.610	29,380	21,215	0	387	0	6,343	0	6,343	0	L	05/02/2017
98978V-10-3	ZOETIS CL A ORD			3,907.000	281,460	72.040	281,460	254,957	0	530	0	26,504	0	26,504	0	L	12/05/2017
G0177J-10-8	ALLERGAN ORD		C	102.000	16,685	163.580	16,685	26,173	0	286	0	(5,030)	0	(5,030)	0	L	01/11/2017
G1151C-10-1	ACCENTURE CL A ORD		C	391.000	59,858	153.090	59,858	44,831	0	987	0	14,060	0	14,060	0	L	05/12/2016
G29183-10-3	EATON ORD		C	290.000	22,913	79.010	22,913	16,403	0	702	0	3,457	0	3,457	0	L	10/06/2016
G47791-10-1	INGERSOLL RAND ORD		C	430.000	38,352	89.190	38,352	26,206	0	731	0	6,085	0	6,085	0	L	10/06/2016
G491BT-10-8	INVESCO ORD			940.000	34,348	36.540	34,348	31,131	0	1,098	0	5,828	0	5,828	0	L	10/06/2016
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		C	848.000	93,551	110.320	93,551	90,641	0	763	0	2,911	0	2,911	0	L	11/06/2017

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Y09827-10-9	BROADCOM ORD		D	965.000	247,909	256.900	247,909	204,140	0	4,380	0	42,789	0	42,789	0	L	07/26/2017
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					13,373,400	XXX	13,373,400	10,257,266	16,192	175,643	0	2,553,751	0	2,553,751	0	XXX	XXX
9799999 - Total Common Stocks					13,373,400	XXX	13,373,400	10,257,266	16,192	175,643	0	2,553,751	0	2,553,751	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					16,708,235	XXX	16,823,759	13,570,849	30,204	356,725	0	2,619,271	0	2,619,271	0	XXX	XXX

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

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
912828-C2-4	UNITED STATES TREASURY		12/12/2017	NOMURA SECURITIES INTL INC		254,173	255,000	1,099
912828-F6-2	UNITED STATES TREASURY		05/02/2017	JP MORGAN SECURITIES LLC		200,617	200,000	24
912828-K5-8	UNITED STATES TREASURY		02/17/2017	CREDIT LYONNAIS SECS		198,906	200,000	858
912828-KD-1	UNITED STATES TREASURY		02/17/2017	HSBC SECS INC, NEW YORK		206,016	200,000	91
912828-M4-9	UNITED STATES TREASURY		03/29/2017	HSBC SECS INC, NEW YORK		222,855	225,000	1,748
912828-RT-9	UNITED STATES TREASURY		05/02/2017	NOMURA SECURITIES INTL INC		200,445	200,000	1,163
912828-U4-0	UNITED STATES TREASURY		02/17/2017	RBC CAPITAL MARKETS, LLC		199,445	200,000	456
912828-U6-5	UNITED STATES TREASURY		05/02/2017	VARIOUS		397,914	400,000	2,077
912828-V7-2	UNITED STATES TREASURY		12/12/2017	VARIOUS		858,007	860,000	4,062
912828-VP-2	UNITED STATES TREASURY		06/20/2017	GOLDMAN SACHS & CO, NY		151,963	150,000	1,169
912828-VS-6	UNITED STATES TREASURY		04/13/2017	VARIOUS		512,578	500,000	1,796
0599999. Subtotal - Bonds - U.S. Governments						3,402,920	3,390,000	14,544
419792-SN-7	HAWAII ST		05/11/2017	BANC / AMERICA SECUR. LLC, MONT.		628,125	625,000	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						628,125	625,000	0
052397-GW-0	AUSTIN TEX		09/01/2017	Piper Jaffray & CO/ALGO		226,856	200,000	0
421110-N3-7	HAYS TEX CONS INDPT SCH DIST		06/27/2017	Piper Jaffray Co.		633,444	565,000	10,594
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						860,300	765,000	10,594
235416-7D-0	DALLAS TEX WTRWKS & SWR SYS REV		05/02/2017	Piper Jaffray Co.		618,534	610,000	1,432
3136A4-M9-7	FN 12M3B 2A2 - CMBS		03/30/2017	LOOP CAPITAL MARKETS LLC		561,417	555,000	112
3136AM-M4-8	FN 15M4B AV2 - CMBS		03/29/2017	VARIOUS		641,635	635,000	440
3137AS-NJ-9	FHMS K019 A2 - CMBS		05/26/2017	INTL FCStone Financial Inc.		505,000	500,000	0
3137AT-RW-4	FHMS K020 A2 - CMBS		03/29/2017	MORGAN STANLEY & CO INC, NY		602,320	600,000	79
3137B1-AZ-5	FHMS K712 A2 - CMBS		06/28/2017	GOLDMAN SACHS & CO, NY		932,530	930,000	393
57390E-EF-0	MARTIN CNTY FLA UTILS SYS REV		11/10/2017	Piper Jaffray & CO/ALGO		326,944	330,000	657
88213A-LS-2	TEXAS A & M UNIV REVS		11/30/2017	GOLDMAN SACHS & CO, NY		660,000	660,000	0
977100-GB-6	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		05/03/2017	WELLS FARGO SECURITIES LLC		210,000	210,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						5,058,381	5,030,000	3,113
00440E-AT-4	CHUBB INA HOLDINGS INC	C	10/31/2017	WELLS FARGO SECURITIES LLC		146,221	145,000	1,658
02007P-AD-5	ALLYA 171 A4 - ABS		01/24/2017	CITIGROUP GLOBAL MARKETS INC.		374,920	375,000	0
02079K-AA-5	ALPHABET INC		12/04/2017	VARIOUS		126,911	120,000	628
02587A-AJ-3	AMXCA 171 A - ABS		08/31/2017	BMO CAPITAL MARKETS CORP		628,906	625,000	704
03065L-AF-6	AMCAR 152 C - ABS		06/28/2017	GOLDMAN SACHS & CO, NY		164,324	163,000	272
03523T-AV-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	10/06/2017	KEYBANC CAPITAL MARKETS INC		263,218	245,000	5,989
037833-CM-0	APPLE INC		02/02/2017	JP MORGAN SECURITIES LLC		599,970	600,000	0
038222-AF-2	APPLIED MATERIALS INC		10/06/2017	US BANCORP		640,904	595,000	8,244
05565Q-CR-7	BP CAPITAL MARKETS PLC	C	02/01/2017	JEFFERIES & CO INC, NEW YORK		115,759	115,000	586
06367T-YL-8	BANK OF MONTREAL		10/30/2017	MARKETAXESS CORPORATION		650,827	650,000	4,929
064159-CU-8	BANK OF NOVA SCOTIA		04/05/2017	MARKETAXESS CORPORATION		90,528	90,000	820
084670-BC-1	BERKSHIRE HATHAWAY INC		11/29/2017	VARIOUS		137,800	130,000	1,976
09247X-AE-1	BLACKROCK INC		01/27/2017	MILLENNIUM ADVISORS, LLC		76,151	70,000	496
097023-BE-4	BOEING CO		01/30/2017	MORGAN STANLEY & CO INC, NY		119,366	120,000	244
126650-CJ-7	CVS HEALTH CORP		04/05/2017	TORONTO DOMINION SECS USA INC		117,084	115,000	716
126802-DC-8	CABMT 151 A1 - ABS		06/28/2017	WELLS FARGO SECURITIES LLC		383,177	380,000	429
14040H-AY-1	CAPITAL ONE FINANCIAL CORP		12/05/2017	GOLDMAN SACHS & CO, NY		182,492	170,000	3,185
14314J-AD-2	CARMX 171 A4 - ABS		01/25/2017	BARCLAYS CAPITAL INC		459,864	460,000	0
14912L-6U-0	CATERPILLAR FINANCIAL SERVICES CORP		11/29/2017	MARKETAXESS CORPORATION		176,130	180,000	952
166751-AJ-6	CHEVRON CORP		10/30/2017	VARIOUS		239,293	225,000	4,047
17275R-AH-5	CISCO SYSTEMS INC		12/04/2017	VARIOUS		599,726	570,000	8,767
21688A-AE-2	COOPERATIEVE RABOBANK UA (NEW YORK BRANC	C	05/01/2017	SUMRIDGE PARTNERS LLC		153,486	150,000	2,292
22160K-AH-8	COSTCO WHOLESALE CORP		01/30/2017	Brownstone Investment Group LLC		620,956	625,000	6,523
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)	C	05/01/2017	BARCLAYS CAP/FIXED INCOME, NEW YORK		179,622	175,000	969
29736R-AL-4	ESTEE LAUDER COMPANIES INC		04/05/2017	CITIGROUP GLOBAL MARKETS INC.		315,863	315,000	961
30231G-AV-4	EXXON MOBIL CORP		09/15/2017	HILLTOP SECURITIES INC		637,081	630,000	700
437076-BE-1	HOME DEPOT INC		01/30/2017	RBC CAPITAL MARKETS		110,969	110,000	287
459200-JF-9	INTERNATIONAL BUSINESS MACHINES CORP		09/15/2017	VARIOUS		639,548	635,000	3,732
460146-CG-6	INTERNATIONAL PAPER CO		10/06/2017	WELLS FARGO SECURITIES LLC		169,238	155,000	1,145
46625H-HS-2	JPMORGAN CHASE & CO		01/27/2017	JP MORGAN SECURITIES LLC		74,593	70,000	77
46625H-JH-4	JPMORGAN CHASE & CO		11/27/2017	MARKETAXESS CORPORATION		204,362	200,000	2,204
532457-BQ-0	ELI LILLY AND CO		11/29/2017	Stifel Nicolaus & Co.		661,162	660,000	689
585055-BA-3	MEDTRONIC INC	C	01/27/2017	MILLENNIUM ADVISORS, LLC		119,905	120,000	550
58933Y-AG-0	MERCK & CO INC		01/27/2017	MILLENNIUM ADVISORS, LLC		319,946	320,000	844
61746B-DM-5	MORGAN STANLEY		01/30/2017	MARKETAXESS CORPORATION		111,003	110,000	61
637432-NF-8	NATIONAL RURAL UTILITIES COOPERATIVE FIN		12/04/2017	MORGAN STANLEY & CO INC, NY		95,302	95,000	212
713448-BW-7	PEPSICO INC		01/30/2017	US BANCORP		102,980	100,000	1,308

