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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

Motorists Life Insurance Company

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 66311 Employer's ID Number 31-0717055

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

Country of Domicile United States of America

Incorporated/Organized 10/27/1965 Commenced Business 01/24/1967

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

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

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

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

Internet Website Address www.motoristsgroup.com

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

OFFICERS

Chief Executive Officer	David Lynn Kaufman	Secretary	Marchelle Elaine Moore #
President	Michael Joseph Agan	Treasurer & CFO	James Christopher Howat #

OTHER

DIRECTORS OR TRUSTEES

Michael Joseph Agan	Gregory Arthur Burton #	Yvette McGee Brown
Sandra Werth Harbrecht	David Lynn Kaufman	Thomas Joseph Obrokta, Jr #
Charles Donovan Stapleton	Michael Lee Wiseman	

State of Ohio
County of Franklin SS:

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

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

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

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	0	0.000	0	0	0	0.000
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	0	0.000	0	0	0	0.000
1.22 Issued by U.S. government sponsored agencies	539,509	0.121	539,509	0	539,509	0.121
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	0	0.000	0	0	0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	9,918,479	2.233	9,918,479	0	9,918,479	2.233
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	12,550,487	2.825	12,550,487	0	12,550,487	2.825
1.43 Revenue and assessment obligations	106,180,380	23.901	106,180,380	0	106,180,380	23.901
1.44 Industrial development and similar obligations	2,682,415	0.604	2,682,415	0	2,682,415	0.604
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	7,619,125	1.715	7,619,125	0	7,619,125	1.715
1.512 Issued or guaranteed by FNMA and FHLMC	7,796,632	1.755	7,796,632	0	7,796,632	1.755
1.513 All other	0	0.000	0	0	0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	5,344,283	1.203	5,344,283	0	5,344,283	1.203
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0	0	0	0.000
1.523 All other	36,534,393	8.224	36,534,393	0	36,534,393	8.224
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	156,801,849	35.296	156,801,849	0	156,801,849	35.296
2.2 Unaffiliated non-U.S. securities (including Canada)	38,960,385	8.770	38,960,385	0	38,960,385	8.770
2.3 Affiliated securities	0	0.000	0	0	0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	602,395	0.136	602,395	0	602,395	0.136
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0	0	0	0.000
3.22 Unaffiliated	0	0.000	0	0	0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0	0	0	0.000
3.32 Unaffiliated	15,367,092	3.459	15,367,092	0	15,367,092	3.459
3.4 Other equity securities:						
3.41 Affiliated	0	0.000	0	0	0	0.000
3.42 Unaffiliated	0	0.000	0	0	0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0	0	0	0.000
3.52 Unaffiliated	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development	0	0.000	0	0	0	0.000
4.2 Agricultural	0	0.000	0	0	0	0.000
4.3 Single family residential properties	0	0.000	0	0	0	0.000
4.4 Multifamily residential properties	0	0.000	0	0	0	0.000
4.5 Commercial loans	0	0.000	0	0	0	0.000
4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company	0	0.000	0	0	0	0.000
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
6. Contract loans	15,952,061	3.591	15,952,061	0	15,952,061	3.591
7. Derivatives	0	0.000	0	0	0	0.000
8. Receivables for securities	17,761	0.004	17,761	0	17,761	0.004
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	27,384,768	6.164	27,384,768	0	27,384,768	6.164
11. Other invested assets	0	0.000	0	0	0	0.000
12. Total invested assets	444,252,016	100.000	444,252,016	0	444,252,016	100.000

Schedule A - Verification - Real Estate

NONE

Schedule B - Verification - Mortgage Loans

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		150,838
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	25,756	
	5.2 Totals, Part 3, Column 9	0	25,756
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		176,594
12.	Deduct total nonadmitted amounts		176,594
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		412,851,666
2.	Cost of bonds and stocks acquired, Part 3, Column 7		193,241,533
3.	Accrual of discount		279,113
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	2,585,810	
	4.4. Part 4, Column 11	(500,934)	2,084,876
5.	Total gain (loss) on disposals, Part 4, Column 19		2,165,665
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		205,260,381
7.	Deduct amortization of premium		4,465,047
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		400,897,424
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		400,897,424

