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ANNUAL STATEMENT

For the Year Ended December 31, 2017

OF THE CONDITION AND AFFAIRS OF THE

GERMAN MUTUAL INSURANCE COMPANY

NAIC Group Code 4787 (current period), 4787 (prior period) NAIC Company Code 17884 Employer's ID Number 34-4469685

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

Country of Domicile United States of America

Incorporated/Organized 12/28/1984 Commenced Business 06/01/1867

Statutory Home Office 1000 Westmoreland Avenue (Street and Number), Napoleon, OH, 43545 (City or Town, State, Country and Zip Code)

Main Administrative Office 625 West Main Street (Street and Number)

New Holland, PA, US 17557-0489 (City or Town, State, Country and Zip Code) (717)354-4921 (Area Code)(Telephone Number)

Mail Address PO Box 489 (Street and Number or P.O. Box), New Holland, PA, US 17557-0489 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 625 West Main Street (Street and Number)

New Holland, PA, US 17557-0489 (City or Town, State, Country and Zip Code) (717)354-4921 (Area Code)(Telephone Number)

Internet Website Address german.goodville.com

Statutory Statement Contact Philip Wesley Shirk (Name) (717)354-4921-270 (Area Code)(Telephone Number)(Extension)

Phil.Shirk@goodville.com (E-Mail Address) (717)354-5158 (Fax Number)

OFFICERS

Name	Title
David Charles Gautsche	President
John Landis Frankenfield	Secretary
Allon H Lefever	Treasurer

OTHERS

Philip Wesley Shirk, Vice President
Jerry Lee Goodpaster, Assistant Secretary
Philip Wesley Shirk, Assistant Treasurer

DIRECTORS OR TRUSTEES

Sanford Landis Alderfer	Andrew Dula	Gregory Allen Edwards
John Landis Frankenfield	David Charles Gautsche	James Milton Harder
Allon H Lefever	Keith William Lehman	John Carlton Lehman Miller
John Scott Miller	Lori Beth Miller	Donald Lee Nice
Miriam Emma Shirk	Glennys Heatwole Shouey	Jeremy Charles Shue
Alan Edward Wyse		

State of Pennsylvania

County of Lancaster ss

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

(Signature)	(Signature)	(Signature)
David Charles Gautsche	Jerry Lee Goodpaster	Philip Wesley Shirk
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.

President	Assistant Secretary	Assistant Treasurer (CFO)
(Title)	(Title)	(Title)

Subscribed and affirmed to before me this

______ day of ____________________ 2018

(Notary Public Signature)

a. Is this an original filing? Yes[X] No[ ]

b. If no:
1. State the amendment number 0
2. Date filed
3. Number of pages attached 0

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						
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	1,519,960	4.056	1,519,960		1,519,960	4.056
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	100,000	0.267	100,000		100,000	0.267
1.43 Revenue and assessment obligations	820,000	2.188	820,000		820,000	2.188
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA	1,415,609	3.777	1,415,609		1,415,609	3.777
1.512 Issued or Guaranteed by FNMA and FHLMC	2,233,503	5.960	2,233,503		2,233,503	5.960
1.513 All other	5,714,294	15.248	5,714,294		5,714,294	15.248
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	2,928,803	7.815	2,928,803		2,928,803	7.815
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	1,806,930	4.822	1,806,930		1,806,930	4.822
1.523 All other						
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	9,096,871	24.274	9,096,871		9,096,871	24.274
2.2 Unaffiliated Non-U.S. securities (including Canada)						
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds	2,065,616	5.512	2,065,616		2,065,616	5.512
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated	308,505	0.823	308,505		308,505	0.823
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	6,114,318	16.316	6,114,318		6,114,318	16.316
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated	14,637	0.039	14,637		14,637	0.039
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company	1,129,274	3.013	1,129,274		1,129,274	3.013
5.2 Property held for production of income (including $...............0 of property acquired in satisfaction of debt)	107,916	0.288	107,916		107,916	0.288
5.3 Property held for sale (including $...............0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset Page reinvested collateral)				XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	2,099,250	5.602	2,099,250		2,099,250	5.602
11. Other invested assets						
12. TOTAL Invested assets	37,475,486	100.000	37,475,486		37,475,486	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		1,277,250
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	11,078	11,078
3.	Current year change in encumbrances:		
	3.1 TOTALS, Part 1, Column 13		
	3.2 TOTALS, Part 3, Column 11		
4.	TOTAL gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	TOTAL foreign exchange change in book/adjusted carrying value:		
	6.1 TOTALS, Part 1, Column 15		
	6.2 TOTALS, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 TOTALS, Part 1, Column 12		
	7.2 TOTALS, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 TOTALS, Part 1, Column 11	51,138	
	8.2 TOTALS, Part 3, Column 9		51,138
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		1,237,190
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Lines 9 minus 10)		1,237,190

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year			
2.	Cost of acquired:			
	2.1	Actual cost at time of acquisition (Part 2, Column 8)		
	2.2	Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:			
	3.1	TOTALS, Part 1, Column 16		
	3.2	TOTALS, Part 3, Column 12		
4.	Accrual of discount			
5.	Unrealized valuation increase (decrease):			
	5.1	TOTALS, Part 1, Column 13		
	5.2	TOTALS, Part 3, Column 9		
6.	TOTAL gain (loss) on disposals, Part 3, Column 19			
7.	Deduct amounts received on disposals, Part 3, Col			
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			27,231,017
2.	Cost of bonds and stocks acquired, Part 3, Column 7			18,226,485
3.	Accrual of Discount			5,756
4.	Unrealized valuation increase (decrease):			
	4.1	Part 1, Column 12	(1,796)	
	4.2	Part 2, Section 1, Column 15		
	4.3	Part 2, Section 2, Column 13	1,352,303	
	4.4	Part 4, Column 11	(329,505)	1,021,002
5.	TOTAL gain (loss) on disposals, Part 4, Column 19			531,697
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7			12,775,971
7.	Deduct amortization of premium			89,196
8.	TOTAL foreign exchange change in book/adjusted carrying value:			
	8.1	Part 1, Column 15		
	8.2	Part 2, Section 1, Column 19		
	8.3	Part 2, Section 2, Column 16		
	8.4	Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:			
	9.1	Part 1, Column 14		
	9.2	Part 2, Section 1, Column 17		
	9.3	Part 2, Section 2. Column 14	11,023	
	9.4	Part 4, Column 13	721	11,744
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)			34,139,046
11.	Deduct total nonadmitted amounts			
12.	Statement value at end of current period (Line 10 minus Line 11)			34,139,046

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 Governments	1.	United States	2,089,034	2,051,698	2,095,005	2,041,201
	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	TOTALS	2,089,034	2,051,698	2,095,005	2,041,201
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS	1,519,960	1,513,918	1,522,058	1,477,545
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS	100,000	99,799	100,000	100,000
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	5,308,880	5,246,615	5,341,738	5,203,796
Industrial and Miscellaneous,	8.	United States	16,618,095	16,576,616	16,649,000	16,280,909
SVO Identified Funds and	9.	Canada				
Hybrid Securities (unaffiliated)	10.	Other Countries				
	11.	TOTALS	16,618,095	16,576,616	16,649,000	16,280,909
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	25,635,969	25,488,645	25,707,801	25,103,451
PREFERRED STOCKS	14.	United States	308,505	313,586	308,550	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	TOTALS	308,505	313,586	308,550	
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks	308,505	313,586	308,550	
COMMON STOCKS	20.	United States	8,194,572	8,194,572	6,740,377	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	TOTALS	8,194,572	8,194,572	6,740,377	
Parent, Subsidiaries and Affiliates	24.	TOTALS				
	25.	TOTAL Common Stocks	8,194,572	8,194,572	6,740,377	
	26.	TOTAL Stocks	8,503,077	8,508,158	7,048,927	
	27.	TOTAL Bonds and Stocks	34,139,046	33,996,803	32,756,728	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	645,840	1,089,008	330,451	23,735		X X X	2,089,034	8.15	987,490	5.03	2,089,034	
1.2 NAIC 2						X X X						
1.3 NAIC 3						X X X						
1.4 NAIC 4						X X X						
1.5 NAIC 5						X X X						
1.6 NAIC 6						X X X						
1.7 TOTALS	645,840	1,089,008	330,451	23,735		X X X	2,089,034	8.15	987,490	5.03	2,089,034	
2. All Other Governments												
2.1 NAIC 1						X X X						
2.2 NAIC 2						X X X						
2.3 NAIC 3						X X X						
2.4 NAIC 4						X X X						
2.5 NAIC 5						X X X						
2.6 NAIC 6						X X X						
2.7 TOTALS						X X X						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1		775,008	357,877	387,075		X X X	1,519,960	5.93	624,731	3.18	1,519,960	
3.2 NAIC 2						X X X						
3.3 NAIC 3						X X X						
3.4 NAIC 4						X X X						
3.5 NAIC 5						X X X						
3.6 NAIC 6						X X X						
3.7 TOTALS		775,008	357,877	387,075		X X X	1,519,960	5.93	624,731	3.18	1,519,960	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1		100,000				X X X	100,000	0.39	225,239	1.15	100,000	
4.2 NAIC 2						X X X						
4.3 NAIC 3						X X X						
4.4 NAIC 4						X X X						
4.5 NAIC 5						X X X						
4.6 NAIC 6						X X X						
4.7 TOTALS		100,000				X X X	100,000	0.39	225,239	1.15	100,000	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	1,885,277	2,898,441	473,906	47,527	3,730	X X X	5,308,880	20.71	4,794,986	24.42	5,308,880	
5.2 NAIC 2						X X X						
5.3 NAIC 3						X X X						
5.4 NAIC 4						X X X						
5.5 NAIC 5						X X X						
5.6 NAIC 6						X X X						
5.7 TOTALS	1,885,277	2,898,441	473,906	47,527	3,730	X X X	5,308,880	20.71	4,794,986	24.42	5,308,880	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	4,208,162	6,475,613	4,122,418	382,359	16,129	XXX	15,204,682	59.31	12,706,069	64.70	15,204,682	
6.2 NAIC 2	125,766	465,379	93,903	10,089	851	XXX	695,987	2.71	298,902	1.52	695,987	
6.3 NAIC 3		264,555	37,667		111,582	XXX	413,805	1.61			413,805	
6.4 NAIC 4		89,585	108,961		93,713	XXX	292,258	1.14			292,258	
6.5 NAIC 5		11,363				XXX	11,363	0.04			11,363	
6.6 NAIC 6						XXX						
6.7 TOTALS	4,333,929	7,306,495	4,362,949	392,447	222,275	XXX	16,618,095	64.82	13,004,971	66.23	16,618,095	
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 TOTALS						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 TOTALS						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 TOTALS	XXX	XXX	XXX	XXX	XXX							

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 6,739,279	11,338,069	5,284,652	840,696	19,859		24,222,556	94.49	XXX	XXX	24,222,556	
10.2 NAIC 2	(d) 125,766	465,379	93,903	10,089	851		695,987	2.71	XXX	XXX	695,987	
10.3 NAIC 3	(d)	264,555	37,667		111,582		413,805	1.61	XXX	XXX	413,805	
10.4 NAIC 4	(d)	89,585	108,961		93,713		292,258	1.14	XXX	XXX	292,258	
10.5 NAIC 5	(d)	11,363					(c) 11,363	0.04	XXX	XXX	11,363	
10.6 NAIC 6	(d)						(c)		XXX	XXX		
10.7 TOTALS	6,865,046	12,168,951	5,525,183	850,785	226,005		(b) 25,635,970	100.00	XXX	XXX	25,635,970	
10.8 Line 10.7 as a % of Column 7	26.78	47.47	21.55	3.32	0.88		100.00	XXX	XXX	XXX	100.00	
11. Total Bonds Prior Year												
11.1 NAIC 1	5,454,630	11,865,591	1,882,892	125,401	10,002		XXX	XXX	19,338,515	98.48	19,338,515	
11.2 NAIC 2		298,902					XXX	XXX	298,902	1.52	298,902	
11.3 NAIC 3							XXX	XXX				
11.4 NAIC 4							XXX	XXX				
11.5 NAIC 5							XXX	XXX	(c)			
11.6 NAIC 6							XXX	XXX	(c)			
11.7 TOTALS	5,454,630	12,164,492	1,882,892	125,401	10,002		XXX	XXX	(b) 19,637,417	100.00	19,637,417	
11.8 Line 11.7 as a % of Col. 9	27.78	61.95	9.59	0.64	0.05		XXX	XXX	100.00	XXX	100.00	
12. Total Publicly Traded Bonds												
12.1 NAIC 1	6,739,279	11,338,069	5,284,652	840,696	19,859		24,222,556	94.49	19,338,515	98.48	24,222,556	XXX
12.2 NAIC 2	125,766	465,379	93,903	10,089	851		695,987	2.71	298,902	1.52	695,987	XXX
12.3 NAIC 3		264,555	37,667		111,582		413,805	1.61			413,805	XXX
12.4 NAIC 4		89,585	108,961		93,713		292,258	1.14			292,258	XXX
12.5 NAIC 5		11,363					11,363	0.04			11,363	XXX
12.6 NAIC 6												XXX
12.7 TOTALS	6,865,046	12,168,951	5,525,183	850,785	226,005		25,635,970	100.00	19,637,417	100.00	25,635,970	XXX
12.8 Line 12.7 as a % of Col. 7	26.78	47.47	21.55	3.32	0.88		100.00	XXX	XXX	XXX	100.00	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	26.78	47.47	21.55	3.32	0.88		100.00	XXX	XXX	XXX	100.00	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1											XXX	
13.2 NAIC 2											XXX	
13.3 NAIC 3											XXX	
13.4 NAIC 4											XXX	
13.5 NAIC 5											XXX	
13.6 NAIC 6											XXX	
13.7 TOTALS											XXX	
13.8 Line 13.7 as a % of Col. 7								XXX	XXX	XXX	XXX	
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10								XXX	XXX	XXX	XXX	

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations						XXX			99,983	0.51		
1.2 Residential Mortgage-Backed Securities	266,416	274,000	71,313	4,590		XXX	616,319	2.40			616,319	
1.3 Commercial Mortgage-Backed Securities	379,424	815,008	259,138	19,145		XXX	1,472,715	5.74	887,507	4.52	1,472,715	
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 TOTALS	645,840	1,089,008	330,451	23,735		XXX	2,089,034	8.15	987,490	5.03	2,089,034	
2. All Other Governments												
2.1 Issuer Obligations						XXX						
2.2 Residential Mortgage-Backed Securities						XXX						
2.3 Commercial Mortgage-Backed Securities						XXX						
2.4 Other Loan-Backed and Structured Securities						XXX						
2.5 TOTALS						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations		775,008	357,877	387,075		XXX	1,519,960	5.93	624,731	3.18	1,519,960	
3.2 Residential Mortgage-Backed Securities						XXX						
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities						XXX						
3.5 TOTALS		775,008	357,877	387,075		XXX	1,519,960	5.93	624,731	3.18	1,519,960	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations		100,000				XXX	100,000	0.39	225,239	1.15	100,000	
4.2 Residential Mortgage-Backed Securities						XXX						
4.3 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.5 TOTALS		100,000				XXX	100,000	0.39	225,239	1.15	100,000	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	300,000	520,000				XXX	820,000	3.20	880,000	4.48	820,000	
5.2 Residential Mortgage-Backed Securities	1,195,198	1,897,105	337,182	495		XXX	3,429,979	13.38	2,534,605	12.91	3,429,979	
5.3 Commercial Mortgage-Backed Securities	390,079	481,336	136,724	47,032	3,730	XXX	1,058,901	4.13	1,380,381	7.03	1,058,901	
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 TOTALS	1,885,277	2,898,441	473,906	47,527	3,730	XXX	5,308,880	20.71	4,794,986	24.42	5,308,880	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	1,179,603	3,749,050	3,768,638	194,286	205,295	XXX	9,096,871	35.48	5,996,784	30.54	9,096,871	
6.2 Residential Mortgage-Backed Securities	657,352	1,219,384	361,044	117,809	8,616	XXX	2,364,205	9.22	875,838	4.46	2,364,205	
6.3 Commercial Mortgage-Backed Securities	997,192	1,450,117	196,360	78,476	8,364	XXX	2,730,509	10.65	2,542,024	12.94	2,730,509	
6.4 Other Loan-Backed and Structured Securities	1,499,782	887,944	36,908	1,877		XXX	2,426,510	9.47	3,590,326	18.28	2,426,510	
6.5 TOTALS	4,333,929	7,306,495	4,362,949	392,447	222,275	XXX	16,618,095	64.82	13,004,971	66.23	16,618,095	
7. Hybrid Securities												
7.1 Issuer Obligations						XXX						
7.2 Residential Mortgage-Backed Securities						XXX						
7.3 Commercial Mortgage-Backed Securities						XXX						
7.4 Other Loan-Backed and Structured Securities						XXX						
7.5 TOTALS						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX						
8.2 Residential Mortgage-Backed Securities						XXX						
8.3 Commercial Mortgage-Backed Securities						XXX						
8.4 Other Loan-Backed and Structured Securities						XXX						
8.5 TOTALS						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.2 Bond Mutual Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.3 TOTALS	XXX	XXX	XXX	XXX	XXX							
10. Total Bonds Current Year												
10.1 Issuer Obligations	1,479,603	5,144,058	4,126,515	581,361	205,295	XXX	11,536,831	45.00	XXX	XXX	11,536,831	
10.2 Residential Mortgage-Backed Securities	2,118,966	3,390,489	769,538	122,894	8,616	XXX	6,410,504	25.01	XXX	XXX	6,410,504	
10.3 Commercial Mortgage-Backed Securities	1,766,695	2,746,460	592,222	144,653	12,094	XXX	5,262,125	20.53	XXX	XXX	5,262,125	
10.4 Other Loan-Backed and Structured Securities	1,499,782	887,944	36,908	1,877		XXX	2,426,510	9.47	XXX	XXX	2,426,510	
10.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10.6 TOTALS	6,865,046	12,168,951	5,525,183	850,785	226,005		25,635,970	100.00	XXX	XXX	25,635,970	
10.7 Line 10.6 as a % of Col. 7	26.78	47.47	21.55	3.32	0.88		100.00	XXX	XXX	XXX	100.00	
11. Total Bonds Prior Year												
11.1 Issuer Obligations	325,280	6,530,360	971,096			XXX	XXX	XXX	7,826,736	39.86	7,826,736	
11.2 Residential Mortgage-Backed Securities	918,295	1,773,254	601,715	107,639	9,540	XXX	XXX	XXX	3,410,443	17.37	3,410,443	
11.3 Commercial Mortgage-Backed Securities	1,927,846	2,604,319	262,371	14,915	462	XXX	XXX	XXX	4,809,912	24.49	4,809,912	
11.4 Other Loan-Backed and Structured Securities	2,283,209	1,256,559	47,710	2,848		XXX	XXX	XXX	3,590,326	18.28	3,590,326	
11.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
11.6 TOTALS	5,454,630	12,164,492	1,882,892	125,401	10,002		XXX	XXX	19,637,417	100.00	19,637,417	
11.7 Line 11.6 as a % of Col. 9	27.78	61.95	9.59	0.64	0.05		XXX	XXX	100.00	XXX	100.00	
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	1,479,603	5,144,058	4,126,515	581,361	205,295	XXX	11,536,831	45.00	7,826,736	39.86	11,536,831	XXX
12.2 Residential Mortgage-Backed Securities	2,118,966	3,390,489	769,538	122,894	8,616	XXX	6,410,504	25.01	3,410,443	17.37	6,410,504	XXX
12.3 Commercial Mortgage-Backed Securities	1,766,695	2,746,460	592,222	144,653	12,094	XXX	5,262,125	20.53	4,809,912	24.49	5,262,125	XXX
12.4 Other Loan-Backed and Structured Securities	1,499,782	887,944	36,908	1,877		XXX	2,426,510	9.47	3,590,326	18.28	2,426,510	XXX
12.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX							XXX
12.6 TOTALS	6,865,046	12,168,951	5,525,183	850,785	226,005		25,635,970	100.00	19,637,417	100.00	25,635,970	XXX
12.7 Line 12.6 as a % of Col. 7	26.78	47.47	21.55	3.32	0.88		100.00	XXX	XXX	XXX	100.00	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	26.78	47.47	21.55	3.32	0.88		100.00	XXX	XXX	XXX	100.00	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations						XXX					XXX	
13.2 Residential Mortgage-Backed Securities						XXX					XXX	
13.3 Commercial Mortgage-Backed Securities						XXX					XXX	
13.4 Other Loan-Backed and Structured Securities						XXX					XXX	
13.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX						XXX	
13.6 TOTALS											XXX	
13.7 Line 13.6 as a % of Col. 7								XXX	XXX	XXX	XXX	
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10								XXX	XXX	XXX	XXX	

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	355,227			355,227	
2.	Cost of short-term investments acquired	12,569,457			12,569,457	
3.	Accrual of discount					
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals					
6.	Deduct consideration received on disposals	12,924,683			12,924,683	
7.	Deduct amortization of premium					
8.	TOTAL foreign exchange change in book/adjusted carrying value					
9.	Deduct current year's other-than-temporary impairment recognized					
10.	Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	0			0	
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	0			0	

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0

SI11 Schedule DB Part A Verification . . . . NONE

SI11 Schedule DB Part B Verification . . . . NONE

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

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

SI14 Schedule DB Verification . . . . NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year				
2. Cost of cash equivalents acquired	2,155,062		2,155,062	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. TOTAL gain (loss) on disposals				
6. Deduct consideration received on disposals	1,547,328		1,547,328	
7. Deduct amortization of premium				
8. TOTAL foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other-than-temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	607,734		607,734	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Lines 10 minus 11)	607,734		607,734	

(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 3	Location 4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances 11	12	13	14	15	16	17
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties occupied by the reporting entity - Administrative																
LAND AND BUILDING		NAPOLEON	OH	03/15/1999	03/15/1999	2,275,909		1,129,274	1,129,274	51,138			(51,138)		81,000	42,742
0299999 Subtotal - Properties occupied by the reporting entity - Administrative						2,275,909		1,129,274	1,129,274	51,138			(51,138)		81,000	42,742
0399999 Subtotal - Properties occupied by the reporting entity						2,275,909		1,129,274	1,129,274	51,138			(51,138)		81,000	42,742
Properties held for the production of income																
LAND		NAPOLEON	OH	03/15/1999	01/15/2017	107,916		107,916	110,000						944	2,136
0499999 Subtotal - Properties held for the production of income						107,916		107,916	110,000						944	2,136
0699999 Totals						2,383,825		1,237,190	1,239,274	51,138			(51,138)		81,944	44,878

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Home office building	Napoleon	OH	12/31/2017	Various				11,078
0199999 Subtotal - Acquired by Purchase								11,078
0399999 Totals								11,078