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
717081-DM-2	PFIZER INC		09/28/2017	SUMRIDGE PARTNERS LLC		211,166	200,000	2,531
747525-AP-8	QUALCOMM INC		06/01/2017	VARIOUS		399,976	400,000	0
78012K-KU-0	ROYAL BANK OF CANADA		01/27/2017	MARKETAXESS CORPORATION		120,378	120,000	100
80283Y-AG-0	SDART 144 D - ABS		10/04/2017	BNP PARIBAS SECURITIES BOND		319,577	315,000	570
822582-BU-5	SHELL INTERNATIONAL FINANCE BV	C	01/27/2017	MILLENNIUM ADVISORS, LLC		64,214	65,000	345
87165L-AF-8	SYNCT 151 A - ABS		06/26/2017	INTL FCStone Financial Inc.		268,199	265,000	244
87612E-AZ-9	TARGET CORP		01/30/2017	JP MORGAN CHASE BANK/HSBCSI		260,643	255,000	349
89233P-4S-2	TOYOTA MOTOR CREDIT CORPORATION	C	10/06/2017	SG AMERICAS SECURITIES, LLC		485,371	455,000	4,622
91324P-CM-2	UNITEDHEALTH GROUP INC		01/30/2017	BANC / AMERICA SECUR. LLC, MONT.		111,892	110,000	140
981464-FU-9	WFNMT 16C A - ABS		07/20/2017	HSBC SECURITIES INC.		632,520	635,000	303
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						13,683,523	13,433,000	76,401
233331-86-7	DTE ENERGY CO		10/31/2017	VARIOUS		26,372	25,350	0
4899999. Subtotal - Bonds - Hybrid Securities						26,372	25,350	0
8399997. Total - Bonds - Part 3						23,659,621	23,268,350	104,651
8399998. Total - Bonds - Part 5						48,905	45,000	115
8399999. Total - Bonds						23,708,526	23,313,350	104,766
00123Q-50-0	AGNC INVESTMENT CORP		08/16/2017	BAYPOINT TRADING LLC	6,350.000	156,761	0.00	0
044103-60-4	ASHFORD HOSPITALITY TRUST INC		12/28/2017	WELLS FARGO SECURITIES LLC	1,715.000	43,092	0.00	0
060505-28-6	BANK OF AMERICA CORP		12/28/2017	Stifel Nicolaus & Co.	3.000	82	0.00	0
16934Q-40-6	CHIMERA INVESTMENT CORP		04/28/2017	VARIOUS	7,848.000	197,525	0.00	0
36242H-70-8	GABELLI DIVIDEND & INCOME TRUST		12/28/2017	Stifel Nicolaus & Co.	2.000	51	0.00	0
61761J-40-6	MORGAN STANLEY		12/13/2017	VARIOUS	4,922.000	133,971	0.00	0
69360J-64-4	PS BUSINESS PARKS INC		12/28/2017	WELLS FARGO SECURITIES LLC	168.000	4,250	0.00	0
759351-80-2	REINSURANCE GROUP OF AMERICA INC		12/28/2017	Stifel Nicolaus & Co.	1.000	28	0.00	0
90187B-30-9	TWO HARBORS INVESTMENT CORP		09/01/2017	MAXIM GROUP	5,500.000	139,150	0.00	0
911684-60-3	UNITED STATES CELLULAR CORP		12/28/2017	WELLS FARGO SECURITIES LLC	858.000	22,356	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						697,265	XXX	0
8999997. Total - Preferred Stocks - Part 3						697,265	XXX	0
8999998. Total - Preferred Stocks - Part 5						141,243	XXX	0
8999999. Total - Preferred Stocks						838,508	XXX	0
00206R-10-2	AT&T ORD		11/24/2017	EVERCORE GROUP LLC	170.000	5,932		0
002824-10-0	ABBOTT LABORATORIES ORD		01/31/2017	SCOTIA CAPITAL MARKETS	380.000	15,784		0
00287Y-10-9	ABBVIE ORD		11/24/2017	VARIOUS	4,305.000	320,989		0
00724F-10-1	ADOBE SYSTEM ORD		05/02/2017	DEUTSCHE BK SECS INC, NY (NWSCUS33)	55.000	7,450		0
00846U-10-1	AGILENT TECHNOLOGIES ORD		06/07/2017	VARIOUS	210.000	12,561		0
015351-10-9	ALEXION PHARMACEUTICALS ORD		12/08/2017	VARIOUS	210.000	28,029		0
016255-10-1	ALIGN TECHNOLOGY ORD		08/15/2017	VARIOUS	131.000	21,259		0
02005N-10-0	ALLY FINANCIAL ORD		01/11/2017	Strategas Securities LLC	600.000	12,025		0
02079K-30-5	ALPHABET CL A ORD		07/26/2017	UBS SECURITIES LLC, STAMFORD	2.000	1,947		0
03027X-10-0	AMERICAN TOWER REIT		11/24/2017	UBS SECURITIES LLC, STAMFORD	58.000	8,470		0
03076C-10-6	AMERIPRISE FINANCE ORD		07/20/2017	VARIOUS	1,476.000	186,508		0
037833-10-0	APPLE ORD		11/24/2017	VARIOUS	761.000	114,528		0
054937-10-7	BB AND T ORD		01/20/2017	SG COWEN SECURITIES CORP	988.000	44,916		0
097023-10-5	BOEING ORD		12/05/2017	VARIOUS	897.000	164,201		0
12572Q-10-5	CME GROUP CL A ORD		01/05/2017	Stifel Nicolaus & Co.	195.000	22,524		0
126408-10-3	CSX ORD		01/13/2017	J P MORGAN CHASE/J P MORGAN IN	720.000	27,848		0
151020-10-4	CELGENE ORD		01/11/2017	Strategas Securities LLC	41.000	4,940		0
172908-10-5	CINTAS ORD		08/23/2017	VARIOUS	1,024.000	132,207		0
172967-42-4	CITIGROUP ORD		10/04/2017	VARIOUS	3,277.000	231,729		0
191216-10-0	COCA-COLA ORD		11/10/2017	VARIOUS	7,088.000	325,648		0
20030N-10-1	COMCAST CL A ORD		12/21/2017	VARIOUS	1,160.000	45,806		0
21036P-10-8	CONSTELLATION BRANDS CL A ORD		01/11/2017	Strategas Securities LLC	38.000	5,691		0
219350-10-5	CORNING ORD		12/14/2017	VARIOUS	2,704.000	81,535		0
22160K-10-5	COSTCO WHOLESALE ORD		07/26/2017	VARIOUS	69.000	10,872		0
244199-10-5	DEERE ORD		08/08/2017	VARIOUS	222.000	28,665		0
254687-10-6	WALT DISNEY ORD		12/15/2017	VARIOUS	152.000	16,709		0
26078J-10-0	DOWDUPONT ORD		08/31/2017	CORPORATE ACTION	400.000	19,490		0
285512-10-9	ELECTRONIC ARTS ORD		02/10/2017	VARIOUS	430.000	34,546		0
29444U-70-0	EQUINIX REIT		11/24/2017	UBS SECURITIES LLC, STAMFORD	46.000	20,774		0
30161N-10-1	EXELON ORD		01/11/2017	UBS SECURITIES LLC, STAMFORD	160.000	5,640		0
30231G-10-2	EXXON MOBIL ORD		11/24/2017	EVERCORE GROUP LLC	170.000	13,827		0
30303M-10-2	FACEBOOK CL A ORD		09/07/2017	VARIOUS	857.000	148,047		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
311900-10-4	FASTENAL ORD		12/05/2017	Stifel Nicolaus & Co.	1,484.000	80,395		0
31428X-10-6	FEDEX ORD		09/07/2017	VARIOUS	811.000	169,640		0
406216-10-1	HALLIBURTON ORD		11/24/2017	VARIOUS	210.000	8,916		0
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD		01/11/2017	Strategas Securities LLC	110.000	5,339		0
431475-10-2	HILL ROM HOLDINGS ORD		06/06/2017	VARIOUS	142.000	11,057		0
437076-10-2	HOME DEPOT ORD		12/05/2017	VARIOUS	1,044.000	158,524		0
452308-10-9	ILLINOIS TOOL ORD		10/04/2017	INSTINET	298.000	44,750		0
45337C-10-2	INCYTE ORD		01/11/2017	UBS SECURITIES LLC, STAMFORD	149.000	17,729		0
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		11/24/2017	UBS SECURITIES LLC, STAMFORD	60.000	4,072		0
46625H-10-0	JPMORGAN CHASE ORD		12/05/2017	VARIOUS	883.000	91,404		0
478160-10-4	JOHNSON & JOHNSON ORD		10/11/2017	VARIOUS	1,318.000	171,000		0
49446R-10-9	KIMCO REALTY REIT ORD		07/26/2017	UBS SECURITIES LLC, STAMFORD	350.000	6,887		0
512807-10-8	LAM RESEARCH ORD		11/24/2017	VARIOUS	176.000	31,825		0
513272-10-4	LAMB WESTON HOLDINGS ORD		11/10/2017	INSTINET	1,024.000	53,150		0
518439-10-4	ESTEE LAUDER CL A ORD		11/10/2017	VARIOUS	1,463.000	163,615		0
532457-10-8	ELI LILLY ORD		01/11/2017	Strategas Securities LLC	80.000	6,140		0
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD		12/05/2017	VARIOUS	1,394.000	146,253		0
580135-10-1	MCDONALD'S ORD		12/05/2017	VARIOUS	1,812.000	268,417		0
58933Y-10-5	MERCK & CO ORD		07/26/2017	UBS SECURITIES LLC, STAMFORD	40.000	2,492		0
595112-10-3	MICRON TECHNOLOGY ORD		01/11/2017	Strategas Securities LLC	2,110.000	48,040		0
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		12/19/2017	VARIOUS	260.000	11,506		0
65339F-10-1	NEXTERA ENERGY ORD		08/23/2017	BAIRD (ROBERT W.) & CO. INC.	176.000	26,350		0
67066G-10-4	NVIDIA ORD		01/11/2017	Strategas Securities LLC	437.000	46,166		0
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		12/05/2017	VARIOUS	2,018.000	254,692		0
717081-10-3	PFIZER ORD		11/24/2017	EVERCORE GROUP LLC	400.000	14,207		0
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		05/12/2017	PIPER JAFFRAY & HOPWOOD, INC	54.000	6,006		0
723787-10-7	PIONEER NATURAL RESOURCE ORD		11/24/2017	UBS SECURITIES LLC, STAMFORD	87.000	14,294		0
755111-50-7	RAYTHEON ORD		09/07/2017	JP MORGAN SECURITIES INC.	410.000	74,307		0
773903-10-9	ROCKWELL AUTOMAT ORD		05/09/2017	VARIOUS	1,578.000	240,176		0
78486Q-10-1	SVB FINANCIAL GROUP ORD		08/30/2017	VARIOUS	104.000	18,550		0
79466L-30-2	SALESFORCE.COM ORD		08/03/2017	COWEN AND COMPANY LLC	130.000	11,731		0
806857-10-8	SCHLUMBERGER ORD	C	01/18/2017	VARIOUS	130.000	11,180		0
848637-10-4	SPLUNK ORD		06/13/2017	VARIOUS	490.000	30,645		0
854502-10-1	STANLEY BLACK AND DECKER ORD		12/05/2017	VARIOUS	798.000	124,029		0
855244-10-9	STARBUCKS ORD		11/24/2017	VARIOUS	580.000	34,991		0
87165B-10-3	SYNCHRONY FINANCIAL ORD		05/22/2017	WELLS FARGO SECURITIES LLC	210.000	5,640		0
872590-10-4	T MOBILE US ORD	C	09/11/2017	VARIOUS	500.000	32,529		0
874039-10-0	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD	C	11/24/2017	VARIOUS	500.000	16,582		0
87612G-10-1	TARGA RESOURCES ORD		05/02/2017	DEUTSCHE BK SECS INC, NY (NWSCUS33)	320.000	18,133		0
881609-10-1	TESORO ORD		02/01/2017	VARIOUS	340.000	27,839		0
90130A-10-1	TWENTY FIRST CENTURY FOX CL A ORD		05/02/2017	DEUTSCHE BK SECS INC, NY (NWSCUS33)	990.000	30,146		0
91324P-10-2	UNITEDHEALTH GRP ORD		09/07/2017	VARIOUS	1,012.000	188,862		0
918204-10-8	VF ORD		10/24/2017	KEYBANC CAPITAL MARKETS INC	738.000	52,531		0
91913Y-10-0	VALERO ENERGY ORD		09/07/2017	VARIOUS	2,810.000	189,061		0
92210H-10-5	VANTIV CL A ORD		07/26/2017	UBS SECURITIES LLC, STAMFORD	370.000	23,997		0
92826C-83-9	VISA CL A ORD		09/07/2017	VARIOUS	1,063.000	101,422		0
931142-10-3	WAL MART STORES ORD		11/10/2017	INSTINET	583.000	53,432		0
98310W-10-8	WYNDHAM WORLDWIDE ORD		04/06/2017	MORGAN STANLEY & CO INC, NY	820.000	69,627		0
988498-10-1	YUM BRANDS ORD		05/02/2017	DEUTSCHE BK SECS INC, NY (NWSCUS33)	90.000	5,937		0
98978V-10-3	ZOETIS CL A ORD		12/05/2017	VARIOUS	3,907.000	254,957		0
G0177J-10-8	ALLERGAN ORD	C	01/11/2017	UBS SECURITIES LLC, STAMFORD	28.000	6,175		0
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD	C	11/06/2017	INSTINET	848.000	90,641		0
Y09827-10-9	BROADCOM ORD	D	07/26/2017	VARIOUS	920.000	197,165		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						5,894,251	XXX	0
9799997. Total - Common Stocks - Part 3						5,894,251	XXX	0
9799998. Total - Common Stocks - Part 5						1,664,523	XXX	0
9799999. Total - Common Stocks						7,558,774	XXX	0
9899999. Total - Preferred and Common Stocks						8,397,281	XXX	0
9999999 - Totals						32,105,807	XXX	104,766