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	7,619,125	8,010,876	7,621,232	7,535,041
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed	3. Other Countries	0	0	0	0
by governments)	4. Totals	7,619,125	8,010,876	7,621,232	7,535,041
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	9,918,479	12,645,998	9,967,638	9,700,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	12,550,487	14,080,990	12,647,083	12,500,000
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	123,108,557	131,653,082	124,137,291	116,041,037
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	192,770,906	201,607,328	194,042,506	188,591,981
	9. Canada	3,781,493	4,071,938	3,840,443	3,670,000
	10. Other Countries	35,178,892	37,039,084	35,645,536	33,877,220
	11. Totals	231,731,291	242,718,350	233,528,485	226,139,200
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	384,927,939	409,109,296	387,901,729	371,915,278
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous	15. Canada	0	0	0	
(unaffiliated)	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	15,473,399	15,473,399	8,463,004	
Industrial and Miscellaneous	21. Canada	0	0	0	
(unaffiliated)	22. Other Countries	496,089	496,089	368,580	
	23. Totals	15,969,487	15,969,487	8,831,584	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	15,969,487	15,969,487	8,831,584	
	26. Total Stocks	15,969,487	15,969,487	8,831,584	
	27. Total Bonds and Stocks	400,897,426	425,078,783	396,733,314	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	1,456,967	3,612,162	1,841,503	687,774	20,720	XXX	7,619,125	2.0	18,817,468	4.7	7,619,125	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	1,456,967	3,612,162	1,841,503	687,774	20,720	XXX	7,619,125	2.0	18,817,468	4.7	7,619,125	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	285,441	5,051,464	4,581,574	XXX	9,918,479	2.6	9,927,992	2.5	9,918,479	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	965,809	0.2	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	285,441	5,051,464	4,581,574	XXX	9,918,479	2.6	10,893,800	2.7	9,918,479	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	6,593,654	2,350,000	3,606,832	0	XXX	12,550,487	3.3	12,566,906	3.1	12,550,487	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	6,593,654	2,350,000	3,606,832	0	XXX	12,550,487	3.3	12,566,906	3.1	12,550,487	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	3,322,703	35,386,557	25,015,050	20,302,335	38,575,254	XXX	122,601,899	31.9	121,177,761	30.0	122,601,899	0
5.2 NAIC 2	0	506,658	0	0	0	XXX	506,658	0.1	594,974	0.1	506,658	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	3,322,703	35,893,214	25,015,050	20,302,335	38,575,254	XXX	123,108,556	32.0	121,772,735	30.1	123,108,556	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	4,157,523	29,969,371	46,281,465	26,727,673	71,988,683	XXX	179,124,716	46.5	180,969,807	44.7	139,994,576	39,130,139
6.2 NAIC 2	125,012	12,340,239	3,693,120	8,108,288	13,526,686	XXX	37,793,345	9.8	38,568,519	9.5	33,043,392	4,749,952
6.3 NAIC 3	214,569	4,425,863	4,201,339	0	0	XXX	8,841,770	2.3	8,224,947	2.0	6,124,431	2,717,340
6.4 NAIC 4	402,049	2,230,228	2,599,090	0	0	XXX	5,231,367	1.4	5,488,268	1.4	3,591,005	1,640,362
6.5 NAIC 5	42,089	295,889	0	0	0	XXX	337,978	0.1	624,423	0.2	337,978	0
6.6 NAIC 6	0	43,632	133,313	225,169	0	XXX	402,115	0.1	0	0.0	402,115	0
6.7 Totals	4,941,243	49,305,222	56,908,327	35,061,130	85,515,369	XXX	231,731,291	60.2	233,875,965	57.8	183,493,498	48,237,793
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	6,496,073	1.6	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	6,496,073	1.6	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 8,937,193	75,561,744	75,773,459	56,376,079	115,166,231	0	331,814,705	86.2	XXX	XXX	292,684,566	39,130,139
10.2 NAIC 2	(d) 125,012	12,846,897	3,693,120	8,108,288	13,526,686	0	38,300,003	9.9	XXX	XXX	33,550,050	4,749,952
10.3 NAIC 3	(d) 214,569	4,425,863	4,201,339	0	0	0	8,841,770	2.3	XXX	XXX	6,124,431	2,717,340
10.4 NAIC 4	(d) 402,049	2,230,228	2,599,090	0	0	0	5,231,367	1.4	XXX	XXX	3,591,005	1,640,362
10.5 NAIC 5	(d) 42,089	295,889	0	0	0	0	(c) 337,978	0.1	XXX	XXX	337,978	0
10.6 NAIC 6	(d) 0	43,632	133,313	225,169	0	0	(c) 402,115	0.1	XXX	XXX	402,115	0
10.7 Totals	9,720,913	95,404,253	86,400,321	64,709,536	128,692,917	0	(b) 384,927,938	100.0	XXX	XXX	336,690,145	48,237,793
10.8 Line 10.7 as a % of Col. 7	2.5	24.8	22.4	16.8	33.4	0.0	100.0	XXX	XXX	XXX	87.5	12.5
11. Total Bonds Prior Year												
11.1 NAIC 1	14,572,722	90,457,628	74,791,947	63,137,537	100,500,099	0	XXX	XXX	343,459,933	84.9	297,870,970	45,588,963
11.2 NAIC 2	651,080	8,837,024	10,825,465	7,716,206	12,099,528	0	XXX	XXX	40,129,303	9.9	37,542,168	2,587,135
11.3 NAIC 3	880,544	3,064,112	4,182,780	97,512	0	0	XXX	XXX	8,224,947	2.0	5,894,299	2,330,648
11.4 NAIC 4	382,609	1,917,918	3,187,742	0	0	6,496,073	XXX	XXX	11,984,341	3.0	9,822,806	2,161,535
11.5 NAIC 5	32,704	474,843	75,189	0	41,687	0	XXX	XXX	(c) 624,423	0.2	487,925	136,498
11.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.7 Totals	16,519,659	104,751,524	93,063,123	70,951,255	112,641,314	6,496,073	XXX	XXX	(b) 404,422,947	100.0	351,618,168	52,804,779
11.8 Line 11.7 as a % of Col. 9	4.1	25.9	23.0	17.5	27.9	1.6	XXX	XXX	100.0	XXX	86.9	13.1
12. Total Publicly Traded Bonds												
12.1 NAIC 1	7,582,618	60,011,541	63,153,955	52,255,927	109,680,525	0	292,684,566	76.0	297,870,970	73.7	292,684,566	XXX
12.2 NAIC 2	0	11,307,974	3,542,777	7,216,678	11,482,622	0	33,550,050	8.7	37,542,168	9.3	33,550,050	XXX
12.3 NAIC 3	73,111	2,992,211	3,059,108	0	0	0	6,124,431	1.6	5,894,299	1.5	6,124,431	XXX
12.4 NAIC 4	283,955	1,418,901	1,888,149	0	0	0	3,591,005	0.9	9,822,806	2.4	3,591,005	XXX
12.5 NAIC 5	42,089	295,889	0	0	0	0	337,978	0.1	487,925	0.1	337,978	XXX
12.6 NAIC 6	0	43,632	133,313	225,169	0	0	402,115	0.1	0	0.0	402,115	XXX
12.7 Totals	7,981,774	76,070,148	71,777,302	59,697,774	121,163,147	0	336,690,145	87.5	351,618,168	86.9	336,690,145	XXX
12.8 Line 12.7 as a % of Col. 7	2.4	22.6	21.3	17.7	36.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	2.1	19.8	18.6	15.5	31.5	0.0	87.5	XXX	XXX	XXX	87.5	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	1,354,575	15,550,203	12,619,504	4,120,152	5,485,706	0	39,130,139	10.2	45,588,963	11.3	XXX	39,130,139
13.2 NAIC 2	125,012	1,538,923	150,343	891,610	2,044,064	0	4,749,952	1.2	2,587,135	0.6	XXX	4,749,952
13.3 NAIC 3	141,457	1,433,652	1,142,230	0	0	0	2,717,340	0.7	2,330,648	0.6	XXX	2,717,340
13.4 NAIC 4	118,094	811,327	710,941	0	0	0	1,640,362	0.4	2,161,535	0.5	XXX	1,640,362
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	136,498	0.0	XXX	0
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Totals	1,739,139	19,334,105	14,623,018	5,011,762	7,529,769	0	48,237,793	12.5	52,804,779	13.1	XXX	48,237,793
13.8 Line 13.7 as a % of Col. 7	3.6	40.1	30.3	10.4	15.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.5	5.0	3.8	1.3	2.0	0.0	12.5	XXX	XXX	XXX	XXX	12.5