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Residential Mortgage-Backed Securities																					
36181PGX1	GNMA POOL#AF7414 3.380% 7/15/35				1	154,591	101.8970	152,381	149,544	153,295		(1,296)			3.380	(17.834)	MON	421	1,686	08/21/2017	07/15/2035
38379QGJ8	GOVT NATL MTG ASSN 2.500% 12/20/44				1	91,469	91.0650	91,065	100,000	91,512		43			2.500	5.091	MON	242	833	08/10/2017	12/20/2044
38380GHW7	GOVT NATL MTG ASSN 3.00% 11/20/37				1	101,484	98.9040	98,904	100,000	101,457		(27)			3.000	2.386	MON	114	750	09/07/2017	11/20/2037
38379M7T5	GOVT NATL MTG ASSN 3.50% 1/20/34				1	165,813	103.4130	164,407	158,981	164,822		(991)			3.500	1.875	MON	216	2,320	07/12/2017	01/20/2034
38378VV51	GOVT NATL MTG ASSN 6.500% 2/20/32				1	105,547	102.8270	102,827	100,000	105,233		(314)			3.500	1.379	MON	190	1,750	06/20/2017	02/20/2032
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						618,903	XXX	609,584	608,525	616,319		(2,584)			XXX	XXX	XXX	1,184	7,340	XXX	XXX
U.S. Governments - Commercial Mortgage-Backed Securities																					
38378KR35	GOVT NATL MTG ASSN 1.7% 6/16/36				1	90,726	98.6040	90,192	91,469	90,988		111			1.700	1.845	MON	130	1,562	09/11/2015	06/16/2036
38378B5E5	GOVT NATL MTG ASSN 1.900% 3/16/47				1	100,664	96.8650	98,797	101,994	100,775		87			1.900	2.404	MON	161	1,962	08/04/2016	03/16/2047
38379KU63	GOVT NATL MTG ASSN 2.75% 1/16/56				1	118,668	99.6500	115,792	116,199	118,143		(259)			2.750	1.939	MON	266	3,235	10/15/2015	01/16/2056
38378UZP5	GOVT NATL MTG ASSN 3.0% 1/20/43				1	113,030	101.1790	109,766	108,487	112,153		(296)			3.000	1.904	MON	271	3,261	01/02/2015	01/20/2043
38378TAL4	GOVT NATL MTG ASSN 3.0% 10/20/42				1	98,443	99.5120	95,398	95,866	98,248		(97)			3.000	2.267	MON	240	2,888	07/20/2015	10/20/2042
38378BQF9	GOVT NATL MTG ASSN 3.090% 3/16/44				1	151,359	99.0790	148,619	150,000	151,359		(1)			3.090	2.696	MON	386	1,545	08/25/2017	03/16/2044
38376GW48	GOVT NATL MTG ASSN 3.566% 9/16/51				1	206,219	101.8820	203,764	200,000	206,242		24			3.566	2.593	MON	594	594	11/09/2017	09/16/2051
36230MEP8	GOVT NATL MTG ASSN POOL #752842 DT				1	165,155	103.8750	160,082	154,111	163,791		(706)			3.950	2.026	MON	507	6,105	10/24/2016	07/15/2025
38376GC24	GOVT NATL MTG ASSN SER 2011-20 CL				1	14,268	99.8330	14,240	14,264	14,254		(5)			1.883	1.878	MON	22	271	07/15/2015	04/16/2032
38379URV0	VR GOVT NATL MTG AS 3.50% 4/16/24				1	130,969	100.4130	123,483	122,975	129,886		(747)			3.500	(0.587)	MON	359	4,324	06/03/2016	04/16/2024
38376GB66	VR GOVT NATL MTG AS 3.557% 2/16/52				1	156,188	101.7430	152,615	150,000	156,134		(54)			3.558	2.109	MON	445	2,666	06/08/2017	02/16/2052
38376G5E6	VR GOVT NATL MTG AS 3.680% 3/16/52				1	130,413	101.6140	129,365	127,310	130,742		329			3.680	2.629	MON	390	2,336	05/30/2017	03/16/2052
0399999 Subtotal - U.S. Governments - Commercial Mortgage-Backed Securities						1,476,102	XXX	1,442,114	1,432,676	1,472,715		(1,614)			XXX	XXX	XXX	3,772	30,751	XXX	XXX
0599999 Subtotal - U.S. Governments						2,095,005	XXX	2,051,698	2,041,201	2,089,034		(4,199)			XXX	XXX	XXX	4,956	38,091	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
419792KD7	HAWAII ST 1.505% 10/01/20				1FE	134,683	98.1180	132,459	135,000	134,801		70			1.505	1.560	AO	508	2,032	04/21/2016	10/01/2020
4386705U1	HONOLULU CITY & CNTY 1.99% 10/1/22				1FE	75,000	97.6440	73,233	75,000	75,000					1.991	1.991	AO	373	1,390	10/06/2016	10/01/2022
45462TFX5	INDIANA BOND BANK RE 2.856% 8/1/26				1FE	80,000	98.1070	78,486	80,000	80,000					2.856	2.856	FA	1,073		06/21/2017	08/01/2026
54627RAC4	LOUISIANA LOC GOVT 3.450% 2/1/22				1FE	190,285	101.1550	189,711	187,545	190,207		(78)			3.450	3.078	FA	2,696		11/15/2017	02/01/2022
68607VT70	OREGON ST DEPT OF AD 3.096% 4/1/27				1FE	100,000	100.4510	100,451	100,000	100,000					3.096	3.096	AO	774	1,514	03/23/2017	04/01/2027
720390ZJ5	PIERCE CNTY WA SCH 5.00% 12/1/28				1FE	121,393	123.7790	123,779	100,000	120,214		(1,179)			5.000	2.834	JD	417	3,000	03/29/2017	12/01/2028
74442PDX0	PUBLIC FIN AUTH WI 3.110% 7/1/27				1FE	50,000	99.6410	49,821	50,000	50,000					3.110	3.110	JJ	665		07/18/2017	07/01/2027
7962536H0	SAN ANTONIO TX ELEC 5.000% 2/1/30				1FE	120,091	122.0050	122,005	100,000	119,152		(939)			5.000	3.089	FA	2,083	1,306	04/10/2017	02/01/2030
8486442F6	SPOKANE CNTY WA 1.606% 12/01/20				1FE	100,000	98.1330	98,133	100,000	100,000					1.606	1.606	JD	134	1,668	11/04/2016	12/01/2020
8486442P4	SPOKANE CNTY WA 2.943% 12/1/28				1FE	147,584	99.6600	149,490	150,000	147,710		126			2.943	3.109	JD	368	4,586	04/11/2017	12/01/2028
882723A33	TEXAS ST 1.497% 10/01/19				1FE	150,000	98.9840	148,476	150,000	150,000					1.497	1.497	AO	561	2,246	10/15/2015	10/01/2019
88213AKE4	TEXAS ST A & M UNIV 2.836% 5/15/27				1FE	49,935	98.2520	49,126	50,000	49,938		3			2.836	2.851	MN	181	567	06/12/2017	05/15/2027
882806FS6	TEXAS ST TECH UNIV 3.360% 2/15/27				1FE	78,089	102.6330	76,975	75,000	77,939		(149)			3.360	2.869	FA	952	1,211	06/19/2017	02/15/2027
977100CX2	WISCONSIN ST GEN FUN 1.616% 5/1/21				1FE	125,000	97.4190	121,774	125,000	125,000					1.616	1.616	MN	337	2,441	08/03/2016	05/01/2021
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						1,522,058	XXX	1,513,918	1,477,545	1,519,960		(2,147)			XXX	XXX	XXX	11,122	21,960	XXX	XXX
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,522,058	XXX	1,513,918	1,477,545	1,519,960		(2,147)			XXX	XXX	XXX	11,122	21,960	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
592112NU6	MET GOVT NASHVILLE 1.864% 7/1/19				1FE	100,000	99.7990	99,799	100,000	100,000					1.864	1.864	JJ	932	1,864	02/11/2015	07/01/2019
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						100,000	XXX	99,799	100,000	100,000					XXX	XXX	XXX	932	1,864	XXX	XXX
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						100,000	XXX	99,799	100,000	100,000					XXX	XXX	XXX	932	1,864	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
190760HC5	COBB-MARIETTA COLISE 2.45% 1/1/21				1FE	150,000	100.1980	150,297	150,000	150,000					2.450	2.450	JJ	1,838	3,675	08/25/2015	01/01/2021
2354167C2	DALLAS TX WTRWKS & 2.21% 10/01/20				1FE	100,000	100.1710	100,171	100,000	100,000					2.210	2.210	AO	553	2,210	03/11/2015	10/01/2020
45462TEA6	INDIANA BOND BANK RE 1.44% 1/15/18				1FE	150,000	99.9920	149,988	150,000	150,000					1.442	1.442	JJ	997	2,163	08/21/2015	01/15/2018
574218A60	MARYLAND ST HLTH & 1.488% 7/01/19				1FE	150,000	99.2190	148,829	150,000	150,000					1.488	1.488	JJ	1,116	2,232	10/09/2015	07/01/2019
650035K72	NEW YORK ST URBAN DE 1.44% 3/15/18				1FE	150,000	99.9620	149,943	150,000	150,000					1.440	1.440	MS	636	2,160	12/03/2014	03/15/2018
67756QMQ7	OH HSG FIN AGY 3.8% 03/01/2019				1FE	19,999	101.5090	20,302	20,000	20,000					3.800	3.800	MS	253	760	10/16/2009	03/01/2019
88213AFW0	TEXAS ST A & M UNIV 1.400% 5/15/21				1FE	50,000	97.0280	48,514	50,000	50,000					1.400	1.400	MN	89	700	07/01/2016	05/15/2021
88213ADN2	TEXAS ST A & M UNIV 1.928% 5/15/21				1FE	50,000	98.7290	49,365	50,000	50,000					1.928	1.928	MN	123	964	03/22/2016	05/15/2021
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						819,999	XXX	817,408	820,000	820,000					XXX	XXX	XXX	5,605	14,864	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
3136AV6R5	FANNIEMAE GRANTOR TR 2.89% 6/25/27				1	124,973	99.3370	124,145	124,973	124,973					2.898	2.612	MON	302	2,414	04/19/2017	06/25/2027
3137B16X5	FED HOME LN MTG CORP 1.5% 3/15/28				1	53,579	97.0950	52,681	54,257	53,681		44			1.500	1.979	MON	68	820	02/05/2015	03/15/2028
3137AUMN6	FED HOME LN MTG CORP 3.0% 1/15/40				1	85,007	101.0150	82,184	81,358	84,098		(344)			3.000	1.951	MON	203	2,456	01/26/2015	01/15/2040
3137B6L33	FED HOME LN MTG CORP 3.0% 12/15/41				1	94,063	101.2550	92,596	91,448	93,490		(358)			3.000	(1.489)	MON	229	2,769	11/18/2015	12/15/2041
3137B0MW1	FED HOME LN MTG CORP 3.0% 2/15/33				1	47,462	100.6700	45,887	45,582	46,680		(298)			3.000	2.082	MON	114	1,382	02/03/2015	02/15/2033
3137BCQV3	FED HOME LN MTG CORP 3.0% 7/15/40				1	102,313	101.6780	101,678	100,000	101,602		(306)			3.000	2.431	MON	250	3,000	11/10/2015	07/15/2040
3137A7FV7	FED HOME LN MTG CORP 3.5% 2/15/26				1	214,750	103.5130	207,026	200,000	211,799		(1,161)			3.500	0.905	MON	583	7,000	01/09/2015	02/15/2026
3137AL2Z1	FED HOME LN MTG CORP 3.5% 5/15/30				1	65,459	103.0900	63,709	61,799	64,413		(372)			3.500	1.937	MON	180	2,180	01/08/2015	05/15/2030
3137BDKF2	FED HOME LN MTG CORP 3.5% 9/15/40				1	93,742	102.5730	90,805	88,528	92,335		(554)			3.500	0.369	MON	258	3,117	01/21/2015	09/15/2040
3137BTNK3	FED HOME LN MTG CORP 3.50% 1/15/42				1	168,148	102.6610	166,634	162,315	167,763		(385)			3.500	1.840	MON	550	5,234	01/05/2017	01/15/2042
3137G1BW6	FED HOME LN MTG CORP 3.50% 5/25/47				1	42,832	101.1680	42,423	41,933	42,881		48			3.500	2.430	MON	242	620	07/19/2017	05/25/2047
3137BBE63	FED HOME LN MTG CORP3% 12/15/41				1	66,631	100.9180	64,841	64,251	66,141		(179)			3.000	1.465	MON	161	1,937	11/07/2014	12/15/2041
3136A7FL1	FED NATL MTG ASSN 2.00% 1/25/41				1	94,720	99.8520	94,876	95,017	94,758		19			2.000	2.044	MON	127	1,913	04/15/2016	01/25/2041
3136ALTJ0	FED NATL MTG ASSN 3.0% 1/25/26				1	116,618	101.5690	114,098	112,335	115,596		(357)			3.000	1.899	MON	281	3,382	12/18/2014	01/25/2026
3136AL7C9	FED NATL MTG ASSN 3.0% 1/25/42				1	130,820	100.7120	125,890	125,000	128,780		(417)			3.000	1.739	MON	313	3,750	01/12/2015	01/25/2042
3136AKN74	FED NATL MTG ASSN 3.0% 2/25/44				1	59,080	100.5720	58,445	58,113	58,841		(72)			3.000	2.523	MON	145	1,760	04/12/2016	02/25/2044
31397SG24	FED NATL MTG ASSN 3.0% 5/25/26				1	103,438	102.0150	102,015	100,000	103,264		(173)			3.000	1.805	MON	196	1,500	05/31/2017	05/25/2026
3136AVZW2	FED NATL MTG ASSN 3.0% 5/25/44				1	200,875	98.0240	196,048	200,000	200,811		(64)			3.000	2.800	MON	392	3,000	06/02/2017	05/25/2044
3136AKNC3	FED NATL MTG ASSN 3.0% 9/25/39				1	44,674	100.2210	43,363	43,267	44,054		(200)			3.000	2.199	MON	108	1,317	12/12/2014	09/25/2039
3136AWQH3	FED NATL MTG ASSN 3.00% 5/25/44				1	199,688	97.8420	195,684	200,000	199,682		(5)			3.000	2.965	MON	384	3,000	06/01/2017	05/25/2044
3136AGYP1	FED NATL MTG ASSN 3.00% 9/25/33				1	152,438	100.0450	150,068	150,000	152,241		(197)			3.000	1.756	MON	289	2,250	06/08/2017	09/25/2033
3136A5B47	FED NATL MTG ASSN 3.5% 1/25/41				1	71,653	101.6620	70,158	69,011	71,194		(155)			3.500	1.851	MON	201	2,432	02/13/2015	01/25/2041
3136A5D60	FED NATL MTG ASSN 3.500% 9/25/40				1	86,473	101.8530	85,679	84,120	86,293		(180)			3.500	2.673	MON	196	2,724	01/24/2017	09/25/2040
31397Q4L9	FED NATL MTG ASSN 4.0% 2/25/40				1	160,078	101.6890	152,534	150,000	158,857		(561)			4.000	2.000	MON	500	6,000	11/05/2015	02/25/2040
31397QWZ7	FED NATL MTG ASSN 4.0% 9/25/29				1	160,031	102.6130	153,920	150,000	155,489		(1,612)			4.000	2.490	MON	500	6,000	02/17/2015	09/25/2029
3132L6AK7	FHLMC POOL #V80910 4.0% 12/01/43				1	106,133	105.5620	105,321	99,772	105,815		(273)			4.000	(1.719)	MON	333	4,010	12/03/2015	12/01/2043
31416XFJ4	FNMA POOL #AB1968 4.5% 12/01/40				1	102,706	107.2160	101,315	94,496	101,938		(722)			4.500	(10.888)	MON	354	4,280	12/10/2015	12/01/2040
3138LCSM8	FNMA POOL #AN0523 2.270% 1/01/21				1	151,143	98.9330	148,400	150,000	150,887		(238)			2.270	1.944	MON	284	3,452	12/02/2016	01/01/2021
3138LGFF8	FNMA POOL #AN3765 2.150% 1/1/24				1	197,438	97.2950	194,590	200,000	197,521		84			2.150	2.721	MON	358	2,186	06/20/2017	01/01/2024
3138WFVG8	FNMA POOL #AS6014 4.00% 10/01/45				1	155,456	105.2580	152,569	144,947	154,106		(634)			4.000	(0.675)	MON	483	5,834	04/26/2016	10/01/2045
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						3,452,418	XXX	3,379,581	3,342,524	3,429,979		(9,622)			XXX	XXX	XXX	8,585	91,720	XXX	XXX
U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities																					
3137ANP58	FED HOME LN MTG CORP				1	64,071	102.9710	62,665	60,857	63,018		(382)			3.500	1.577	MON	178	2,147	12/17/2014	06/15/2030
3136ANJY4	FED NATL MTG ASSN 1.55% 4/25/18				1	36,899	99.8700	36,487	36,534	36,579		(130)			1.550	1.370	MON	47	581	04/15/2015	04/25/2018
3136AJ6Z4	FED NATL MTG ASSN 2.034% 3/25/19				1	108,128	99.9950	106,508	106,513	107,175		(426)			2.034	1.873	MON	181	2,368	07/20/2015	03/25/2019
3136AGDN9	FED NATL MTG ASSN SER 2013-97 CL E				1	89,750	102.3110	87,243	85,273	88,510		(423)			3.000	1.875	MON	213	2,572	01/15/2015	11/25/2028
3137BNN26	FHLMC MULTIFAMILY ST 1.78% 7/25/19				1	41,563	99.5540	40,969	41,152	41,377		(117)			1.780	1.330	MON	61	733	04/15/2016	07/25/2019
3137BQZM2	FHLMC MULTIFAMILY ST 2.1% 11/25/22				1	144,372	99.0130	142,390	143,810	144,316		(55)			2.185	1.413	MON	515	1,049	08/17/2017	11/25/2022
3137ANMN2	FHLMC MULTIFAMILY ST 2.2% 12/25/18				1	154,277	100.1120	150,168	150,000	151,454		(1,155)			2.220	1.297	MON	278	3,330	01/29/2015	12/25/2018
31398SU84	VR FED NATL MTG ASSN .77% 11/25/20				1	117,523	100.5300	116,544	115,929	116,918		(252)			0.774	0.577	MON	75	1,934	04/10/2015	11/25/2020
3136AHUV0	VR FED NATL MTG ASSN 2.323% 112518				1	60,920	100.1220	59,743	59,671	59,910		(363)			2.323	(0.066)	MON	116	1,508	12/03/2014	11/25/2018
3137BKWB2	VR FHLMC MULTIFAMILY 2.35% 4/25/21				1	144,319	100.2350	141,865	141,532	143,361		(420)			2.355	2.061	MON	278	3,345	09/02/2015	04/25/2021
3137A6B27	VR FHLMC MULTIFAMILY 4.3% 10/25/20				1	107,500	105.0440	105,044	100,000	106,282		(1,218)			4.333	1.943	MON	715	3,611	02/21/2017	10/25/2020
2799999 Subtotal - U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities						1,069,321	XXX	1,049,626	1,041,271	1,058,901		(4,940)			XXX	XXX	XXX	2,655	23,177	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						5,341,738	XXX	5,246,615	5,203,796	5,308,880		(14,563)			XXX	XXX	XXX	16,845	129,761	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
002824AZ3	ABBOTT LABORATORIES 2.0% 3/15/20				2FE	64,877	99.1730	64,462	65,000	64,944		24			2.000	2.040	MS	383	1,300	03/05/2015	03/15/2020
002824BA7	ABBOTT LABORATORIES 2.55% 3/15/22				2FE	64,869	98.9680	64,329	65,000	64,909		20			2.550	2.585	MS	488	1,658	12/22/2015	03/15/2022
00440EAT4	ACE INA HOLDINGS 2.3% 11/03/20				1FE	34,980	99.8410	34,944	35,000	34,989		4			2.300	2.312	MN	130	805	10/27/2015	11/03/2020
02665WBM2	AMERICAN HONDA FINAN 2.00% 2/14/20				1FE	99,858	99.4880	99,488	100,000	99,899		41			2.000	2.049	FA	761	989	02/13/2017	02/14/2020
037833CG3	APPLE INC 3.00% 2/9/24				1FE	168,214	101.2690	167,094	165,000	168,170		(44)			3.000	2.657	FA	1,953		11/28/2017	02/09/2024
038222AL9	APPLIED MATERIALS IN 3.300% 4/1/27				1FE	124,556	101.7100	127,138	125,000	124,574		18			3.300	3.343	AO	1,031	2,074	03/28/2017	04/01/2027
049560AN5	ATMOS ENERGY CORP 3.000% 6/15/27				1FE	149,588	99.4990	149,249	150,000	149,608		20			3.000	3.032	JD	200	2,338	06/05/2017	06/15/2027
06051GET2	BANK AMER CORP 2% 01/11/2018				1FE	98,984	100.0020	100,002	100,000	99,994		230			2.000	2.233	JJ	944	2,000	06/01/2013	01/11/2018
06406HCV9	BANK OF NEW YORK MEL 3.40% 5/15/24				1FE	155,459	103.7680	155,652	150,000	155,128		(331)			3.400	2.810	MN	652	2,550	07/18/2017	05/15/2024
05531FAN3	BB&T CORP 2.05% 06/19/2018				1FE	249,600	100.0520	250,130	250,000	249,960		85			2.050	2.085	JD	171	5,125	08/15/2013	06/19/2018
084664BW0	BERK HATH FIN 1.3% 05/15/2018				1FE	149,919	99.7720	149,658	150,000	149,994		17			1.300	1.311	MN	249	1,950	05/15/2013	05/15/2018
084664CK5	BERKSHIRE HATHAWAY 1.300% 8/15/19				1FE	19,981	98.7370	19,747	20,000	19,989		6			1.300	1.333	FA	98	260	08/08/2016	08/15/2019
09061GAH4	BIOMARIN PHARMACEUTI 0.599% 8/1/24				1FE	43,184	99.6250	44,831	45,000	43,231		47			0.599	1.222	FA	105		10/26/2017	08/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 FOREIGN	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
09061GAF8	BIOMARIN PHARMACEUTICAL DTD 10/15/				5FE	11,400	118.4380	11,844	10,000	11,363		(37)			1.500	(3.140)	AO	32		12/05/2017	10/15/2020
05565QDB1	BP CAPITAL MARKETS 3.119% 5/04/26				1FE	118,913	101.0730	126,341	125,000	119,372		460			3.119	3.753	MN	617	3,899	03/09/2017	05/04/2026
12189LAV3	BURLINGTN NORTH SANT 3.00% 4/01/25				1FE	126,448	100.7700	125,963	125,000	126,428		(20)			3.000	2.825	AO	938		11/21/2017	04/01/2025
151290BT9	CEMEX SAB DE CV 3.720% 3/15/20				4FE	36,195	104.1250	36,444	35,000	36,158		(37)			3.720	2.176	MS	383		12/05/2017	03/15/2020
166764AE0	CHEVRON CORP 1.718% 06/24/2018				1FE	150,006	100.0000	150,000	150,000	150,000		(1)			1.718	1.717	JD	50	2,577	06/17/2013	06/24/2018
166764BT6	CHEVRON CORP 2.895% 3/3/24				1FE	151,829	100.8890	151,334	150,000	151,810		(19)			2.895	2.682	MS	1,423		12/06/2017	03/03/2024
F6S048JJ9	CIE GENERALE DES ETABLI 1/10/22				1FE	213,000	107.9500	215,900	200,000	212,545		(455)				(1.506)	JJ			11/10/2017	01/10/2022
171779AK7	CIENA CORP 4.00% 12/15/20				3FE	39,178	130.3750	39,113	30,000	38,620		(558)			4.000	(4.915)	JD	53	600	10/27/2017	12/15/2020
172967GS4	CITIGROUP INC 1.75%				2FE	97,034	99.9170	99,917	100,000	99,781		646			1.750	2.413	MN	292	1,750	07/23/2013	05/01/2018
12572QAE5	CME GROUP INC 3.000% 9/15/22				1FE	106,045	101.9780	101,978	100,000	104,871		(980)			3.000	1.913	MS	883	3,000	10/19/2016	09/15/2022
20030NBD2	COMCAST CORP 3.125% 7/15/22				1FE	106,015	102.4590	102,459	100,000	104,497		(935)			3.125	2.082	JJ	1,441	3,125	05/13/2016	07/15/2022
209111FM0	CONSOLIDATED EDISON 3.12% 11/15/27				1FE	54,986	100.8600	55,473	55,000	54,986		0			3.125	3.128	MN	215		11/13/2017	11/15/2027
22943FAH3	CTRIP.COM INTL LTD 1.990% 7/1/25				1FE	57,550	111.6250	55,813	50,000	57,383		(167)			1.990	0.020	JJ	498		10/30/2017	07/01/2025
26444GAC7	DUKE ENERGY FLORIDA 2.538% 9/1/29				1FE	194,000	96.9510	193,902	200,000	194,286		286			2.538	2.827	MS	1,692	2,538	04/20/2017	09/01/2029
298736AH2	EURONET WORLDWIDE IN 1.5% 10/01/44				3FE	56,363	123.0000	55,350	45,000	55,350	(962)	(51)			1.500	0.495	AO	169		11/15/2017	10/01/2044
30231GAR3	EXXON MOBIL CORPORAT 2.726% 3/1/23				1FE	102,392	100.7080	100,708	100,000	101,977		(356)			2.726	2.318	MS	909	2,726	11/01/2016	03/01/2023
30231GAT9	EXXON MOBIL CORPORAT 3.043% 3/1/26				1FE	75,359	101.5440	76,158	75,000	75,342		(18)			3.043	2.980	MS	761	1,141	07/07/2017	03/01/2026
341081FM4	FLORIDA POWER & LIGH 3.12% 12/1/25				1FE	127,871	101.6800	127,100	125,000	127,689		(182)			3.125	2.820	JD	326	3,906	05/23/2017	12/01/2025
36962G6W9	GEN ELEC CAP CP 1.625%				1FE	78,281	99.9520	79,962	80,000	79,903		377			1.625	2.107	AO	321	1,300	07/12/2013	04/02/2018
437076BL5	HOME DEPOT INC 2.0% 4/01/21				1FE	99,644	99.0140	99,014	100,000	99,771		67			2.000	2.073	AO	500	2,000	02/03/2016	04/01/2021
458660AD9	INTERDIGITAL INC 1.500% 3/1/20				3FE	91,687	119.2500	95,400	80,000	91,004		(683)			1.500	(4.478)	MS	400		11/15/2017	03/01/2020
46625HJX9	JPMORGAN CHASE & CO 3.625% 5/13/24				1FE	156,719	103.9810	155,972	150,000	156,477		(241)			3.625	2.878	MN	725	2,719	09/27/2017	05/13/2024
49327M2H6	KEY BANK NA 1.7% 6/01/18				1FE	249,730	99.9240	249,810	250,000	249,962		91			1.700	1.737	JD	354	4,250	05/27/2015	06/01/2018
531229AB8	LIBERTY MEDIA CORP 1.375% 10/15/23			3	4FE	109,302	115.0700	109,317	95,000	108,961	(259)	(82)			1.375	(1.120)	AO	276		12/20/2017	10/15/2023
531229AE2	LIBERTY MEDIA CORP 2.250% 9/30/46				4FE	93,825	104.1250	93,713	90,000	93,713	(97)	(16)			2.250	2.054	MS	506		11/02/2017	09/30/2046
548661DP9	LOWE'S COS INC 3.100% 5/3/27				1FE	124,808	100.3540	125,443	125,000	124,819		12			3.100	3.118	MN	624	1,938	04/19/2017	05/03/2027
585055BS4	MEDTRONIC INC 3.500% 3/15/25				1FE	154,881	103.7350	155,603	150,000	154,797		(84)			3.500	3.003	MS	1,546		11/10/2017	03/15/2025
59156RBH0	METLIFE INC 3.600% 4/10/24				1FE	105,905	104.6170	104,617	100,000	104,879		(703)			3.600	2.748	AO	810	3,600	07/12/2016	04/10/2024
6174467U7	MORGAN STANLEY 2.125%				1FE	100,140	100.0520	100,052	100,000	100,009		(29)			2.125	2.095	AO	390	2,125	05/23/2013	04/25/2018
674599CC7	OCCIDENTAL PETROLEUM 3.12% 2/15/22				1FE	110,218	102.5210	112,773	110,000	110,155		(35)			3.125	3.088	FA	1,299	3,438	03/08/2016	02/15/2022
00913RAC0	P/P AIR LUQUIDE FINA 2.25% 9/27/23				1FE	195,314	96.8020	193,604	200,000	195,380		66			2.250	2.687	MS	1,175		11/29/2017	09/27/2023
05723KAB6	P/P BAKER HUGHES A 3.337% 12/15/27				1FE	150,000	99.8320	149,748	150,000	150,000					3.337	3.337	JD	278		12/06/2017	12/15/2027
223622AD3	P/P COWEN INC 3.0% 12/15/22				1FE	5,000	102.0000	5,100	5,000	5,000					3.000	3.000	JD	7		12/12/2017	12/15/2022
393657AJ0	P/P GREENBRIER COS 2.875% 2/1/24				2FE	68,010	119.1250	71,475	60,000	67,794		(215)			2.875	0.692	FA	719		11/15/2017	02/01/2024
40139LAA1	P/P GUARDIAN LIFE GL 2.0% 4/26/21				1FE	150,145	97.9590	146,939	150,000	150,109		(32)			2.000	1.977	AO	542	3,000	10/12/2016	04/26/2021
41283LAQ8	P/P HARLEY-DAVIDSON 2.550% 6/9/22				1FE	174,722	98.6990	172,723	175,000	174,752		30			2.550	2.584	JD	273	2,231	06/06/2017	06/09/2022
530610AD6	P/P LIBERTY INTERACT 1.750% 9/30/4				3FE	56,255	115.4380	57,719	50,000	56,232		(23)			1.750	1.234	MS	219		11/16/2017	09/30/2046
55024UAA7	P/P LUMENTUM HOLDING 0.25% 3/15/24				3FE	37,700	110.8750	38,806	35,000	37,667		(33)			0.250	(0.940)	MS	26		12/04/2017	03/15/2024
64952WCK7	P/P NEW YORK LIFE GL 1.5% 10/24/19				1FE	149,961	98.6760	148,014	150,000	149,976		13			1.500	1.509	AO	419	2,250	10/17/2016	10/24/2019
694308HV2	P/P PACIFIC GAS & EL 3.30% 12/1/27				1FE	114,660	99.0650	113,925	115,000	114,662		3			3.300	3.335	JD	337		11/27/2017	12/01/2027
81762PAD4	P/P SERVICENOW INC 6/01/22				3FE	32,328	114.4380	34,331	30,000	32,287		(40)				(1.657)	JD			12/04/2017	06/01/2022
87265KAC6	P/P TPG SPECIALTY LE 4.50% 8/1/22				2FE	10,461	103.9380	10,394	10,000	10,456		(5)			4.500	3.417	FA	188		12/12/2017	08/01/2022
948596AA9	P/P WEIBO CORP 1.250% 11/15/22				1FE	15,000	109.8130	16,472	15,000	15,000					1.250	1.250	MN	32		10/26/2017	11/15/2022
98138HAE1	P/P WORKDAY INC 0.250% 10/01/22				3FE	54,381	98.8750	54,381	55,000	54,381	(16)	16			0.250	0.484	AO	40		11/15/2017	10/01/2022
695114CR7	PACIFICORP 3.600% 4/01/24				1FE	83,342	104.5360	83,629	80,000	83,026		(316)			3.600	2.933	AO	720	1,440	04/10/2017	04/01/2024
713448CK2	PEPSICO INC 2.25% 01/07/2019				1FE	74,411	100.2840	75,213	75,000	74,883		113			2.250	2.407	JJ	816	1,688	08/26/2013	01/07/2019
717081DZ3	PFIZER INC 2.200% 12/15/21				1FE	74,932	99.4940	74,621	75,000	74,946		13			2.200	2.219	JD	73	1,760	11/14/2016	12/15/2021
741503AS5	PRICELINE.COM, INCOR 0.35% 6/15/20				2FE	53,089	137.8750	55,150	40,000	52,254		(835)			0.350	(10.298)	JD	6	70	11/08/2017	06/15/2020
741503AX4	PRICELINE.COM, INCOR 0.90% 9/15/21				2FE	68,309	116.9380	70,163	60,000	68,153		(156)			0.900	(2.572)	MS	159		12/14/2017	09/15/2021
89837LAC9	PRINCETON UNIVERSITY 1.84% 7/01/21				1FE	60,000	97.9890	58,793	60,000	60,000					1.845	1.845	JJ	554	1,107	03/01/2016	07/01/2021
742718EQ8	PROCTER & GAMBLE CO/ 1.70% 11/3/21				1FE	59,877	97.5750	58,545	60,000	59,905		24			1.700	1.743	MN	164	1,020	10/31/2016	11/03/2021
744448CD1	PUBLIC SERVICE COLOR 3.2% 11/15/20			2	1FE	119,789	102.1200	117,438	115,000	117,388		(968)			3.200	2.296	MN	470	3,680	06/23/2015	11/15/2020
74456QBJ4	PUBLIC SERVICE ELECT 2.0% 8/15/19				1FE	100,702	99.7410	99,741	100,000	100,274		(165)			2.000	1.828	FA	756	2,000	05/12/2015	08/15/2019
N72482AE7	QIAGEN NV 0.500% 9/13/23				1FE	201,452	99.4500	198,900	200,000	201,419		(33)			0.500	0.374	MS	300		11/13/2017	09/13/2023
767201AS5	RIO TINTO FIN USA LT 3.75% 6/15/25				1FE	103,565	104.8240	104,824	100,000	103,267		(298)			3.750	3.253	JD	167	3,750	03/21/2017	06/15/2025
780287AA6	ROYAL GOLD INC DTD 06/20/12 2.875			3	3FE	48,769	107.2500	48,263	45,000	48,263	(371)	(135)			2.875	(2.537)	JD	58	647	12/12/2017	06/15/2019
749685AT0	RPM INTERNATIONAL INC DTD 12/09/13			3	2FE	114,614	115.4380	115,438	100,000	114,012		(602)			2.250	(2.304)	JD	100	1,069	12/18/2017	12/15/2020
822582BS0	SHELL INTERNATIONAL 1.875% 5/10/21				1FE	49,470	98.5290	49,265	50,000	49,600		114			1.875	2.123	MN	133	938	11/09/2016	05/10/2021
822582BP6	SHELL INTERNATIONAL 2.25% 11/10/20				1FE	100,590	99.9730	99,973	100,000	100,371		(125)			2.250	2.116	MN	319	2,250	03/22/2016	11/10/2020
828807DB0	SIMON PROPERTY GROUP 2.62% 6/15/22				1FE	75,449	99.7600	74,820	75,000	75,429		(20)			2.625	2.489	JD	88	1,061	10/12/2017	06/15/2022
828807DC8	SIMON PROPERTY GROUP 3.37% 6/15/27				1FE	99,384	100.7580	100,758	100,000	99,415		31			3.375	3.448	JD	150	1,819	05/22/2017	06/15/2027
842400GF4	SOUTHERN CAL EDISON 1.845% 2/1/22				1FE	32,143	99.0290	31,831	32,143	32,143					1.845	1.845	FA	247	593	01/13/2015	02/01/2022
842434CP5	SOUTHERN CALIF GAS 3.200% 6/15/25				1FE	127,709	102.2290	127,786	125,000	127,491		(218)			3.200	2.901	JD	178	4,000	04/07/2017	06/15/2025
857477AS2	STATE STREET CORP 2.550% 8/18/20				1FE	126,809	100.6630	125,829	125,000	126,288		(471)			2.550	2.145	FA	1,178	3,188	11/22/2016	08/18/2020
87238QAD5	TCP CAP CORP 4.625% 3/1/22				2FE	31,013	102.5000	30,750	30,000	31,001		(12)			4.625	3.753	MS	463		12/12/2017	03/01/2022