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-KD-1	UNITED STATES TREASURY		05/31/2017	CITIGROUP GBL MKTS/SALOMON, NEW YORK		51,266	50,000	52,512	51,469	0	(282)	0	(282)	0	51,187	0	79	79	1,086	02/15/2019
912828-PK-0	UNITED STATES TREASURY		11/30/2017	Maturity @ 100.0		650,000	650,000	674,680	658,498	0	(8,498)	0	(8,498)	0	650,000	0	0	0	14,625	11/30/2017
912828-PT-1	UNITED STATES TREASURY		06/01/2017	RBC CAPITAL MARKETS, LLC		303,422	300,000	309,493	304,940	0	(1,528)	0	(1,528)	0	303,412	0	10	10	5,939	01/31/2018
912828-SJ-0	UNITED STATES TREASURY		02/28/2017	Maturity @ 100.0		150,000	150,000	150,410	150,022	0	(22)	0	(22)	0	150,000	0	0	0	656	02/28/2017
912828-SM-3	UNITED STATES TREASURY		03/31/2017	Maturity @ 100.0		200,000	200,000	201,782	200,225	0	(225)	0	(225)	0	200,000	0	0	0	1,000	03/31/2017
912828-SS-0	UNITED STATES TREASURY		05/01/2017	Maturity @ 100.0		500,000	500,000	499,707	499,968	0	32	0	32	0	500,000	0	0	0	2,188	04/30/2017
912828-U6-5	UNITED STATES TREASURY		11/15/2017	Unknown		104,588	105,000	104,519	0	0	69	0	69	0	104,588	0	0	0	1,762	11/30/2021
0599999. Subtotal - Bonds - U.S. Governments						1,959,276	1,955,000	1,993,103	1,865,122	0	(10,454)	0	(10,454)	0	1,959,187	0	89	89	27,256	XXX
3128M7-4G-8	FH G05923 - RMBS		12/01/2017	Paydown		16,949	16,949	18,448	19,392	0	21	0	21	0	19,413	0	(2,464)	(2,464)	396	02/01/2040
312945-ZD-3	FH A97040 - RMBS		12/01/2017	Paydown		83,443	83,443	87,979	88,730	0	(103)	0	(103)	0	88,627	0	(5,184)	(5,184)	1,416	02/01/2041
3130A1-NN-4	FEDERAL HOME LOAN BANKS		05/24/2017	Maturity @ 100.0		515,000	515,000	514,006	514,872	0	128	0	128	0	515,000	0	0	0	2,253	05/24/2017
313370-SZ-2	FEDERAL HOME LOAN BANKS		09/08/2017	Maturity @ 100.0		400,000	400,000	414,608	403,819	0	(3,819)	0	(3,819)	0	400,000	0	0	0	9,000	09/08/2017
313378-2N-0	FEDERAL HOME LOAN BANKS		03/10/2017	Maturity @ 100.0		250,000	250,000	250,236	250,018	0	(18)	0	(18)	0	250,000	0	0	0	1,094	03/10/2017
3135G0-GY-3	FEDERAL NATIONAL MORTGAGE ASSOCIATION		01/30/2017	Maturity @ 100.0		395,000	395,000	399,087	395,107	0	(107)	0	(107)	0	395,000	0	0	0	2,469	01/30/2017
3135G0-JA-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION		04/27/2017	Maturity @ 100.0		600,000	600,000	604,344	600,496	0	(496)	0	(496)	0	600,000	0	0	0	3,375	04/27/2017
3135G0-MZ-3	FEDERAL NATIONAL MORTGAGE ASSOCIATION		07/07/2017	CITIGROUP GBL MKTS/SALOMON, NEW YORK		149,957	150,000	149,721	149,927	0	58	0	58	0	149,985	0	(28)	(28)	1,138	08/28/2017
31368H-M4-2	FN 190379 - CDO/RMBS		12/01/2017	Paydown		2,551	2,551	2,732	2,835	0	2	0	2	0	2,838	0	(287)	(287)	61	05/01/2037
31368H-MY-6	FN 190375 - RMBS		12/01/2017	Paydown		15,936	15,936	17,435	18,431	0	18	0	18	0	18,449	0	(2,513)	(2,513)	387	11/01/2036
3136A4-M9-7	FN 12M3B 2A2 - CMBS		12/01/2017	Paydown		135,456	135,456	137,023	0	0	(509)	0	(509)	0	136,514	0	(1,057)	(1,057)	1,425	01/25/2019
3137B1-AZ-5	FHMS K712 A2 - CMBS		12/01/2017	Paydown		16,171	16,171	16,215	0	0	(7)	0	(7)	0	16,208	0	(37)	(37)	60	11/25/2019
31385W-SB-6	FN 555014 - RMBS		12/01/2017	VARIOUS		14,225	14,225	15,510	14,440	0	(83)	0	(83)	0	14,357	0	(132)	(132)	302	11/01/2017
3138A4-Y5-8	FN AH3431 - RMBS		12/01/2017	Paydown		25,014	25,014	26,202	25,987	0	(39)	0	(39)	0	25,948	0	(934)	(934)	389	01/01/2026
3138AM-UJ-2	FN AI7784 - RMBS		12/01/2017	Paydown		39,400	39,400	41,986	42,974	0	(52)	0	(52)	0	42,923	0	(3,522)	(3,522)	791	07/01/2041
3138EG-FA-7	FN AL0160 - RMBS		12/01/2017	Paydown		28,793	28,793	30,746	31,088	0	(11)	0	(11)	0	31,077	0	(2,284)	(2,284)	566	05/01/2041
31402C-PL-0	FN 725027 - RMBS		12/01/2017	Paydown		29,435	29,435	31,719	32,350	0	(22)	0	(22)	0	32,328	0	(2,893)	(2,893)	666	11/01/2033
31403C-6L-0	FN 745275 - RMBS		12/01/2017	Paydown		21,057	21,057	22,814	23,631	0	(67)	0	(67)	0	23,565	0	(2,507)	(2,507)	474	02/01/2036
31403D-DX-4	FN 745418 - RMBS		12/01/2017	Paydown		33,289	33,289	36,250	37,648	0	12	0	12	0	37,661	0	(4,372)	(4,372)	813	04/01/2036
31410F-VW-2	FN 888129 - RMBS		12/01/2017	Paydown		2,748	2,748	2,943	3,058	0	2	0	2	0	3,060	0	(312)	(312)	69	02/01/2037
31410K-JY-1	FN 889579 - RMBS		12/01/2017	Paydown		15,316	15,316	16,816	17,766	0	10	0	10	0	17,776	0	(2,460)	(2,460)	430	05/01/2038
31412P-RQ-6	FN 931195 - RMBS		12/01/2017	Paydown		2,218	2,218	2,351	2,345	0	(5)	0	(5)	0	2,339	0	(121)	(121)	47	05/01/2024
31416B-QD-3	FN 995152 - RMBS		12/01/2017	Paydown		31,658	31,658	34,626	32,650	0	(160)	0	(160)	0	32,490	0	(831)	(831)	908	01/01/2021
31416B-TW-8	FN 995265 - RMBS		12/01/2017	Paydown		3,001	3,001	3,259	3,192	0	(19)	0	(19)	0	3,173	0	(172)	(172)	76	01/01/2024
31417V-N6-6	FN AC8512 - RMBS		12/01/2017	Paydown		2,843	2,843	3,014	3,081	0	0	0	0	0	3,081	0	(238)	(238)	53	12/01/2039
31418N-YK-0	FN AD1613 - RMBS		12/01/2017	Paydown		23,690	23,690	25,378	25,265	0	(60)	0	(60)	0	25,205	0	(1,515)	(1,515)	480	02/01/2025
31418R-GS-4	FN AD3808 - RMBS		12/01/2017	Paydown		10,002	10,002	10,480	10,651	0	(1)	0	(1)	0	10,650	0	(649)	(649)	191	04/01/2040
3199999. Subtotal - Bonds - U.S. Special Revenues						2,863,152	2,863,195	2,915,928	2,749,753	0	(5,327)	0	(5,327)	0	2,897,667	0	(34,512)	(34,512)	29,329	XXX
03523T-BN-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	07/15/2017	Maturity @ 100.0		175,000	175,000	175,912	175,227	0	(227)	0	(227)	0	175,000	0	0	0	2,406	07/15/2017
037833-AM-2	APPLE INC		05/05/2017	Maturity @ 100.0		400,000	400,000	399,788	399,975	0	25	0	25	0	400,000	0	0	0	2,088	05/05/2017
053332-AQ-5	AUTOZONE INC		01/13/2017	Maturity @ 100.0		325,000	325,000	324,935	324,999	0	1	0	1	0	325,000	0	0	0	2,113	01/13/2017
05580P-AE-1	BMWLT 151 A4 - ABS		07/01/2017	Paydown		350,000	350,000	349,965	349,993	0	5	0	5	0	349,999	0	1	1	2,298	06/20/2018
124857-AD-5	CBS CORP		11/30/2017	Call @ 100.0		255,000	255,000	290,845	285,319	0	(8,219)	0	(8,219)	0	277,099	0	(22,099)	(22,099)	38,823	04/15/2020
12592W-AC-2	CNHI 15A A3 - ABS		12/15/2017	Paydown		290,046	290,046	290,036	290,042	0	1	0	1	0	290,043	0	3	3	1,955	04/15/2020
126802-CE-5	CABMT 122 A1 - ABS		06/15/2017	Paydown		600,000	600,000	602,367	600,375	0	(375)	0	(375)	0	600,000	0	0	0	4,350	06/15/2020
13975J-AD-4	AFIN 143 A4 - ABS		12/20/2017	Paydown		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	4,356	04/22/2019
14912L-5J-6	CATERPILLAR FINANCIAL SERVICES CORP		11/06/2017	Maturity @ 100.0		175,000	175,000	174,965	174,980	0	20	0	20	0	175,000	0	0	0	2,188	11/06/2017
17275R-AK-8	CISCO SYSTEMS INC		03/14/2017	Maturity @ 100.0		750,000	750,000	808,505	752,277	0	(2,277)	0	(2,277)	0	750,000	0	0	0	11,813	03/14/2017
172967-EH-0	CITIGROUP INC		08/15/2017	Maturity @ 100.0		360,000	360,000	382,994	362,777	0	(2,777)	0	(2,777)	0	360,000	0	0	0	21,600	08/15/2017
19416Q-DX-5	COLGATE-PALMOLIVE COMPANY		01/17/2017	Maturity @ 100.0		500,000	500,000	505,380	500,045	0	(45)	0	(45)	0	500,000	0	0	0	3,250	01/15/2017
21686C-AD-2	COOPERATIEVE RABOBANK UA	C	01/19/2017	Maturity @ 100.0		545,000	545,000	569,482	545,391	0	(391)	0	(391)	0	545,000	0	0	0	9,197	01/19/2017
24422E-RN-1	JOHN DEERE CAPITAL CORP		03/15/2017	Maturity @ 100.0		175,000	175,000	176,562	175,162	0	(162)	0	(162)	0	175,000	0	0	0	1,225	03/15/2017
254683-BJ-3	DCENT 143 A - ABS		04/17/2017	Paydown		400,000	400,000	401,484	400,196	0	(193)	0	(193)	0	400,004	0	(4)	(4)	1,627	10/15/2019
30231G-AA-0	EXXON MOBIL CORP		03/15/2017	Maturity @ 100.0		625,000	625,000	625,000	625,000	0	0	0	0	0	625,000	0	0	0	2,878	03/15/2017
354613-AH-4	FRANKLIN RESOURCES INC		09/15/2017	Maturity @ 100.0		300,000	300,000	300,222	300,036	0	(36)	0	(36)	0	300,000	0	0	0	4,125	09/15/2017
369662G-3H-5	GENERAL ELECTRIC CO		09/15/2017	Maturity @ 100.0		535,000	535,000	594,081	545,562	0	(10,562)	0	(10,562)	0	535,000	0	0	0	30,094	09/15/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36962G-5N-0	GENERAL ELECTRIC CAPITAL CORP		01/09/2017	Maturity @ 100.0		500,000	500,000	518,900	500,091	0	(91)	0	(91)	0	500,000	0	0	0	7,250	01/09/2017
377373-AC-9	GLAXOSMITHKLINE CAPITAL PLC	C	05/08/2017	Maturity @ 100.0		300,000	300,000	303,255	300,379	0	(379)	0	(379)	0	300,000	0	0	0	2,250	05/08/2017