(a) Includes $ 47,211,654 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 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 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	9,789,523	2.4	0	0
1.2 Residential Mortgage-Backed Securities	1,456,967	3,612,162	1,841,503	687,774	20,720	XXX	7,619,125	2.0	6,869,512	1.7	7,619,125	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	2,158,433	0.5	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	1,456,967	3,612,162	1,841,503	687,774	20,720	XXX	7,619,125	2.0	18,817,468	4.7	7,619,125	0
2. All Other Governments												
2.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	0	0	285,441	5,051,464	4,581,574	XXX	9,918,479	2.6	10,893,800	2.7	9,918,479	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	0	0	285,441	5,051,464	4,581,574	XXX	9,918,479	2.6	10,893,800	2.7	9,918,479	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	0	6,593,654	2,350,000	3,606,832	0	XXX	12,550,487	3.3	12,566,906	3.1	12,550,487	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	0	6,593,654	2,350,000	3,606,832	0	XXX	12,550,487	3.3	12,566,906	3.1	12,550,487	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	1,505,241	28,995,596	20,588,837	19,160,736	37,534,816	XXX	107,785,226	28.0	82,161,232	20.3	107,785,226	0
5.2 Residential Mortgage-Backed Securities	1,817,462	6,897,618	3,176,213	1,141,599	108,022	XXX	13,140,915	3.4	37,424,939	9.3	13,140,915	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities	0	0	1,250,000	0	932,415	XXX	2,182,415	0.6	2,186,564	0.5	2,182,415	0
5.5 Totals	3,322,703	35,893,214	25,015,050	20,302,335	38,575,254	XXX	123,108,556	32.0	121,772,735	30.1	123,108,556	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	3,320,088	33,327,866	21,903,623	31,886,429	84,247,681	XXX	174,685,686	45.4	166,206,982	41.1	157,070,602	17,615,084
6.2 Residential Mortgage-Backed Securities	110,200	536,505	419,039	225,169	0	XXX	1,290,913	0.3	1,238,475	0.3	1,290,913	0
6.3 Commercial Mortgage-Backed Securities	75,145	6,756,915	27,695,203	313,672	402,545	XXX	35,243,480	9.2	44,946,256	11.1	25,131,983	10,111,498
6.4 Other Loan-Backed and Structured Securities	1,435,809	8,683,937	6,890,462	2,635,861	865,143	XXX	20,511,212	5.3	21,484,252	5.3	0	20,511,212
6.5 Totals	4,941,243	49,305,222	56,908,327	35,061,130	85,515,369	XXX	231,731,291	60.2	233,875,965	57.8	183,493,498	48,237,793
7. Hybrid Securities												
7.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	6,496,073	1.6	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	6,496,073	1.6	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	4,825,329	68,917,117	45,127,900	59,705,461	126,364,071	XXX	304,939,878	79.2	XXX	XXX	287,324,794	17,615,084
10.2 Residential Mortgage-Backed Securities	3,384,629	11,046,285	5,436,755	2,054,543	128,742	XXX	22,050,954	5.7	XXX	XXX	22,050,954	0
10.3 Commercial Mortgage-Backed Securities	75,145	6,756,915	27,695,203	313,672	402,545	XXX	35,243,480	9.2	XXX	XXX	25,131,983	10,111,498
10.4 Other Loan-Backed and Structured Securities	1,435,809	8,683,937	8,140,462	2,635,861	1,797,558	XXX	22,693,627	5.9	XXX	XXX	2,182,415	20,511,212
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	9,720,913	95,404,253	86,400,321	64,709,536	128,692,917	0	384,927,938	100.0	XXX	XXX	336,690,145	48,237,793
10.7 Line 10.6 as a % of Col. 7	2.5	24.8	22.4	16.8	33.4	0.0	100.0	XXX	XXX	XXX	87.5	12.5
11. Total Bonds Prior Year												
11.1 Issuer Obligations	7,324,392	62,671,998	44,810,836	59,761,349	107,049,869	XXX	XXX	XXX	281,618,444	69.6	267,563,607	14,054,837
11.2 Residential Mortgage-Backed Securities	5,303,561	19,174,625	12,510,620	7,378,762	1,165,359	XXX	XXX	XXX	45,532,927	11.3	45,532,927	0
11.3 Commercial Mortgage-Backed Securities	883,908	11,616,632	32,661,076	624,797	1,318,275	XXX	XXX	XXX	47,104,688	11.6	29,838,998	17,265,690
11.4 Other Loan-Backed and Structured Securities	3,007,798	11,288,270	3,080,591	3,186,347	3,107,810	XXX	XXX	XXX	23,670,816	5.9	2,186,564	21,484,252
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	6,496,073	XXX	XXX	6,496,073	1.6	6,496,073	0
11.6 Totals	16,519,659	104,751,524	93,063,123	70,951,255	112,641,314	6,496,073	XXX	XXX	404,422,947	100.0	351,618,168	52,804,780
11.7 Line 11.6 as a % of Col. 9	4.1	25.9	23.0	17.5	27.9	1.6	XXX	XXX	100.0	XXX	86.9	13.1
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	4,565,777	64,898,395	40,831,618	57,329,560	119,699,445	XXX	287,324,794	74.6	267,563,607	66.2	287,324,794	XXX
12.2 Residential Mortgage-Backed Securities	3,384,629	11,046,285	5,436,755	2,054,543	128,742	XXX	22,050,954	5.7	45,532,927	11.3	22,050,954	XXX
12.3 Commercial Mortgage-Backed Securities	31,367	125,469	24,258,930	313,672	402,545	XXX	25,131,983	6.5	29,838,998	7.4	25,131,983	XXX
12.4 Other Loan-Backed and Structured Securities	0	0	1,250,000	0	932,415	XXX	2,182,415	0.6	2,186,564	0.5	2,182,415	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	6,496,073	1.6	0	XXX
12.6 Totals	7,981,774	76,070,148	71,777,302	59,697,774	121,163,147	0	336,690,145	87.5	351,618,168	86.9	336,690,145	XXX
12.7 Line 12.6 as a % of Col. 7	2.4	22.6	21.3	17.7	36.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	2.1	19.8	18.6	15.5	31.5	0.0	87.5	XXX	XXX	XXX	87.5	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	259,552	4,018,722	4,296,283	2,375,901	6,664,627	XXX	17,615,084	4.6	14,054,837	3.5	XXX	17,615,084
13.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities	43,778	6,631,446	3,436,274	0	0	XXX	10,111,498	2.6	17,265,690	4.3	XXX	10,111,498
13.4 Other Loan-Backed and Structured Securities	1,435,809	8,683,937	6,890,462	2,635,861	865,143	XXX	20,511,212	5.3	21,484,252	5.3	XXX	20,511,212
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
13.6 Totals	1,739,139	19,334,105	14,623,018	5,011,762	7,529,769	0	48,237,793	12.5	52,804,780	13.1	XXX	48,237,793
13.7 Line 13.6 as a % of Col. 7	3.6	40.1	30.3	10.4	15.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.5	5.0	3.8	1.3	2.0	0.0	12.5	XXX	XXX	XXX	XXX	12.5

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	5,790,488	4,789,503	0	1,000,985	0
2. Cost of short-term investments acquired	844,006	844,006	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	6,634,494	5,633,509	0	1,000,985	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

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	0	0	0	0
2. Cost of cash equivalents acquired	409,986,489	0	409,986,489	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	375	0	375	0
6. Deduct consideration received on disposals	387,972,406	0	387,972,406	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	22,014,459	0	22,014,459	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	22,014,459	0	22,014,459	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	Broad Street Brokerage Insurance Agency, LLC		Columbus	OH			12/27/2001		319,290	176,594	176,594	25,756	0	0	0	0	0	100	0.000
4399999. Any Other Class of Assets - Affiliated									319,290	176,594	176,594	25,756	0	0	0	0	0	100	XXX
4499999. Total - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
4599999. Total - Affiliated									319,290	176,594	176,594	25,756	0	0	0	0	0	100	XXX
4699999 - Totals									319,290	176,594	176,594	25,756	0	0	0	0	0	100	XXX