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 Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89153VAG4	TOTAL CAPITAL INTL 3.700% 1/15/24				1FE	79,679	105.4370	79,078	75,000	79,474		(205)			3.700	2.625	JJ	1,280		09/13/2017	01/15/2024
F92124BF6	TOTAL SA 0.500% 12/02/22				1FE	206,500	104.6250	209,250	200,000	206,331		(169)			0.500	(0.141)	JD	81	500	11/14/2017	12/02/2022
89236TDW2	TOYOTA MOTOR CREDIT 2.90% 4/17/24				1FE	124,938	101.0760	126,345	125,000	124,943		6			2.900	2.908	AO	745	1,813	04/11/2017	04/17/2024
907818EA2	UNION PACIFIC CORP 1.8% 2/1/20				1FE	59,872	99.3960	59,638	60,000	59,945		26			1.800	1.845	FA	450	1,080	01/26/2015	02/01/2020
91324PCN0	UNITEDHEALTH GROUP 3.350% 7/15/22				1FE	156,594	103.2630	154,895	150,000	156,305		(289)			3.350	2.368	JJ	2,317		10/12/2017	07/15/2022
91159HHK9	US BANCORP 3.600% 9/11/24				1FE	129,540	103.5920	129,490	125,000	129,171		(369)			3.600	3.045	MS	1,375	2,250	05/02/2017	09/11/2024
F9773GUP7	VINCI SA 0.375% 2/16/22				1FE	225,700	112.7750	225,550	200,000	225,537		(163)			0.375	(2.542)	FA	281		12/22/2017	02/16/2022
92826CAD4	VISA INC 3.150% 12/14/25				1FE	149,235	102.2300	153,345	150,000	149,297		62			3.150	3.217	JD	223	4,725	03/10/2017	12/14/2025
25468PDJ2	WALT DISNEY COMPANY/ 2.30% 2/12/21				1FE	51,053	99.8650	49,933	50,000	50,669		(207)			2.300	1.856	FA	444	1,150	02/19/2016	02/12/2021
983919AH4	XILINX INC 3.000% 3/15/21				1FE	126,635	100.8610	126,076	125,000	126,249		(368)			3.000	2.673	MS	1,104	3,750	12/14/2016	03/15/2021
98954MAB7	ZILLOW GROUP INC 2.00% 12/01/21				4FE	53,451	109.0000	54,500	50,000	53,427		(24)			2.000	0.241	JD	83		12/21/2017	12/01/2021
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						9,106,333	XXX	9,117,650	8,882,143	9,096,871	(1,705)	(9,591)			XXX	XXX	XXX	45,329	122,505	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
33850BAC1	FLAGSTAR MORTGAGE TR 3.50% 3/25/47				1FM	145,100	101.1720	143,834	142,168	145,065		(35)			3.500	1.997	MON	415	829	10/12/2017	03/25/2047
36416UAG0	GMRF MORTGAGE ACQUIS 3.50% 7/25/56				1FE	75,665	100.9150	75,601	74,916	75,639		(26)			3.500	2.856	MON	102	1,548	05/17/2017	07/25/2056
46640BAC8	JP MORGAN MORTGAG 3.50% 05/25/43				1FM	107,805	101.6120	106,352	104,665	104,522		(2,652)			3.500	3.497	MON	295	3,691	09/16/2016	05/25/2043
46647EAA9	JP MORGAN MORTGAG 3.50% 10/25/46				1FM	65,984	101.2920	64,411	63,590	65,737		(233)			3.500	1.758	MON	117	2,232	09/26/2016	10/25/2046
46639GAU0	JP MORGAN MORTGAGE 2.500% 3/01/43				1FM	74,692	99.3440	74,999	75,494	74,737		45			2.500	3.016	MON	73	1,750	01/19/2017	03/01/2043
81733YAA7	SEQUOIA MORTGAGE TRU 3.5% 2/5/45				1FM	162,909	101.6120	161,227	158,669	163,071		(85)			3.500	2.795	MON	463	5,582	07/25/2016	02/05/2045
81745NAR0	SEQUOIA MORTGAGE TRU 4.0% 4/25/44				1FM	108,380	102.5760	107,543	104,842	108,387		7			4.000	3.275	MON	349	1,061	09/13/2017	04/25/2044
00842AAD1	VR AGATE BAY MORTGAG 3.50% 6/25/45				1FM	103,183	100.8220	100,392	99,574	102,750		(294)			3.500	3.031	MON	155	3,492	09/29/2016	06/25/2045
17322GAA7	VR CITIGROUP MORTGAG 4.0% 1/01/35				1FM	127,088	104.1000	128,286	123,233	126,883		(212)			4.000	2.824	MON	411	4,789	01/09/2017	01/01/2035
12652CAC3	VR CREDIT SUISSE MOR 3.5% 10/25/47				1FM	148,199	100.9150	147,345	146,009	148,067		(132)			3.500	2.641	MON	284	856	10/26/2017	10/25/2047
46643DAE7	VR JP MORGAN MORTG 3.500% 9/25/44				1FM	68,260	101.6120	68,695	67,605	68,157		(103)			3.500	3.053	MON	92	2,183	01/06/2017	09/25/2044
46647SBY5	VR JP MORGAN MORTGAG 2.50% 8/25/47				1FM	190,302	98.9690	188,164	190,124	190,555		253			2.500	2.433	MON	79	1,602	08/09/2017	08/25/2047
46643KAA9	VR JP MORGAN MORTGAG 3.0% 10/1/29				1FM	107,148	100.9060	105,433	104,487	106,870		(163)			3.000	2.176	MON	261	3,156	05/02/2016	10/01/2029
46641YAA1	VR JP MORGAN MORTGAG 3.0% 6/25/29				1FM	52,084	100.6060	52,042	51,729	52,063		(21)			3.000	2.772	MON	129	1,044	04/05/2017	06/25/2029
59166BAA9	VR METLIFE SECURITIZ 3.00% 4/25/55				2FM	122,729	101.0010	122,683	121,467	122,683	(92)	46			3.000	2.713	MON	61	616	11/01/2017	04/25/2055
64829EAA2	VR NEW RESIDENTIAL 3.75% 12/25/24				1FE	107,406	102.4250	107,335	104,794	107,254		(102)			3.750	2.999	MON	774	3,963	03/09/2016	12/25/2024
64829GAA7	VR NEW RESIDENTIAL 3.750% 11/26/35				1FE	140,241	102.2270	140,039	136,988	140,092		(149)			3.750	3.034	MON	200	3,879	03/21/2017	11/26/2035
81745JAA6	VR SEQUOIA MORTGAGE 3.500% 9/25/43				1FM	155,600	101.9060	154,698	151,805	155,482		(118)			3.500	2.131	MON	207	2,668	06/23/2017	09/25/2043
82281EBR7	VR SHELLPOINT CO-ORI 3.0% 10/25/31				1FM	95,055	99.8240	93,630	93,795	95,051		(4)			3.000	2.688	MON	234	703	09/20/2017	10/25/2031
97651LAC5	VR WINWATER MORTGAGE 3.50% 6/20/45				1FM	111,083	100.8910	110,010	109,039	111,079		(5)			3.500	2.558	MON	318	636	10/12/2017	06/20/2045
97651LAG6	VR WINWATER MORTGAGE 3.50% 6/20/45				1FM	100,063	100.2650	100,265	100,000	100,058		(4)			3.500	3.449	MON	134	2,333	04/19/2017	06/20/2045
3399999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						2,368,978	XXX	2,352,984	2,324,991	2,364,205	(92)	(3,987)			XXX	XXX	XXX	5,153	48,615	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05538UAA1	BB-UBS TRUST 3.430% 11/05/36				1FM	153,334	101.3560	152,034	150,000	153,216		(118)			3.430	2.412	MON	429	3,859	03/22/2017	11/05/2036
12532AAW9	CFCRE COMMERCIAL MOR 1.5% 11/10/49				1FM	146,784	98.4890	144,570	146,788	146,771		(12)			1.519	1.488	MON	186	2,230	11/01/2016	11/10/2049
36191YBB3	GS MORTGAGE SEC 3.707% 8/10/44				1FM	159,070	103.4230	155,135	150,000	156,378		(1,291)			3.707	1.348	MON	463	5,561	07/23/2015	08/10/2044
36192CAE5	GS MORTGAGE SECURITI 2.94% 2/10/46				1FM	131,406	100.8170	126,021	125,000	130,558		(729)			2.943	0.416	MON	307	3,679	07/25/2016	02/10/2046
36251XAR8	GS MORTGAGE SECURITI 3.4% 11/10/26				1FE	104,059	102.7370	102,737	100,000	103,828		(231)			3.442	(1.130)	MON	287	2,295	04/18/2017	11/10/2026
36192BAY3	GS MORTGAGE SECURITI 3.48% 1/10/45				1FM	44,821	102.8840	45,099	43,834	44,822		2			2.982	2.342	MON	109		12/04/2017	01/10/2045
46361TAA0	IRVINE CORE OFFICE TRUST SER 2013-				1FM	172,395	98.4470	170,731	173,424	172,447		52			2.068	2.406	MON	299	2,391	04/19/2017	05/15/2048
61764XBE4	MORGAN STANLEY BAML 1.548% 3/15/48				1FM	51,487	99.3740	51,166	51,488	51,473		(5)			1.548	1.536	MON	66	799	02/13/2015	03/15/2048
61691BAA9	MORGAN STANLEY CAPI 2.200% 9/13/31				1FM	199,769	98.3220	196,644	200,000	199,729		(39)			2.200	2.180	MON	367	3,392	11/10/2017	09/13/2031
90270RBE3	UBS-BARCLAYS COMMER 2.85% 12/10/45				1FM	155,266	100.3520	150,528	150,000	154,500		(655)			2.850	(0.378)	MON	356	3,682	05/12/2017	12/10/2045
90270RAA2	UBS-BARCLAYS COMMER 3.31% 12/10/45				1FM	93,825	100.2930	90,264	90,000	93,320		(434)			3.316	1.398	MON	249	2,985	08/25/2016	12/10/2045
90349DAD4	UBS-BARCLAYS COMMERC 3.09% 8/10/49				1FM	178,883	101.6050	177,809	175,000	178,174		(413)			3.091	2.604	MON	451	5,409	01/14/2016	08/10/2049
90269CAD2	UBS-BARCLAYS COMMERC 3.51% 5/10/63				1FM	160,500	103.2820	154,923	150,000	159,233		(1,326)			3.517	1.229	MON	440	5,288	10/26/2016	05/10/2063
178772AA7	VR CITYLINE COMMERC 2.77% 11/10/23				1FM	107,216	98.9170	103,863	105,000	106,931		(261)			2.778	0.662	MON	243	2,958	11/04/2016	11/10/2023
36191YAJ7	VR GS MORTGAGE SEC 5.5484% 8/10/44				1FM	53,938	105.5500	52,775	50,000	53,151		(643)			5.548	1.405	MON	231	2,734	06/23/2016	08/10/2044
46361TAC6	VR IRVINE CORE OFF 3.1731% 5/15/48				1FM	142,231	101.5700	142,198	140,000	142,235		4			3.173	2.712	MON	370	370	12/04/2017	05/15/2048
94989QAS9	WELLS FARGO COMMERC 1.56% 12/15/47				1FM	80,016	99.5050	79,620	80,016	79,993		(11)			1.568	1.530	MON	105	1,255	08/18/2015	12/15/2047
94989KAS2	WELLS FARGO COMMERCI 1.47% 6/15/48				1FM	41,997	99.3420	41,721	41,998	41,987		(5)			1.477	1.456	MON	52	620	06/19/2015	06/15/2048
94988HAC5	WELLS FARGO COMMERCI 2.9% 10/15/45				1FM	129,648	100.7870	125,888	124,905	129,021		(610)			2.918	0.547	MON	304	3,645	04/28/2016	10/15/2045
92890NAU3	WF-RBS COMMERCIAL MO 2.8% 12/15/45				1FM	185,694	100.3780	185,699	185,000	185,535		(84)			2.875	2.812	MON	443	5,319	11/19/2015	12/15/2045
92935VAG3	WFRBS COML MTG TR 4.375% 3/15/44				1FM	251,206	104.9570	241,401	230,000	247,205		(3,806)			4.375	(0.911)	MON	839	10,062	12/06/2016	03/15/2044
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						2,743,544	XXX	2,690,826	2,662,454	2,730,509		(10,615)			XXX	XXX	XXX	6,594	68,531	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00104UAA6	AEP TEXAS CENTRAL 0.880% 12/01/18				1FE	0	100.0000	0	0	0					0.880	1.075	MON			02/24/2016	12/01/2018

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
037680AA3	APPALACHIAN CONSUME 2.0076% 2/1/24				1FE	94,011	99.0600	92,388	93,264	93,822		(76)			2.008	1.646	MON	156	1,872	01/12/2015	02/01/2024
04364YAC1	ASCENTIUM EQUIPMENT 2.31% 12/10/21				1FE	124,970	99.3910	124,239	125,000	125,023		53			2.310	2.172	MON	241	369	10/17/2017	12/10/2021
048312AD4	ATLANTIC CITY ELEC 5.550% 10/20/23				1FE	153,789	106.3980	151,420	142,315	153,204		(585)			5.550	0.519	MON	658	1,975	08/17/2017	10/20/2023
05581RAD8	BMW VEHICLE LEASE TR 1.34% 1/22/19				1FE	107,703	99.8680	107,573	107,715	107,681		(31)			1.340	1.257	MON	120	1,447	02/09/2016	01/22/2019
15200WAB1	CENTERPOINT ENERGY 2.45% 10/15/21				1FE	83,812	100.0150	83,078	83,066	83,482		(125)			2.161	1.676	MON	150	1,976	11/12/2014	10/15/2021
15200WAC9	CENTERPOINT ENERGY 3.028% 10/15/25				1FE	101,625	102.1010	102,101	100,000	101,493		(132)			3.028	1.337	MON	252	1,514	04/11/2017	10/15/2025
161571HA5	CHASE ISSUANCE TRUST 1.62% 7/15/20				1FE	249,727	99.9200	249,800	250,000	249,724		(3)			1.620	1.662	MON	338		12/21/2017	07/15/2020
12558GAC9	CIT EQUIPMENT COLLAT 1.5% 10/21/19				1FE	8,644	99.9550	8,645	8,649	8,644		0			1.500	1.505	MON	11	135	10/17/2016	10/21/2019
12623PAD8	CNH EQUIPMENT TRUST 1.610% 5/17/21				1FE	129,867	99.9510	129,561	129,624	129,701		(99)			1.610	1.426	MON	174	2,093	02/23/2016	05/17/2021
210717AA2	CONSUMERS SECURITIZA 1.33% 11/2/20				1FE	60,885	99.2560	60,508	60,962	60,924		14			1.334	1.368	MON	68	813	11/25/2014	11/02/2020
26444GAB9	DUKE ENERGY FLORIDA 1.731% 9/1/22				1FE	149,997	97.8690	146,804	150,000	150,015		(6)			1.731	1.704	MON	216	3,094	06/15/2016	09/01/2022
29366AAA2	ENTERGY LOUISIANA IN 2.04% 9/1/23				1FE	81,971	99.1820	81,555	82,227	82,147		16			2.040	2.111	MON	140	1,769	06/30/2015	09/01/2023
34528QEU4	FORD CREDIT FLOORPLA 1.55% 7/15/21				1FE	99,983	99.1020	99,102	100,000	99,984		(22)			1.550	1.491	MON	129	1,550	07/19/2016	07/15/2021
43814KAC5	HONDA AUTO RECEIVABL 1.05%10/15/18				1FE	6,081	99.9620	6,083	6,086	6,083		1			1.050	1.104	MON	5	68	12/22/2016	10/15/2018
44930UAD8	HYUNDAI AUTO RECEIV 1.56% 9/15/20				1FE	74,985	99.7090	74,782	75,000	74,986		(16)			1.560	1.508	MON	98	1,170	03/22/2016	09/15/2020
50116WAC9	KUBOTA CREDIT OWNER 1.500% 7/15/20				1FE	106,544	99.2720	106,221	107,000	106,595		51			1.500	1.774	MON	134	535	08/10/2017	07/15/2020
65341KAX4	NEXTGEAR FLOORPLAN 2.560% 10/17/22				1FE	99,999	99.6950	99,695	100,000	100,060		61			2.560	2.438	MON	213	356	10/16/2017	10/17/2022
65477WAC0	NISSAN AUTO RECEIVAB 1.11% 5/15/19				1FE	21,823	99.9540	21,813	21,823	21,816		(4)			1.110	1.081	MON	20	252	12/03/2014	05/15/2019
67741YAB4	OHIO PHASE-IN-RECOVE 2.049% 7/1/20				1FE	93,772	99.9940	92,551	92,557	93,350		(385)			2.049	1.629	MON	158	1,973	10/17/2016	07/01/2020
68784UAB8	OSCAR US FUNDING TRU 2.3% 11/15/19				1FE	101,336	99.8860	101,091	101,206	101,313		(23)			2.310	1.700	MON	195	195	11/13/2017	11/15/2019
687846AD7	OSCAR US FUNDING TRU 2.82% 6/10/21				1FE	74,986	100.1130	75,085	75,000	75,013		26			2.820	2.602	MON	176	1,387	03/15/2017	06/10/2021
87165LAF8	SYNCHRONY CREDIT CAR 2.37% 3/15/23				1FE	167,401	100.3090	165,510	165,000	165,709		(1,305)			2.370	(5.920)	MON	326	3,911	10/17/2016	03/15/2023
89656FAC0	TRINITY RAIL LEASING 3.89% 7/15/43				1FE	130,833	100.8830	130,681	129,538	130,350		(415)			3.898	(2.460)	MON	421	5,058	01/14/2016	07/15/2043
92887KAC4	VOLVO FINANCIAL EQUI 1.92% 3/15/21				1FE	89,111	99.5590	88,608	89,000	89,092		(19)			1.920	1.774	MON	142	570	08/10/2017	03/15/2021
98161JAD9	WORLD OMNI AUTO RECE 1.51% 5/15/20				1FE	16,289	99.8390	16,263	16,289	16,300		12			1.340	1.168	MON	18	226	02/25/2015	05/15/2020
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						2,430,145	XXX	2,415,156	2,411,321	2,426,510		(3,009)			XXX	XXX	XXX	4,559	34,307	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						16,649,000	XXX	16,576,616	16,280,909	16,618,095	(1,796)	(27,201)			XXX	XXX	XXX	61,635	273,957	XXX	XXX
7799999 Subtotals - Issuer Obligations						11,548,391	XXX	11,548,775	11,279,688	11,536,831	(1,705)	(11,738)			XXX	XXX	XXX	62,988	161,193	XXX	XXX
7899999 Subtotals - Residential Mortgage-Backed Securities						6,440,299	XXX	6,342,149	6,276,041	6,410,503	(92)	(16,194)			XXX	XXX	XXX	14,922	147,674	XXX	XXX
7999999 Subtotals - Commercial Mortgage-Backed Securities						5,288,967	XXX	5,182,565	5,136,401	5,262,125		(17,169)			XXX	XXX	XXX	13,021	122,459	XXX	XXX
8099999 Subtotals - Other Loan-Backed and Structured Securities						2,430,145	XXX	2,415,156	2,411,321	2,426,510		(3,009)			XXX	XXX	XXX	4,559	34,307	XXX	XXX
8399999 Grand Total - Bonds						25,707,801	XXX	25,488,645	25,103,451	25,635,969	(1,796)	(48,109)			XXX	XXX	XXX	95,490	465,633	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/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 (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																				
00170F209	AFFILIATED MANAGERS GROUP			1,550.000	50.00		94,505	63.188	97,941	94,550	998				(45)		(45)		RP3UFE	11/15/2017
G16962204	BUNGLE LTD CONV UNTIL 12/31/49			1,000.000	100.00		103,450	104.040	104,040	103,450		1,219							P3LFE	11/06/2017
64944P307	NY COMMUNITY CAP TRUST V CONV UNTI			2,200.000	50.00		110,550	50.730	111,605	110,550					0		0		RP3LFE	12/01/2017
8499999 Subtotal - Industrial and Miscellaneous (Unaffiliated)							308,505	XXX	313,586	308,550	998	1,219			(45)		(45)		XXX	XXX
8999999 Total Preferred Stocks							308,505	XXX	313,586	308,550	998	1,219			(45)		(45)		XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																	
88579Y101	3M CO COM			285.000	67,080	235.370	67,080	60,079		435		7,002		7,002		L	12/07/2017
00287Y109	ABBVIE INC			120.000	11,605	96.710	11,605	11,474				131		131		L	11/08/2017
G1151C101	ACCENTURE PLC			225.000	34,445	153.090	34,445	22,963		636		8,091		8,091		L	10/12/2016
00724F101	ADOBE SYS INC			375.000	65,715	175.240	65,715	57,192				8,523		8,523		L	11/08/2017
007903107	ADVANCED MICRO DEVICES INC			920.000	9,458	10.280	9,458	12,889				(3,431)		(3,431)		L	03/20/2017
001055102	AFLAC INC			700.000	61,446	87.780	61,446	48,470		1,218		12,726		12,726		L	10/12/2016
00123Q104	AGNC INVESTMENT CORP			490.000	9,893	20.190	9,893	9,762	88	1,058		1,009		1,009		L	11/08/2016
016255101	ALIGN TECHNOLOGY INC			75.000	16,664	222.190	16,664	15,234				1,431		1,431		L	11/08/2017
G0177J108	ALLERGAN PLC			290.000	47,438	163.580	47,438	68,519		389		(21,081)		(21,081)		L	09/11/2017
020002101	ALLSTATE CORP			435.000	45,549	104.710	45,549	35,784	192	340		9,765		9,765		L	06/08/2017
02005N100	ALLY FINANCIAL INC			795.000	23,182	29.160	23,182	22,873				310		310		L	12/11/2017
02079K305	ALPHABET INC CL A			165.000	173,811	1,053.400	173,811	141,350				32,465		32,465		L	11/08/2017
023135106	AMAZON COM INC COM			100.000	116,947	1,169.470	116,947	72,572				38,985		38,985		L	03/15/2017
00164V103	AMC NETWORKS INC			150.000	8,112	54.080	8,112	8,179				(67)		(67)		L	12/08/2017
030420103	AMERICAN WATER WORKS CO INC/NE			195.000	17,841	91.490	17,841	14,911		316		3,730		3,730		L	10/12/2016
03076C106	AMERIPRISE FINL INC			145.000	24,573	169.470	24,573	18,608		241		5,965		5,965		L	05/10/2017
03073E105	AMERISOURCEBERGEN CORP COM			140.000	12,855	91.820	12,855	10,491		53		2,364		2,364		L	11/08/2017
031162100	AMGEN INC			315.000	54,779	173.900	54,779	51,313		1,449		8,722		8,722		L	10/12/2016
037833100	APPLE COMPUTER			1,675.000	283,460	169.230	283,460	200,520		3,977		84,087		84,087		L	08/09/2017
038222105	APPLIED MATERIALS INC			790.000	40,385	51.120	40,385	21,530		316		14,892		14,892		L	11/09/2016
040413106	ARISTA NETWORKS INC			165.000	38,871	235.580	38,871	35,921				2,950		2,950		L	12/08/2017
G0585R106	ASSURED GUARANTY LTD USD 1.0			1,010.000	34,209	33.870	34,209	36,059		419		(5,790)		(5,790)		L	06/09/2017
00206R102	AT & T INC			1,695.000	65,902	38.880	65,902	58,336		3,131		(5,061)		(5,061)		L	12/07/2017
G0684D107	ATHENE HOLDING LTD-CLASS A			515.000	26,631	51.710	26,631	25,254				1,376		1,376		L	06/12/2017
049560105	ATMOS ENERGY CORP			300.000	25,767	85.890	25,767	18,514		551		3,522		3,522		L	10/12/2016
053484101	AVALONBAY CMNTYS INC			90.000	16,057	178.410	16,057	14,719	128	505		113		113		L	10/12/2016
053611109	AVERY DENNISON CORP			270.000	31,012	114.860	31,012	18,142		475		12,053		12,053		L	10/12/2016
060505104	BANK AMER CORP			4,765.000	140,663	29.520	140,663	86,461		1,762		34,787		34,787		L	06/08/2017
071813109	BAXTER INTL INC			1,105.000	71,427	64.640	71,427	49,505	177	624		22,432		22,432		L	12/08/2016
084670702	BERKSHIRE HATHAWAY INC.			280.000	55,502	198.220	55,502	40,244				9,867		9,867		L	10/12/2016
086516101	BEST BUY INC			420.000	28,757	68.470	28,757	20,636		571		10,836		10,836		L	12/08/2016
105368203	BRANDYWINE RLTY TR BD			740.000	13,461	18.190	13,461	11,980		355		1,481		1,481		L	02/09/2017
149123101	CATERPILLAR INC			575.000	90,609	157.580	90,609	61,216		866		29,393		29,393		L	08/09/2017
124857202	CBS CORP NEW			735.000	43,365	59.000	43,365	43,876	132	472		(3,396)		(3,396)		L	12/08/2016
151020104	CELGENE CORP COM			175.000	18,263	104.360	18,263	21,069				(3,171)		(3,171)		L	03/15/2017
15189T107	CENTERPOINT ENERGY INC			1,880.000	53,317	28.360	53,317	45,295		2,012		6,994		6,994		L	12/08/2016
163851108	CHEMOURS CO/ THE			515.000	25,781	50.060	25,781	23,821		31		1,960		1,960		L	08/09/2017
166764100	CHEVRON CORP			350.000	43,817	125.190	43,817	33,499		1,512		2,622		2,622		L	10/12/2016
171798101	CIMAREX ENERGY CO			110.000	13,421	122.010	13,421	9,961		35		(1,528)		(1,528)		L	03/10/2016
17275R102	CISCO SYSTEMS INC			1,760.000	67,408	38.300	67,408	50,332		1,989		14,221		14,221		L	10/12/2016
172967424	CITIGROUP INC			215.000	15,998	74.410	15,998	14,634		69		1,365		1,365		L	08/09/2017
174610105	CITIZENS FINANCIAL GROUP INC			1,330.000	55,833	41.980	55,833	48,162		457		7,672		7,672		L	07/27/2017
191216100	COCA COLA CO			830.000	38,080	45.880	38,080	37,793		614		288		288		L	08/11/2017
194162103	COLGATE PALMOLIVE CO			160.000	12,072	75.450	12,072	10,517		294		1,602		1,602		L	12/08/2016
20030N101	COMCAST CORP CLASS A			695.000	27,835	40.050	27,835	27,122		219		713		713		L	05/16/2017
200340107	COMERICA INC			195.000	16,928	86.810	16,928	14,891	59			2,037		2,037		L	11/08/2017
205887102	CONAGRA FOODS INC			755.000	28,441	37.670	28,441	27,570		235		871		871		L	09/08/2017
20825C104	CONOCOPHILLIPS			1,350.000	74,102	54.890	74,102	69,024		801		5,078		5,078		L	12/08/2017
P31076105	COPA HOLDINGS SA			225.000	30,164	134.060	30,164	20,410		567		9,727		9,727		L	12/08/2016
225310101	CREDIT ACCEPTANCE CORPMICHIGAN			35.000	11,322	323.480	11,322	9,984				1,338		1,338		L	11/08/2017
231021106	CUMMINS INC			195.000	34,445	176.640	34,445	25,579		586		5,537		5,537		L	09/14/2017
126650100	CVS HEALTH CORPORATION			345.000	25,013	72.500	25,013	27,200		275		(2,188)		(2,188)		L	12/11/2017
23331A109	D R HORTON INC COM			455.000	23,237	51.070	23,237	15,376		102		7,861		7,861		L	06/08/2017
253868103	DIGITAL RLTY TR INC			85.000	9,682	113.900	9,682	6,411	79	312		1,329		1,329		L	10/12/2016
25754A201	DOMINOS PIZZA INC			185.000	34,958	188.960	34,958	36,215		255		(1,257)		(1,257)		L	05/10/2017
257559203	DOMTAR CORP			320.000	15,846	49.520	15,846	14,711	133			1,135		1,135		L	11/08/2017
26078J100	DOWDUPONT INC			667.000	47,504	71.220	47,504	39,842		253		7,661		7,661		L	09/05/2017