458140-AL-4	INTEL CORP		12/15/2017	Maturity @ 100.0		675,000	675,000	676,309	675,380	0	(380)	0	(380)	0	675,000	0	0	0	9,113	12/15/2017
46642N-BA-3	JPMBB 14C22 A1 - CMBS		12/01/2017	Paydown		113,870	113,870	113,870	113,823	0	(5)	0	(5)	0	113,817	0	52	52	823	09/17/2047
48126E-AA-5	JPMORGAN CHASE & CO		08/15/2017	Maturity @ 100.0		175,000	175,000	177,392	175,671	0	(671)	0	(671)	0	175,000	0	0	0	3,500	08/15/2017
55616X-AF-4	MACYS RETAIL HOLDINGS INC		06/01/2017	MARKETAXESS CORPORATION		348,765	350,000	353,003	351,648	0	(123)	0	(123)	0	351,525	0	(2,761)	(2,761)	11,603	01/15/2022
687847-AC-7	OSCAR 141 A3 - ABS	D	12/15/2017	Paydown		145,088	145,088	145,052	145,079	0	3	0	3	0	145,082	0	5	5	1,193	04/15/2019
69353R-CG-1	PNC BANK NA		01/17/2017	Call @ 100.0		500,000	500,000	498,660	499,966	0	21	0	21	0	499,987	0	13	13	2,656	01/27/2017
717081-DD-2	PFIZER INC		01/17/2017	Maturity @ 100.0		500,000	500,000	498,958	499,987	0	13	0	13	0	500,000	0	0	0	2,250	01/15/2017
78010U-NX-1	ROYAL BANK OF CANADA		01/23/2017	Maturity @ 100.0		200,000	200,000	199,818	199,996	0	4	0	4	0	200,000	0	0	0	1,200	01/23/2017
842400-GB-3	SOUTHERN CALIFORNIA EDISON CO		05/01/2017	Maturity @ 100.0		300,000	300,000	299,904	299,989	0	11	0	11	0	300,000	0	0	0	1,688	05/01/2017
8672EM-2A-1	SUNCORP-METWAY LTD	C	03/28/2017	Maturity @ 100.0		325,000	325,000	326,940	325,165	0	(165)	0	(165)	0	325,000	0	0	0	2,763	03/28/2017
86909V-AC-6	SBART 141 A3 - ABS		04/01/2017	Paydown		17,094	17,094	17,091	17,094	0	0	0	0	0	17,094	0	0	0	14	02/15/2018
92937E-AB-0	WFRBS 13C11 A2 - CMBS		10/18/2017	Paydown		167,549	167,549	170,062	168,651	0	(42)	0	(42)	0	168,609	0	(1,060)	(1,060)	2,930	03/17/2045
942683-AG-8	ACTAVIS INC	C	06/29/2017	Call @ 100.0		350,000	350,000	355,705	350,884	0	(580)	0	(580)	0	350,305	0	(305)	(305)	5,470	10/01/2017
949746-NX-5	WELLS FARGO & CO		12/11/2017	Maturity @ 100.0		175,000	175,000	193,334	181,917	0	(6,917)	0	(6,917)	0	175,000	0	0	0	9,844	12/11/2017
961214-CH-4	WESTPAC BANKING CORP	C	05/19/2017	Maturity @ 100.0		250,000	250,000	249,738	249,966	0	34	0	34	0	250,000	0	0	0	1,500	05/19/2017
981464-DB-3	WFNMT 12B A - ABS		07/17/2017	Paydown		600,000	600,000	605,674	601,152	0	(1,140)	0	(1,140)	0	600,012	0	(12)	(12)	6,160	05/17/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						12,702,412	12,703,647	12,976,188	12,764,194	0	(35,619)	0	(35,619)	0	12,728,576	0	(26,167)	(26,167)	218,593	XXX
233331-86-7	DTE ENERGY CO		12/28/2017	WELLS FARGO SECURITIES LLC		1,292	1,200	1,190	1,190	0	0	0	0	0	1,191	0	101	101	77	12/15/2076
4899999. Subtotal - Bonds - Hybrid Securities						1,292	1,200	1,190	1,190	0	0	0	0	0	1,191	0	101	101	77	XXX
8399997. Total - Bonds - Part 4						17,526,132	17,523,042	17,886,409	17,380,259	0	(51,400)	0	(51,400)	0	17,586,621	0	(60,489)	(60,489)	275,255	XXX
8399998. Total - Bonds - Part 5						45,000	45,000	48,905		0	(125)	0	(125)	0	48,780	0	(3,780)	(3,780)	4,264	XXX
8399999. Total - Bonds						17,571,132	17,568,042	17,935,314	17,380,259	0	(51,525)	0	(51,525)	0	17,635,401	0	(64,269)	(64,269)	279,519	XXX
00123Q-30-2	AMERICAN CAPITAL AGENCY CORP		12/28/2017	VARIOUS	2,990.000	76,955	0.00	73,165	73,165	0	0	0	0	0	73,165	0	3,790	3,790	4,351	
00123Q-50-0	AGNC INVESTMENT CORP		12/28/2017	WELLS FARGO SECURITIES LLC	6.000	157	0.00	148	0	0	0	0	0	0	148	0	8	8	2	
025932-70-8	AMERICAN FINANCIAL GROUP INC		12/28/2017	WELLS FARGO SECURITIES LLC	34.000	891	0.00	853	853	0	0	0	0	0	853	0	38	38	51	
02665T-80-1	AMERICAN HOMES 4 RENT		12/28/2017	WELLS FARGO SECURITIES LLC	18.000	479	0.00	452	441	11	0	0	11	0	452	0	27	27	21	
04014Y-20-0	ARES MANAGEMENT LP		04/20/2017	VARIOUS	3,584.000	92,287	0.00	89,421	89,779	(358)	0	0	(358)	0	89,421	0	2,866	2,866	3,136	
044103-60-4	ASHFORD HOSPITALITY TRUST INC		11/01/2017	Stifel Nicolaus & Co.	1,724.000	42,759	0.00	43,255	45,073	0	(1,848)	0	(1,848)	0	43,225	0	(465)	(465)	3,178	
060505-28-6	BANK OF AMERICA CORP		05/01/2017	Stifel Nicolaus & Co.	2,566.000	65,693	0.00	63,607	63,607	0	0	0	0	0	63,607	0	2,086	2,086	994	
084423-60-7	W. R. BERKLEY CORP		12/28/2017	WELLS FARGO SECURITIES LLC	19.000	492	0.00	475	475	0	0	0	0	0	475	0	17	17	27	
12542R-50-6	CHS INC		12/28/2017	WELLS FARGO SECURITIES LLC	16.000	441	0.00	449	424	25	0	0	25	0	449	0	(8)	(8)	20	
12542R-70-4	CHS INC		12/28/2017	WELLS FARGO SECURITIES LLC	623.000	16,767	0.00	16,927	16,372	554	0	0	554	0	16,927	0	(160)	(160)	99	
16934Q-40-6	CHIMERA INVESTMENT CORP		12/28/2017	WELLS FARGO SECURITIES LLC	14.000	361	0.00	350	0	0	0	0	0	0	350	0	11	11	17	
172967-34-1	CITIGROUP INC		02/23/2017	Stifel Nicolaus & Co.	3,748.000	106,066	0.00	102,872	102,390	483	0	0	483	0	102,872	0	3,193	3,193	1,610	
25746U-86-9	DOMINION RESOURCES		08/01/2017	CORPORATE ACTION	4,919.000	235,128	0.00	238,630	238,630	0	0	0	0	0	238,630	0	(3,502)	(3,502)	11,762	
278642-20-2	EBAY INC		12/28/2017	WELLS FARGO SECURITIES LLC	30.000	808	0.00	751	751	0	0	0	0	0	751	0	57	57	45	
29267H-40-6	ENDURANCE SPECIALTY HOLDINGS LTD	C	11/01/2017	INSTINET	4,824.000	121,612	0.00	120,449	123,253	(2,804)	0	0	(2,804)	0	120,449	0	1,163	1,163	6,141	
29364W-10-8	ENTERGY LOUISIANA LLC		12/28/2017	WELLS FARGO SECURITIES LLC	19.000	475	0.00	470	470	0	0	0	0	0	470	0	5	5	21	
36242H-70-8	GABELLI DIV INC 5.25 SRS G CUM PRF		03/16/2017	Stifel Nicolaus & Co.	826.000	20,595	0.00	20,650	19,394	1,256	0	0	1,256	0	20,650	0	(55)	(55)	0	
373334-11-9	GEORGIA POWER CO		11/01/2017	VARIOUS	573.000	57,300	0.00	59,707	58,217	1,490	0	0	1,490	0	59,707	0	(2,407)	(2,407)	3,962	
446150-70-8	HUNTINGTON BANCSHARES INC		12/28/2017	WELLS FARGO SECURITIES LLC	30.000	823	0.00	741	741	0	0	0	0	0	741	0	82	82	44	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45822P-20-4	INTEGRYS ENERGY GROUP INC		12/28/2017	WELLS FARGO SECURITIES LLC	44.000	1,209	0.00	1,126	1,126	0	0	0	0	0	1,126	0	83	83	66	
524901-50-1	LEGG MASON INC		12/28/2017	WELLS FARGO SECURITIES LLC	21.000	563	0.00	522	522	0	0	0	0	0	522	0	41	41	33	
61761J-40-6	MORGAN STANLEY		05/16/2017	INSTINET	1,638.000	45,913	0.00	43,125	0	0	0	0	0	0	43,125	0	2,789	2,789	653	
65339K-10-0	NEXTERA ENERGY CAPITAL HOLDINGS INC		12/28/2017	WELLS FARGO SECURITIES LLC	31.000	793	0.00	769	769	0	0	0	0	0	769	0	24	24	39	
69360J-64-4	PS BUSINESS PARKS INC		10/01/2017	Stifel Nicolaus & Co.	2,008.000	49,255	0.00	50,100	46,766	3,333	0	0	3,333	0	50,100	0	(844)	(844)	140	
74460W-73-5	PUBLIC STORAGE		12/28/2017	VARIOUS	2,624.000	65,308	0.00	65,600	55,629	9,971	0	0	9,971	0	65,600	0	(292)	(292)	1,627	
74460W-77-6	PUBLIC STORAGE		12/28/2017	VARIOUS	1,645.000	41,877	0.00	41,010	37,226	3,784	0	0	3,784	0	41,010	0	867	867	562	
759351-80-2	REINSURANCE GROUP OF AMERICA INC		10/31/2017	INSTINET	2,149.000	59,089	0.00	53,725	53,725	0	0	0	0	0	53,725	0	5,364	5,364	0	
81254U-20-5	SEASPAN CORP	C	12/28/2017	WELLS FARGO SECURITIES LLC	43.000	1,095	0.00	1,056	1,056	0	0	0	0	0	1,056	0	39	39	63	
842587-30-5	SOUTHERN CO		04/03/2017	WELLS FARGO SECURITIES LLC	3,896.000	92,348	0.00	96,894	96,894	0	0	0	0	0	96,894	0	(4,546)	(4,546)	2,784	
857477-85-5	STATE STREET CORP		12/28/2017	WELLS FARGO SECURITIES LLC	10.000	271	0.00	250	250	0	0	0	0	0	250	0	21	21	11	
90187B-30-9	TWO HARBORS INVESTMENT CORP		12/28/2017	WELLS FARGO SECURITIES LLC	97.000	2,548	0.00	2,454	0	0	0	0	0	0	2,454	0	94	94	50	
911684-60-3	UNITED STATES CELLULAR CORP		10/31/2017	Stifel Nicolaus & Co.	900.000	24,446	0.00	22,968	22,968	0	0	0	0	0	22,968	0	1,478	1,478	804	
957638-20-8	WESTERN ALLIANCE BANCORP		12/28/2017	WELLS FARGO SECURITIES LLC	38.000	997	0.00	949	949	0	0	0	0	0	949	0	49	49	59	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						1,225,801	XXX	1,213,920	1,151,915	17,745	(1,848)	0	15,897	0	1,213,890	0	11,913	11,913	42,372	XXX
8999997. Total - Preferred Stocks - Part 4						1,225,801	XXX	1,213,920	1,151,915	17,745	(1,848)	0	15,897	0	1,213,890	0	11,913	11,913	42,372	XXX
8999998. Total - Preferred Stocks - Part 5						138,000	XXX	141,243		0	0	0	0	0	141,243	0	(3,243)	(3,243)	5,058	XXX
8999999. Total - Preferred Stocks						1,363,801	XXX	1,355,163	1,151,915	17,745	(1,848)	0	15,897	0	1,355,133	0	8,670	8,670	47,430	XXX