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36200K-NJ-2	GN 603493 - RMBS			4	1	354,132	112.8440	390,287	345,864	351,777	0	(138)	0	0	5.500	4.959	MON	1,585	19,878	01/21/2004	03/15/2033
36200N-AC-5	GN 604903 - RMBS			4	1	144,615	111.8630	158,647	141,823	143,573	0	(193)	0	0	5.500	5.125	MON	650	7,956	09/21/2004	01/15/2034
36201S-VT-3	GN 592026 - RMBS			4	1	197,592	111.0200	214,245	192,979	195,438	0	(241)	0	0	5.500	5.118	MON	884	10,864	02/01/2004	06/15/2033
36201Y-LG-9	GN 607027 - RMBS			4	1	296,906	110.2300	318,617	289,048	294,839	0	263	0	0	5.500	4.895	MON	1,325	16,748	01/20/2004	01/15/2034
36205X-D5-0	GN 403424 - RMBS			4	1	181,427	111.0750	196,815	177,191	180,260	0	(130)	0	0	5.500	4.985	MON	812	9,999	02/01/2004	10/15/2033
3620A2-KL-9	GN 716799 - RMBS			4	1	101,746	108.4930	106,461	98,127	102,238	0	44	0	0	5.000	3.970	MON	409	5,206	03/30/2009	04/15/2039
3620AD-NY-4	GN 726807 - RMBS			4	1	226,411	108.1840	239,113	221,024	227,662	0	122	0	0	5.000	4.259	MON	921	11,804	08/19/2009	09/15/2039
36241K-V8-8	GN 782439 - RMBS			4	1	55,103	108.4770	57,579	53,080	55,199	0	77	0	0	5.000	4.003	MON	221	2,793	01/08/2009	10/15/2038
36241L-L3-8	GN 783046 - RMBS			4	1	2,281,862	104.9660	2,300,638	2,191,793	2,282,498	0	4,063	0	0	4.000	3.115	MON	7,306	91,353	10/06/2010	08/15/2040
36290R-V3-4	GN 615434 - RMBS			4	1	116,232	109.6780	125,039	114,005	116,196	0	373	0	0	5.500	4.925	MON	523	7,311	12/01/2004	08/15/2033
36290S-P5-4	GN 616144 - RMBS			4	1	196,167	111.1130	212,198	190,975	194,798	0	(293)	0	0	5.500	4.907	MON	875	10,955	01/20/2004	12/15/2033
36291B-D5-3	GN 623024 - RMBS			4	1	138,473	110.8810	149,476	134,808	137,521	0	(276)	0	0	5.500	4.905	MON	618	7,578	01/20/2004	01/15/2034
36291K-BU-0	GN 630151 - RMBS			4	1	95,406	110.9290	103,790	93,564	94,874	0	(50)	0	0	5.500	5.084	MON	429	5,285	09/14/2004	07/15/2034
36291P-BC-9	GN 633735 - RMBS			4	1	811,462	109.8430	876,408	797,873	807,786	0	276	0	0	5.500	5.143	MON	3,657	45,277	10/05/2004	10/15/2034
36291T-AQ-1	GN 637315 - RMBS			4	1	203,652	111.1450	221,504	199,292	203,359	0	(84)	0	0	5.500	4.911	MON	913	11,650	12/06/2004	12/15/2034
362950-CN-8	GN 676977 - RMBS			4	1	119,893	108.4380	125,594	115,821	120,093	0	84	0	0	5.000	4.073	MON	483	6,153	04/17/2009	05/15/2038
38376G-BE-9	GNR 09105 C - CMBS			4	1	395,768	102.1845	404,793	396,139	395,715	0	13	0	0	4.570	4.576	MON	1,509	21,690	10/07/2009	03/16/2051
38376G-M8-0	GNR 1158 C - CMBS			4	1	1,704,384	101.5738	1,809,673	1,781,635	1,715,298	0	1,974	0	0	3.637	3.834	MON	5,400	64,916	04/05/2011	08/16/2051
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						7,621,232	XXX	8,010,876	7,535,041	7,619,125	0	5,884	0	0	XXX	XXX	XXX	28,519	357,417	XXX	XXX
0599999. Total - U.S. Government Bonds						7,621,232	XXX	8,010,876	7,535,041	7,619,125	0	5,884	0	0	XXX	XXX	XXX	28,519	357,417	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063A-5G-5	CALIFORNIA ST			1	1FE	2,292,436	157.3610	3,461,942	2,200,000	2,281,574	0	(1,593)	0	0	7.550	7.206	AO	41,525	166,100	04/27/2009	04/01/2039
20772G-F4-5	CONNECTICUT ST			1	1FE	2,000,000	120.2660	2,405,320	2,000,000	2,000,000	0	0	0	0	5.850	5.849	MS	34,450	117,000	04/17/2008	03/15/2032
419791-YW-2	HAWAII ST			1	1FE	1,910,165	120.6470	2,292,293	1,900,000	1,907,102	0	(456)	0	0	5.510	5.465	FA	43,621	104,690	02/10/2010	02/01/2029
57582P-UE-8	MASSACHUSETTS ST			1	1FE	2,300,000	127.4130	2,930,499	2,300,000	2,300,000	0	0	0	0	5.456	5.456	JJ	62,744	125,488	12/01/2009	12/01/2039
605580-5X-3	MISSISSIPPI ST			1	1FE	1,465,037	119.6880	1,555,944	1,300,000	1,429,802	0	(7,464)	0	0	5.245	4.230	MN	11,364	68,185	01/20/2012	11/01/2034
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						9,967,638	XXX	12,645,998	9,700,000	9,918,479	0	(9,512)	0	0	XXX	XXX	XXX	193,704	581,463	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						9,967,638	XXX	12,645,998	9,700,000	9,918,479	0	(9,512)	0	0	XXX	XXX	XXX	193,704	581,463	XXX	XXX
05914F-FF-2	BALTIMORE CNTY MD			1	1FE	1,709,928	120.1100	2,041,870	1,700,000	1,706,832	0	(453)	0	0	5.500	5.450	MN	15,583	93,500	10/28/2009	11/01/2028
234667-JA-2	DALLAS CNTY TEX HOSP DIST			2	1FE	2,300,000	106.0090	2,438,207	2,300,000	2,300,000	0	0	0	0	6.171	6.170	FA	53,619	141,933	08/27/2009	08/15/2034
235308-QK-2	DALLAS TEX INDPT SCH DIST			1	1FE	506,250	104.6700	523,350	500,000	501,681	0	(742)	0	0	4.450	4.282	FA	8,406	22,250	11/16/2010	02/15/2020
438670-WS-6	HONOLULU HAWAII CITY & CNTY			1,2	1FE	750,000	111.9060	839,295	750,000	750,000	0	0	0	0	6.338	6.337	JD	3,961	47,535	12/03/2010	12/01/2032
442331-ST-2	HOUSTON TEX			1,2	1FE	336,969	107.6270	322,881	300,000	311,084	0	(4,777)	0	0	6.319	4.506	MS	6,319	18,957	12/09/2011	03/01/2030
486063-MG-2	KATY TEX INDPT SCH DIST			1,2	1FE	750,000	108.5470	814,103	750,000	750,000	0	0	0	0	5.999	5.998	FA	16,997	44,993	12/03/2010	02/15/2030
64966J-AS-5	NEW YORK N Y			2	1FE	1,242,396	112.1300	1,345,560	1,200,000	1,215,512	0	(4,723)	0	0	6.646	6.155	JD	6,646	79,752	03/29/2011	12/01/2031
662523-WY-1	NORTH SLOPE BORO ALASKA			1	1FE	801,540	106.7530	800,648	750,000	765,376	0	(5,725)	0	0	5.126	4.251	JD	19,329	38,445	10/26/2010	06/30/2020
815626-GQ-3	SEDGWICK CNTY KANS UNI SCH DIST NO 259 W			1	1FE	1,900,000	124.4700	2,364,930	1,900,000	1,900,000	0	0	0	0	6.220	6.219	AO	29,545	118,180	05/06/2009	10/01/2028
83412P-CN-0	SOLANO CALIF CMNTY COLLEGE DIST			2	1FE	2,350,000	110.2190	2,590,147	2,350,000	2,350,000	0	0	0	0	5.500	5.500	FA	53,854	129,250	06/06/2013	08/01/2040
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						12,647,083	XXX	14,080,990	12,500,000	12,550,487	0	(16,420)	0	0	XXX	XXX	XXX	214,260	734,795	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						12,647,083	XXX	14,080,990	12,500,000	12,550,487	0	(16,420)	0	0	XXX	XXX	XXX	214,260	734,795	XXX	XXX
007110-AB-5	ADMINISTRATORS OF THE TULANE EDL FD LA R			2	1FE	802,125	103.8010	830,408	800,000	801,254	0	(205)	0	0	5.000	4.966	AO	10,000	40,000	03/07/2013	10/01/2047
007110-AD-1	ADMINISTRATORS OF THE TULANE EDL FD LA R			2	1FE	379,596	104.9070	419,628	400,000	380,645	0	244	0	0	5.250	5.584	FA	7,933	21,000	06/20/2013	02/15/2048
010831-BE-4	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE			1	1FE	1,889,069	150.6610	2,033,924	1,350,000	1,879,630	0	(9,439)	0	0	7.046	4.513	JD	7,927	95,121	01/11/2017	12/01/2044
010869-BZ-7	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV				1FE	486,179	103.7890	441,103	425,000	434,878	0	(5,280)	0	0	6.500	5.092	AO	6,906	43,921	02/10/2005	10/01/2019