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 Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
233331107	DTE ENERGY CO COM			185.000	20,250	109.460	20,250	20,136	163	153		114		114		L	08/09/2017
264411505	DUKE REALTY CORPORATION			595.000	16,190	27.210	16,190	16,482				(293)		(293)		L	12/11/2017
G30401106	ENDO INTERNATIONAL PLC			1,540.000	11,935	7.750	11,935	15,940				(967)	11,023	(11,989)		L	06/08/2017
518439104	ESTEE LAUDER COMPANIES INC			230.000	29,265	127.240	29,265	28,520		53		745		745		L	12/08/2017
30161Q104	EXELIXIS INC			405.000	12,312	30.400	12,312	10,984				1,328		1,328		L	08/09/2017
30219G108	EXPRESS SCRIPTS HOLDING CO			290.000	21,646	74.640	21,646	21,380				1,697		1,697		L	10/12/2016
30231G102	EXXON MOBIL CORPORATION			1,415.000	118,351	83.640	118,351	131,052		4,330		(9,367)		(9,367)		L	10/12/2016
30303M102	FACEBOOK INC			945.000	166,755	176.460	166,755	111,774				47,739		47,739		L	02/10/2017
345370860	FORD MOTOR COMPANY			460.000	5,745	12.490	5,745	6,106		299		166		166		L	06/09/2016
35671D857	FREEPORT-MCMORAN COPPER & GOLD INC			815.000	15,452	18.960	15,452	12,155				4,176		4,176		L	09/12/2017
37045V100	GENERAL MOTORS CO			395.000	16,191	40.990	16,191	12,356		600		2,429		2,429		L	10/13/2016
375558103	GILEAD SCIENCES INC			595.000	42,626	71.640	42,626	46,424		1,179		(1,454)		(1,454)		L	09/08/2017
384802104	GRAINGER W W INC			100.000	23,625	236.250	23,625	22,354				1,271		1,271		L	12/08/2017
406216101	HALLIBURTON CO			350.000	17,105	48.870	17,105	17,194		189		(89)		(89)		L	05/10/2017
43300A203	HILTON WORLDWIDE HOLDINGS IN			225.000	17,969	79.860	17,969	17,614				355		355		L	12/08/2017
437076102	HOME DEPOT INC			480.000	90,974	189.530	90,974	52,587		1,709		26,616		26,616		L	10/12/2016
40434L105	HP INC			2,150.000	45,172	21.010	45,172	38,511	299	567		6,682		6,682		L	08/09/2017
444859102	HUMANA INC			190.000	47,133	248.070	47,133	40,390	76	210		4,317		4,317		L	08/09/2017
447011107	HUNTSMAN CORP			320.000	10,653	33.290	10,653	8,282		120		2,371		2,371		L	05/10/2017
45168D104	IDEXX CORP			305.000	47,696	156.380	47,696	47,052				644		644		L	05/12/2017
461202103	INTUIT COM			225.000	35,501	157.780	35,501	25,532		266		8,667		8,667		L	08/09/2017
46120E602	INTUITIVE SURGICAL INC			40.000	14,598	364.940	14,598	15,340				(742)		(742)		L	12/08/2017
478160104	JOHNSON & JOHNSON			1,185.000	165,568	139.720	165,568	126,428		3,934		29,044		29,044		L	10/12/2016
46625H100	JPMORGAN CHASE & CO			1,415.000	151,320	106.940	151,320	89,535		3,049		29,220		29,220		L	10/12/2016
501044101	KROGER CO			665.000	18,254	27.450	18,254	17,747				507		507		L	12/08/2017
512807108	LAM RESEARCH CORP COM			50.000	9,204	184.070	9,204	7,455	25	45		1,749		1,749		L	05/11/2017
521865204	LEAR CORP			120.000	21,199	176.660	21,199	13,713		240		5,315		5,315		L	08/09/2016
531172104	LIBERTY PPTY TR SH BEN INT			605.000	26,021	43.010	26,021	27,094	242			(1,073)		(1,073)		L	11/08/2017
534187109	LINCOLN NATL CORP IND			270.000	20,755	76.870	20,755	19,011		96		1,744		1,744		L	09/08/2017
538034109	LIVE NATION ENT INC			335.000	14,261	42.570	14,261	15,242				(981)		(981)		L	11/08/2017
G5785G107	MALLINCKRODT PLC			340.000	7,670	22.560	7,670	18,418				(9,153)		(9,153)		L	02/09/2017
56418H100	MANPOWERGROUP INC.			270.000	34,050	126.110	34,050	29,505		251		4,545		4,545		L	08/09/2017
57636Q104	MASTERCARD INC CL A			290.000	43,894	151.360	43,894	30,682		268		13,952		13,952		L	11/08/2016
57772K101	MAXIM INTEGRATED PRODS INC			445.000	23,265	52.280	23,265	16,324		566		5,022		5,022		L	03/15/2017
580135101	MCDONALDS CORP			260.000	44,751	172.120	44,751	29,359		996		13,104		13,104		L	10/12/2016
58155Q103	MCKESSON CORP			140.000	21,833	155.950	21,833	19,551	48	126		2,282		2,282		L	02/09/2017
58463J304	MEDICAL PPTYS TR INC			1,825.000	25,149	13.780	25,149	25,005	438			144		144		L	11/27/2017
58933Y105	MERCK & CO INC NEW			1,130.000	63,585	56.270	63,585	64,603	542	2,124		(2,938)		(2,938)		L	10/12/2016
59156R108	METLIFE INC			365.000	18,454	50.560	18,454	19,595				(1,141)		(1,141)		L	12/08/2017
594918104	MICROSOFT CORP			1,695.000	144,990	85.540	144,990	89,689		2,724		39,663		39,663		L	10/12/2016
61166W101	MONSANTO CO			105.000	12,262	116.780	12,262	11,447		238		1,215		1,215		L	06/09/2016
617446448	MORGAN STANLEY COM			680.000	35,680	52.470	35,680	29,257		340		6,423		6,423		L	05/11/2017
629899105	NAMICO Class B Shares			70.000	20,990	299.861	20,990	3,500				17,490		17,490		A	10/15/2017
64110L106	NETFLIX.COM INC			250.000	47,990	191.960	47,990	34,885				13,147		13,147		L	11/08/2017
64828T201	NEW RESIDENTIAL INVESTMENT			2,655.000	47,471	17.880	47,471	43,734	1,328	1,418		3,737		3,737		L	09/08/2017
65339F101	NEXTERA ENERGY INC			230.000	35,924	156.190	35,924	26,472		845		7,700		7,700		L	03/15/2017
655844108	NORFOLK SOUTHERN CORP			90.000	13,041	144.900	13,041	8,946		220		3,315		3,315		L	11/09/2016
629377508	NRG ENERGY INC			280.000	7,974	28.480	7,974	6,714		8		1,260		1,260		L	09/12/2017
67018T105	NU SKIN ENTERPRISES CL A			150.000	10,235	68.230	10,235	8,831		216		3,068		3,068		L	08/09/2016
67066G104	NVIDIA CORP COM			120.000	23,220	193.500	23,220	21,515		28		1,705		1,705		L	11/08/2017
62944T105	NVR INC COM			7.000	24,558	3,508.220	24,558	23,086				1,472		1,472		L	12/12/2017
681919106	OMNICOM GROUP			210.000	15,294	72.830	15,294	16,448	126	116		(1,154)		(1,154)		L	08/10/2017
700517105	PARK HOTELS & RESORTS INC-WI			865.000	24,869	28.750	24,869	22,963	476	581		1,906		1,906		L	08/09/2017
713448108	PEPSICO INC			725.000	86,942	119.920	86,942	74,833	584	2,056		10,418		10,418		L	06/08/2017
G97822103	PERRIGO CO PLC			135.000	11,767	87.160	11,767	11,539				228		228		L	12/08/2017
717081103	PFIZER INC			1,135.000	41,110	36.220	41,110	38,252		1,602		4,245		4,245		L	10/12/2016
72147K108	PILGRIM'S PRIDE CORP			675.000	20,966	31.060	20,966	14,705				6,260		6,260		L	03/21/2017
723787107	PIONEER NAT RES CO COM			190.000	32,842	172.850	32,842	34,249		15		(1,842)		(1,842)		L	03/16/2017
731068102	POLARIS INDS INC COM			100.000	12,399	123.990	12,399	13,249				(850)		(850)		L	12/08/2017

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 Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
69351T106	PPL CORPORATION			810.000	25,070	30.950	25,070	28,637	320	1,268		(2,511)		(2,511)		L	10/12/2016
742718109	PROCTER & GAMBLE CO			655.000	60,181	91.880	60,181	57,763		1,355		2,583		2,583		L	09/08/2017
743315103	PROGRESSIVE CORP OHIO			140.000	7,885	56.320	7,885	7,084				801		801		L	11/08/2017
74340W103	PROLOGIS INC			390.000	25,159	64.510	25,159	21,857		515		3,302		3,302		L	06/08/2017
744320102	PRUDENTIAL FINL INC			120.000	13,798	114.980	13,798	12,775		360		1,310		1,310		L	12/08/2016
751212101	RALPH LAUREN CORP			245.000	25,404	103.690	25,404	21,391	123	123		4,013		4,013		L	08/09/2017
7591EP100	REGIONS FINL CORP NEW			3,500.000	60,480	17.280	60,480	32,387	315	1,015		10,220		10,220		L	10/13/2016
00829J107	RESTRICTED AFFINITY FINL CORP			1,428.000	14,637	10.250	14,637	14,637								A	01/12/1998
773903109	ROCKWELL AUTOMATION INC COM			355.000	69,704	196.350	69,704	53,152		855		15,630		15,630		L	08/09/2017
778296103	ROSS STORES INC			420.000	33,705	80.250	33,705	24,395		293		6,013		6,013		L	03/03/2017
V7780T103	ROYAL CARRIBEAN CRUISE			150.000	17,892	119.280	17,892	17,799	90	90		93		93		L	08/09/2017
749660106	RPC INC			2,360.000	60,251	25.530	60,251	48,131		472		12,119		12,119		L	06/08/2017
78409V104	S&P GLOBAL INC			190.000	32,186	169.400	32,186	26,871		205		5,315		5,315		L	11/08/2017
83088M102	SKYWORKS SOLUTIONS INC			105.000	9,970	94.950	9,970	10,728		97		(758)		(758)		L	05/10/2017
852234103	SQUARE INC			570.000	19,762	34.670	19,762	7,947				11,993		11,993		L	12/09/2016
871829107	SYSCO CORP			220.000	13,361	60.730	13,361	10,289		307		1,179		1,179		L	10/13/2016
74144T108	T ROWE PRICE GROUP INC			475.000	49,842	104.930	49,842	41,453		482		8,389		8,389		L	12/07/2017
872590104	T-MOBILE US INC			130.000	8,256	63.510	8,256	7,624				780		780		L	12/08/2016
874054109	TAKE-TWO INTERACTIVE SOFTWARE			195.000	21,407	109.780	21,407	21,891				(484)		(484)		L	12/08/2017
H84989104	TE CONNECTIVITY LTD			90.000	8,554	95.040	8,554	8,543				11		11		L	12/08/2017
879433829	TELEPHONE AND DATA SYSTEMS			485.000	13,483	27.800	13,483	13,477		75		6		6		L	10/02/2017
882508104	TEXAS INSTRUMENTS INC			1,030.000	107,573	104.440	107,573	62,997		1,922		29,609		29,609		L	11/08/2017
887317303	TIME WARNER			220.000	20,123	91.470	20,123	20,236		370		(1,113)		(1,113)		L	10/21/2016
89400J107	TRANSUNION			195.000	10,717	54.960	10,717	10,734				(17)		(17)		L	12/07/2017
899896104	TUPPERWARE BRANDS CORPORATION			405.000	25,394	62.700	25,394	23,269	275	1,102		4,082		4,082		L	10/12/2016
907818108	UNION PACIFIC CORP			365.000	48,947	134.100	48,947	39,812		905		9,993		9,993		L	02/09/2017
911312106	UNITED PARCEL SERVICE-CL B			220.000	26,213	119.150	26,213	24,878				1,335		1,335		L	11/10/2017
911363109	UNITED RENTAL INC COM			185.000	31,803	171.910	31,803	14,481				12,271		12,271		L	11/08/2016
912909108	UNITED STS STL CORP NEW			420.000	14,780	35.190	14,780	10,139		21		4,641		4,641		L	08/09/2017
91307C102	UNITED THERAPEUTICS CORP DEL			120.000	17,754	147.950	17,754	14,683				542		542		L	03/10/2016
91324P102	UNITEDHEALTH GROUP INC			330.000	72,752	220.460	72,752	52,014		880		18,229		18,229		L	08/09/2017
912008109	US FOODS HOLDING CORP			500.000	15,965	31.930	15,965	15,394				571		571		L	12/12/2017
91913Y100	VALERO ENERGY CORP			310.000	28,492	91.910	28,492	22,366		161		6,126		6,126		L	12/08/2017
922475108	VEEVA SYSTEMS INC			360.000	19,901	55.280	19,901	20,361				(461)		(461)		L	08/09/2017
92343E102	VERISIGN INC COM			300.000	34,332	114.440	34,332	27,367				6,965		6,965		L	06/08/2017
92343V104	VERIZON COMMUNICATIONS			1,215.000	64,310	52.930	64,310	59,911		2,702		(238)		(238)		L	12/07/2017
92826C839	VISA INC-CLASS A SHRS			390.000	44,468	114.020	44,468	32,574		269		12,115		12,115		L	02/09/2017
928563402	VMWARE INC			240.000	30,077	125.320	30,077	22,016				8,061		8,061		L	08/09/2017
931142103	WAL MART STORES INC			1,080.000	106,650	98.750	106,650	79,475	487	1,985		28,607		28,607		L	12/08/2017
254687106	WALT DISNEY CO			265.000	28,490	107.510	28,490	29,138	223	355		(241)		(241)		L	03/15/2017
94946T106	WELLCARE HEALTH PLANS, INC			110.000	22,122	201.110	22,122	14,360				6,658		6,658		L	02/09/2017
958102105	WESTERN DIGITAL CORP			170.000	13,520	79.530	13,520	15,199	85	170		(1,679)		(1,679)		L	05/10/2017
989701107	ZIONS BANCORP			310.000	15,757	50.830	15,757	14,040		87		1,717		1,717		L	08/09/2017
9099999 Subtotal - Industrial and Miscellaneous (Unaffiliated)					6,128,955	XXX	6,128,955	4,991,014	7,252	80,994		936,976	11,023	925,953		XXX	XXX
Mutual Funds																	
74316J110	BOSTON COMMON INTERNATIONAL FUND			32,574.757	999,719	30.690	999,719	878,696		11,627		197,100		197,100		L	12/21/2017
233203363	DFA EMERG MKTS SOCIAL CORE #5329			14,781.511	220,392	14.910	220,392	166,140		4,423		55,455		55,455		L	12/19/2017
25239Y626	DFA INTL SOCIAL CORE EQUITY #5712			60,436.363	845,505	13.990	845,505	704,526		20,393		162,773		162,773		L	12/19/2017
9299999 Subtotal - Mutual Funds					2,065,616	XXX	2,065,616	1,749,363		36,442		415,327		415,327		XXX	XXX
9799999 Total Common Stocks					8,194,572	XXX	8,194,572	6,740,377	7,252	117,437		1,352,303	11,023	1,341,280		XXX	XXX
9899999 Total Preferred and Common Stocks					8,503,077	XXX	8,508,158	7,048,927	8,250	118,655		1,352,303	11,023	1,341,236		XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
36181PGX1	GNMA POOL#AF7414 3.380% 7/15/35		08/21/2017	G.X. CLARKE & COMPANY	XXX	156,674	151,559	327
38379QGJ8	GOVT NATL MTG ASSN 2.500% 12/20/44		08/10/2017	BOENNING & SCATTERGOOD INC.	XXX	91,469	100,000	97
38380GHW7	GOVT NATL MTG ASSN 3.00% 11/20/37		09/07/2017	BOENNING & SCATTERGOOD INC.	XXX	101,484	100,000	92
38378BQF9	GOVT NATL MTG ASSN 3.090% 3/16/44		08/25/2017	BANC/AMERICA SECU.LLC	XXX	151,359	150,000	373
38379M7T5	GOVT NATL MTG ASSN 3.50% 1/20/34		07/12/2017	WELLS FARGO SECURITIES	XXX	169,006	162,044	252
38376GW48	GOVT NATL MTG ASSN 3.566% 9/16/51		11/09/2017	BANC/AMERICA SECU.LLC	XXX	206,219	200,000	258
38378VV51	GOVT NATL MTG ASSN 6.500% 2/20/32		06/20/2017	ROBERT W. BAIRD	XXX	105,547	100,000	214
38376GB66	VR GOVT NATL MTG AS 3.557% 2/16/52		06/08/2017	FIRST UNION CAPITAL MRKTS	XXX	156,188	150,000	178
38376G5E6	VR GOVT NATL MTG AS 3.680% 3/16/52		05/30/2017	WELLS FARGO SECURITIES	XXX	133,169	130,000	13
0599999 Subtotal - Bonds - U.S. Governments						1,271,114	1,243,602	1,804
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
45462TFX5	INDIANA BOND BANK RE 2.856% 8/1/26		06/21/2017	STIFEL NICOLAUS	XXX	80,000	80,000	
54627RAC4	LOUISIANA LOC GOVT 3.450% 2/1/22		11/15/2017	BARCLAYS CAPITAL INC	XXX	190,285	187,545	1,905
68607VT70	OREGON ST DEPT OF AD 3.096% 4/1/27		03/23/2017	GOLDMAN SACHS & cO	XXX	100,000	100,000	
720390ZJ5	PIERCE CNTY WA SCH 5.00% 12/1/28		03/29/2017	CHASE	XXX	121,393	100,000	
74442PDX0	PUBLIC FIN AUTH WI 3.110% 7/1/27		07/18/2017	CITIGROUP GLOBAL MKTS	XXX	50,000	50,000	
7962536H0	SAN ANTONIO TX ELEC 5.000% 2/1/30		04/10/2017	SOUTHWEST SECURITIES	XXX	120,091	100,000	
8486442P4	SPOKANE CNTY WA 2.943% 12/1/28		04/11/2017	MESIROW FINANCIAL	XXX	147,584	150,000	1,839
88213AKE4	TEXAS ST A & M UNIV 2.836% 5/15/27		06/12/2017	SAMUEL A RAMIREZ & COMPANY INC	XXX	49,935	50,000	
882806FS6	TEXAS ST TECH UNIV 3.360% 2/15/27		06/19/2017	FIRST UNION CAPITAL MRKTS	XXX	78,089	75,000	840
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						937,376	892,545	4,585
Bonds - U.S. Special Revenue, Special Assessment								
3136AV6R5	FANNIEMAE GRANTOR TR 2.89% 6/25/27		04/19/2017	WELLS FARGO SECURITIES	XXX	125,000	125,000	272
3137BTNK3	FED HOME LN MTG CORP 3.50% 1/15/42		01/05/2017	WELLS FARGO SECURITIES	XXX	204,480	197,386	173
3137G1BW6	FED HOME LN MTG CORP 3.50% 5/25/47		07/19/2017	BANC/AMERICA SECU.LLC	XXX	51,072	50,000	117
31397SG24	FED NATL MTG ASSN 3.0% 5/25/26		05/31/2017	G.X. CLARKE & COMPANY	XXX	103,438	100,000	33
3136AVZW2	FED NATL MTG ASSN 3.0% 5/25/44		06/02/2017	BOENNING & SCATTERGOOD INC.	XXX	200,875	200,000	100
3136AWQH3	FED NATL MTG ASSN 3.00% 5/25/44		06/01/2017	BOENNING & SCATTERGOOD INC.	XXX	199,688	200,000	83
3136AGYP1	FED NATL MTG ASSN 3.00% 9/25/33		06/08/2017	BOENNING & SCATTERGOOD INC.	XXX	152,438	150,000	150
3136A5D60	FED NATL MTG ASSN 3.500% 9/25/40		01/24/2017	STEPHENS INC	XXX	105,432	102,564	259
3137BQZM2	FHLMC MULTIFAMILY ST 2.1% 11/25/22		08/17/2017	JEFFRIES & COMPANY	XXX	146,097	145,528	185
3138LGFF8	FNMA POOL #AN3765 2.150% 1/1/24		06/20/2017	BREAN CAPITAL LLC	XXX	197,438	200,000	263
3137A6B27	VR FHLMC MULTIFAMILY 4.3% 10/25/20		02/21/2017	G.X. CLARKE & COMPANY	XXX	107,500	100,000	277
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						1,593,457	1,570,479	1,912
Bonds - Industrial and Miscellaneous (Unaffiliated)								
02665WBM2	AMERICAN HONDA FINAN 2.00% 2/14/20		02/13/2017	MIZUHO SECURITIES USA INC	XXX	99,858	100,000	
037833CG3	APPLE INC 3.00% 2/9/24		11/28/2017	CREDIT RESERCH & TRADING LLC	XXX	168,214	165,000	1,526
038222AL9	APPLIED MATERIALS IN 3.300% 4/1/27		03/28/2017	CHASE	XXX	124,556	125,000	
04364YAC1	ASCENTIUM EQUIPMENT 2.31% 12/10/21		10/17/2017	CHASE	XXX	124,970	125,000	
048312AD4	ATLANTIC CITY ELEC 5.550% 10/20/23		08/17/2017	BREAN CAPITAL LLC	XXX	165,557	153,205	756
049560AN5	ATMOS ENERGY CORP 3.000% 6/15/27		06/05/2017	WELLS FARGO SECURITIES	XXX	149,588	150,000	
06406HCV9	BANK OF NEW YORK MEL 3.40% 5/15/24		07/18/2017	MORGAN KEEGAN & CO	XXX	155,459	150,000	935
05538UAA1	BB-UBS TRUST 3.430% 11/05/36		03/22/2017	CITIGROUP GLOBAL MKTS	XXX	153,334	150,000	372
09061GAH4	BIOMARIN PHARMACEUTI 0.599% 8/1/24		10/26/2017	DEUTSCHE BANC ALEX.BROWN	XXX	43,184	45,000	59
09061GAF8	BIOMARIN PHARMACEUTICAL DTD 10/15/		12/05/2017	CITIGROUP GLOBAL MKTS	XXX	11,400	10,000	22
05565QDB1	BP CAPITAL MARKETS 3.119% 5/04/26		03/09/2017	UBS SECURITIES	XXX	118,913	125,000	1,408
12189LAV3	BURLINGTN NORTH SANT 3.00% 4/01/25		11/21/2017	Morgan Stanley	XXX	126,448	125,000	552
151290BT9	CEMEX SAB DE CV 3.720% 3/15/20		12/05/2017	CITIGROUP GLOBAL MKTS	XXX	36,195	35,000	297
15200WAC9	CENTERPOINT ENERGY 3.028% 10/15/25		04/11/2017	WELLS FARGO SECURITIES	XXX	101,625	100,000	17