00206R-10-2	AT&T ORD		09/27/2017	VARIOUS	410.000	15,835		13,763	17,437	(3,675)	0	0	(3,675)	0	13,763	0	2,072	2,072	398	
002824-10-0	ABBOTT LABORATORIES ORD		11/24/2017	VARIOUS	230.000	11,402		10,785	8,834	1,950	0	0	1,950	0	10,785	0	617	617	170	
00287Y-10-9	ABBVIE ORD		11/10/2017	INSTINET	572.000	54,458		36,514	0	0	0	0	0	0	36,514	0	17,944	17,944	1,098	
00724F-10-1	ADOBE SYSTEM ORD		11/24/2017	VARIOUS	68.000	10,357		5,311	7,001	(1,689)	0	0	(1,689)	0	5,311	0	5,045	5,045	0	
00773T-10-1	ADVANSIX ORD		10/01/2017	UBS SECURITIES LLC, STAMFORD	12.000	261		177	266	(89)	0	0	(89)	0	177	0	84	84	0	
00817Y-10-8	AETNA ORD		04/01/2017	UBS SECURITIES LLC, STAMFORD	170.000	20,898		17,811	21,082	(3,271)	0	0	(3,271)	0	17,811	0	3,087	3,087	43	
00846U-10-1	AGILENT TECHNOLOGIES ORD		12/08/2017	VARIOUS	350.000	19,649		14,721	15,946	(1,225)	0	0	(1,225)	0	14,721	0	4,928	4,928	92	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		05/08/2017	VARIOUS	392.000	53,252		56,831	56,377	454	0	0	454	0	56,831	0	(3,579)	(3,579)	545	
015351-10-9	ALEXION PHARMACEUTICALS ORD		11/24/2017	VARIOUS	94.000	11,281		12,997	0	0	0	0	0	0	12,997	0	(1,716)	(1,716)	0	
016255-10-1	ALIGN TECHNOLOGY ORD		11/24/2017	VARIOUS	10.000	2,472		1,587	0	0	0	0	0	0	1,587	0	885	885	0	
02005N-10-0	ALLY FINANCIAL ORD		11/24/2017	VARIOUS	270.000	6,145		5,799	5,135	663	0	0	663	0	5,799	0	346	346	68	
02079K-30-5	ALPHABET CL A ORD		12/21/2017	VARIOUS	51.000	47,787		35,733	40,415	(4,682)	0	0	(4,682)	0	35,733	0	12,054	12,054	0	
02079K-30-5	ALPHABET CL A ORD		12/05/2017	VARIOUS	239.000	229,391		173,635	189,396	(15,760)	0	0	(15,760)	0	173,635	0	55,756	55,756	0	
023135-10-6	AMAZON COM ORD		11/24/2017	VARIOUS	16.000	16,375		5,984	11,998	(6,014)	0	0	(6,014)	0	5,984	0	10,390	10,390	0	
03027X-10-0	AMERICAN TOWER REIT		09/27/2017	VARIOUS	125.000	16,315		11,426	13,210	(1,784)	0	0	(1,784)	0	11,426	0	4,889	4,889	177	
030420-10-3	AMERICAN WATER WORKS ORD		05/01/2017	Stifel Nicolaus & Co.	849.000	61,848		45,975	61,434	(15,459)	0	0	(15,459)	0	45,975	0	15,873	15,873	0	
031162-10-0	AMGEN ORD		10/01/2017	UBS SECURITIES LLC, STAMFORD	76.000	12,023		11,971	11,112	859	0	0	859	0	11,971	0	52	52	0	
03349M-10-5	ANDEAVOR ORD		11/24/2017	VARIOUS	77.000	7,996		6,391	0	0	0	0	0	0	6,391	0	1,605	1,605	136	
037833-10-0	APPLE ORD		09/27/2017	VARIOUS	430.000	62,843		46,976	49,803	(2,827)	0	0	(2,827)	0	46,976	0	15,868	15,868	437	
054937-10-7	BB AND T ORD		05/24/2017	KEEFE BRUYETTE + WOODS INC	564.000	24,001		23,432	26,519	(3,088)	0	0	(3,088)	0	23,432	0	569	569	169	
060505-10-4	BANK OF AMERICA ORD		11/24/2017	VARIOUS	910.000	21,587		14,665	20,111	(5,446)	0	0	(5,446)	0	14,665	0	6,921	6,921	72	
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD		11/24/2017	VARIOUS	97.000	8,222		10,759	8,035	2,724	0	0	2,724	0	10,759	0	(2,537)	(2,537)	0	
09062X-10-3	BIOGEN ORD		01/11/2017	UBS SECURITIES LLC, STAMFORD	54.000	15,883		18,596	15,313	3,282	0	0	3,282	0	18,596	0	(2,712)	(2,712)	0	
110122-10-8	BRISTOL MYERS SQUIBB ORD		11/24/2017	VARIOUS	60.000	3,411		3,887	3,506	380	0	0	380	0	3,887	0	(476)	(476)	60	
12572Q-10-5	CME GROUP CL A ORD		04/06/2017	VARIOUS	200.000	23,565		20,708	23,070	(2,362)	0	0	(2,362)	0	20,708	0	2,857	2,857	781	
126408-10-3	CSX ORD		11/24/2017	VARIOUS	120.000	6,246		4,641	0	0	0	0	0	0	4,641	0	1,604	1,604	46	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
150870-10-3	CELANESE SR A ORD		11/24/2017	VARIOUS	69.000	6,638		3,944	5,433	(1,489)	0	0	(1,489)	0	3,944	0	2,694	2,694	76	
151020-10-4	CELGENE ORD		11/24/2017	VARIOUS	32.000	3,811		3,779	3,704	75	0	0	75	0	3,779	0	33	33	0	
166764-10-0	CHEVRON ORD		12/11/2017	VARIOUS	40.000	4,448		3,457	4,708	(1,251)	0	0	(1,251)	0	3,457	0	990	990	100	
17275R-10-2	CISCO SYSTEMS ORD		08/23/2017	VARIOUS	3,173.000	99,910		88,882	95,888	(7,006)	0	0	(7,006)	0	88,882	0	11,028	11,028	2,665	
174610-10-5	CITIZENS FINANCIAL GROUP ORD		11/24/2017	VARIOUS	1,090.000	40,628		22,505	38,837	(16,332)	0	0	(16,332)	0	22,505	0	18,123	18,123	448	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		01/11/2017	UBS SECURITIES LLC, STAMFORD	140.000	7,923		7,132	7,844	(713)	0	0	(713)	0	7,132	0	791	791	0	
20030N-10-1	COMCAST CL A ORD		11/24/2017	VARIOUS	720.000	30,404		26,388	24,168	(2,488)	0	0	(2,488)	0	26,388	0	4,016	4,016	309	
21036P-10-8	CONSTELLATION BRANDS CL A ORD		11/24/2017	VARIOUS	34.000	6,614		4,441	5,213	(772)	0	0	(772)	0	4,441	0	2,173	2,173	42	
219350-10-5	CORNING ORD		11/24/2017	VARIOUS	3,575.000	95,003		81,757	85,066	(5,515)	0	0	(5,515)	0	81,757	0	13,246	13,246	552	
22160K-10-5	COSTCO WHOLESALE ORD		12/19/2017	VARIOUS	66.000	12,005		9,970	10,567	(597)	0	0	(597)	0	9,970	0	2,035	2,035	549	
244199-10-5	DEERE ORD		11/24/2017	VARIOUS	19.000	2,685		2,433	0	0	0	0	0	0	2,433	0	252	252	9	
253393-10-2	DICKS SPORTING ORD		10/01/2017	VARIOUS	4,061.000	199,659		190,204	215,639	(25,436)	0	0	(25,436)	0	190,204	0	9,456	9,456	542	
254687-10-6	WALT DISNEY ORD		11/24/2017	VARIOUS	47.000	4,938		4,939	4,898	41	0	0	41	0	4,939	0	(1)	(1)	54	
25746U-10-9	DOMINION ENERGY ORD		11/24/2017	VARIOUS	280.000	22,968		19,477	21,445	(1,968)	0	0	(1,968)	0	19,477	0	3,491	3,491	612	
260543-10-3	THE DOW CHEMICAL COMPANY		10/02/2017	VARIOUS	460.000	23,305		22,439	26,321	(3,882)	0	0	(3,882)	0	22,439	0	865	865	791	
26078J-10-0	DOWDUPONT ORD		11/24/2017	UBS SECURITIES LLC, STAMFORD	30.000	2,117		1,410	0	0	0	0	0	0	1,410	0	707	707	0	
26817R-10-8	DYNEGY ORD		01/11/2017	Strategas Securities LLC	1,500.000	14,335		23,703	12,690	11,013	0	0	11,013	0	23,703	0	(9,367)	(9,367)	0	
26875P-10-1	EOG RESOURCES ORD		09/07/2017	VARIOUS	1,084.000	97,433		89,610	109,592	(19,982)	0	0	(19,982)	0	89,610	0	7,823	7,823	458	
285512-10-9	ELECTRONIC ARTS ORD		11/24/2017	VARIOUS	153.000	16,675		12,022	0	0	0	0	0	0	12,022	0	4,652	4,652	0	
30161N-10-1	EXELON ORD		12/08/2017	VARIOUS	120.000	4,596		3,624	4,259	(635)	0	0	(635)	0	3,624	0	972	972	105	
30231G-10-2	EXXON MOBIL ORD		10/01/2017	VARIOUS	2,057.000	167,722		165,912	185,665	(19,753)	0	0	(19,753)	0	165,912	0	1,811	1,811	1,558	
30303M-10-2	FACEBOOK CL A ORD		11/24/2017	VARIOUS	204.000	28,291		16,046	23,470	(7,424)	0	0	(7,424)	0	16,046	0	12,245	12,245	0	
369604-10-3	GENERAL ELECTRIC ORD		07/26/2017	VARIOUS	5,858.000	171,137		178,372	185,113	(6,741)	0	0	(6,741)	0	178,372	0	(7,235)	(7,235)	2,241	
370334-10-4	GENERAL MILLS ORD		08/01/2017	VARIOUS	2,972.000	166,697		167,973	183,580	(15,608)	0	0	(15,608)	0	167,973	0	(1,276)	(1,276)	3,149	
406216-10-1	HALLIBURTON ORD		06/14/2017	VARIOUS	150.000	8,023		6,559	8,114	(1,554)	0	0	(1,554)	0	6,559	0	1,464	1,464	4	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD		11/24/2017	VARIOUS	240.000	13,076		10,258	11,436	(1,178)	0	0	(1,178)	0	10,258	0	2,817	2,817	196	
431475-10-2	HILL ROM HOLDINGS ORD		11/24/2017	UBS SECURITIES LLC, STAMFORD	2.000	165		153	0	0	0	0	0	0	153	0	13	13	1	
437076-10-2	HOME DEPOT ORD		11/24/2017	VARIOUS	51.000	8,187		5,755	6,838	(1,083)	0	0	(1,083)	0	5,755	0	2,432	2,432	(30)	
438516-10-6	HONEYWELL INTERNATIONAL ORD		12/08/2017	VARIOUS	59.000	8,175		6,079	6,835	(756)	0	0	(756)	0	6,079	0	2,096	2,096	89	
452308-10-9	ILLINOIS TOOL ORD		11/24/2017	VARIOUS	424.000	58,728		44,226	51,923	(7,697)	0	0	(7,697)	0	44,226	0	14,503	14,503	814	
45337C-10-2	INCYTE ORD		11/24/2017	VARIOUS	64.000	7,666		7,615	0	0	0	0	0	0	7,615	0	52	52	0	
458140-10-0	INTEL ORD		05/02/2017	VARIOUS	4,479.000	162,713		162,569	162,453	116	0	0	116	0	162,569	0	144	144	1,065	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		09/01/2017	VARIOUS	340.000	22,251		15,516	19,183	(3,666)	0	0	(3,666)	0	15,516	0	6,734	6,734	132	
46625H-10-0	JPMORGAN CHASE ORD		05/01/2017	VARIOUS	1,080.000	91,825		72,415	93,193	(20,778)	0	0	(20,778)	0	72,415	0	19,410	19,410	1,016	
478160-10-4	JOHNSON & JOHNSON ORD		11/24/2017	VARIOUS	652.000	81,254		61,803	73,158	(13,625)	0	0	(13,625)	0	61,803	0	19,450	19,450	935	
49446R-10-9	KIMCO REALTY REIT ORD		11/24/2017	UBS SECURITIES LLC, STAMFORD	30.000	564		590	0	0	0	0	0	0	590	0	(26)	(26)	8	
500754-10-6	KRAFT HEINZ ORD		10/04/2017	VARIOUS	2,381.000	190,050		193,512	207,909	(14,397)	0	0	(14,397)	0	193,512	0	(3,462)	(3,462)	4,344	