02765U-CR-3	AMERICAN MUN PWR OHIO INC REV			1	1FE	3,261,975	134.7580	3,368,950	2,500,000	3,258,942	0	(3,033)	0	0	6.053	4.105	FA	57,167	0	10/24/2017	02/15/2043
02765U-DN-1	AMERICAN MUN PWR OHIO INC REV			1	1FE	1,450,442	131.3180	1,503,591	1,145,000	1,440,122	0	(3,973)	0	0	5.939	4.366	FA	25,689	53,451	10/11/2017	02/15/2047
03255M-QB-6	ANAHEIM CALIF PUB FING AUTH REV			1	1FE	2,238,303	129.5420	2,266,985	1,750,000	2,235,369	0	(2,934)	0	0	5.685	3.845	AO	24,872	0	10/11/2017	10/01/2040
052414-ME-6	AUSTIN TEX ELEC UTIL SYS REV			1	1FE	1,000,000	112.0790	1,120,790	1,000,000	1,000,000	0	0	0	0	5.086	5.085	MN	6,499	50,860	06/11/2010	11/15/2025
130685-C8-1	CALIFORNIA ST PUB WKS BRD LEASE REV			1	1FE	1,426,030	142.9580	1,429,580	1,000,000	1,422,390	0	(3,640)	0	0	7.804	4.299	MS	26,013	0	10/11/2017	03/01/2035
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV			1	1FE	599,337	136.6730	615,029	450,000	583,444	0	(3,070)	0	0	7.550	5.276	MN	4,341	33,975	02/14/2012	05/15/2040
155675-BZ-3	CENTRAL UTAH WTR CONSERVANCY DIST WTR CO			1,2	1FE	1,500,000	106.9200	1,603,800	1,500,000	1,500,000	0	0	0	0	5.550	5.549	AO	20,813	83,250	05/27/2010	10/01/2029
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T			1	1FE	2,039,354	135.5890	2,257,557	1,665,000	2,005,298	0	(7,447)	0	0	6.899	5.342	JD	9,572	114,868	12/04/2012	12/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
16772P-BC-9	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE			2	1FE	312,453	108.4350	325,305	300,000	305,593	0	(1,272)	0	0	5.250	4.723	JD	1,313	15,750	11/30/2011	12/01/2036
172311-GB-2	CINCINNATI OHIO WTR SYS REV			2	1FE	1,857,690	107.5650	1,936,170	1,800,000	1,813,773	0	(6,597)	0	0	6.458	6.026	JD	9,687	116,244	11/02/2009	12/01/2034
18085P-LL-6	CLARK CNTY NEV ARPT REV			2	1FE	1,766,721	107.3350	1,663,693	1,550,000	1,601,592	0	(32,506)	0	0	6.881	4.560	JJ	53,328	106,656	05/10/2012	07/01/2042
196632-GY-3	COLORADO SPRINGS COLO UTILS REV			1	1FE	1,270,000	119.2160	1,514,043	1,270,000	1,270,000	0	0	0	0	5.913	5.912	MN	9,595	75,095	11/06/2009	11/15/2029
199112-JB-0	COLUMBUS GA BLDG AUTH LEASE REV			1,2	1FE	1,302,093	104.7120	1,361,256	1,300,000	1,300,612	0	(281)	0	0	5.875	5.850	JJ	38,187	76,375	03/24/2011	01/01/2029
20281P-KG-6	COMMONWEALTH FING AUTH PA REV			1	1FE	1,750,000	106.0100	1,855,175	1,750,000	1,750,000	0	0	0	0	4.144	4.145	JD	6,043	78,765	10/20/2016	06/01/2038
207758-KH-5	CONNECTICUT ST SPL TAX OBLIG REV			1	1FE	341,739	116.6700	350,010	300,000	331,322	0	(1,937)	0	0	5.740	4.592	JD	1,435	17,220	12/21/2011	12/01/2029
235241-LT-1	DALLAS TEX AREA RAPID TRAN SALES TAX REV			1,2	1FE	1,358,313	105.8750	1,238,738	1,170,000	1,214,656	0	(30,296)	0	0	6.249	3.460	JD	6,093	73,113	11/05/2014	12/01/2034
24917D-AG-8	DENVER COLO CITY & CNTY DEDICATED TAX RE			2	1FE	300,000	105.4180	316,254	300,000	300,000	0	0	0	0	3.818	3.818	FA	4,773	11,454	03/24/2016	08/01/2032
249182-AQ-9	DENVER COLO CITY & CNTY ARPT REV			1	1FE	2,565,970	127.2710	2,799,962	2,200,000	2,532,932	0	(7,992)	0	0	6.414	5.243	MN	18,030	141,108	06/13/2013	11/15/2039
261172-NW-6	DOWNTOWN SAVANNAH AUTH GA REV			2	1FE	991,410	101.1770	1,011,770	1,000,000	991,532	0	133	0	0	4.050	4.101	FA	16,875	28,013	11/18/2016	08/01/2046
29270C-WJ-0	ENERGY NORTHWEST WASH ELEC REV			1	1FE	750,000	116.8310	876,233	750,000	750,000	0	0	0	0	5.710	5.710	JJ	21,413	42,825	12/15/2010	07/01/2024
3133XG-AY-0	FEDERAL HOME LOAN BANKS	SD			1	546,890	137.1490	685,745	500,000	539,509	0	(1,292)	0	0	5.500	4.849	JJ	12,681	27,500	06/30/2011	07/15/2036
349507-AR-4	FORT WORTH TEX SPL TAX REV			2	1FE	500,000	102.7940	513,970	500,000	500,000	0	0	0	0	4.088	4.087	MS	10,220	0	06/21/2017	03/01/2037
41422E-BT-9	HARRIS CNTY TEX MET TRAN AUTH SALES & US			2	1FE	1,951,145	108.3080	2,057,852	1,900,000	1,919,474	0	(10,324)	0	0	6.875	6.255	MN	21,771	130,625	10/31/2014	11/01/2038
41978C-AS-4	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE			2	1FE	750,000	103.9180	779,385	750,000	750,000	0	0	0	0	4.144	4.144	JJ	13,295	0	07/13/2017	07/01/2047
438701-RC-0	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS			1,2	1FE	675,000	105.2910	710,714	675,000	675,000	0	0	0	0	4.643	4.643	JJ	15,670	31,340	10/27/2010	07/01/2022
45203H-AL-6	ILLINOIS FIN AUTH REV			2	1FE	544,346	111.4530	612,992	550,000	547,010	0	1,524	0	0	5.500	5.693	FA	11,428	30,250	05/11/2011	08/15/2041
452252-FK-0	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R			1	1FE	2,068,803	127.8270	2,556,540	2,000,000	2,057,562	0	(2,100)	0	0	5.851	5.581	JD	9,752	117,020	12/05/2011	12/01/2034
454898-QY-6	INDIANA MUN PWR AGY PWR SUPPLY SYS REV			1	1FE	363,591	123.6980	371,094	300,000	359,888	0	(1,413)	0	0	5.594	4.258	JJ	8,391	16,782	04/01/2015	01/01/2042
46263R-HE-8	IPS MULTI-SCH BLDG CORP IND			2	1FE	1,100,000	105.0300	1,155,330	1,100,000	1,100,000	0	0	0	0	5.731	5.731	JJ	29,069	63,041	09/30/2009	07/15/2029
46613C-WG-6	JEA FLA ELEC SYS REV			1	1FE	200,379	126.7770	215,521	170,000	197,191	0	(1,020)	0	0	6.406	4.986	AO	2,723	10,890	09/05/2014	10/01/2034
544652-6F-2	LOS ANGELES CALIF WASTEWTR SYS REV			1	1FE	376,128	129.9440	389,832	300,000	370,923	0	(1,882)	0	0	5.813	4.178	JD	1,453	17,439	02/10/2015	06/01/2040
56052E-5X-2	MAINE ST HSG AUTH MTG PUR			2	1FE	220,000	102.1110	224,644	220,000	220,000	0	0	0	0	3.843	3.843	MN	1,080	8,531	03/07/2013	11/15/2027
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1FE	2,500,000	98.8740	2,471,850	2,500,000	2,500,000	0	0	0	0	3.797	3.798	MS	31,642	95,189	08/25/2016	03/01/2039
575832-TX-8	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ			1	1FE	1,900,000	123.5060	2,346,614	1,900,000	1,900,000	0	0	0	0	5.932	5.931	MN	18,785	112,708	12/09/2009	05/01/2040
592481-CA-1	METROPOLITAN ST LOUIS MO SWR DIST WASTEW			1	1FE	488,165	123.8350	476,765	385,000	475,786	0	(2,598)	0	0	5.856	4.175	MN	3,758	22,546	10/22/2012	05/01/2039
593791-EM-4	MIAMI UNIV OHIO GEN RCPTS			1	1FE	1,022,168	124.4380	995,504	800,000	988,791	0	(6,685)	0	0	6.772	4.779	MS	18,059	54,176	06/07/2012	09/01/2035
605275-MQ-6	MISSISSIPPI BUSINESS FIN CORP MISS INDL				2	506,658	104.5000	529,457	506,658	506,658	0	0	0	0	8.000	8.000	JAJO	10,133	44,552	12/11/1998	01/01/2022
60636W-NW-1	MISSOURI ST HWYS & TRANSN COMMN ST RD RE			1	1FE	1,000,000	100.8680	1,008,680	1,000,000	1,000,000	0	0	0	0	4.443	4.441	MN	7,405	44,430	10/28/2009	05/01/2018