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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
161571HA5	CHASE ISSUANCE TRUST 1.62% 7/15/20		12/21/2017	CHASE	XXX	249,727	250,000	135
166764BT6	CHEVRON CORP 2.895% 3/3/24		12/06/2017	BNY Brokerage	XXX	151,829	150,000	1,146
F6S048JJ9	CIE GENERALE DES ETABLI 1/10/22		11/10/2017	DEUTSCHE BANC ALEX.BROWN	XXX	213,000	200,000	
171779AK7	CIENA CORP 4.00% 12/15/20		10/27/2017	BMO CAPITAL MARKETS CORP	XXX	39,178	30,000	453
209111FM0	CONSOLIDATED EDISON 3.12% 11/15/27		11/13/2017	CITIGROUP GLOBAL MKTS	XXX	54,986	55,000	
22943FAH3	CTRIP.COM INTL LTD 1.990% 7/1/25		10/30/2017	Morgan Stanley	XXX	57,550	50,000	332
26444GAC7	DUKE ENERGY FLORIDA 2.538% 9/1/29		04/20/2017	PIERPONT SECURITIES LLC	XXX	194,000	200,000	761
298736AH2	EURONET WORLDWIDE IN 1.5% 10/01/44		11/15/2017	CITIGROUP GLOBAL MKTS	XXX	56,363	45,000	86
30231GAT9	EXXON MOBIL CORPORAT 3.043% 3/1/26		07/07/2017	FIRST TENNESSEE BANK NA	XXX	75,359	75,000	830
33850BAC1	FLAGSTAR MORTGAGE TR 3.50% 3/25/47		10/12/2017	CHASE	XXX	146,840	143,873	210
341081FM4	FLORIDA POWER & LIGH 3.12% 12/1/25		05/23/2017	FIRST UNION CAPITAL MRKTS	XXX	127,871	125,000	1,899
36416UAG0	GMRF MORTGAGE ACQUIS 3.50% 7/25/56		05/17/2017	CITIGROUP GLOBAL MKTS	XXX	94,353	93,419	189
36251XAR8	GS MORTGAGE SECURITI 3.4% 11/10/26		04/18/2017	GOLDMAN SACHS & cO	XXX	104,059	100,000	191
36192BAY3	GS MORTGAGE SECURITI 3.48% 1/10/45		12/04/2017	DEUTSCHE BANC ALEX.BROWN	XXX	44,821	43,834	21
458660AD9	INTERDIGITAL INC 1.500% 3/1/20		11/15/2017	CITIGROUP GLOBAL MKTS	XXX	91,687	80,000	253
46361TAA0	IRVINE CORE OFFICE TRUST SER 2013-		04/19/2017	JEFFRIES & COMPANY	XXX	191,836	192,982	155
46639GAU0	JP MORGAN MORTGAGE 2.500% 3/01/43		01/19/2017	PERSHING LLC	XXX	100,677	101,758	163
46625HJX9	JPMORGAN CHASE & CO 3.625% 5/13/24		09/27/2017	RAYMOND JAMES & ASSOC	XXX	156,719	150,000	2,054
50116WAC9	KUBOTA CREDIT OWNER 1.500% 7/15/20		08/10/2017	RBC CAPITAL MARKETS	XXX	106,544	107,000	
531229AB8	LIBERTY MEDIA CORP 1.375% 10/15/23		12/20/2017	VARIOUS	XXX	109,302	95,000	241
531229AE2	LIBERTY MEDIA CORP 2.250% 9/30/46		11/02/2017	CITIGROUP GLOBAL MKTS	XXX	93,825	90,000	203
548661DP9	LOWE'S COS INC 3.100% 5/3/27		04/19/2017	BANC/AMERICA SECU.LLC	XXX	124,808	125,000	
585055BS4	MEDTRONIC INC 3.500% 3/15/25		11/10/2017	DEUTSCHE BANC ALEX.BROWN	XXX	154,881	150,000	860
61691BAA9	MORGAN STANLEY CAPI 2.200% 9/13/31		11/10/2017	BARCLAYS CAPITAL INC	XXX	49,648	50,000	40
65341KAX4	NEXTGEAR FLOORPLAN 2.560% 10/17/22		10/16/2017	MITSUBISHI UFJ SECURITIES	XXX	99,999	100,000	
68784UAB8	OSCAR US FUNDING TRU 2.3% 11/15/19		11/13/2017	BNP PARIBAS SECURITIES BOND	XXX	111,720	111,576	
687846AD7	OSCAR US FUNDING TRU 2.82% 6/10/21		03/15/2017	MIZUHO SECURITIES USA INC	XXX	74,986	75,000	
00913RAC0	P/P AIR LUQUIDE FINA 2.25% 9/27/23		11/29/2017	MIZUHO SECURITIES USA INC	XXX	195,314	200,000	800
05723KAB6	P/P BAKER HUGHES A 3.337% 12/15/27		12/06/2017	Morgan Stanley	XXX	150,000	150,000	
223622AD3	P/P COWEN INC 3.0% 12/15/22		12/12/2017	SG AMERICAS SECURITIES	XXX	5,000	5,000	
393657AJ0	P/P GREENBRIER COS 2.875% 2/1/24		11/15/2017	VARIOUS	XXX	68,010	60,000	444
41283LAQ8	P/P HARLEY-DAVIDSON 2.550% 6/9/22		06/06/2017	CHASE	XXX	174,722	175,000	
530610AD6	P/P LIBERTY INTERACT 1.750% 9/30/4		11/16/2017	DEUTSCHE BANC ALEX.BROWN	XXX	56,255	50,000	122
55024UAA7	P/P LUMENTUM HOLDING 0.25% 3/15/24		12/04/2017	CITIGROUP GLOBAL MKTS	XXX	37,700	35,000	20
694308HV2	P/P PACIFIC GAS & EL 3.30% 12/1/27		11/27/2017	BARCLAYS CAPITAL INC	XXX	114,660	115,000	
81762PAD4	P/P SERVICENOW INC 6/01/22		12/04/2017	VARIOUS	XXX	32,328	30,000	
87265KAC6	P/P TPG SPECIALTY LE 4.50% 8/1/22		12/12/2017	MERRILL LYNCH	XXX	10,461	10,000	166
948596AA9	P/P WEIBO CORP 1.250% 11/15/22		10/26/2017	GOLDMAN SACHS & cO	XXX	15,000	15,000	
98138HAE1	P/P WORKDAY INC 0.250% 10/01/22		11/15/2017	CITIGROUP GLOBAL MKTS	XXX	54,381	55,000	24
695114CR7	PACIFICORP 3.600% 4/01/24		04/10/2017	US BANCORP INVESTMENTS INC	XXX	83,342	80,000	96
741503AS5	PRICELINE.COM, INCOR 0.35% 6/15/20		11/08/2017	MERRILL LYNCH	XXX	53,089	40,000	56
741503AX4	PRICELINE.COM, INCOR 0.90% 9/15/21		12/14/2017	CITIGROUP GLOBAL MKTS	XXX	68,309	60,000	126
N72482AE7	QIAGEN NV 0.500% 9/13/23		11/13/2017	EUROCLEAR CONFIDENTIAL	XXX	201,452	200,000	172
767201AS5	RIO TINTO FIN USA LT 3.75% 6/15/25		03/21/2017	CHASE	XXX	103,565	100,000	1,031
780287AA6	ROYAL GOLD INC DTD 06/20/12 2.875		12/12/2017	CITIGROUP GLOBAL MKTS	XXX	48,769	45,000	643
749685AT0	RPM INTERNATIONAL INC DTD 12/09/13		12/18/2017	CITIGROUP GLOBAL MKTS	XXX	114,614	100,000	904
81745NAR0	SEQUOIA MORTGAGE TRU 4.0% 4/25/44		09/13/2017	PERSHING LLC	XXX	115,205	111,443	173
828807DB0	SIMON PROPERTY GROUP 2.62% 6/15/22		10/12/2017	UBS SECURITIES	XXX	75,449	75,000	738
828807DC8	SIMON PROPERTY GROUP 3.37% 6/15/27		05/22/2017	Morgan Stanley	XXX	99,384	100,000	
842434CP5	SOUTHERN CALIF GAS 3.200% 6/15/25		04/07/2017	FIRST TENNESSEE BANK NA	XXX	127,709	125,000	1,300
87238QAD5	TCP CAP CORP 4.625% 3/1/22		12/12/2017	CITIGROUP GLOBAL MKTS	XXX	31,013	30,000	397
89153VAG4	TOTAL CAPITAL INTL 3.700% 1/15/24		09/13/2017	FIRST TENNESSEE BANK NA	XXX	79,679	75,000	463
F92124BF6	TOTAL SA 0.500% 12/02/22		11/14/2017	DEUTSCHE BANC ALEX.BROWN	XXX	206,500	200,000	456
89236TDW2	TOYOTA MOTOR CREDIT 2.90% 4/17/24		04/11/2017	BANC/AMERICA SECU.LLC	XXX	124,938	125,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
90270RBE3	UBS-BARCLAYS COMMER 2.85% 12/10/45		05/12/2017	WELLS FARGO SECURITIES	XXX	50,453	50,000	63
91324PCN0	UNITEDHEALTH GROUP 3.350% 7/15/22		10/12/2017	WELLS FARGO SECURITIES	XXX	156,594	150,000	1,270
91159HHK9	US BANCORP 3.600% 9/11/24		05/02/2017	US BANCORP INVESTMENTS INC	XXX	129,540	125,000	675
F9773GUP7	VINCI SA 0.375% 2/16/22		12/22/2017	EUROCLEAR CONFIDENTIAL	XXX	225,700	200,000	273
92826CAD4	VISA INC 3.150% 12/14/25		03/10/2017	US BANCORP PIPER JAFFRAY	XXX	149,235	150,000	1,194
92887KAC4	VOLVO FINANCIAL EQUI 1.92% 3/15/21		08/10/2017	BANC/AMERICA SECU.LLC	XXX	89,111	89,000	
17322GAA7	VR CITIGROUP MORTGAG 4.0% 1/01/35		01/09/2017	RAYMOND JAMES & ASSOC	XXX	86,486	84,376	103
12652CAC3	VR CREDIT SUISSE MOR 3.5% 10/25/47		10/26/2017	CREDIT SUISSE SECURITIES	XXX	152,250	150,000	423
46361TAC6	VR IRVINE CORE OFF 3.1731% 5/15/48		12/04/2017	PERFORMANCE TRUST EXECUTING	XXX	142,231	140,000	332
46643DAE7	VR JP MORGAN MORTG 3.500% 9/25/44		01/06/2017	J.P. Morgan Securites Inc	XXX	90,379	89,512	87
46647SBY5	VR JP MORGAN MORTGAG 2.50% 8/25/47		08/09/2017	CHASE	XXX	200,188	200,000	403
46641YAA1	VR JP MORGAN MORTGAG 3.0% 6/25/29		04/05/2017	WELLS FARGO SECURITIES	XXX	59,652	59,245	44
59166BAA9	VR METLIFE SECURITIZ 3.00% 4/25/55		11/01/2017	CITIGROUP GLOBAL MKTS	XXX	126,299	125,000	375
64829GAA7	VR NEW RESIDENTIAL 3.750% 11/26/35		03/21/2017	CITIGROUP GLOBAL MKTS	XXX	165,450	161,612	387
81745JAA6	VR SEQUOIA MORTGAGE 3.500% 9/25/43		06/23/2017	CHASE	XXX	172,236	168,035	441
82281EBR7	VR SHELLPOINT CO-ORI 3.0% 10/25/31		09/20/2017	BANC/AMERICA SECU.LLC	XXX	97,173	95,884	168
97651LAC5	VR WINWATER MORTGAGE 3.50% 6/20/45		10/12/2017	FIRST UNION CAPITAL MRKTS	XXX	114,280	112,177	164
97651LAG6	VR WINWATER MORTGAGE 3.50% 6/20/45		04/19/2017	CHASE	XXX	100,063	100,000	224
98954MAB7	ZILLOW GROUP INC 2.00% 12/01/21		12/21/2017	WELLS FARGO SECURITIES	XXX	53,451	50,000	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,463,480	9,213,932	30,922
8399997 Subtotal - Bonds - Part 3						13,265,427	12,920,558	39,223
8399998 Summary item from Part 5 for Bonds						1,054,777	1,001,200	2,004
8399999 Subtotal - Bonds						14,320,204	13,921,758	41,227
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								
00170F209	AFFILIATED MANAGERS GROUP		11/15/2017	CITIGROUP GLOBAL MKTS	1,550.000	94,550	50.00	
G16962204	BUNGLE LTD CONV UNTIL 12/31/49		11/06/2017	MITSUBISHI UFJ SECURITIES	1,000.000	103,450	100.00	
64944P307	NY COMMUNITY CAP TRUST V CONV UNTI		12/01/2017	VARIOUS	2,200.000	110,550	50.00	
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						308,550	XXX	
8999997 Subtotal - Preferred Stocks - Part 3						308,550	XXX	
8999998 Summary Item from Part 5 for Preferred Stocks							XXX	
8999999 Subtotal - Preferred Stocks						308,550	XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
88579Y101	3M CO COM		12/07/2017	VARIOUS	375.000	77,637	XXX	
00287Y109	ABBVIE INC		11/08/2017	Morgan Stanley	120.000	11,474	XXX	
00724F101	ADOBE SYS INC		11/08/2017	VARIOUS	435.000	65,371	XXX	
007903107	ADVANCED MICRO DEVICES INC		03/20/2017	VARIOUS	1,160.000	16,246	XXX	
016255101	ALIGN TECHNOLOGY INC		11/08/2017	VARIOUS	75.000	15,234	XXX	
G0177J108	ALLERGAN PLC		09/11/2017	VARIOUS	290.000	68,519	XXX	
020002101	ALLSTATE CORP		06/08/2017	VARIOUS	630.000	50,973	XXX	
02005N100	ALLY FINANCIAL INC		12/11/2017	VARIOUS	795.000	22,873	XXX	
02079K305	ALPHABET INC CL A		11/08/2017	CONVERGEX, LLC	40.000	42,290	XXX	
023135106	AMAZON COM INC COM		03/15/2017	INVESTMENT TECHNOLOGY GR	30.000	25,471	XXX	
00164V103	AMC NETWORKS INC		12/08/2017	Morgan Stanley	150.000	8,179	XXX	
03076C106	AMERIPRISE FINL INC		05/10/2017	INVESTMENT TECHNOLOGY GR	175.000	22,458	XXX	
03073E105	AMERISOURCEBERGEN CORP COM		11/08/2017	CONVERGEX, LLC	140.000	10,491	XXX	
037833100	APPLE COMPUTER		08/09/2017	INVESTMENT TECHNOLOGY GR	120.000	19,273	XXX	
040413106	ARISTA NETWORKS INC		12/08/2017	VARIOUS	165.000	35,921	XXX	
G0585R106	ASSURED GUARANTY LTD USD 1.0		06/09/2017	VARIOUS	550.000	22,625	XXX	
00206R102	AT & T INC		12/07/2017	MKM PARTNERS LLC	180.000	6,530	XXX	
G0684D107	ATHENE HOLDING LTD-CLASS A		06/12/2017	INVESTMENT TECHNOLOGY GR	615.000	30,160	XXX	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
060505104	BANK AMER CORP		06/08/2017	STIFEL NICOLAUS	640.000	14,713	XXX	
105368203	BRANDYWINE RLTY TR BD		02/09/2017	INVESTMENT TECHNOLOGY GR	1,540.000	24,930	XXX	
149123101	CATERPILLAR INC		08/09/2017	VARIOUS	695.000	73,238	XXX	
151020104	CELGENE CORP COM		03/15/2017	STATE STREET BROKERAGE	125.000	15,646	XXX	
163851108	CHEMOURS CO/ THE		08/09/2017	VARIOUS	625.000	28,928	XXX	
172967424	CITIGROUP INC		08/09/2017	MERRILL LYNCH	255.000	17,356	XXX	
174610105	CITIZENS FINANCIAL GROUP INC		07/27/2017	VARIOUS	1,620.000	58,933	XXX	
191216100	COCA COLA CO		08/11/2017	VARIOUS	1,020.000	46,433	XXX	
20030N101	COMCAST CORP CLASS A		05/16/2017	VARIOUS	755.000	29,476	XXX	
200340107	COMERICA INC		11/08/2017	Morgan Stanley	195.000	14,891	XXX	
205887102	CONAGRA FOODS INC		09/08/2017	VARIOUS	925.000	33,930	XXX	
20825C104	CONOCOPHILLIPS		12/08/2017	VARIOUS	1,520.000	77,483	XXX	
225310101	CREDIT ACCEPTANCE CORPMICHIGAN		11/08/2017	RBC CAPITAL MARKETS	35.000	9,984	XXX	
231021106	CUMMINS INC		09/14/2017	CANTOR & FITZGERALD	75.000	12,507	XXX	
126650100	CVS HEALTH CORPORATION		12/11/2017	VARIOUS	395.000	31,259	XXX	
23331A109	D R HORTON INC COM		06/08/2017	INVESTMENT TECHNOLOGY GR	565.000	19,093	XXX	
25754A201	DOMINOS PIZZA INC		05/10/2017	INVESTMENT TECHNOLOGY GR	225.000	44,045	XXX	
257559203	DOMTAR CORP		11/08/2017	CONVERGEX, LLC	320.000	14,711	XXX	
26078J100	DOWDUPONT INC		09/05/2017	VARIOUS	794.840	46,719	XXX	
233331107	DTE ENERGY CO COM		08/09/2017	STATE STREET BROKERAGE	225.000	24,490	XXX	
264411505	DUKE REALTY CORPORATION		12/11/2017	INVESTMENT TECHNOLOGY GR	595.000	16,482	XXX	
G30401106	ENDO INTERNATIONAL PLC		06/08/2017	RBC CAPITAL MARKETS	530.000	7,290	XXX	
518439104	ESTEE LAUDER COMPANIES INC		12/08/2017	VARIOUS	230.000	28,520	XXX	
30161Q104	EXELIXIS INC		08/09/2017	RBC CAPITAL MARKETS	405.000	10,984	XXX	
30303M102	FACEBOOK INC		02/10/2017	VARIOUS	530.000	71,270	XXX	
35671D857	FREEPORT-MCMORAN COPPER & GOLD INC		09/12/2017	INVESTMENT TECHNOLOGY GR	465.000	6,660	XXX	
375558103	GILEAD SCIENCES INC		09/08/2017	INSTINET	105.000	8,990	XXX	
384802104	GRAINGER W W INC		12/08/2017	INSTINET	100.000	22,354	XXX	
406216101	HALLIBURTON CO		05/10/2017	STATE STREET BROKERAGE	440.000	21,801	XXX	
43300A203	HILTON WORLDWIDE HOLDINGS IN		12/08/2017	RBC CAPITAL MARKETS	225.000	17,614	XXX	
40434L105	HP INC		08/09/2017	VARIOUS	2,085.000	37,524	XXX	
444859102	HUMANA INC		08/09/2017	INVESTMENT TECHNOLOGY GR	100.000	24,454	XXX	
447011107	HUNTSMAN CORP		05/10/2017	INVESTMENT TECHNOLOGY GR	410.000	10,611	XXX	
45168D104	IDEXX CORP		05/12/2017	VARIOUS	415.000	62,556	XXX	
461202103	INTUIT COM		08/09/2017	INVESTMENT TECHNOLOGY GR	50.000	6,777	XXX	
46120E602	INTUITIVE SURGICAL INC		12/08/2017	Morgan Stanley	40.000	15,340	XXX	
501044101	KROGER CO		12/08/2017	VARIOUS	665.000	17,747	XXX	
512807108	LAM RESEARCH CORP COM		05/11/2017	CANTOR & FITZGERALD	50.000	7,455	XXX	
531172104	LIBERTY PPTY TR SH BEN INT		11/08/2017	RBC CAPITAL MARKETS	605.000	27,094	XXX	
534187109	LINCOLN NATL CORP IND		09/08/2017	VARIOUS	330.000	23,411	XXX	
538034109	LIVE NATION ENT INC		11/08/2017	CONVERGEX, LLC	335.000	15,242	XXX	
G5785G107	MALLINCKRODT PLC		02/09/2017	INSTINET	180.000	8,852	XXX	
56418H100	MANPOWERGROUP INC.		08/09/2017	INVESTMENT TECHNOLOGY GR	305.000	33,329	XXX	
57772K101	MAXIM INTEGRATED PRODS INC		03/15/2017	INVESTMENT TECHNOLOGY GR	145.000	6,672	XXX	
58155Q103	MCKESSON CORP		02/09/2017	INVESTMENT TECHNOLOGY GR	250.000	34,912	XXX	
58463J304	MEDICAL PPTYS TR INC		11/27/2017	VARIOUS	1,825.000	25,005	XXX	
59156R108	METLIFE INC		12/08/2017	DEUTSCHE BANC ALEX.BROWN	365.000	19,595	XXX	
617446448	MORGAN STANLEY COM		05/11/2017	VARIOUS	820.000	35,297	XXX	
629899105	NAMICO Class B Shares		10/15/2017	HAMILTON CAPITAL MANAGEMENT	70.000	3,500	XXX	
64110L106	NETFLIX.COM INC		11/08/2017	VARIOUS	110.000	17,511	XXX	
64828T201	NEW RESIDENTIAL INVESTMENT		09/08/2017	VARIOUS	2,835.000	46,711	XXX	
65339F101	NEXTERA ENERGY INC		03/15/2017	INVESTMENT TECHNOLOGY GR	60.000	7,915	XXX	
629377508	NRG ENERGY INC		09/12/2017	INVESTMENT TECHNOLOGY GR	280.000	6,714	XXX	
67066G104	NVIDIA CORP COM		11/08/2017	VARIOUS	140.000	24,687	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
62944T105	NVR INC COM		12/12/2017	INVESTMENT TECHNOLOGY GR	7.000	23,086	XXX	
681919106	OMNICOM GROUP		08/10/2017	INVESTMENT TECHNOLOGY GR	250.000	19,582	XXX	
700517105	PARK HOTELS & RESORTS INC-WI		08/09/2017	VARIOUS	1,065.000	28,329	XXX	
713448108	PEPSICO INC		06/08/2017	INVESTMENT TECHNOLOGY GR	55.000	6,422	XXX	
G97822103	PERRIGO CO PLC		12/08/2017	Morgan Stanley	135.000	11,539	XXX	
72147K108	PILGRIM'S PRIDE CORP		03/21/2017	INVESTMENT TECHNOLOGY GR	835.000	18,200	XXX	
723787107	PIONEER NAT RES CO COM		03/16/2017	INVESTMENT TECHNOLOGY GR	140.000	25,680	XXX	
731068102	POLARIS INDS INC COM		12/08/2017	RBC CAPITAL MARKETS	100.000	13,249	XXX	
742718109	PROCTER & GAMBLE CO		09/08/2017	VARIOUS	325.000	29,852	XXX	
743315103	PROGRESSIVE CORP OHIO		11/08/2017	Morgan Stanley	140.000	7,084	XXX	
74340W103	PROLOGIS INC		06/08/2017	INVESTMENT TECHNOLOGY GR	685.000	37,979	XXX	
751212101	RALPH LAUREN CORP		08/09/2017	STATE STREET BROKERAGE	295.000	25,756	XXX	
773903109	ROCKWELL AUTOMATION INC COM		08/09/2017	VARIOUS	255.000	40,634	XXX	
778296103	ROSS STORES INC		03/03/2017	CITIGROUP GLOBAL MKTS	120.000	8,012	XXX	
V7780T103	ROYAL CARRIBEAN CRUISE		08/09/2017	STATE STREET BROKERAGE	180.000	21,359	XXX	
749660106	RPC INC		06/08/2017	VARIOUS	2,570.000	52,738	XXX	
78409V104	S&P GLOBAL INC		11/08/2017	VARIOUS	220.000	30,989	XXX	
83088M102	SKYWORKS SOLUTIONS INC		05/10/2017	CANTOR & FITZGERALD	125.000	12,771	XXX	
74144T108	T ROWE PRICE GROUP INC		12/07/2017	VARIOUS	545.000	47,266	XXX	
874054109	TAKE-TWO INTERACTIVE SOFTWARE		12/08/2017	VARIOUS	195.000	21,891	XXX	
H84989104	TE CONNECTIVITY LTD		12/08/2017	INSTINET	90.000	8,543	XXX	
879433829	TELEPHONE AND DATA SYSTEMS		10/02/2017	RBC CAPITAL MARKETS	515.000	14,313	XXX	
882508104	TEXAS INSTRUMENTS INC		11/08/2017	VARIOUS	200.000	17,400	XXX	
89400J107	TRANSUNION		12/07/2017	INSTINET	195.000	10,734	XXX	
907818108	UNION PACIFIC CORP		02/09/2017	VARIOUS	280.000	30,141	XXX	
911312106	UNITED PARCEL SERVICE-CL B		11/10/2017	CONVERGEX, LLC	220.000	24,878	XXX	
912909108	UNITED STS STL CORP NEW		08/09/2017	Morgan Stanley	420.000	10,139	XXX	
91324P102	UNITEDHEALTH GROUP INC		08/09/2017	STATE STREET BROKERAGE	50.000	9,711	XXX	
912008109	US FOODS HOLDING CORP		12/12/2017	INSTINET	500.000	15,394	XXX	
91913Y100	VALERO ENERGY CORP		12/08/2017	VARIOUS	360.000	25,709	XXX	
922475108	VEEVA SYSTEMS INC		08/09/2017	VARIOUS	430.000	23,437	XXX	
92343E102	VERISIGN INC COM		06/08/2017	INVESTMENT TECHNOLOGY GR	405.000	36,872	XXX	
92343V104	VERIZON COMMUNICATIONS		12/07/2017	MKM PARTNERS LLC	110.000	5,563	XXX	
92826C839	VISA INC-CLASS A SHRS		02/09/2017	RBC CAPITAL MARKETS	250.000	21,430	XXX	
928563402	VMWARE INC		08/09/2017	VARIOUS	290.000	26,433	XXX	
931142103	WAL MART STORES INC		12/08/2017	DEUTSCHE BANC ALEX.BROWN	125.000	12,034	XXX	
254687106	WALT DISNEY CO		03/15/2017	INVESTMENT TECHNOLOGY GR	145.000	16,225	XXX	
94946T106	WELLCARE HEALTH PLANS, INC		02/09/2017	RBC CAPITAL MARKETS	60.000	8,610	XXX	
958102105	WESTERN DIGITAL CORP		05/10/2017	INVESTMENT TECHNOLOGY GR	200.000	17,881	XXX	
989701107	ZIONS BANCORP		08/09/2017	CANTOR & FITZGERALD	370.000	16,758	XXX	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,755,986	XXX	
Common Stocks - Mutual Funds								
74316J110	BOSTON COMMON INTERNATIONAL FUND		12/21/2017	WELLS FARGO SECURITIES	381.331	11,627	XXX	
233203363	DFA EMERG MKTS SOCIAL CORE #5329		12/19/2017	WELLS FARGO SECURITIES	320.726	4,423	XXX	
25239Y626	DFA INTL SOCIAL CORE EQUITY #5712		12/19/2017	WELLS FARGO SECURITIES	1,561.763	20,393	XXX	
9299999 Subtotal - Common Stocks - Mutual Funds						36,442	XXX	
9799997 Subtotal - Common Stocks - Part 3						2,792,428	XXX	
9799998 Summary Item from Part 5 for Common Stocks						805,303	XXX	
9799999 Subtotal - Common Stocks						3,597,731	XXX	
9899999 Subtotal - Preferred and Common Stocks						3,906,281	XXX	
9999999 Totals						18,226,485	XXX	41,227