526107-10-7	LENNOX INTERNATIONAL ORD		09/07/2017	VARIOUS	748.000	121,358		85,142	114,571	(29,429)	0	0	(29,429)	0	85,142	0	36,216	36,216	1,024	
532457-10-8	ELI LILLY ORD		12/08/2017	VARIOUS	190.000	15,492		14,071	13,975	97	0	0	97	0	14,071	0	1,421	1,421	265	
56585A-10-2	MARATHON PETROLEUM ORD		02/01/2017	VARIOUS	590.000	28,280		24,840	29,707	(4,867)	0	0	(4,867)	0	24,840	0	3,441	3,441	0	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD		07/20/2017	JP MORGAN SECURITIES INC.	485.000	49,612		40,227	40,100	127	0	0	127	0	40,227	0	9,385	9,385	306	
58933Y-10-5	MERCK & CO ORD		11/24/2017	VARIOUS	170.000	9,727		9,824	10,008	(184)	0	0	(184)	0	9,824	0	(98)	(98)	291	
594918-10-4	MICROSOFT ORD		12/14/2017	VARIOUS	802.000	64,142		35,438	49,836	(14,398)	0	0	(14,398)	0	35,438	0	28,703	28,703	1,019	
595112-10-3	MICRON TECHNOLOGY ORD		11/24/2017	VARIOUS	1,840.000	54,333		41,893	0	0	0	0	0	0	41,893	0	12,440	12,440	0	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		11/24/2017	VARIOUS	120.000	5,200		4,868	5,320	(452)	0	0	(452)	0	4,868	0	332	332	73	
61174X-10-9	MONSTER BEVERAGE ORD		11/24/2017	VARIOUS	110.000	5,994		4,795	4,877	(82)	0	0	(82)	0	4,795	0	1,199	1,199	0	
65339F-10-1	NEXTERA ENERGY ORD		05/01/2017	PERSHING LLC	1.000	119		96	119	(23)	0	0	(23)	0	96	0	22	22	(214)	
654106-10-3	NIKE CL B ORD		11/24/2017	VARIOUS	300.000	16,306		18,810	15,249	3,561	0	0	3,561	0	18,810	0	(2,504)	(2,504)	197	
670346-10-5	NUCOR ORD		11/24/2017	VARIOUS	70.000	4,113		3,366	4,166	(800)	0	0	(800)	0	3,366	0	747	747	72	
67066G-10-4	NVIDIA ORD		11/24/2017	VARIOUS	113.000	18,931		11,938	0	0	0	0	0	0	11,938	0	6,993	6,993	28	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		05/01/2017	PERSHING LLC	1.000	117		96	117	(21)	0	0	(21)	0	96	0	21	21	(10)	
697435-10-5	PALO ALTO NETWORKS ORD		05/02/2017	VARIOUS	116.000	12,792		17,081	14,506	2,576	0	0	2,576	0	17,081	0	(4,290)	(4,290)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69840W-10-8	PANERA BREAD COMPANY		07/19/2017	VARIOUS	111.000	34,556		23,857	22,765	1,092	0	0	1,092	0	23,857	0	10,698	10,698	0	
713448-10-8	PEPSICO ORD		11/24/2017	VARIOUS	646.000	70,621		57,643	67,591	(9,948)	0	0	(9,948)	0	57,643	0	12,979	12,979	1,698	
717081-10-3	PFIZER ORD		06/01/2017	VARIOUS	710.000	22,898		23,581	23,061	520	0	0	520	0	23,581	0	(683)	(683)	387	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		12/01/2017	VARIOUS	55.000	6,149		4,450	5,032	(582)	0	0	(582)	0	4,450	0	1,699	1,699	169	
723787-10-7	PIONEER NATURAL RESOURCE ORD		09/27/2017	VARIOUS	827.000	130,688		150,004	148,918	1,086	0	0	1,086	0	150,004	0	(19,316)	(19,316)	33	
742718-10-9	PROCTER & GAMBLE ORD		11/24/2017	VARIOUS	200.000	17,321		16,170	16,816	(646)	0	0	(646)	0	16,170	0	1,150	1,150	293	
74340W-10-3	PROLOGIS REIT		01/20/2017	PERSHING LLC	1.000	53		44	53	(9)	0	0	(9)	0	44	0	9	9	0	
747525-10-3	QUALCOMM ORD		05/11/2017	VARIOUS	3,799.000	206,329		240,699	247,695	(6,996)	0	0	(6,996)	0	240,699	0	(34,369)	(34,369)	1,566	
755111-50-7	RAYTHEON ORD		11/10/2017	VARIOUS	580.000	107,075		75,135	82,360	(7,225)	0	0	(7,225)	0	75,135	0	31,940	31,940	1,810	
760759-10-0	REPUBLIC SERVICES ORD		11/06/2017	VARIOUS	3,419.000	218,646		146,434	195,054	(48,620)	0	0	(48,620)	0	146,434	0	72,212	72,212	3,808	
78486Q-10-1	SVB FINANCIAL GROUP ORD		11/24/2017	UBS SECURITIES LLC, STAMFORD	9.000	1,927		1,644	0	0	0	0	0	0	1,644	0	283	283	0	
79466L-30-2	SALESFORCE.COM ORD		11/24/2017	VARIOUS	322.000	25,454		21,620	22,044	(424)	0	0	(424)	0	21,620	0	3,834	3,834	0	
806857-10-8	SCHLUMBERGER ORD	C	11/24/2017	VARIOUS	220.000	15,215		16,862	18,469	(1,607)	0	0	(1,607)	0	16,862	0	(1,646)	(1,646)	290	
808513-10-5	CHARLES SCHWAB ORD		11/24/2017	VARIOUS	190.000	8,216		5,379	7,499	(2,120)	0	0	(2,120)	0	5,379	0	2,837	2,837	31	
828806-10-9	SIMON PROP GRP REIT ORD		01/25/2017	Stifel Nicolaus & Co.	612.000	112,243		120,176	108,734	11,442	0	0	11,442	0	120,176	0	(7,933)	(7,933)	0	
847560-10-9	SPECTRA ENERGY CORP		05/01/2017	VARIOUS	2,786.000	87,337		87,325	114,477	(27,152)	0	0	(27,152)	0	87,325	0	13	13	1,225	
848637-10-4	SPLUNK ORD		11/24/2017	VARIOUS	80.000	5,654		5,220	0	0	0	0	0	0	5,220	0	435	435	0	
863667-10-1	STRYKER ORD		10/31/2017	VARIOUS	722.000	105,393		72,977	86,503	(13,526)	0	0	(13,526)	0	72,977	0	32,416	32,416	1,129	
87165B-10-3	SYNCHRONY FINANCIAL ORD		11/24/2017	VARIOUS	400.000	13,294		11,156	14,508	(3,352)	0	0	(3,352)	0	11,156	0	2,138	2,138	183	
872590-10-4	T MOBILE US ORD	C	11/24/2017	UBS SECURITIES LLC, STAMFORD	60.000	3,700		3,943	0	0	0	0	0	0	3,943	0	(243)	(243)	0	
874039-10-0	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD	C	09/27/2017	VARIOUS	470.000	16,970		11,932	13,513	(1,581)	0	0	(1,581)	0	11,932	0	5,038	5,038	276	
87612G-10-1	TARGA RESOURCES ORD		11/24/2017	VARIOUS	50.000	2,256		2,833	0	0	0	0	0	0	2,833	0	(577)	(577)	27	
881609-10-1	ANDEAVOR		08/01/2017	VARIOUS	30.000	2,827		2,490	0	0	0	0	0	0	2,490	0	337	337	23	
882508-10-4	TEXAS INSTRUMENTS ORD		01/20/2017	PERSHING LLC	2.000	149		120	146	(26)	0	0	(26)	0	120	0	29	29	0	
88579Y-10-1	3M ORD		11/24/2017	VARIOUS	27.000	5,693		3,908	4,821	(913)	0	0	(913)	0	3,908	0	1,785	1,785	66	
887317-30-3	TIME WARNER ORD		11/24/2017	VARIOUS	3,249.000	326,851		289,012	313,626	(24,614)	0	0	(24,614)	0	289,012	0	37,839	37,839	3,300	
90130A-10-1	TWENTY FIRST CENTURY FOX CL A ORD		12/15/2017	VARIOUS	320.000	10,318		9,744	0	0	0	0	0	0	9,744	0	573	573	42	
907818-10-8	UNION PACIFIC ORD		07/28/2017	Stifel Nicolaus & Co.	422.000	43,579		44,470	43,753	717	0	0	717	0	44,470	0	(891)	(891)	511	
913017-10-9	UNITED TECHNOLOGIES ORD		10/01/2017	VARIOUS	255.000	28,089		27,360	27,953	(593)	0	0	(593)	0	27,360	0	729	729	0	
91324P-10-2	UNITEDHEALTH GRP ORD		11/24/2017	VARIOUS	253.000	45,089		25,964	40,490	(14,526)	0	0	(14,526)	0	25,964	0	19,125	19,125	237	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD		07/26/2017	VARIOUS	148.000	16,867		18,713	15,744	2,969	0	0	2,969	0	18,713	0	(1,846)	(1,846)	29	
91913Y-10-0	VALERO ENERGY ORD		11/24/2017	VARIOUS	250.000	16,996		14,620	17,080	(2,460)	0	0	(2,460)	0	14,620	0	2,376	2,376	87	
92210H-10-5	VANTIV CL A ORD		11/24/2017	VARIOUS	30.000	2,137		1,946	0	0	0	0	0	0	1,946	0	191	191	0	
92343V-10-4	VERIZON COMMUNICATIONS ORD		06/01/2017	VARIOUS	220.000	10,133		10,129	11,744	(1,615)	0	0	(1,615)	0	10,129	0	4	4	248	
92826C-83-9	VISA CL A ORD		12/05/2017	VARIOUS	605.000	64,979		42,232	47,202	(4,970)	0	0	(4,970)	0	42,232	0	22,747	22,747	312	
929089-10-0	VOYA FINANCIAL ORD		11/24/2017	VARIOUS	300.000	12,327		12,339	11,766	573	0	0	573	0	12,339	0	(12)	(12)	7	
929160-10-9	VULCAN MATERIALS ORD		09/08/2017	VARIOUS	1,889.000	224,146		218,935	236,408	(17,473)	0	0	(17,473)	0	218,935	0	5,210	5,210	538	
942622-20-0	WATSCO ORD		04/01/2017	VARIOUS	872.000	128,175		102,701	129,161	(26,460)	0	0	(26,460)	0	102,701	0	25,474	25,474	916	
949746-10-1	WELLS FARGO ORD		10/01/2017	VARIOUS	490.000	26,774		25,305	27,004	(1,699)	0	0	(1,699)	0	25,305	0	1,469	1,469	365	
969457-10-0	WILLIAMS ORD		01/18/2017	VARIOUS	620.000	17,466		18,991	19,307	(316)	0	0	(316)	0	18,991	0	(1,524)	(1,524)	0	
98310W-10-8	WYNDHAM WORLDWIDE ORD		11/10/2017	INSTINET	246.000	26,169		20,888	0	0	0	0	0	0	20,888	0	5,280	5,280	285	
98419M-10-0	XYLEM ORD		04/01/2017	VARIOUS	2,793.000	132,835		138,275	138,309	(35)	0	0	(35)	0	138,275	0	(5,439)	(5,439)	244	
988498-10-1	YUM BRANDS ORD		11/24/2017	VARIOUS	80.000	6,011		4,418	5,066	(648)	0	0	(648)	0	4,418	0	1,593	1,593	60	
98850P-10-9	YUM CHINA ORD	C	01/11/2017	Strategas Securities LLC	350.000	9,090		7,696	9,142	(1,446)	0	0	(1,446)	0	7,696	0	1,394	1,394	0	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		08/10/2017	VARIOUS	177.000	19,803		21,143	18,266	2,877	0	0	2,877	0	21,143	0	(1,340)	(1,340)	122	
989701-10-7	ZIONS BANCORPORATION ORD		04/17/2017	VARIOUS	5,001.000	204,203		141,000	215,243	(74,243)	0	0	(74,243)	0	141,000	0	63,204	63,204	272	
G0177J-10-8	ALLERGAN ORD	C	12/15/2017	VARIOUS	22.000	4,724		6,555	4,620	1,935	0	0	1,935	0	6,555	0	(1,830)	(1,830)	39	