60637B-CR-9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1FE	791,110	96.7240	765,193	791,110	791,110	0	0	0	0	2.550	2.550	MON	1,681	20,976	03/15/2013	10/01/2034
63968A-M4-4	NEBRASKA PUB PWR DIST REV			1	1FE	1,000,000	97.8880	978,880	1,000,000	1,000,000	0	0	0	0	3.252	3.252	JJ	16,260	21,499	10/19/2016	01/01/2030
64908Q-AA-9	NEW VALLEY GENERATION V			1	1FE	564,147	106.0636	600,108	565,800	565,337	0	101	0	0	4.929	4.976	JJ	12,860	32,964	10/05/2005	01/15/2021
64971Q-RM-7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1FE	949,590	110.6100	995,490	900,000	921,697	0	(5,105)	0	0	5.000	4.310	MN	7,500	45,000	12/01/2011	11/01/2038
64972F-L3-8	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1,2	1FE	1,238,809	109.6520	1,178,759	1,075,000	1,130,350	0	(20,975)	0	0	6.491	4.258	JD	3,101	69,778	04/17/2012	06/15/2042
64972F-T4-8	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1,2	1FE	616,825	108.8340	598,587	550,000	572,442	0	(8,491)	0	0	6.124	4.352	JD	1,497	33,682	03/14/2012	06/15/2042
64972H-RB-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1FE	1,300,590	138.5350	1,385,350	1,000,000	1,295,264	0	(5,326)	0	0	6.828	4.691	JJ	31,485	34,140	03/30/2017	07/15/2040
64985H-ZA-8	NEW YORK ST ENVIRONMENTAL FACS CORP REV				1FE	1,000,000	99.4950	994,950	1,000,000	1,000,000	0	0	0	0	2.841	2.841	JJ	4,104	0	10/19/2017	01/15/2026
64986D-ER-2	NEW YORK ST ENVIRONMENTAL FACS CORP ST C			1,2	1FE	1,250,000	103.6010	1,295,013	1,250,000	1,250,000	0	0	0	0	3.766	3.766	JD	2,092	31,645	04/06/2017	06/15/2033
64990C-ZX-2	NEW YORK ST DORM AUTH REVS NON ST SUPPOR			2	1FE	2,000,000	103.8690	2,077,380	2,000,000	2,000,000	0	0	0	0	4.148	4.148	JJ	41,480	6,913	05/17/2017	07/01/2047
658308-AD-3	NORTH CAROLINA TPK AUTH MONROE CONNECTOR			1	1FE	500,000	107.8550	539,275	500,000	500,000	0	0	0	0	4.450	4.450	JJ	11,125	22,250	10/15/2010	01/01/2023
663903-DM-1	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE			1,2	1FE	2,264,386	110.1530	2,258,137	2,050,000	2,128,034	0	(24,891)	0	0	6.038	4.606	MN	15,816	123,779	12/20/2011	11/15/2040
677561-JU-7	OHIO ST HOSP FAC REV			1	1FE	2,000,000	102.0850	2,041,700	2,000,000	2,000,000	0	0	0	0	3.700	3.700	JJ	25,078	0	08/09/2017	01/01/2043
67884F-7C-4	OKLAHOMA DEV FIN AUTH LEASE REV			2	1FE	1,045,000	102.3140	1,069,181	1,045,000	1,045,000	0	0	0	0	4.100	4.100	JD	9,402	0	10/05/2017	12/01/2042
709221-TF-2	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE			1	1FE	942,712	130.7680	1,046,144	800,000	924,051	0	(3,723)	0	0	5.848	4.646	JD	3,899	46,784	06/07/2012	12/01/2037
73358W-AH-7	PORT AUTH N Y & N J				1FE	1,000,000	119.2200	1,192,200	1,000,000	1,000,000	0	0	0	0	5.859	5.858	JD	4,883	58,590	06/18/2009	12/01/2024
73358W-RQ-9	PORT AUTH N Y & N J			2	1FE	2,308,224	112.0020	2,352,042	2,100,000	2,284,362	0	(14,608)	0	0	5.310	3.788	FA	46,463	71,685	06/22/2017	08/01/2046
73358W-TZ-7	PORT AUTH N Y & N J			2	1FE	1,050,000	107.9150	1,133,108	1,050,000	1,050,000	0	0	0	0	4.426	4.426	AO	9,811	46,473	10/08/2014	10/15/2034
744434-EC-1	PUBLIC PWR GENERATION AGY NEB REV			1	1FE	2,450,520	129.1330	2,582,660	2,000,000	2,432,588	0	(9,119)	0	0	7.242	5.564	JJ	72,420	144,840	12/16/2015	01/01/2041
768874-SG-5	RIVERSIDE CALIF ELEC REV			1	1FE	1,458,440	152.2580	1,522,580	1,000,000	1,451,785	0	(6,655)	0	0	7.605	4.432	AO	19,013	38,025	05/24/2017	10/01/2040
786005-PM-4	SACRAMENTO CALIF MUN UTIL DIST ELEC REV			1	1FE	1,761,803	131.2350	2,230,995	1,700,000	1,753,179	0	(1,762)	0	0	6.322	6.025	MN	13,733	107,474	06/06/2013	05/15/2036
786005-PN-2	SACRAMENTO CALIF MUN UTIL DIST ELEC REV			1	1FE	878,892	128.8890	902,223	700,000	854,005	0	(5,358)	0	0	6.156	4.398	MN	5,506	43,092	12/04/2012	05/15/2036
786134-VB-9	SACRAMENTO CNTY CALIF SANTN DIST FING AU			1	1FE	100,000	101.2720	101,272	100,000	100,000	0	0	0	0	2.810	2.810	JD	234	2,810	11/06/2014	12/01/2021
796166-CF-1	SAN ANGELO TEX WTRKS & SWR SYS REV			2	1FE	1,000,000	103.6640	1,036,640	1,000,000	1,000,000	0	0	0	0	4.261	4.261	FA	16,097	7,102	05/18/2017	02/15/2037
796166-CG-9	SAN ANGELO TEX WTRKS & SWR SYS REV			2	1FE	750,000	104.2430	781,823	750,000	750,000	0	0	0	0	4.401	4.401	FA	12,470	5,501	05/18/2017	02/15/2046
79642B-LE-1	SAN ANTONIO TEX WTR REV			1	1FE	500,000	103.4030	517,015	500,000	500,000	0	0	0	0	3.970	3.969	MN	2,536	19,850	11/12/2010	05/15/2020
79765R-SV-2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1FE	2,518,400	128.3820	2,567,640	2,000,000	2,509,297	0	(9,103)	0	0	6.000	4.247	MN	20,000	120,000	04/18/2017	11/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
837147-6A-0	SOUTH CAROLINA ST PUB SVC AUTH REV			1	1FE	1,921,261	113.6340	2,159,046	1,900,000	1,915,042	0	(935)	0	0	6.224	6.124	JJ	59,128	118,256	05/19/2009	01/01/2029
843375-ZR-0	SOUTHERN MINN MUN PWR AGY PWR SUPPLY SYS			1	1FE	602,730	118.7940	593,970	500,000	585,728	0	(3,651)	0	0	5.826	4.330	JJ	14,565	29,130	11/28/2012	01/01/2034
864784-BK-8	SUFFOLK CNTY N Y WTR AUTH WTRWKS REV			1	1FE	970,610	118.5770	1,185,770	1,000,000	975,941	0	790	0	0	5.500	5.720	JD	4,583	55,000	11/09/2009	06/01/2035
875287-LG-7	TAMPA FLA UTIL TAX			1	1FE	1,466,421	116.1160	1,701,099	1,465,000	1,465,884	0	(66)	0	0	5.750	5.742	AO	21,059	84,238	12/02/2010	10/01/2027
89602N-VL-5	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			1	1FE	542,245	120.9000	604,500	500,000	533,996	0	(1,537)	0	0	5.450	4.805	MN	3,482	27,250	12/12/2011	11/15/2032
91412F-7X-9	UNIVERSITY CALIF REVS			1,2	1FE	633,306	104.9160	655,725	625,000	626,707	0	(1,162)	0	0	6.270	6.059	MN	5,007	39,188	03/28/2011	05/15/2031
91412G-DZ-5	UNIVERSITY CALIF REVS			1	1FE	363,660	130.9690	392,907	300,000	358,751	0	(1,044)	0	0	5.946	4.671	MN	2,279	17,838	10/25/2012	05/15/2045
91412G-N4-3	UNIVERSITY CALIF REVS			1	1FE	2,500,000	101.9940	2,549,850	2,500,000	2,500,000	0	0	0	0	3.702	3.702	MN	11,826	92,550	06/23/2016	05/15/2039
91412G-QL-2	UNIVERSITY CALIF REVS			2	1FE	1,050,000	104.7830	1,100,222	1,050,000	1,050,000	0	0	0	0	4.062	4.062	MN	5,450	42,651	02/28/2013	05/15/2033
91417K-ND-9	UNIVERSITY COLO ENTERPRISE SYS REV			1,2	1FE	1,900,000	105.8130	2,010,447	1,900,000	1,900,000	0	0	0	0	6.264	6.263	JD	9,918	119,016	12/10/2009	06/01/2036
914440-KJ-0	UNIVERSITY MASS BLDG AUTH PROJ REV			2	1FE	1,400,000	105.6590	1,479,226	1,400,000	1,400,000	0	0	0	0	6.423	6.422	MN	14,987	89,922	10/15/2009	05/01/2029
914440-LF-7	UNIVERSITY MASS BLDG AUTH PROJ REV			1	1FE	686,880	115.0330	862,748	750,000	704,630	0	2,958	0	0	4.950	5.707	MN	6,188	37,125	12/01/2010	11/01/2028