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
36181PGX1	GNMA POOL#AF7414 3.380% 7/15/35		12/15/2017	PRINCIPAL RECEIPT	XXX	2,015	2,015	2,083			(68)		(68)		2,015				13	07/15/2035
38378KR35	GOVT NATL MTG ASSN 1.7% 6/16/36		12/16/2017	PRINCIPAL RECEIPT	XXX	7,880	7,880	7,816	7,829		51		51		7,880				87	06/16/2036
38378BAS8	GOVT NATL MTG ASSN 1.738% 1/16/34		07/15/2017	PRINCIPAL RECEIPT	XXX	48,363	48,363	48,597	48,485		(122)		(122)		48,363				349	01/16/2034
38378B5E5	GOVT NATL MTG ASSN 1.900% 3/16/47		12/16/2017	PRINCIPAL RECEIPT	XXX	26,839	26,839	26,489	26,495		344		344		26,839				177	03/16/2047
38379KU63	GOVT NATL MTG ASSN 2.75% 1/16/56		12/16/2017	PRINCIPAL RECEIPT	XXX	28,328	28,328	28,930	28,865		(537)		(537)		28,328				497	01/16/2056
38378UZP5	GOVT NATL MTG ASSN 3.0% 1/20/43		12/20/2017	PRINCIPAL RECEIPT	XXX	10,441	10,441	10,878	10,822		(381)		(381)		10,441				164	01/20/2043
38378TAL4	GOVT NATL MTG ASSN 3.0% 10/20/42		12/20/2017	PRINCIPAL RECEIPT	XXX	19,450	19,450	19,973	19,953		(503)		(503)		19,450				302	10/20/2042
38379M7T5	GOVT NATL MTG ASSN 3.50% 1/20/34		12/20/2017	PRINCIPAL RECEIPT	XXX	3,062	3,062	3,194			(132)		(132)		3,062				25	01/20/2034
36230MEP8	GOVT NATL MTG ASSN POOL #752842 DT		12/15/2017	PRINCIPAL RECEIPT	XXX	16,891	16,891	18,101	18,029		(1,138)		(1,138)		16,891				346	07/15/2025
38376GC24	GOVT NATL MTG ASSN SER 2011-20 CL		12/16/2017	PRINCIPAL RECEIPT	XXX	27,521	27,521	27,530	27,513		9		9		27,521				228	04/16/2032
912828R77	US TREASURY NOTE 1.375% 5/31/21		03/21/2017	CITIGROUP GLOBAL MKTS	XXX	98,027	100,000	99,981	99,983		1		1		99,984		(1,957)	(1,957)	423	05/31/2021
38379URV0	VR GOVT NATL MTG AS 3.50% 4/16/24		12/16/2017	PRINCIPAL RECEIPT	XXX	17,242	17,242	18,362	18,315		(1,074)		(1,074)		17,242				309	04/16/2024
38376G5E6	VR GOVT NATL MTG AS 3.680% 3/16/52		12/16/2017	PRINCIPAL RECEIPT	XXX	2,690	2,690	2,755			(66)		(66)		2,690				35	03/16/2052
0599999 Subtotal - Bonds - U.S. Governments						308,747	310,720	314,688	306,288		(3,616)		(3,616)		310,704		(1,957)	(1,957)	2,955	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
4197915F1	HAWAII ST 1.231% 8/1/17		08/01/2017	MATURITY	XXX	40,000	40,000	40,000	40,000						40,000				492	08/01/2017
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						40,000	40,000	40,000	40,000						40,000				492	XXX
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
686499AF1	ORLANDO FL TOURIST 11/01/18		11/01/2017	CALLED @ 100.0000000	XXX	125,000	125,000	127,002	125,239		(239)		(239)		125,000				6,563	11/01/2018
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						125,000	125,000	127,002	125,239		(239)		(239)		125,000				6,563	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
3136AV6R5	FANNIEMAE GRANTOR TR 2.89% 6/25/27		12/25/2017	PRINCIPAL RECEIPT	XXX	27	27	27							27				0	06/25/2027
3137ANP58	FED HOME LN MTG CORP		12/15/2017	PRINCIPAL RECEIPT	XXX	20,856	20,856	21,958	21,728		(872)		(872)		20,856				368	06/15/2030
3137B16X5	FED HOME LN MTG CORP 1.5% 3/15/28		12/15/2017	PRINCIPAL RECEIPT	XXX	17,246	17,246	17,031	17,049		197		197		17,246				127	03/15/2028
3137AUMN6	FED HOME LN MTG CORP 3.0% 1/15/40		12/15/2017	PRINCIPAL RECEIPT	XXX	19,542	19,542	20,418	20,282		(741)		(741)		19,542				304	01/15/2040
3137B6L33	FED HOME LN MTG CORP 3.0% 12/15/41		12/15/2017	PRINCIPAL RECEIPT	XXX	31,887	31,887	32,799	32,724		(837)		(837)		31,887				425	12/15/2041
3137B0MW1	FED HOME LN MTG CORP 3.0% 2/15/33		12/15/2017	PRINCIPAL RECEIPT	XXX	23,398	23,398	24,363	24,115		(717)		(717)		23,398				337	02/15/2033
3137AL2Z1	FED HOME LN MTG CORP 3.5% 5/15/30		12/15/2017	PRINCIPAL RECEIPT	XXX	19,363	19,363	20,510	20,299		(935)		(935)		19,363				323	05/15/2030
3137BDKF2	FED HOME LN MTG CORP 3.5% 9/15/40		12/15/2017	PRINCIPAL RECEIPT	XXX	20,637	20,637	21,853	21,654		(1,017)		(1,017)		20,637				368	09/15/2040
3137BTNK3	FED HOME LN MTG CORP 3.50% 1/15/42		12/15/2017	PRINCIPAL RECEIPT	XXX	35,071	35,071	36,332			(1,260)		(1,260)		35,071				602	01/15/2042
3137G1BW6	FED HOME LN MTG CORP 3.50% 5/25/47		12/25/2017	PRINCIPAL RECEIPT	XXX	8,067	8,067	8,240			(173)		(173)		8,067				61	05/25/2047
3137B03W2	FED HOME LN MTG CORP SER K502 CL A		07/25/2017	PRINCIPAL RECEIPT	XXX	49,970	49,970	50,384	50,073		(103)		(103)		49,970				346	08/25/2017
3137BBE63	FED HOME LN MTG CORP3% 12/15/41		12/15/2017	PRINCIPAL RECEIPT	XXX	12,218	12,218	12,670	12,611		(393)		(393)		12,218				187	12/15/2041
3136ANJY4	FED NATL MTG ASSN 1.55% 4/25/18		12/25/2017	PRINCIPAL RECEIPT	XXX	63,466	63,466	64,100	63,770		(304)		(304)		63,466				684	04/25/2018
3136A7FL1	FED NATL MTG ASSN 2.00% 1/25/41		12/25/2017	PRINCIPAL RECEIPT	XXX	20,138	20,138	20,075	20,079		59		59		20,138				203	01/25/2041
3136AJ6Z4	FED NATL MTG ASSN 2.034% 3/25/19		12/25/2017	PRINCIPAL RECEIPT	XXX	35,583	35,583	36,122	35,946		(363)		(363)		35,583				500	03/25/2019
3136ALTJ0	FED NATL MTG ASSN 3.0% 1/25/26		12/25/2017	PRINCIPAL RECEIPT	XXX	12,282	12,282	12,751	12,678		(396)		(396)		12,282				188	01/25/2026
3136AKN74	FED NATL MTG ASSN 3.0% 2/25/44		12/25/2017	PRINCIPAL RECEIPT	XXX	21,871	21,871	22,235	22,172		(301)		(301)		21,871				295	02/25/2044
3136AKNC3	FED NATL MTG ASSN 3.0% 9/25/39		12/25/2017	PRINCIPAL RECEIPT	XXX	24,212	24,212	24,999	24,764		(552)		(552)		24,212				370	09/25/2039
3136A5B47	FED NATL MTG ASSN 3.5% 1/25/41		12/25/2017	PRINCIPAL RECEIPT	XXX	15,649	15,649	16,248	16,179		(530)		(530)		15,649				237	01/25/2041
3136A5D60	FED NATL MTG ASSN 3.500% 9/25/40		12/25/2017	PRINCIPAL RECEIPT	XXX	18,444	18,444	18,960			(516)		(516)		18,444				251	09/25/2040
3136AGDN9	FED NATL MTG ASSN SER 2013-97 CL E		12/25/2017	PRINCIPAL RECEIPT	XXX	14,021	14,021	14,758	14,623		(602)		(602)		14,021				214	11/25/2028
3137BNN26	FHLMC MULTIFAMILY ST 1.78% 7/25/19		12/25/2017	PRINCIPAL RECEIPT	XXX	113,848	113,848	114,984	114,793		(945)		(945)		113,848				1,145	07/25/2019
3137BQZM2	FHLMC MULTIFAMILY ST 2.1% 11/25/22		12/25/2017	PRINCIPAL RECEIPT	XXX	1,719	1,719	1,725			(7)		(7)		1,719				6	11/25/2022
3137A2B26	FHLMC MULTIFAMILY ST 3.8% 8/25/20		03/25/2017	VARIOUS	XXX	131,563	125,000	136,016	133,402		(665)		(665)		132,737		(1,175)	(1,175)	1,560	08/25/2020
3132L6AK7	FHLMC POOL #V80910 4.0% 12/01/43		12/15/2017	PRINCIPAL RECEIPT	XXX	15,836	15,836	16,846	16,839		(1,002)		(1,002)		15,836				294	12/01/2043
34074MBG5	FL HSNG FIN CORP 3.4% 07/01/17		07/01/2017	VARIOUS	XXX	60,000	60,000	60,000	60,000						60,000				1,955	07/01/2017
31416XFJ4	FNMA POOL #AB1968 4.5% 12/01/40		12/25/2017	PRINCIPAL RECEIPT	XXX	28,549	28,549	31,029	31,015		(2,466)		(2,466)		28,549				764	12/01/2040
3138WFT55	FNMA POOL #AS5971 3.0% 10/01/30		08/31/2017	WELLS FARGO SECURITIES	XXX	0	0	0	0						0					10/01/2030
3138WFVG8	FNMA POOL #AS6014 4.00% 10/01/45		12/25/2017	PRINCIPAL RECEIPT	XXX	26,951	26,951	28,905	28,772		(1,821)		(1,821)		26,951				580	10/01/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31398SU84	VR FED NATL MTG ASSN .77% 11/25/20		12/25/2017	PRINCIPAL RECEIPT	XXX	11,363	11,363	11,519	11,484		(122)		(122)		11,363				43	11/25/2020
3136AHUV0	VR FED NATL MTG ASSN 2.323% 112518		12/25/2017	PRINCIPAL RECEIPT	XXX	14,962	14,962	15,276	15,113		(151)		(151)		14,962				222	11/25/2018
3137BKWB2	VR FHLMC MULTIFAMILY 2.35% 4/25/21		12/25/2017	PRINCIPAL RECEIPT	XXX	8,468	8,468	8,634	8,602		(135)		(135)		8,468				159	04/25/2021
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						897,208	890,646	921,766	850,768		(17,669)		(17,669)		898,383		(1,175)	(1,175)	13,119	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00104UAA6	AEP TEXAS CENTRAL 0.880% 12/01/18		12/15/2017	PRINCIPAL RECEIPT	XXX	56,177	56,177	56,067	56,102		75		75		56,177				300	12/01/2018
02007CAD4	ALLY AUTO RECEIVABLE 1.47% 4/15/20		03/21/2017	VARIOUS	XXX	149,930	150,000	149,983	149,996		(11)		(11)		149,985		(56)	(56)	600	04/15/2020
02005AFE3	ALLY MASTER OWNER TR 1.83% 1/15/21		10/15/2017	VARIOUS	XXX	150,000	150,000	149,977	149,973		(28)		(28)		149,945		55	55	2,295	01/15/2021
02582JGS3	AMERICAN EXPRESS CRE 1.26% 1/15/20		04/15/2017	VARIOUS	XXX	149,977	150,000	150,352	150,042		(60)		(60)		149,982		(5)	(5)	641	01/15/2020
037680AA3	APPALACHIAN CONSUME 2.0076% 2/1/24		12/15/2017	PRINCIPAL RECEIPT	XXX	16,295	16,295	16,425	16,405		(111)		(111)		16,295				247	02/01/2024
048312AD4	ATLANTIC CITY ELEC 5.550% 10/20/23		12/15/2017	PRINCIPAL RECEIPT	XXX	10,890	10,890	11,768			(878)		(878)		10,890				151	10/20/2023
06406HCL1	BANK OF NEW YORK 2.1% 08/01/2018		07/19/2017	US BANCORP INVESTMENTS INC	XXX	251,135	250,000	250,618	250,202		(69)		(69)		250,132		1,003	1,003	5,104	08/01/2018
064159AM8	BANK OF NOVA SCOTIA 2.55% 1/12/17		01/12/2017	MATURITY	XXX	100,000	100,000	102,790	100,041		(41)		(41)		100,000				1,275	01/12/2017
05581RAD8	BMW VEHICLE LEASE TR 1.34% 1/22/19		12/20/2017	PRINCIPAL RECEIPT	XXX	67,285	67,285	67,277	67,282		2		2		67,285				774	01/22/2019
05565QDC9	BP CAPITAL MARKETS 1.676% 05/03/19		03/09/2017	WELLS FARGO SECURITIES	XXX	99,149	100,000	100,000	100,000						100,000		(851)	(851)	610	05/03/2019
14041NET4	CAPITAL ONE MULTI-AS 1.48% 7/15/20		04/19/2017	VARIOUS	XXX	99,969	100,000	100,438	100,106		(68)		(68)		100,038		(69)	(69)	530	07/15/2020
14912L6F3	CATERPILLAR FINANCIA 2.25% 12/1/19		12/08/2017	MILLENNIUM ADVISORS, LLC	XXX	100,291	100,000	100,653	100,449		(141)		(141)		100,308		(17)	(17)	2,294	12/01/2019
15200WAB1	CENTERPOINT ENERGY 2.45% 10/15/21		12/15/2017	PRINCIPAL RECEIPT	XXX	16,934	16,934	17,087	17,045		(110)		(110)		16,934				173	10/15/2021
12532AAW9	CFCRE COMMERCIAL MOR 1.5% 11/10/49		12/12/2017	PRINCIPAL RECEIPT	XXX	26,119	26,119	26,118	26,118		1		1		26,119				223	11/10/2049
17275RAR3	CIESCO SYSTEMS INC 2.125% 3/01/19		05/26/2017	CITIGROUP GLOBAL MKTS	XXX	100,936	100,000	100,523	100,271		(49)		(49)		100,222		714	714	1,564	03/01/2019
12558GAC9	CIT EQUIPMENT COLLAT 1.5% 10/21/19		12/20/2017	PRINCIPAL RECEIPT	XXX	66,702	66,702	66,660	66,660		41		41		66,702				478	10/21/2019
17319WAA7	CITIGROUP COML MTG TR SER 2013-SMP		12/12/2017	PRINCIPAL RECEIPT	XXX	176,332	176,332	177,131	176,784		(452)		(452)		176,332				3,655	01/12/2018
12623PAD8	CNH EQUIPMENT TRUST 1.610% 5/17/21		12/15/2017	PRINCIPAL RECEIPT	XXX	20,376	20,376	20,414	20,403		(28)		(28)		20,376				286	05/17/2021
210717AA2	CONSUMERS SECURITIZA 1.33% 11/2/20		12/01/2017	PRINCIPAL RECEIPT	XXX	31,636	31,636	31,596	31,609		27		27		31,636				318	11/02/2020
254683BQ7	DISCOVER CARD EXECUT 1.45% 3/15/21		04/20/2017	VARIOUS	XXX	149,766	150,000	149,813	149,813		14		14		149,827		(61)	(61)	785	03/15/2021
29366AAA2	ENTERGY LOUISIANA IN 2.04% 9/1/23		12/01/2017	PRINCIPAL RECEIPT	XXX	22,568	22,568	22,497	22,541		27		27		22,568				263	09/01/2023
30231GAV4	EXXON MOBIL CORPORAT 2.22% 3/01/21		07/10/2017	WELLS FARGO SECURITIES	XXX	80,386	80,000	80,000	80,000						80,000		386	386	1,536	03/01/2021
33850BAC1	FLAGSTAR MORTGAGE TR 3.50% 3/25/47		12/01/2017	PRINCIPAL RECEIPT	XXX	1,705	1,705	1,740			(35)		(35)		1,705				9	03/25/2047
34530UAA9	FORD CREDIT AUTO OWN 2.31% 8/15/27		12/15/2017	VARIOUS	XXX	134,842	135,000	134,963	134,978		(18)		(18)		134,960		(118)	(118)	3,058	08/15/2027
36416UAG0	GMRF MORTGAGE ACQUIS 3.50% 7/25/56		12/25/2017	PRINCIPAL RECEIPT	XXX	18,503	18,503	18,688			(185)		(185)		18,503				180	07/25/2056
43814KAC5	HONDA AUTO RECEIVABL 1.05%10/15/18		12/15/2017	PRINCIPAL RECEIPT	XXX	79,746	79,746	79,697	79,693		53		53		79,746				421	10/15/2018
44890RAC5	HYUNDAI AUTO RECEIVA .79% 7/16/18		04/15/2017	PRINCIPAL RECEIPT	XXX	16,042	16,042	16,038	16,037		5		5		16,042				25	07/16/2018
458140AJ9	INTEL CORP 3.3% 10/01/21		12/08/2017	WELLS FARGO SECURITIES	XXX	103,663	100,000	106,690	105,009		(947)		(947)		104,063		(400)	(400)	3,914	10/01/2021
46361TAA0	IRVINE CORE OFFICE TRUST SER 2013-		12/15/2017	PRINCIPAL RECEIPT	XXX	19,558	19,558	19,442			116		116		19,558				152	05/15/2048
46625HJG6	JP MORGAN CHASE 1.8%		09/29/2017	CHASE	XXX	225,180	225,000	228,208	225,746		(519)		(519)		225,227		(47)	(47)	4,815	01/25/2018
46640BAC8	JP MORGAN MORTGAG 3.50% 05/25/43		12/25/2017	PRINCIPAL RECEIPT	XXX	25,772	25,772	26,545	26,390		(618)		(618)		25,772				420	05/25/2043
46647EAA9	JP MORGAN MORTGAG 3.50% 10/25/46		12/25/2017	PRINCIPAL RECEIPT	XXX	6,835	6,835	7,092	7,091		(256)		(256)		6,835				131	10/25/2046
46639GAU0	JP MORGAN MORTGAGE 2.500% 3/01/43		12/25/2017	PRINCIPAL RECEIPT	XXX	26,264	26,264	25,985			279		279		26,264				269	03/01/2043
54627RAB6	LOUISIANA LOC GOVT 2.470% 2/01/19		02/15/2017	PRINCIPAL RECEIPT	XXX	56,591	56,591	56,820	56,669		(77)		(77)		56,591				699	02/01/2019
57636QAB0	MASTERCARD INC 3.375%,4/01/24		10/05/2017	MILLENNIUM ADVISORS, LLC	XXX	130,821	125,000	133,625	133,453		(822)		(822)		132,631		(1,810)	(1,810)	4,324	04/01/2024
585055BA3	MEDTRONIC INC 1.375%		03/22/2017	BANC/AMERICA SECU.LLC	XXX	249,560	250,000	247,765	249,402		107		107		249,509		51	51	1,681	04/01/2018
58933YAG0	MERCK & CO INC 1.3%		04/10/2017	WELLS FARGO SECURITIES	XXX	249,820	250,000	249,763	249,932		13		13		249,946		(126)	(126)	1,309	05/18/2018
594918AY0	MICROSOFT CORP 1.85% 2/12/20		09/14/2017	CREDIT RESERCH & TRADING LLC	XXX	100,420	100,000	99,990	99,994		1		1		99,995		425	425	2,020	02/12/2020
61764XBE4	MORGAN STANLEY BAML 1.548% 3/15/48		12/15/2017	PRINCIPAL RECEIPT	XXX	19,577	19,577	19,576	19,573		4		4		19,577				165	03/15/2048
61760VAM5	MORGAN STANLEY CAPIT 2.11% 3/15/45		02/15/2017	PRINCIPAL RECEIPT	XXX	25,525	25,525	25,798	25,568		(43)		(43)		25,525				89	03/15/2045
63946BAE0	NBCUNIVERSAL MEDIA 4.375% 4/01/21		11/14/2017	GOLDMAN SACHS & cO	XXX	95,960	90,000	99,542	98,028		(1,583)		(1,583)		96,445		(485)	(485)	4,408	04/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
65477WAC0	NISSAN AUTO RECEIVAB 1.11% 5/15/19		12/15/2017	PRINCIPAL RECEIPT	XXX	76,210	76,210	76,208	76,200		10		10		76,210				417	05/15/2019
65474VAJ0	NISSAN MASTER OWNER 1.44% 2/15/20		10/17/2017	VARIOUS	XXX	124,966	125,000	124,965	124,950		(14)		(14)		124,936		30	30	1,520	02/15/2020
67741YAB4	OHIO PHASE-IN-RECOVE 2.049% 7/1/20		12/15/2017	PRINCIPAL RECEIPT	XXX	7,443	7,443	7,541	7,538		(95)		(95)		7,443				76	07/01/2020
68784UAB8	OSCAR US FUNDING TRU 2.3% 11/15/19		12/15/2017	PRINCIPAL RECEIPT	XXX	10,370	10,370	10,383			(13)		(13)		10,370				20	11/15/2019
717081DX8	PFIZER INC 1.950% 6/03/21		04/11/2017	MARKETAXESS CORP	XXX	64,815	65,000	64,904	64,915		5		5		64,920		(105)	(105)	472	06/03/2021
81733YAA7	SEQUOIA MORTGAGE TRU 3.5% 2/5/45		12/25/2017	PRINCIPAL RECEIPT	XXX	27,007	27,007	27,729	27,771		(764)		(764)		27,007				508	02/05/2045
81745NAR0	SEQUOIA MORTGAGE TRU 4.0% 4/25/44		12/25/2017	PRINCIPAL RECEIPT	XXX	6,602	6,602	6,824			(223)		(223)		6,602				28	04/25/2044
83085GAA6	SKOPOS AUTO RECEIVAB 3.55% 2/15/16		12/15/2017	PRINCIPAL RECEIPT	XXX	127,751	127,751	127,272	127,303		448		448		127,751				2,097	02/15/2020
842400GF4	SOUTHERN CAL EDISON 1.845% 2/1/22		08/01/2017	CALLED @ 100.0000000	XXX	7,143	7,143	7,143	7,143						7,143				99	02/01/2022
87612EAZ9	TARGET CORP 2.900% 1/15/22		04/25/2017	WELLS FARGO SECURITIES	XXX	128,263	125,000	129,758	129,079		(243)		(243)		128,837		(574)	(574)	2,850	01/15/2022
882508AY0	TEXAS INSTRUMENTS IN 2.75% 3/12/21		09/14/2017	STIFEL NICOLAUS	XXX	102,556	100,000	100,701	100,479		(77)		(77)		100,402		2,154	2,154	2,773	03/12/2021
89231MAD7	TOYOTA AUTO RECEIVAB 1.18% 6/17/19		04/20/2017	VARIOUS	XXX	174,821	175,000	174,563	174,760		103		103		174,863		(42)	(42)	726	06/17/2019
89236TCU7	TOYOTA MOTOR CREDIT 1.7% 2/19/19		04/18/2017	SG AMERICAS SECURITIES	XXX	100,193	100,000	99,988	99,991		1		1		99,993		200	200	1,143	02/19/2019
89656FAC0	TRINITY RAIL LEASING 3.89% 7/15/43		12/15/2017	PRINCIPAL RECEIPT	XXX	8,122	8,122	8,203	8,198		(77)		(77)		8,122				159	07/15/2043
91159HHH6	US BANCORP 2.200% 4/25/19		05/02/2017	WELLS FARGO SECURITIES	XXX	85,773	85,000	85,972	85,608		(90)		(90)		85,518		254	254	987	04/25/2019
92343VBP8	VERIZON COMM INC 3.65% 09/14/2018		08/11/2017	WELLS FARGO SECURITIES	XXX	102,177	100,000	100,011	100,003		(1)		(1)		100,002		2,175	2,175	3,366	09/14/2018
92826CAB8	VISA INC 2.2% 12/14/20		03/10/2017	US BANCORP INVESTMENTS INC	XXX	139,873	140,000	140,268	140,217		(10)		(10)		140,207		(335)	(335)	779	12/14/2020
00842AAD1	VR AGATE BAY MORTGAG 3.50% 6/25/45		12/25/2017	PRINCIPAL RECEIPT	XXX	8,048	8,048	8,340	8,328		(280)		(280)		8,048				135	06/25/2045
05522RCT3	VR BANK OF AMERICA .50125% 6/15/20		04/18/2017	VARIOUS	XXX	125,117	125,000	125,000	125,000						125,000		117	117	497	06/15/2020
126802CY1	VR CABELA'S MASTER .6245% 7/15/22		03/27/2017	VARIOUS	XXX	150,211	150,000	149,936	149,937		7		7		149,944		267	267	516	07/15/2022
17322GAA7	VR CITIGROUP MORTGAG 4.0% 1/01/35		12/25/2017	PRINCIPAL RECEIPT	XXX	50,918	50,918	52,539	28,889		(1,624)		(1,624)		50,918				928	01/01/2035
12652CAC3	VR CREDIT SUISSE MOR 3.5% 10/25/47		12/25/2017	VARIOUS	XXX	3,991	3,991	4,051			(23)		(23)		4,028		(37)	(37)	12	10/25/2047
36159LCK0	VR GE DEALER FLOOR .52727% 7/20/19		04/24/2017	VARIOUS	XXX	150,000	150,000	149,906	149,946		14		14		149,960		40	40	627	07/20/2019
46643DAE7	VR JP MORGAN MORTG 3.500% 9/25/44		12/25/2017	PRINCIPAL RECEIPT	XXX	21,907	21,907	22,119			(212)		(212)		21,907				320	09/25/2044
46647SBY5	VR JP MORGAN MORTGAG 2.50% 8/25/47		12/25/2017	PRINCIPAL RECEIPT	XXX	9,876	9,876	9,885			(9)		(9)		9,876				34	08/25/2047
46643KAA9	VR JP MORGAN MORTGAG 3.0% 10/1/29		12/25/2017	PRINCIPAL RECEIPT	XXX	28,431	28,431	29,155	29,124		(693)		(693)		28,431				390	10/01/2029
46641YAA1	VR JP MORGAN MORTGAG 3.0% 6/25/29		12/25/2017	PRINCIPAL RECEIPT	XXX	7,516	7,516	7,567			(52)		(52)		7,516				81	06/25/2029
59166BAA9	VR METLIFE SECURITIZ 3.00% 4/25/55		12/25/2017	PRINCIPAL RECEIPT	XXX	3,533	3,533	3,570			(37)		(37)		3,533				6	04/25/2055
64829EAA2	VR NEW RESIDENTIAL 3.75% 12/25/24		12/25/2017	PRINCIPAL RECEIPT	XXX	29,526	29,526	30,261	30,248		(722)		(722)		29,526				514	12/25/2024
64829GAA7	VR NEW RESIDENTIAL 3.750% 11/26/35		12/25/2017	PRINCIPAL RECEIPT	XXX	24,624	24,624	25,209			(585)		(585)		24,624				355	11/26/2035
81745JAA6	VR SEQUOIA MORTGAGE 3.500% 9/25/43		12/25/2017	PRINCIPAL RECEIPT	XXX	16,230	16,230	16,636			(406)		(406)		16,230				131	09/25/2043
82281EBR7	VR SHELLPOINT CO-ORI 3.0% 10/25/31		12/01/2017	PRINCIPAL RECEIPT	XXX	2,089	2,089	2,117			(28)		(28)		2,089				11	10/25/2031
97651LAC5	VR WINWATER MORTGAGE 3.50% 6/20/45		12/01/2017	PRINCIPAL RECEIPT	XXX	3,138	3,138	3,197			(59)		(59)		3,138				14	06/20/2045
25468PDA1	WALT DISNEY CO 1.85% 05/30/19		05/24/2017	MILLER TABAK HIRSCH & CO	XXX	50,238	50,000	49,965	49,983		3		3		49,986		252	252	452	05/30/2019
94989QAS9	WELLS FARGO COMMERC 1.56% 12/15/47		12/15/2017	PRINCIPAL RECEIPT	XXX	33,235	33,235	33,235	33,230		5		5		33,235				297	12/15/2047
94989KAS2	WELLS FARGO COMMERCI 1.47% 6/15/48		12/15/2017	PRINCIPAL RECEIPT	XXX	16,089	16,089	16,088	16,086		2		2		16,089				135	06/15/2048
94988HAC5	WELLS FARGO COMMERCI 2.9% 10/15/45		12/15/2017	PRINCIPAL RECEIPT	XXX	95	95	98	98		(4)		(4)		95				2	10/15/2045
92890NAS8	WF-RBS COMMERCIAL 0.734% 12/15/45		01/15/2017	PRINCIPAL RECEIPT	XXX	30,344	30,344	30,261	30,295		49		49		30,344				19	12/15/2045
92938CAD9	WF-RBS COMMERCIAL MO 4.153% 8/15/4		11/15/2017	VARIOUS	XXX	188,474	175,000	190,871	190,088		(1,199)		(1,199)		188,889		(415)	(415)	6,763	08/15/2046
98161JAD9	WORLD OMNI AUTO RECE 1.51% 5/15/20		12/15/2017	PRINCIPAL RECEIPT	XXX	33,711	33,711	33,711	33,708		3		3		33,711				206	05/15/2020
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,810,657	5,771,379	5,832,303	5,608,523		(13,272)		(13,272)		5,808,087		2,570	2,570	82,651	XXX
8399997 Subtotal - Bonds - Part 4						7,181,612	7,137,744	7,235,758	6,930,818		(34,796)		(34,796)		7,182,173		(561)	(561)	105,779	XXX
8399998 Summary Item from Part 5 for Bonds						1,058,516	1,001,200	1,054,777			(490)		(490)		1,054,287		4,230	4,230	3,551	XXX
8399999 Subtotal - Bonds						8,240,129	8,138,944	8,290,535	6,930,818		(35,286)		(35,286)		8,236,460		3,669	3,669	109,331	XXX
8999998 Summary Item from Part 5 for Preferred Stocks							XXX													XXX
8999999 Subtotal - Preferred Stocks							XXX													XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
88579Y101	3M CO COM		10/25/2017	VARIOUS	90.000	19,786	XXX	17,558							17,558		2,227	2,227	47	XXX
G1151C101	ACCENTURE PLC		12/08/2017	VARIOUS	320.000	42,348	XXX	29,983	37,482	(7,498)			(7,498)		29,983		12,365	12,365	367	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
00724F101	ADOBE SYS INC		10/25/2017	CONVERGEX, LLC	60.000	10,307	XXX	8,179							8,179		2,128	2,128		XXX
007903107	ADVANCED MICRO DEVICES INC		10/25/2017	CONVERGEX, LLC	240.000	2,954	XXX	3,357							3,357		(403)	(403)		XXX
001055102	AFLAC INC		10/25/2017	CONVERGEX, LLC	140.000	11,787	XXX	9,704	9,744	(40)			(40)		9,704		2,082	2,082	181	XXX
00123Q104	AGNC INVESTMENT CORP		10/25/2017	CONVERGEX, LLC	130.000	2,779	XXX	2,590	2,357	233	0		233		2,590		189	189	234	XXX
020002101	ALLSTATE CORP		12/07/2017	VARIOUS	195.000	18,930	XXX	15,189			0		0		15,189		3,741	3,741	199	XXX
02079K305	ALPHABET INC CL A		10/25/2017	VARIOUS	110.000	96,179	XXX	78,172	87,170	(8,998)			(8,998)		78,172		18,007	18,007		XXX
02079K107	ALPHABET INC CL C		08/31/2017	WELLS FARGO SECURITIES		0	XXX	0	0	0			0		0					XXX
023135106	AMAZON COM INC COM		10/25/2017	VARIOUS	50.000	48,869	XXX	30,482	37,494	(7,011)			(7,011)		30,482		18,387	18,387		XXX
025932104	AMERICAN FINL GROUP INC OHIO		08/09/2017	INVESTMENT TECHNOLOGY GR	140.000	14,635	XXX	10,312	12,337	(2,025)			(2,025)		10,312		4,323	4,323	341	XXX
030420103	AMERICAN WATER WORKS CO INC/NE		10/25/2017	VARIOUS	185.000	15,218	XXX	13,459	13,387	72			72		13,459		1,759	1,759	223	XXX
03076C106	AMERIPRISE FINL INC		10/25/2017	CONVERGEX, LLC	30.000	4,702	XXX	3,850							3,850		852	852	25	XXX
031162100	AMGEN INC		12/08/2017	VARIOUS	180.000	31,630	XXX	29,254	26,318	2,936			2,936		29,254		2,377	2,377	610	XXX
037411105	APACHE CORP		03/16/2017	VARIOUS	985.000	51,511	XXX	53,648	62,518	(8,870)			(8,870)		53,648		(2,137)	(2,137)	246	XXX
037833100	APPLE COMPUTER		10/25/2017	CONVERGEX, LLC	340.000	53,146	XXX	36,839	39,379	(2,540)			(2,540)		36,839		16,307	16,307	622	XXX
038222105	APPLIED MATERIALS INC		11/08/2017	VARIOUS	365.000	20,385	XXX	8,900	11,779	(2,878)			(2,878)		8,900		11,485	11,485	110	XXX
G0585R106	ASSURED GUARANTY LTD USD 1.0		10/25/2017	VARIOUS	800.000	30,982	XXX	23,108	30,216	(7,108)			(7,108)		23,108		7,874	7,874	177	XXX
00206R102	AT & T INC		10/25/2017	CONVERGEX, LLC	330.000	11,040	XXX	11,412	14,035	(2,623)			(2,623)		11,412		(372)	(372)	485	XXX
G0684D107	ATHENE HOLDING LTD-CLASS A		10/25/2017	CONVERGEX, LLC	100.000	5,298	XXX	4,905							4,905		393	393		XXX
049560105	ATMOS ENERGY CORP		10/25/2017	VARIOUS	285.000	23,014	XXX	15,388	21,133	(5,745)			(5,745)		15,388		7,626	7,626	182	XXX
053015103	AUTOMATIC DATA PROCESSING INC		08/09/2017	INVESTMENT TECHNOLOGY GR	75.000	8,220	XXX	6,568	7,709	(1,140)			(1,140)		6,568		1,652	1,652	128	XXX
053484101	AVALONBAY CMNTYS INC		10/25/2017	VARIOUS	120.000	21,768	XXX	19,485	21,258	(1,773)			(1,773)		19,485		2,284	2,284	247	XXX
053611109	AVERY DENNISON CORP		10/25/2017	VARIOUS	300.000	28,566	XXX	19,336	21,066	(1,730)			(1,730)		19,336		9,230	9,230	285	XXX
053774105	AVIS BUDGET GROUP		08/09/2017	RBC CAPITAL MARKETS	195.000	6,229	XXX	7,111	7,153	(41)			(41)		7,111		(882)	(882)		XXX
057224107	BAKER HUGHES INC COM		05/10/2017	STATE STREET BROKERAGE	190.000	11,394	XXX	12,424	12,344	79			79		12,424		(1,030)	(1,030)	65	XXX
060505104	BANK AMER CORP		10/25/2017	CONVERGEX, LLC	1,000.000	27,604	XXX	18,113	22,100	(3,987)			(3,987)		18,113		9,491	9,491	270	XXX
064058100	BANK NEW YORK MELLON CORP COM		12/08/2017	VARIOUS	1,150.000	59,731	XXX	53,767	54,487	(720)			(720)		53,767		5,964	5,964	782	XXX
067383109	BARD C R INC		05/12/2017	RBC CAPITAL MARKETS	110.000	33,904	XXX	20,472	24,713	(4,240)			(4,240)		20,472		13,431	13,431	57	XXX
071813109	BAXTER INTL INC		10/25/2017	VARIOUS	520.000	28,976	XXX	22,538	23,057	(519)			(519)		22,538		6,438	6,438	171	XXX
084670702	BERKSHIRE HATHAWAY INC.		10/25/2017	CONVERGEX, LLC	60.000	11,317	XXX	8,588	9,779	(1,191)			(1,191)		8,588		2,729	2,729		XXX
086516101	BEST BUY INC		10/25/2017	CONVERGEX, LLC	80.000	4,409	XXX	3,931	3,414	517			517		3,931		478	478	82	XXX
105368203	BRANDYWINE RLTY TR BD		12/07/2017	VARIOUS	800.000	13,868	XXX	12,951							12,951		917	917	384	XXX
110122108	BRISTOL MYERS SQUIBB CO		02/09/2017	INVESTMENT TECHNOLOGY GR	500.000	25,821	XXX	26,540	29,220	(2,680)			(2,680)		26,540		(719)	(719)	195	XXX
122017106	BURLINGTON STORES INC		11/08/2017	CONVERGEX, LLC	130.000	12,343	XXX	11,494	11,018	477			477		11,494		848	848		XXX
12541W209	C H ROBINSON WORLDWIDE INC COM NEW		05/10/2017	CANTOR & FITZGERALD	90.000	6,362	XXX	6,531	6,593	(62)			(62)		6,531		(169)	(169)	41	XXX
127055101	CABOT CORP COM		06/08/2017	RBC CAPITAL MARKETS	885.000	46,831	XXX	37,935	44,728	(6,793)			(6,793)		37,935		8,896	8,896	544	XXX
149123101	CATERPILLAR INC		10/25/2017	CONVERGEX, LLC	120.000	16,410	XXX	12,022							12,022		4,388	4,388	94	XXX
124830100	CBL & ASSOC PPTYS INC COM		11/09/2017	VARIOUS	980.000	5,663	XXX	11,246	11,270	697		721	(24)		11,246		(5,583)	(5,583)	1,039	XXX
124857202	CBS CORP NEW		10/25/2017	CONVERGEX, LLC	150.000	8,592	XXX	7,846	9,543	(1,697)			(1,697)		7,846		745	745	96	XXX
151020104	CELGENE CORP COM		10/25/2017	CONVERGEX, LLC	30.000	3,582	XXX	3,254	3,473	(219)			(219)		3,254		328	328		XXX
15189T107	CENTERPOINT ENERGY INC		10/25/2017	CONVERGEX, LLC	410.000	12,025	XXX	9,915	10,102	(187)			(187)		9,915		2,110	2,110	329	XXX
163851108	CHEMOURS CO/ THE		10/25/2017	CONVERGEX, LLC	110.000	6,243	XXX	5,107							5,107		1,137	1,137	3	XXX
166764100	CHEVRON CORP		10/25/2017	CONVERGEX, LLC	70.000	8,280	XXX	6,115	8,239	(2,124)			(2,124)		6,115		2,166	2,166	227	XXX
167250109	CHICAGO BRIDGE & IRON COMPANY N.V.		06/09/2017	CONVERGEX, LLC	670.000	10,781	XXX	25,025	21,273	3,752			3,752		25,025		(14,244)	(14,244)	80	XXX
H1467J104	CHUBB LTD		06/08/2017	VARIOUS	390.000	55,122	XXX	49,557	51,527	(1,969)			(1,969)		49,557		5,564	5,564	469	XXX
171798101	CIMAREX ENERGY CO		10/25/2017	CONVERGEX, LLC	20.000	2,258	XXX	1,811	2,718	(907)			(907)		1,811		447	447	5	XXX
17275R102	CISCO SYSTEMS INC		10/25/2017	CONVERGEX, LLC	380.000	13,018	XXX	10,844	11,484	(639)			(639)		10,844		2,174	2,174	429	XXX