G1151C-10-1	ACCENTURE CL A ORD	C	07/26/2017	VARIOUS	811.000	99,640		80,908	94,992	(14,085)	0	0	(14,085)	0	80,908	0	18,732	18,732	499	
G29183-10-3	EATON ORD	C	11/24/2017	VARIOUS	190.000	14,100		13,219	12,747	472	0	0	472	0	13,219	0	881	881	306	
G47791-10-1	INGERSOLL RAND ORD	C	11/24/2017	VARIOUS	100.000	8,658		6,770	7,504	(735)	0	0	(735)	0	6,770	0	1,888	1,888	90	
G491BT-10-8	INVESCO ORD		11/24/2017	VARIOUS	210.000	7,282		8,390	6,371	2,019	0	0	2,019	0	8,390	0	(1,108)	(1,108)	131	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD	D	07/28/2017	VARIOUS	5,134.996	207,040		220,207	211,510	8,697	0	0	8,697	0	220,207	0	(13,167)	(13,167)	3,525	
G5960L-10-3	MEDTRONIC ORD	C	09/07/2017	VARIOUS	1,769.000	132,687		134,720	126,006	8,715	0	0	8,715	0	134,720	0	(2,033)	(2,033)	1,240	
G6359F-10-3	NABORS INDUSTRIES ORD	C	11/24/2017	VARIOUS	1,700.000	13,654		21,522	27,880	(6,358)	0	0	(6,358)	0	21,522	0	(7,868)	(7,868)	346	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
N6596X-10-9	NXP SEMICONDUCTORS ORD	C	01/11/2017	Strategas Securities LLC	494.000	48,570		37,119	48,417	(11,298)	0	0	(11,298)	0	37,119	0	11,451	11,451	0	
Y09827-10-9	BROADCOM ORD	D	12/14/2017	VARIOUS	250.000	62,566		31,794	44,193	(12,398)	0	0	(12,398)	0	31,794	0	30,772	30,772	525	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						6,244,260	XXX	5,523,716	5,915,256	(589,620)	0	0	(589,620)	0	5,523,716	0	720,544	720,544	57,467	XXX
991061-05-2	CRA (BNY MELLON, N.A., MEMBER FDIC)		12/01/2017	Direct	0.000	494,742		494,742	494,742	0	0	0	0	0	494,742	0	0	0	0	
9299999. Subtotal - Common Stocks - Mutual Funds						494,742	XXX	494,742	494,742	0	0	0	0	0	494,742	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						6,739,002	XXX	6,018,458	6,409,998	(589,620)	0	0	(589,620)	0	6,018,458	0	720,544	720,544	57,467	XXX
9799998. Total - Common Stocks - Part 5						1,568,916	XXX	1,664,523		0	0	0	0	0	1,664,523	0	(95,607)	(95,607)	10,198	XXX
9799999. Total - Common Stocks						8,307,918	XXX	7,682,981	6,409,998	(589,620)	0	0	(589,620)	0	7,682,981	0	624,937	624,937	67,665	XXX
9899999. Total - Preferred and Common Stocks						9,671,719	XXX	9,038,144	7,561,913	(571,875)	(1,848)	0	(573,723)	0	9,038,114	0	633,607	633,607	115,095	XXX
9999999 - Totals						27,242,851	XXX	26,973,458	24,942,172	(571,875)	(53,373)	0	(625,248)	0	26,673,515	0	569,337	569,337	394,613	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
124857-AD-5	CBS CORP		10/30/2017	MILLENNIUM ADVISORS, LLC	11/30/2017	Call @ 100.0	45,000	48,905	45,000	48,780	0	(125)	0	(125)	0	0	(3,780)	(3,780)	4,264	115
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							45,000	48,905	45,000	48,780	0	(125)	0	(125)	0	0	(3,780)	(3,780)	4,264	115
8399998. Total - Bonds							45,000	48,905	45,000	48,780	0	(125)	0	(125)	0	0	(3,780)	(3,780)	4,264	115
373334-11-9	GEORGIA POWER CO		05/24/2017	Brownstone Investment Group LLC	10/24/2017	Call @ 100.0	1,380.000	141,243	138,000	141,243	0	0	0	0	0	0	(3,243)	(3,243)	5,058	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								141,243	138,000	141,243	0	0	0	0	0	0	(3,243)	(3,243)	5,058	0
8999998. Total - Preferred Stocks								141,243	138,000	141,243	0	0	0	0	0	0	(3,243)	(3,243)	5,058	0
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		01/20/2017	VARIOUS	04/06/2017	SG COWEN SECURITIES CORP	460.000	66,796	62,255	66,796	0	0	0	0	0	0	(4,541)	(4,541)	437	0
02079K-30-5	ALPHABET CL A ORD		05/09/2017	BERNSTEIN (SANFORD C) & CO.	12/05/2017	SG COWEN SECURITIES CORP	50.000	47,809	51,588	47,809	0	0	0	0	0	0	3,779	3,779	0	0
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD		01/11/2017	Strategas Securities LLC	11/24/2017	UBS SECURITIES LLC, STAMFORD	40.000	3,596	3,308	3,596	0	0	0	0	0	0	(288)	(288)	0	0
127097-10-3	CABOT OIL & GAS ORD		01/11/2017	Strategas Securities LLC	05/02/2017	VARIOUS	760.000	16,668	18,266	16,668	0	0	0	0	0	0	1,598	1,598	15	0
17243V-10-2	CINEMARK HOLDINGS ORD		02/16/2017	INSTINET	07/28/2017	Stifel Nicolaus & Co.	1,614.000	68,399	63,292	68,399	0	0	0	0	0	0	(5,107)	(5,107)	936	0
189054-10-9	CLOROX ORD		08/29/2017	VARIOUS	10/04/2017	Raymond James Financial	659.000	88,730	86,135	88,730	0	0	0	0	0	0	(2,595)	(2,595)	300	0
254687-10-6	WALT DISNEY ORD		04/17/2017	VARIOUS	08/29/2017	KEYBANC CAPITAL MARKETS INC	1,018.000	114,912	104,556	114,912	0	0	0	0	0	0	(10,356)	(10,356)	794	0
25746U-10-9	DOMINION ENERGY ORD		07/01/2017	CORPORATE ACTION	08/02/2017	VARIOUS	3,086.181	235,128	233,242	235,128	0	0	0	0	0	0	(1,886)	(1,886)	0	0
292104-10-6	EMPIRE STATE REALTY CL A REIT ORD		01/23/2017	VARIOUS	11/24/2017	VARIOUS	580.000	11,761	11,803	11,761	0	0	0	0	0	0	43	43	176	0
29250N-10-5	ENBRIDGE ORD		02/27/2017	Unknown	07/28/2017	VARIOUS	2,740.440	87,295	111,619	87,295	0	0	0	0	0	0	24,324	24,324	1,052	0
375558-10-3	GILEAD SCIENCES ORD		09/07/2017	VARIOUS	12/05/2017	VARIOUS	2,419.000	190,082	177,228	190,082	0	0	0	0	0	0	(12,854)	(12,854)	1,258	0
431475-10-2	HILL ROM HOLDINGS ORD		05/25/2017	JEFFERIES & CO INC, NEW YORK	11/24/2017	UBS SECURITIES LLC, STAMFORD	28.000	2,131	2,337	2,131	0	0	0	0	0	0	207	207	6	0
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		02/09/2017	JP MORGAN SECURITIES INC.	07/13/2017	VARIOUS	742.000	131,007	113,281	131,007	0	0	0	0	0	0	(17,725)	(17,725)	1,113	0
460146-10-3	INTERNATIONAL PAPER ORD		01/25/2017	Stifel Nicolaus & Co.	11/06/2017	INSTINET	1,611.000	92,514	89,782	92,514	0	0	0	0	0	0	(2,732)	(2,732)	2,235	0
654106-10-3	NIKE CL B ORD		07/20/2017	MORGAN STANLEY & CO INC, NY	08/29/2017	BAIRD (ROBERT W.) & CO. INC.	838.000	49,528	44,143	49,528	0	0	0	0	0	0	(5,385)	(5,385)	0	0
723787-10-7	PIONEER NATURAL RESOURCE ORD		03/09/2017	Stifel Nicolaus & Co.	08/03/2017	Stifel Nicolaus & Co.	396.000	72,503	53,797	72,503	0	0	0	0	0	0	(18,705)	(18,705)	16	0
747525-10-3	QUALCOMM ORD		01/11/2017	Strategas Securities LLC	06/01/2017	COWEN AND COMPANY LLC	180.000	11,828	10,324	11,828	0	0	0	0	0	0	(1,504)	(1,504)	198	0
844741-10-8	SOUTHWEST AIRLINES ORD		07/13/2017	MORGAN STANLEY & CO INC, NY	08/29/2017	KEYBANC CAPITAL MARKETS INC	785.000	48,420	40,180	48,420	0	0	0	0	0	0	(8,241)	(8,241)	98	0
881569-10-7	TESARO ORD		01/31/2017	LEERINK SWANN AND COMPANY	11/24/2017	VARIOUS	62.000	9,968	5,651	9,968	0	0	0	0	0	0	(4,317)	(4,317)	0	0
887317-30-3	TIME WARNER ORD		09/27/2017	SEI FINANCIAL SERVICES CO	11/24/2017	UBS SECURITIES LLC, STAMFORD	3.000	308	270	308	0	0	0	0	0	0	(38)	(38)	1	0
902973-30-4	US BANCORP ORD		02/09/2017	JP MORGAN SECURITIES INC.	08/03/2017	Stifel Nicolaus & Co.	1,273.000	68,211	67,071	68,211	0	0	0	0	0	0	(1,140)	(1,140)	713	0
90384S-30-3	ULTA BEAUTY ORD		05/09/2017	VARIOUS	07/28/2017	VARIOUS	321.000	93,953	80,721	93,953	0	0	0	0	0	0	(13,231)	(13,231)	0	0
907818-10-8	UNION PACIFIC ORD		01/25/2017	Stifel Nicolaus & Co.	07/28/2017	Stifel Nicolaus & Co.	207.000	22,727	21,377	22,727	0	0	0	0	0	0	(1,350)	(1,350)	250	0
949746-10-1	WELLS FARGO ORD		05/02/2017	DEUTSCHE BK SECS INC, NY (NWSCUS33)	07/26/2017	UBS SECURITIES LLC, STAMFORD	100.000	5,496	5,531	5,496	0	0	0	0	0	0	35	35	72	0
G1151C-10-1	ACCENTURE CL A ORD	C	05/02/2017	VARIOUS	07/26/2017	UBS SECURITIES LLC, STAMFORD	114.000	13,834	14,704	13,834	0	0	0	0	0	0	869	869	7	0
G29183-10-3	EATON ORD	C	07/13/2017	MORGAN STANLEY & CO INC, NY	08/03/2017	Stifel Nicolaus & Co.	603.000	48,367	44,197	48,367	0	0	0	0	0	0	(4,170)	(4,170)	357	0
G5960L-10-3	MEDTRONIC ORD	C	07/13/2017	MORGAN STANLEY & CO INC, NY	09/07/2017	BAIRD (ROBERT W.) & CO. INC.	556.000	48,677	44,438	48,677	0	0	0	0	0	0	(4,239)	(4,239)	0	0
G6359F-10-3	NABORS INDUSTRIES ORD	C	05/19/2017	VARIOUS	11/24/2017	EVERCORE GROUP LLC	1,340.000	13,875	7,818	13,875	0	0	0	0	0	0	(6,057)	(6,057)	161	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								1,664,523	1,568,916	1,664,523	0	0	0	0	0	0	(95,607)	(95,607)	10,198	0
9799998. Total - Common Stocks								1,664,523	1,568,916	1,664,523	0	0	0	0	0	0	(95,607)	(95,607)	10,198	0
9899999. Total - Preferred and Common Stocks								1,805,766	1,706,916	1,805,766	0	0	0	0	0	0	(98,850)	(98,850)	15,256	0
9999999 - Totals								1,854,671	1,751,916	1,854,546	0	(125)	0	(125)	0	0	(102,631)	(102,631)	19,519	115