914440-LJ-9	UNIVERSITY MASS BLDG AUTH PROJ REV			1	1FE	1,768,256	121.8190	1,821,194	1,495,000	1,763,160	0	(5,096)	0	0	5.450	4.219	MN	13,580	81,478	03/30/2017	11/01/2040
914455-KA-7	UNIVERSITY MICH UNIV REVS			1	1FE	1,584,612	125.4710	1,944,801	1,550,000	1,580,574	0	(695)	0	0	5.593	5.439	AO	21,673	86,692	03/23/2011	04/01/2040
914716-VS-1	UNIVERSITY N C CHARLOTTE REV			1	1FE	865,000	109.4620	946,846	865,000	865,000	0	0	0	0	5.229	5.228	AO	11,308	45,231	11/18/2010	04/01/2022
915200-TT-6	UNIVERSITY VT & ST AGRIC COLLEGE			1	1FE	355,563	137.8510	413,553	300,000	351,064	0	(862)	0	0	6.428	5.238	AO	4,821	19,284	01/17/2012	10/01/2044
91739R-BA-4	UTAH COUNTY UTAH TRANSN SALES TAX REV			2	1FE	2,300,000	107.7590	2,478,457	2,300,000	2,300,000	0	0	0	0	6.510	6.509	JD	12,478	149,730	08/19/2009	12/01/2034
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG				1FE	357,051	100.9920	360,593	357,051	357,051	0	0	0	0	3.500	3.500	MON	208	12,792	11/24/2014	10/25/2037
92817Q-Q7-0	VIRGINIA ST RES AUTH INFRASTRUCTURE REV			1,2	1FE	510,000	106.0470	540,840	510,000	510,000	0	0	0	0	4.380	4.379	MN	3,723	22,338	11/05/2010	11/01/2023
92817Q-Q8-8	VIRGINIA ST RES AUTH INFRASTRUCTURE REV			1,2	1FE	1,270,000	106.7980	1,356,335	1,270,000	1,270,000	0	0	0	0	4.630	4.629	MN	9,800	58,801	11/05/2010	11/01/2024
940093-Z4-2	WASHINGTON ST UNIV REVS			2	1FE	1,754,586	107.6170	1,883,298	1,750,000	1,751,422	0	(765)	0	0	6.314	6.262	AO	27,624	110,495	07/09/2013	10/01/2029
977100-EL-6	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			2	1FE	2,500,000	104.0050	2,600,125	2,500,000	2,500,000	0	0	0	0	3.954	3.953	MN	16,475	75,510	01/12/2017	05/01/2036
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						108,893,697	XXX	115,628,334	100,945,618	107,785,226	0	(272,395)	0	0	XXX	XXX	XXX	1,312,523	4,715,448	XXX	XXX
3128M1-L7-2	FH G12250 - RMBS			4	1	22,219	101.5500	23,545	23,186	22,794	0	106	0	0	4.500	6.044	MON	87	1,170	08/23/2007	06/01/2021
3128M1-PS-2	FH G12333 - RMBS			4	1	57,626	102.1900	60,621	59,322	58,562	0	212	0	0	4.500	5.633	MON	222	2,998	11/13/2007	06/01/2021
3128M1-Q7-7	FH G12378 - RMBS			4	1	13,579	102.7080	14,559	14,175	13,912	0	60	0	0	4.500	5.964	MON	53	704	08/23/2007	09/01/2021
3128M1-R6-8	FH G12409 - RMBS			4	1	40,177	102.1550	41,734	40,853	40,591	0	80	0	0	4.500	5.126	MON	153	2,101	12/06/2007	05/01/2020
3128M4-UQ-4	FH G02991 - RMBS			4	1	66,253	108.0010	76,503	70,836	65,605	0	(182)	0	0	5.000	6.977	MON	295	3,778	06/13/2007	01/01/2035
3128MB-X6-9	FH G13201 - RMBS			4	1	39,576	104.7480	43,267	41,305	40,155	0	112	0	0	4.500	5.925	MON	155	2,004	08/19/2008	07/01/2023
3128MJ-S8-4	FH G08542 - RMBS			4	1	963,501	104.8160	984,851	939,600	968,123	0	(82)	0	0	4.000	3.365	MON	3,132	39,873	09/12/2013	08/01/2043
3128PL-CL-4	FH J08175 - RMBS			4	1	70,760	101.4140	72,807	71,792	70,907	0	7	0	0	4.500	5.086	MON	269	3,562	05/21/2008	06/01/2023
3128PL-CS-9	FH J08181 - RMBS			4	1	77,727	103.6290	83,986	81,045	79,261	0	207	0	0	4.500	5.583	MON	304	3,786	06/20/2008	06/01/2023
3128PP-H5-5	FH J10252 - RMBS			4	1	58,370	103.7420	61,137	58,932	58,443	0	18	0	0	4.000	4.333	MON	196	2,527	06/04/2009	07/01/2024
3128PQ-FE-6	FH J11065 - RMBS			4	1	115,032	102.7470	113,851	110,807	113,333	0	(245)	0	0	4.500	3.493	MON	416	5,343	11/04/2009	10/01/2024
312943-7E-7	FH A95393 - RMBS			4	1	538,168	104.9800	564,704	537,915	537,714	0	(113)	0	0	4.000	4.008	MON	1,793	22,557	12/07/2010	12/01/2040
312944-FE-6	FH A95565 - RMBS			4	1	320,286	104.9850	345,262	328,868	320,208	0	31	0	0	4.000	4.558	MON	1,096	13,578	12/16/2010	12/01/2040
312945-V5-4	FH A96936 - RMBS			4	1	165,404	104.9910	165,144	157,293	165,665	0	(201)	0	0	4.000	2.967	MON	524	6,520	10/25/2013	02/01/2041
3132GD-BF-8	FH Q00038 - RMBS			4	1	173,120	106.6940	182,161	170,732	173,434	0	(26)	0	0	4.500	4.148	MON	640	8,143	04/14/2011	04/01/2041
3132GD-VA-7	FH Q00609 - RMBS			4	1	401,009	104.9860	421,794	401,762	400,310	0	(209)	0	0	4.000	4.074	MON	1,339	17,496	05/04/2011	05/01/2041
3132GF-EQ-6	FH Q01943 - RMBS			4	1	354,330	106.3050	362,947	341,420	355,756	0	(1,574)	0	0	4.500	3.610	MON	1,280	16,027	06/21/2011	07/01/2041
3132GF-KH-9	FH Q02096 - RMBS			4	1	295,963	106.6950	304,272	285,179	295,285	0	(568)	0	0	4.500	3.739	MON	1,069	13,206	06/21/2011	07/01/2041
3132J8-UR-9	FH Q17391 - RMBS			4	1	317,599	105.6900	322,083	304,743	315,702	0	(756)	0	0	4.000	3.248	MON	1,016	12,462	02/14/2014	04/01/2043
3132JM-2E-8	FH Q20773 - RMBS			4	1	678,682	105.5620	683,332	647,327	679,916	0	(1,726)	0	0	4.000	2.966	MON	2,158	26,850	11/06/2013	08/01/2043
3132JP-3K-6	FH Q22602 - RMBS			4	1	938,539	105.9280	964,195	910,236	939,441	0	(2,700)	0	0	4.000	3.326	MON	3,034	37,754	01/08/2014	10/01/2043
3132JP-P9-7	FH Q22248 - RMBS			4	1	242,272	104.8270	241,550	230,427	242,019	0	30	0	0	4.000	2.967	MON	768	9,576	10/29/2013	10/01/2043
31371J-3J-1	FN 253801 - RMBS			4	1	20,994	111.7130	22,484	20,126	20,352	0	(103)	0	0	6.000	4.845	MON	101	1,310	11/01/2002	05/01/2021
31371M-GC-5	FN 255895 - RMBS			4	1	136,545	106.8550	161,305	150,957	135,139	0	738	0	0	4.500	7.266	MON	566	7,170	07/18/2008	09/01/2035
3137A6-5E-8	FHR 3792D KL - CMO/RMBS			4	1	2,400,391	103.6527	2,591,318	2,500,000	2,449,586	0	8,878	0	0	3.500	3.982	MON	7,292	87,500	06/22/2011	01/15/2026
3137A6-SU-7	FHR 3812A AK - CMO/RMBS			4	1	2,416,406	103.6510	2,591,276	2,500,000	2,466,514	0	8,451	0	0	3.500	3.947	MON	7,292	87,500	06/22/2011	02/15/2026
3137A8-Q9-2	FHR 3841H AB - CMO/RMBS			4	1	333,131	101.8545	327,612	321,647	324,509	0	(1,890)	0	0	4.000	2.847	MON	1,072	14,075	05/18/2011	01/15/2037
3138AE-MZ-3	FN AI1275 - RMBS			4	1	150,678	107.2210	159,171	148,452	151,545	0	230	0	0	4.500	4.013	MON	557	7,449	04/14/2011	05/01/2041
3138AK-EK-1	FN AI5537 - RMBS			4	1	298,199	106.6900	305,270	286,128	297,501	0	238	0	0	4.500	3.619	MON	1,073	13,483	06/02/2011	06/01/2041
3138Y1-4T-9	FN AX0833 - RMBS			4	1	681,460	103.1940	676,483	655,545	679,681	0	(342)	0	0	3.500	2.822	MON	1,912	23,429	10/17/2014	09/01/2044
31393M-RL-7	FHR 2586D HK - CMO/RMBS			4	1	26,798	101.2172	28,085	27,747	27,538	0	137	0	0	4.500	5.606	MON	104	1,485	04/18/2007	02/15/2023
31393R-TE-0	FHR 2631E DA - CMO/RMBS			4	1	76,015	102.3023	78,452	76,686	76,137	0	30	0	0	3.625	3.872	MON	232	2,966	08/10/2009	06/15/2033
31402C-V7-4	FN 725238 - RMBS			4	1	61,578	108.6220	69,263	63,765	61,366	0	(81)	0	0	5.000	5.932	MON	266	3,352	05/11/2007	03/01/2034