172967424	CITIGROUP INC		10/25/2017	CONVERGEX, LLC	40.000	2,944	XXX	2,723							2,723		221	221		XXX
174610105	CITIZENS FINANCIAL GROUP INC		10/25/2017	CONVERGEX, LLC	290.000	11,028	XXX	10,772							10,772		256	256	74	XXX
177376100	CITRIX SYS INC		02/13/2017	VARIOUS	470.000	44,498	XXX	36,894	41,976	(5,081)			(5,081)		36,894		7,603	7,603		XXX
12572Q105	CME GROUP INC		09/08/2017	VARIOUS	220.000	28,009	XXX	22,883	25,377	(2,494)			(2,494)		22,883		5,126	5,126	1,005	XXX
191216100	COCA COLA CO		10/25/2017	CONVERGEX, LLC	190.000	8,749	XXX	8,640							8,640		109	109	70	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
194162103	COLGATE PALMOLIVE CO		08/09/2017	INVESTMENT TECHNOLOGY GR	275.000	19,669	XXX	19,144	17,996	1,148			1,148		19,144		525	525	287	XXX
20030N101	COMCAST CORP CLASS A		10/25/2017	CONVERGEX, LLC	60.000	2,207	XXX	2,355							2,355		(148)	(148)	19	XXX
205887102	CONAGRA FOODS INC		10/25/2017	CONVERGEX, LLC	170.000	5,764	XXX	6,360							6,360		(595)	(595)	36	XXX
20825C104	CONOCOPHILLIPS		10/25/2017	CONVERGEX, LLC	170.000	8,473	XXX	8,459							8,459		14	14	108	XXX
P31076105	COPA HOLDINGS SA		10/25/2017	VARIOUS	455.000	52,340	XXX	38,083	41,328	(3,245)			(3,245)		38,083		14,257	14,257	295	XXX
231021106	CUMMINS INC		10/25/2017	CONVERGEX, LLC	40.000	7,074	XXX	4,078	5,467	(1,389)			(1,389)		4,078		2,996	2,996	125	XXX
126650100	CVS HEALTH CORPORATION		10/25/2017	CONVERGEX, LLC	50.000	3,770	XXX	4,058							4,058		(288)	(288)	25	XXX
23331A109	D R HORTON INC COM		10/25/2017	CONVERGEX, LLC	110.000	4,750	XXX	3,717							3,717		1,032	1,032	11	XXX
253868103	DIGITAL RLTY TR INC		08/09/2017	VARIOUS	315.000	34,702	XXX	20,674	30,952	(10,278)			(10,278)		20,674		14,028	14,028	491	XXX
254709108	DISCOVER FINANCIAL SERVICES		08/10/2017	VARIOUS	610.000	37,121	XXX	33,633	43,975	(10,342)			(10,342)		33,633		3,488	3,488	366	XXX
25754A201	DOMINOS PIZZA INC		10/25/2017	CONVERGEX, LLC	40.000	7,422	XXX	7,830							7,830		(408)	(408)	37	XXX
26078J100	DOWDUPONT INC		10/25/2017	CONVERGEX, LLC	127.840	9,097	XXX	6,876							6,876		2,221	2,221		XXX
26138E109	DR PEPPER SNAPPLE GROUP INC		08/09/2017	VARIOUS	605.000	56,191	XXX	45,386	54,855	(9,469)			(9,469)		45,386		10,804	10,804	848	XXX
233331107	DTE ENERGY CO COM		10/25/2017	CONVERGEX, LLC	40.000	4,427	XXX	4,354							4,354		74	74	33	XXX
263534109	DU PONT E I DE NEMOURS & CO		09/05/2017	VARIOUS	600.000	44,665	XXX	39,907	44,040	(4,133)			(4,133)		39,907		4,758	4,758	752	XXX
26875P101	EOG RESOURCES, INC		09/27/2017	CONVERGEX, LLC	260.000	25,248	XXX	23,680	26,286	(2,606)			(2,606)		23,680		1,568	1,568	131	XXX
294429105	EQUIFAX INC		05/10/2017	INVESTMENT TECHNOLOGY GR	220.000	29,861	XXX	29,081	26,011	3,071			3,071		29,081		780	780	86	XXX
G3223R108	EVEREST RE GROUP LTD		02/09/2017	RBC CAPITAL MARKETS	75.000	17,145	XXX	13,691	16,230	(2,539)			(2,539)		13,691		3,454	3,454		XXX
30219G108	EXPRESS SCRIPTS HOLDING CO		12/08/2017	VARIOUS	340.000	22,414	XXX	28,636	23,389	5,247			5,247		28,636		(6,222)	(6,222)		XXX
30231G102	EXXON MOBIL CORPORATION		10/25/2017	CONVERGEX, LLC	290.000	24,069	XXX	27,899	26,175	1,724			1,724		27,899		(3,830)	(3,830)	664	XXX
315616102	F5 NETWORKS INC COM		06/12/2017	INVESTMENT TECHNOLOGY GR	80.000	10,276	XXX	11,465	11,578	(113)			(113)		11,465		(1,189)	(1,189)		XXX
30303M102	FACEBOOK INC		10/25/2017	VARIOUS	300.000	48,891	XXX	22,551	34,515	(11,964)			(11,964)		22,551		26,340	26,340		XXX
32008D106	FIRST DATA CORP - CLASS A		11/08/2017	VARIOUS	840.000	14,388	XXX	9,849	11,920	(2,070)			(2,070)		9,849		4,538	4,538		XXX
337932107	FIRSTENERGY CORP COM		08/09/2017	VARIOUS	770.000	24,383	XXX	26,560	23,847	2,713			2,713		26,560		(2,177)	(2,177)	832	XXX
35671D857	FREEPORT-MCMORAN COPPER & GOLD INC		10/25/2017	CONVERGEX, LLC	210.000	3,089	XXX	3,281	2,770	512			512		3,281		(192)	(192)		XXX
369604103	GENERAL ELECTRIC CO		08/09/2017	VARIOUS	4,362.000	127,089	XXX	124,427	137,839	(13,412)			(13,412)		124,427		2,662	2,662	1,639	XXX
37045V100	GENERAL MOTORS CO		11/09/2017	CONVERGEX, LLC	535.000	22,994	XXX	18,967	18,639	327			327		18,967		4,028	4,028	610	XXX
375558103	GILEAD SCIENCES INC		10/25/2017	VARIOUS	370.000	26,318	XXX	26,496	26,496						26,496		(178)	(178)	199	XXX
38141G104	GOLDMAN SACHS GROUP INC		06/08/2017	VARIOUS	405.000	89,876	XXX	71,330	96,977	(25,648)			(25,648)		71,330		18,547	18,547	398	XXX
399473107	GROUPON INC		06/08/2017	BLOOMBERG TRADEBOOK	3,020.000	9,239	XXX	16,971	10,026	6,945			6,945		16,971		(7,732)	(7,732)		XXX
406216101	HALLIBURTON CO		10/25/2017	CONVERGEX, LLC	90.000	3,727	XXX	4,607							4,607		(879)	(879)	32	XXX
418056107	HASBRO INC		11/08/2017	VARIOUS	200.000	18,875	XXX	14,603	15,558	(955)			(955)		14,603		4,272	4,272	245	XXX
423452101	HELMERICH & PAYNE INC		02/09/2017	INVESTMENT TECHNOLOGY GR	230.000	15,715	XXX	14,540	17,802	(3,262)			(3,262)		14,540		1,174	1,174	161	XXX
G4412G101	HERBALIFE LTD		08/10/2017	INVESTMENT TECHNOLOGY GR	120.000	7,867	XXX	8,004	5,777	2,227			2,227		8,004		(136)	(136)		XXX
437076102	HOME DEPOT INC		10/25/2017	CONVERGEX, LLC	100.000	16,614	XXX	9,721	13,408	(3,687)			(3,687)		9,721		6,893	6,893	267	XXX
44106M102	HOSPITALITY PPTYS TR COM SH BEN		12/07/2017	VARIOUS	435.000	12,930	XXX	11,857	13,807	(1,950)			(1,950)		11,857		1,073	1,073	900	XXX
40434L105	HP INC		10/25/2017	CONVERGEX, LLC	470.000	10,175	XXX	7,482	6,975	508	0		508		7,482		2,693	2,693	203	XXX
444859102	HUMANA INC		10/25/2017	CONVERGEX, LLC	40.000	9,930	XXX	7,379	8,161	(783)			(783)		7,379		2,552	2,552	44	XXX
447011107	HUNTSMAN CORP		10/25/2017	CONVERGEX, LLC	90.000	2,670	XXX	2,329							2,329		340	340	23	XXX
45168D104	IDEXX CORP		12/08/2017	VARIOUS	110.000	17,755	XXX	15,503							15,503		2,251	2,251		XXX
452308109	ILLINOIS TOOL WORKS INC		11/08/2017	VARIOUS	335.000	50,757	XXX	33,043	41,024	(7,981)			(7,981)		33,043		17,714	17,714	700	XXX
G47791101	INGERSOLL-RAND PLC		02/10/2017	INVESTMENT TECHNOLOGY GR	120.000	9,809	XXX	9,438	9,005	433			433		9,438		372	372		XXX
460690100	INTERPUBLIC GROUP COS INC		08/10/2017	INVESTMENT TECHNOLOGY GR	580.000	12,154	XXX	12,852	13,578	(725)			(725)		12,852		(698)	(698)	209	XXX
461202103	INTUIT COM		10/25/2017	CONVERGEX, LLC	50.000	7,460	XXX	5,356	5,731	(374)			(374)		5,356		2,103	2,103	71	XXX
832696405	JM SMUCKER CO		08/09/2017	STATE STREET BROKERAGE	140.000	17,023	XXX	21,617	17,928	3,689			3,689		21,617		(4,594)	(4,594)	319	XXX
478160104	JOHNSON & JOHNSON		11/08/2017	VARIOUS	360.000	49,695	XXX	39,177	41,476	(2,299)			(2,299)		39,177		10,518	10,518	769	XXX
46625H100	JPMORGAN CHASE & CO		10/25/2017	CONVERGEX, LLC	290.000	29,295	XXX	17,741	25,024	(7,283)			(7,283)		17,741		11,554	11,554	429	XXX
485170302	KANSAS CITY SOUTHERN		01/27/2017	CONVERGEX, LLC	60.000	5,160	XXX	5,830	5,091	739			739		5,830		(671)	(671)	20	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
489170100	KENNAMETAL INC		08/09/2017	INVESTMENT TECHNOLOGY GR	330.000	11,873	XXX	7,596	10,316	(2,720)			(2,720)		7,596		4,277	4,277	132	XXX
482480100	KLA-TENCOR CORP COM		05/10/2017	CONVERGEX, LLC	70.000	7,054	XXX	4,755	5,508	(752)			(752)		4,755		2,299	2,299	38	XXX
521865204	LEAR CORP		10/25/2017	CONVERGEX, LLC	20.000	3,428	XXX	2,187	2,647	(460)			(460)		2,187		1,240	1,240	30	XXX
534187109	LINCOLN NATL CORP IND		10/25/2017	CONVERGEX, LLC	60.000	4,581	XXX	4,400							4,400		181	181		XXX
554382101	MACERICH CO COM		02/09/2017	RBC CAPITAL MARKETS	150.000	10,208	XXX	13,002	10,626	2,376			2,376		13,002		(2,794)	(2,794)		XXX
G5785G107	MALLINCKRODT PLC		10/25/2017	CONVERGEX, LLC	90.000	2,815	XXX	5,241	4,484	757			757		5,241		(2,426)	(2,426)		XXX
56418H100	MANPOWERGROUP INC.		10/25/2017	CONVERGEX, LLC	35.000	4,310	XXX	3,825							3,825		486	486		XXX
57636Q104	MASTERCARD INC CL A		10/25/2017	CONVERGEX, LLC	60.000	8,777	XXX	6,348	6,195	153			153		6,348		2,429	2,429	40	XXX
57772K101	MAXIM INTEGRATED PRODS INC		10/25/2017	CONVERGEX, LLC	90.000	4,628	XXX	2,896	3,471	(576)			(576)		2,896		1,732	1,732	92	XXX
580135101	MCDONALDS CORP		10/25/2017	CONVERGEX, LLC	50.000	8,179	XXX	5,634	6,086	(452)			(452)		5,634		2,544	2,544	141	XXX
58155Q103	MCKESSON CORP		10/25/2017	VARIOUS	160.000	24,628	XXX	23,586	7,023	1,202			1,202		23,586		1,041	1,041	114	XXX
58933Y105	MERCK & CO INC NEW		10/25/2017	CONVERGEX, LLC	230.000	14,346	XXX	12,930	13,540	(610)			(610)		12,930		1,416	1,416	432	XXX
594918104	MICROSOFT CORP		12/08/2017	VARIOUS	1,235.000	93,356	XXX	59,627	76,743	(17,116)			(17,116)		59,627		33,729	33,729	1,250	XXX
61166W101	MONSANTO CO		10/25/2017	CONVERGEX, LLC	20.000	2,433	XXX	2,180	2,104	76			76		2,180		252	252	32	XXX
617446448	MORGAN STANLEY COM		10/25/2017	CONVERGEX, LLC	140.000	7,068	XXX	6,040							6,040		1,028	1,028	35	XXX
62989*105	NAMICO Class B Shares		10/15/2017	HAMILTON CAPITAL MANAGEMENT	70.000	3,500	XXX	3,500	20,168	(16,668)			(16,668)		3,500					XXX
63938C108	NAVIENT CORP		02/13/2017	VARIOUS	2,220.000	34,515	XXX	29,087	36,475	(7,387)			(7,387)		29,087		5,428	5,428		XXX
62886E108	NCR CORPORATION COM		03/17/2017	VARIOUS	820.000	35,965	XXX	28,214	33,259	(5,046)			(5,046)		28,214		7,751	7,751		XXX
64110L106	NETFLIX.COM INC		10/25/2017	CONVERGEX, LLC	40.000	7,736	XXX	4,964	4,952	12			12		4,964		2,772	2,772		XXX
64828T201	NEW RESIDENTIAL INVESTMENT		10/25/2017	CONVERGEX, LLC	180.000	3,091	XXX	2,977							2,977		115	115		XXX
651639106	NEWMONT MINING CORP		03/15/2017	CANTOR & FITZGERALD	390.000	13,147	XXX	6,883	13,287	(6,404)			(6,404)		6,883		6,264	6,264	20	XXX
65339F101	NEXTERA ENERGY INC		10/25/2017	CONVERGEX, LLC	50.000	7,692	XXX	5,417	5,973	(556)			(556)		5,417		2,275	2,275	147	XXX
654106103	NIKE INC CL B		08/09/2017	CONVERGEX, LLC	510.000	30,461	XXX	26,762	25,923	838			838		26,762		3,699	3,699	275	XXX
655664100	NORDSTROM INC		03/03/2017	CONVERGEX, LLC	125.000	5,765	XXX	6,231	5,991	240			240		6,231		(466)	(466)	46	XXX
655844108	NORFOLK SOUTHERN CORP		10/25/2017	CONVERGEX, LLC	20.000	2,564	XXX	1,988	2,161	(173)			(173)		1,988		576	576	37	XXX
665859104	NORTHERN TRUST CORP		07/27/2017	VARIOUS	270.000	23,413	XXX	19,519	24,044	(4,525)			(4,525)		19,519		3,894	3,894	217	XXX
67066G104	NVIDIA CORP COM		10/25/2017	VARIOUS	350.000	38,513	XXX	21,606	35,224	(16,790)			(16,790)		21,606		16,906	16,906	42	XXX
680223104	OLD REP INTL CORP		06/15/2017	VARIOUS	2,020.000	39,759	XXX	36,445	38,380	(1,935)			(1,935)		36,445		3,313	3,313	506	XXX
681919106	OMNICOM GROUP		10/25/2017	VARIOUS	850.000	70,274	XXX	62,973	68,939	(9,099)			(9,099)		62,973		7,301	7,301	913	XXX
700517105	PARK HOTELS & RESORTS INC-WI		10/25/2017	CONVERGEX, LLC	200.000	5,614	XXX	5,366							5,366		248	248	172	XXX
713448108	PEPSICO INC		10/25/2017	CONVERGEX, LLC	150.000	16,518	XXX	14,523	15,695	(1,172)			(1,172)		14,523		1,995	1,995	467	XXX
717081103	PFIZER INC		10/25/2017	VARIOUS	2,095.000	70,137	XXX	67,248	68,046	(798)	0		(798)		67,248		2,889	2,889	1,484	XXX
72147K108	PILGRIM'S PRIDE CORP		10/25/2017	CONVERGEX, LLC	160.000	4,929	XXX	3,495							3,495		1,434	1,434		XXX
723787107	PIONEER NAT RES CO COM		10/25/2017	CONVERGEX, LLC	40.000	5,684	XXX	6,855	7,203	(347)			(347)		6,855		(1,171)	(1,171)	3	XXX
69351T106	PPL CORPORATION		10/25/2017	CONVERGEX, LLC	190.000	7,158	XXX	6,356	6,470	(113)			(113)		6,356		802	802	297	XXX
742718109	PROCTER & GAMBLE CO		10/25/2017	CONVERGEX, LLC	130.000	11,280	XXX	11,536	10,930	606	0		606		11,536		(257)	(257)	266	XXX
74340W103	PROLOGIS INC		11/08/2017	CONVERGEX, LLC	295.000	19,678	XXX	16,122							16,122		3,556	3,556	260	XXX
744320102	PRUDENTIAL FINL INC		10/25/2017	CONVERGEX, LLC	20.000	2,223	XXX	2,129	2,081	48			48		2,129		94	94	45	XXX
74762E102	QUANTA SVCS INC COM		12/07/2017	VARIOUS	450.000	17,179	XXX	15,688	15,683	6			6		15,688		1,490	1,490		XXX
751212101	RALPH LAUREN CORP		10/25/2017	CONVERGEX, LLC	50.000	4,590	XXX	4,366							4,366		225	225	25	XXX
7591EP100	REGIONS FINL CORP NEW		10/25/2017	CONVERGEX, LLC	760.000	11,822	XXX	6,852	10,914	(4,062)			(4,062)		6,852		4,970	4,970	220	XXX
762760106	RICE ENERGY INC		06/08/2017	RBC CAPITAL MARKETS	630.000	12,298	XXX	13,887	13,451	436			436		13,887		(1,589)	(1,589)		XXX
773903109	ROCKWELL AUTOMATION INC COM		10/25/2017	CONVERGEX, LLC	70.000	13,091	XXX	8,762	9,408	(646)			(646)		8,762		4,329	4,329	160	XXX
778296103	ROSS STORES INC		10/25/2017	VARIOUS	270.000	16,234	XXX	14,030	17,712	(3,682)			(3,682)		14,030		2,204	2,204	106	XXX
V7780T103	ROYAL CARRIBEAN CRUISE		10/25/2017	CONVERGEX, LLC	30.000	3,635	XXX	3,560							3,560		75	75	18	XXX
749660106	RPC INC		10/25/2017	CONVERGEX, LLC	210.000	4,641	XXX	4,606			0		0		4,606		35	35	13	XXX
78409V104	S&P GLOBAL INC		10/25/2017	CONVERGEX, LLC	30.000	4,821	XXX	4,118							4,118		703	703	25	XXX
806857108	SCHLUMBERGER LTD		02/09/2017	INVESTMENT TECHNOLOGY GR	404.000	32,830	XXX	32,693	33,916	(1,223)			(1,223)		32,693		138	138	277	XXX
G7945M107	SEAGATE TECHNOLOGY		08/09/2017	VARIOUS	1,380.000	53,511	XXX	46,258	52,675	(6,417)			(6,417)		46,258		7,253	7,253	2,032	XXX
828806109	SIMON PROPERTY GROUP INC		06/08/2017	VARIOUS	290.000	45,668	XXX	60,324	51,524	8,800			8,800		60,324		(14,656)	(14,656)	866	XXX
83088M102	SKYWORKS SOLUTIONS INC		10/25/2017	CONVERGEX, LLC	20.000	2,092	XXX	2,043							2,043		49	49	12	XXX
833034101	SNAP ON INC		03/16/2017	INVESTMENT TECHNOLOGY GR	90.000	15,536	XXX	15,323	15,414	(92)			(92)		15,323		213	213	64	XXX
85207U105	SPRINT NEXTEL CORP		10/20/2017	CONVERGEX, LLC	2,240.000	16,961	XXX	16,988	18,861	(1,873)			(1,873)		16,988		(27)	(27)		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change in Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
852234103	SQUARE INC		10/25/2017	CONVERGEX, LLC	140.000	4,602	XXX	1,955	1,908	47			47		1,955		2,647	2,647		XXX
855244109	STARBUCKS CORP COM		05/10/2017	CONVERGEX, LLC	500.000	30,328	XXX	26,739	27,760	(1,021)			(1,021)		26,739		3,589	3,589	125	XXX
867914103	SUNTRUST BANKS INC		08/09/2017	INVESTMENT TECHNOLOGY GR	640.000	36,230	XXX	28,213	35,104	(6,891)			(6,891)		28,213		8,017	8,017	333	XXX
871503108	SYMANTEC CORP		11/08/2017	VARIOUS	2,140.000	65,590	XXX	50,897	51,125	(227)			(227)		50,897		14,693	14,693	268	XXX
871829107	SYSCO CORP		10/25/2017	VARIOUS	180.000	9,381	XXX	8,090	9,967	(1,876)			(1,876)		8,090		1,291	1,291	178	XXX
74144T108	T ROWE PRICE GROUP INC		10/25/2017	CONVERGEX, LLC	70.000	6,652	XXX	5,813							5,813		839	839	40	XXX
87612E106	TARGET CORP		03/03/2017	CITIGROUP GLOBAL MKTS	200.000	11,435	XXX	15,577	14,446	1,131			1,131		15,577		(4,142)	(4,142)	120	XXX
879433829	TELEPHONE AND DATA SYSTEMS		10/25/2017	CONVERGEX, LLC	30.000	843	XXX	837							837		6	6		XXX
882508104	TEXAS INSTRUMENTS INC		10/25/2017	VARIOUS	270.000	24,615	XXX	14,674	19,702	(5,028)			(5,028)		14,674		9,941	9,941	365	XXX
887317303	TIME WARNER		10/25/2017	CONVERGEX, LLC	40.000	3,950	XXX	3,679	3,861	(182)			(182)		3,679		271	271	48	XXX
H8817H100	TRANSOCEAN LTD.		03/15/2017	VARIOUS	1,770.000	22,823	XXX	19,450	26,090	(6,640)			(6,640)		19,450		3,373	3,373		XXX
899896104	TUPPERWARE BRANDS CORPORATION		10/25/2017	VARIOUS	255.000	15,280	XXX	14,349	13,418	931			931		14,349		931	931	575	XXX
902494103	TYSON FOODS INC CL A DEL		12/08/2017	VARIOUS	890.000	64,402	XXX	48,760	54,895	(6,135)			(6,135)		48,760		15,642	15,642	698	XXX
907818108	UNION PACIFIC CORP		10/25/2017	CONVERGEX, LLC	80.000	8,793	XXX	9,508	8,294	1,214			1,214		9,508		(715)	(715)	145	XXX
911312106	UNITED PARCEL SERVICE-CL B		02/09/2017	INSTINET	280.000	29,847	XXX	32,110	32,099	11			11		32,110		(2,262)	(2,262)		XXX
911363109	UNITED RENTAL INC COM		12/07/2017	VARIOUS	330.000	41,384	XXX	27,051	34,841	(7,791)			(7,791)		27,051		14,334	14,334		XXX
91307C102	UNITED THERAPEUTICS CORP DEL		10/25/2017	CONVERGEX, LLC	30.000	3,689	XXX	3,954	4,303	(349)			(349)		3,954		(265)	(265)		XXX
91324P102	UNITEDHEALTH GROUP INC		10/25/2017	CONVERGEX, LLC	70.000	14,535	XXX	9,173	11,203	(2,030)			(2,030)		9,173		5,362	5,362	149	XXX
91529Y106	UNUM GROUP		05/10/2017	STATE STREET BROKERAGE	190.000	8,805	XXX	6,330	8,347	(2,016)			(2,016)		6,330		2,475	2,475	76	XXX
91913Y100	VALERO ENERGY CORP		10/25/2017	CONVERGEX, LLC	50.000	3,879	XXX	3,342							3,342		536	536		XXX
922475108	VEEVA SYSTEMS INC		10/25/2017	CONVERGEX, LLC	70.000	4,143	XXX	3,075							3,075		1,067	1,067		XXX
92343E102	VERISIGN INC COM		11/08/2017	CONVERGEX, LLC	255.000	27,832	XXX	20,979	11,411	64			64		20,979		6,854	6,854		XXX
92343V104	VERIZON COMMUNICATIONS		10/25/2017	VARIOUS	550.000	26,799	XXX	27,108	29,359	(2,251)			(2,251)		27,108		(310)	(310)	583	XXX
92826C839	VISA INC-CLASS A SHRS		12/07/2017	VARIOUS	140.000	15,417	XXX	10,459	10,923	(463)			(463)		10,459		4,958	4,958	79	XXX
928563402	VMWARE INC		10/25/2017	CONVERGEX, LLC	50.000	5,944	XXX	4,417							4,417		1,527	1,527		XXX
931142103	WAL MART STORES INC		10/25/2017	VARIOUS	300.000	24,564	XXX	21,234	20,736	498			498		21,234		3,330	3,330	450	XXX
931427108	WALGREENS BOOTS ALLIANCE INC		12/07/2017	VARIOUS	520.000	38,206	XXX	43,474	43,035	439			439		43,474		(5,268)	(5,268)	631	XXX
254687106	WALT DISNEY CO		10/25/2017	CONVERGEX, LLC	50.000	4,886	XXX	5,362	5,211	151			151		5,362		(476)	(476)	101	XXX
94946T106	WELLCARE HEALTH PLANS, INC		10/25/2017	VARIOUS	170.000	26,438	XXX	19,454	23,304	(3,850)			(3,850)		19,454		6,985	6,985		XXX
958102105	WESTERN DIGITAL CORP		10/25/2017	CONVERGEX, LLC	30.000	2,622	XXX	2,682							2,682		(60)	(60)	30	XXX
959802109	WESTERN UNION CO/THE		02/09/2017	CONVERGEX, LLC	930.000	18,838	XXX	18,533	20,200	(1,667)			(1,667)		18,533		305	305		XXX
963320106	WHIRLPOOL CORP		02/10/2017	RBC CAPITAL MARKETS	105.000	18,314	XXX	18,120	19,086	(965)			(965)		18,120		194	194		XXX
983919101	XILINX INC		02/09/2017	INVESTMENT TECHNOLOGY GR	320.000	18,603	XXX	14,846	19,318	(4,472)			(4,472)		14,846		3,757	3,757		XXX
989701107	ZIONS BANCORP		10/25/2017	CONVERGEX, LLC	60.000	2,760	XXX	2,718							2,718		43	43	7	XXX
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						3,755,244	XXX	3,202,512	3,246,063	(329,505)	0	721	(330,226)		3,202,512		552,733	552,733	39,955	XXX
9799997 Subtotal - Common Stocks - Part 4						3,755,244	XXX	3,202,512	3,246,063	(329,505)	0	721	(330,226)		3,202,512		552,733	552,733	39,955	XXX
9799998 Summary Item from Part 5 for Common Stocks						780,598	XXX	805,303							805,303		(24,705)	(24,705)	4,982	XXX
9799999 Subtotal - Common Stocks						4,535,842	XXX	4,007,814	3,246,063	(329,505)	0	721	(330,226)		4,007,814		528,028	528,028	44,938	XXX
9899999 Subtotal - Preferred and Common Stocks						4,535,842	XXX	4,007,814	3,246,063	(329,505)	0	721	(330,226)		4,007,814		528,028	528,028	44,938	XXX
9999999 Totals						12,775,971	XXX	12,298,350	10,176,881	(329,505)	(35,286)	721	(365,512)		12,244,275		531,697	531,697	154,268	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
9128283C2	US TREASURY NOTE 1.875% 10/31/22		11/09/2017	NOMURA SECURITIES INTERNATIONAL	11/29/2017	NOMURA SECURITIES INTERNATIONA	350,000	349,988	348,577	349,988		0		0			(1,411)	(1,411)	580	193
9128282N9	US TREASURY NOTE 2.0% 7/31/24		08/04/2017	G.X. CLARKE & COMPANY	08/21/2017	VARIOUS	350,000	351,039	353,035	351,033		(6)		(6)			2,001	2,001	433	141
0599999 Subtotal - Bonds - U.S. Governments							700,000	701,027	701,612	701,021		(6)		(6)			591	591	1,013	335
Bonds - U.S. Special Revenue, Special Assessment																				
3137B4WB8	VR FED HOME LN MTG 3.060% 7/25/23		07/17/2017	G.X. CLARKE & COMPANY	08/30/2017	VARIOUS	181,200	187,882	189,184	187,714		(168)		(168)			1,470	1,470	893	293
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							181,200	187,882	189,184	187,714		(168)		(168)			1,470	1,470	893	293
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
458140AD2	INTEL CORP DTD 12/16/05 2.950 12/1		10/27/2017	MERRILL LYNCH	12/08/2017	VARIOUS	70,000	112,418	114,270	112,197		(221)		(221)			2,073	2,073	1,145	924
98954MAA9	P/P ZILLOW INC 2.00% 12/1/21		11/10/2017	CREDIT RESERCH & TRADING LLC	12/21/2017	WELLS FARGO SECURITIES	50,000	53,451	53,451	53,355		(96)		(96)			96	96	500	453
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							120,000	165,869	167,721	165,552		(317)		(317)			2,169	2,169	1,645	1,376
8399998 Subtotal - Bonds							1,001,200	1,054,777	1,058,516	1,054,287		(490)		(490)			4,230	4,230	3,551	2,004
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
G0177J108	ALLERGAN PLC		03/15/2017	RBC CAPITAL MARKETS	10/25/2017	CONVERGEX, LLC	60.000	14,455	10,839	14,455							(3,616)	(3,616)	84	
026874784	AMERICAN INTERNATIONAL GROUP, INC		05/10/2017	MORGAN KEEGAN & CO	12/08/2017	INSTINET	145.000	8,898	8,601	8,898							(297)	(297)	139	
039483102	ARCHER DANIELS MIDLAND CO		09/08/2017	COWEN & CO	11/08/2017	VARIOUS	335.000	14,227	13,562	14,227							(665)	(665)		
11120U105	BRIXMOR PROPERTY GROUP INC		03/22/2017	VARIOUS	05/12/2017	VARIOUS	1,190.000	25,644	22,361	25,644							(3,282)	(3,282)	309	
122017106	BURLINGTON STORES INC		03/03/2017	INVESTMENT TECHNOLOGY GR	11/08/2017	CONVERGEX, LLC	110.000	10,495	10,729	10,495							234	234		
14040H105	CAPITAL ONE FINANCIAL CORP		09/08/2017	INVESTMENT TECHNOLOGY GR	12/08/2017	VARIOUS	525.000	41,045	48,223	41,045							7,178	7,178	126	
12503M108	CBOE HOLDINGS INC		03/15/2017	INVESTMENT TECHNOLOGY GR	05/10/2017	RBC CAPITAL MARKETS	200.000	16,068	16,976	16,068							908	908		
20030N101	COMCAST CORP CLASS A		05/10/2017	CONVERGEX, LLC	10/25/2017	CONVERGEX, LLC	100.000	3,896	3,678	3,896							(219)	(219)	32	
219350105	CORNING INC		06/08/2017	INVESTMENT TECHNOLOGY GR	08/09/2017	STATE STREET BROKERAGE	445.000	13,026	13,038	13,026							11	11		
126408103	CSX CORP		03/15/2017	INVESTMENT TECHNOLOGY GR	11/08/2017	VARIOUS	360.000	17,288	18,616	17,288							1,328	1,328	144	
25179M103	DEVON ENERGY CORPORATION		09/28/2017	CONVERGEX, LLC	11/13/2017	CONVERGEX, LLC	1,140.000	42,067	44,496	42,067							2,429	2,429		
26078J100	DOWDUPONT INC		09/05/2017	INSTINET	10/25/2017	VARIOUS	12.820	641	910	641							269	269		
263534109	DU PONT E I DE NEMOURS & CO		06/08/2017	INVESTMENT TECHNOLOGY GR	09/05/2017	INVESTMENT TECHNOLOGY GR	320.000	26,038	26,038	26,038										
291011104	EMERSON ELECTRIC CO		09/08/2017	VARIOUS	12/12/2017	VARIOUS	900.000	55,668	59,823	55,668							4,155	4,155	1,156	
26875P101	EOG RESOURCES, INC		03/16/2017	INVESTMENT TECHNOLOGY GR	09/27/2017	CONVERGEX, LLC	135.000	12,997	13,110	12,997							113	113	45	
38141G104	GOLDMAN SACHS GROUP INC		02/10/2017	INVESTMENT TECHNOLOGY GR	06/08/2017	RBC CAPITAL MARKETS	100.000	24,280	21,823	24,280							(2,457)	(2,457)	140	
384802104	GRAINGER W W INC		03/15/2017	VARIOUS	05/10/2017	STATE STREET BROKERAGE	220.000	55,400	41,305	55,400							(14,095)	(14,095)	282	
418056107	HASBRO INC		08/09/2017	STATE STREET BROKERAGE	11/08/2017	CONVERGEX, LLC	175.000	17,567	15,532	17,567							(2,035)	(2,035)	100	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
458140100	INTEL CORP		02/14/2017	VARIOUS	03/16/2017	MERRILL LYNCH	750.000	26,715	26,283	26,715							(432)	(432)		
48203R104	JUNIPER NETWORKS INC		06/14/2017	INVESTMENT TECHNOLOGY GR	11/13/2017	VARIOUS	1,125.000	32,834	27,994	32,834							(4,840)	(4,840)	113	
54142L109	LOGMEIN INC		02/08/2017	VARIOUS	08/09/2017	VARIOUS	80.770	7,436	9,397	7,436							1,961	1,961	40	
50212V100	LPL FINANCIAL HOLDINGS INC		09/27/2017	INVESTMENT TECHNOLOGY GR	11/08/2017	VARIOUS	345.000	17,698	17,489	17,698							(209)	(209)	71	
56418H100	MANPOWERGROUP INC.		05/10/2017	INVESTMENT TECHNOLOGY GR	10/25/2017	VARIOUS	85.000	8,871	9,921	8,871							1,050	1,050	79	
64828T201	NEW RESIDENTIAL INVESTMENT		08/09/2017	RBC CAPITAL MARKETS	10/25/2017	CONVERGEX, LLC	400.000	6,659	6,870	6,659							211	211	200	
680223104	OLD REP INTL CORP		03/15/2017	INVESTMENT TECHNOLOGY GR	06/15/2017	INVESTMENT TECHNOLOGY GR	450.000	9,142	9,194	9,142							53	53	86	
681936100	OMEGA HEALTHCARE INVS INC COM		05/12/2017	VARIOUS	11/08/2017	VARIOUS	605.000	19,856	17,493	19,856							(2,363)	(2,363)	702	
690768403	OWENS ILL INC COM NEW		03/17/2017	INVESTMENT TECHNOLOGY GR	12/08/2017	VARIOUS	520.000	10,627	12,177	10,627							1,550	1,550		
695156109	PACKAGING CORP OF AMERICA		09/08/2017	CANTOR & FITZGERALD	11/08/2017	CONVERGEX, LLC	125.000	14,055	14,032	14,055							(23)	(23)	79	
701094104	PARKER HANNIFIN CORP		02/09/2017	INVESTMENT TECHNOLOGY GR	09/08/2017	INVESTMENT TECHNOLOGY GR	70.000	10,449	11,289	10,449							840	840	92	
73278L105	POOL CORPORATION		02/09/2017	RBC CAPITAL MARKETS	08/09/2017	RBC CAPITAL MARKETS	150.000	16,330	16,179	16,330							(151)	(151)	158	
74251V102	PRINCIPAL FINANCIAL GROUP		05/11/2017	INVESTMENT TECHNOLOGY GR	08/09/2017	INSTINET	150.000	9,532	9,874	9,532							342	342	69	
74340W103	PROLOGIS INC		05/10/2017	VARIOUS	11/08/2017	CONVERGEX, LLC	200.000	10,925	12,939	10,925							2,014	2,014	176	
754730109	RAYMOND JAMES FINL INC		06/08/2017	STATE STREET BROKERAGE	09/08/2017	RBC CAPITAL MARKETS	500.000	37,743	37,681	37,743							(62)	(62)	110	
749660106	RPC INC		02/09/2017	VARIOUS	10/25/2017	CONVERGEX, LLC	300.000	6,470	6,630	6,470							160	160	18	
78442P106	SLM CORP		06/12/2017	VARIOUS	07/27/2017	VARIOUS	3,500.000	37,409	38,580	37,409							1,171	1,171		
871503108	SYMANTEC CORP		02/10/2017	VARIOUS	11/08/2017	GOLDMAN SACHS & cO	890.000	25,882	25,813	25,882							(69)	(69)	234	
879433829	TELEPHONE AND DATA SYSTEMS		09/28/2017	INVESTMENT TECHNOLOGY GR	10/25/2017	CONVERGEX, LLC	100.000	2,798	2,811	2,798							13	13		
891092108	TORO CO		03/15/2017	INSTINET	11/09/2017	CONVERGEX, LLC	180.000	11,049	11,055	11,049							6	6	95	
910047109	UNITED CONTINENTAL HOLDINGS, INC.		02/09/2017	CONVERGEX, LLC	11/08/2017	CONVERGEX, LLC	410.000	29,947	24,216	29,947							(5,731)	(5,731)		
912909108	UNITED STS STL CORP NEW		03/15/2017	VARIOUS	05/11/2017	RBC CAPITAL MARKETS	700.000	25,984	14,472	25,984							(11,512)	(11,512)	35	
902973304	US BANCORP DEL NEW		02/09/2017	INVESTMENT TECHNOLOGY GR	05/10/2017	STATE STREET BROKERAGE	250.000	13,388	12,954	13,388							(434)	(434)	70	
941848103	WATERS CORP		05/12/2017	STATE STREET BROKERAGE	12/07/2017	VARIOUS	80.000	13,801	15,594	13,801							1,793	1,793		
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								805,303	780,598	805,303							(24,705)	(24,705)	4,982	
9799998 Subtotal - Common Stocks								805,303	780,598	805,303							(24,705)	(24,705)	4,982	
9899999 Subtotal - Preferred and Common Stocks								805,303	780,598	805,303							(24,705)	(24,705)	4,982	
9999999 Totals								1,860,080	1,839,115	1,859,590		(490)		(490)			(20,475)	(20,475)	8,534	2,004