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
TOTAL CAPITAL CANADA LTD		C	01/30/2017	BARCLAYS CAPITAL INC	01/15/2018	120,006	0	(154)	0	0	120,000	120,161	802	0	0.000	1.308	JJ	870	82
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						120,006	0	(154)	0	0	120,000	120,161	802	0	XXX	XXX	XXX	870	82
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						120,006	0	(154)	0	0	120,000	120,161	802	0	XXX	XXX	XXX	870	82
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations						120,006	0	(154)	0	0	120,000	120,161	802	0	XXX	XXX	XXX	870	82
7899999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						120,006	0	(154)	0	0	120,000	120,161	802	0	XXX	XXX	XXX	870	82
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						120,006	0	(154)	0	0	XXX	120,161	802	0	XXX	XXX	XXX	870	82

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

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 *
Bank of Oklahoma	Tulsa, Oklahoma	C	0.080	74	0	92,111	XXX
Fifth Third Bank	Cincinnati, Ohio					1,971,166	XXX
Fifth Third Bank	Cincinnati, Ohio	C				100,000	XXX
Fifth Third bank	Cincinnati, Ohio					64,436	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	74	0	2,227,713	XXX
Century Bank	Albuquerque, NM	C	0.200	698		0	
Fifth Third Bank	Cincinnati, Ohio	C	0.050	6		0	
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	704	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	778	0	2,227,713	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	778	0	2,227,713	XXX

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

1. January	2,873,673	4. April	3,537,510	7. July	3,855,440	10. October	3,253,797
2. February	3,374,572	5. May	4,478,370	8. August	4,077,923	11. November	4,386,501
3. March	3,317,209	6. June	4,793,370	9. September	3,900,086	12. December	2,277,713

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
7799999. Total - Issuer Obligations						0	0	0
7899999. Total - Residential Mortgage-Backed Securities						0	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0
8199999. Total - SVO Identified Funds						0	0	0
8399999. Total Bonds						0	0	0
	FIRST AMER:TRES OBLG;V	SD	12/04/2017	1.080	XXX	51,909	43	279
	FEDERATED GOVT OBL;SVC		12/29/2017	0.950	XXX	10,406,644	5,592	5,538
	FEDERATED GOVT OBL;SVC	SD	12/01/2017	0.950	XXX	104,055	73	192
	WELLS FRGO TREASURY PLUS CL I MMF	SD	12/04/2017	1.170	XXX	25,056	22	164
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						10,587,664	5,730	6,173
	CITIZENS BANK NA CASH SWEEP ACCT	SD	12/01/2017	0.000	XXX	0	0	0
	CRA (BNY MELLON, N.A., MEMBER FDIC)		12/29/2017	0.000	XXX	494,018	0	52
8699999. Subtotal - All Other Money Market Mutual Funds						494,018	0	52
8899999 - Total Cash Equivalents						11,081,682	5,730	6,225

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	Property & Casualty	105,823	104,237	0	0
5.	California CA	ST	Property & Casualty	25,000	25,000	0	0
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	ST	Property & Casualty	25,056	25,056	0	0
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	Property & Casualty	104,559	103,973	0	0
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH	B	Property & Casualty	511,223	506,770	0	0
31.	New Jersey NJ						
32.	New Mexico NM	B	Property & Casualty	615,062	609,592	0	0
33.	New York NY						
34.	North Carolina NC	O	Property & Casualty	302,063	300,997	0	0
35.	North Dakota ND						
36.	Ohio OH	B	Property & Casualty	2,706,246	2,680,912	0	0
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	Property & Casualty	204,139	202,995	0	0
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	4,599,170	4,559,532	0	0
	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.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

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

ANNUAL STATEMENT BLANK (Continued)

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

ANNUAL STATEMENT BLANK (Continued)

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