SCHEDULE E - PART 1 - CASH

1 Depository			2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
open depositories								
Farmers & Merchants State Bank	2255 Scott St., Napoleon, OH 43545				15,176		1,491,216	X X X
0199998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X				X X X
0199999 Totals - Open Depositories				X X X	15,176		1,491,216	X X X
0299998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X				X X X
0299999 Totals - Suspended Depositories				X X X				X X X
0399999 Total Cash On Deposit				X X X	15,176		1,491,216	X X X
0499999 Cash in Company's Office				X X X	X X X	X X X	300	X X X
0599999 Total Cash				X X X	15,176		1,491,516	X X X

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

1. January	3,640,254	4. April	4,412,822	7. July	1,811,925	10. October	2,355,047
2. February	3,776,470	5. May	1,869,590	8. August	3,025,332	11. November	1,492,447
3. March	3,745,412	6. June	1,839,491	9. September	2,987,143	12. December	1,491,216

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 & Accrued	9 Amount Received During Year
6099999 Subtotal - Bonds - SVO Identified Funds								
8399999 Subtotals - Bonds								
All Other Money Market Mutual Funds								
VP4560000	WELLS FARGO ADVANTAGE GOVERNMENT		01/01/2017	0.010	X X X	607,734	866	5,356
8699999 Subtotal - All Other Money Market Mutual Funds						607,734	866	5,356
8899999 Total Cash Equivalents						607,734	866	5,356

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

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

NONE

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