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31407N-QM-8	FN 835760 - RMBS			4	1	33,367	106.8550	37,943	35,509	32,954	0	(77)	0	0	4.500	6.323	MON	133	1,700	03/01/2008	09/01/2035
31410G-CW-1	FN 888485 - RMBS			4	1	26,220	106.8200	29,806	27,903	26,133	0	(30)	0	0	4.500	6.081	MON	105	1,316	03/01/2008	06/01/2037
31410G-RJ-4	FN 888889 - RMBS			4	1	10,297	101.5500	10,579	10,418	10,366	0	18	0	0	4.500	5.120	MON	39	699	11/29/2007	12/01/2018
31412U-AJ-9	FN 934809 - RMBS			4	1	102,509	102.8900	101,859	98,998	100,805	0	(195)	0	0	4.500	3.586	MON	371	4,699	09/18/2009	03/01/2024
31412U-L7-3	FN 935150 - RMBS			4	1	104,653	103.2950	103,881	100,567	103,313	0	(519)	0	0	4.500	3.220	MON	377	4,790	10/06/2009	04/01/2024
31413E-XV-2	FN 943592 - RMBS			4	1	34,263	106.4760	38,824	36,463	35,103	0	116	0	0	4.500	5.342	MON	137	1,648	03/01/2008	07/01/2037
31414S-NF-6	FN 974790 - RMBS			4	1	64,361	105.3820	68,166	64,684	64,296	0	(6)	0	0	4.500	4.701	MON	243	3,170	04/09/2008	04/01/2023
31415P-D6-2	FN 984925 - RMBS			4	1	27,242	104.3070	28,793	27,604	27,277	0	(4)	0	0	4.500	5.008	MON	104	1,375	05/21/2008	06/01/2023
31416T-JN-0	FN AA9268 - RMBS			4	1	93,652	103.5590	97,825	94,463	93,667	0	14	0	0	4.000	4.286	MON	315	4,060	05/28/2009	07/01/2024
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						13,048,950	XXX	13,662,697	13,075,418	13,140,915	0	8,085	0	0	XXX	XXX	XXX	42,290	525,191	XXX	XXX
196711-LZ-6	COLORADO ST CTFS PARTN			1	1FE	944,644	133.6430	1,029,051	770,000	932,415	0	(4,149)	0	0	6.450	4.865	MS	14,624	49,665	12/18/2014	09/15/2039
702528-JD-3	PASCO CNTY FLA SCH BRD CTFS PARTN			1,2	1FE	1,250,000	106.6400	1,333,000	1,250,000	1,250,000	0	0	0	0	5.000	5.000	JD	5,208	62,500	11/21/2014	12/01/2037
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						2,194,644	XXX	2,362,051	2,020,000	2,182,415	0	(4,149)	0	0	XXX	XXX	XXX	19,832	112,165	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						124,137,291	XXX	131,653,082	116,041,037	123,108,557	0	(268,459)	0	0	XXX	XXX	XXX	1,374,645	5,352,805	XXX	XXX
00101J-AK-2	ADT CORP			1	3FE	145,747	109.5000	153,300	140,000	143,281	0	(760)	0	0	6.250	5.554	AO	1,847	8,750	02/04/2016	10/15/2021
00130H-BU-8	AES CORP			1,2	3FE	147,213	104.0000	156,000	150,000	147,815	0	280	0	0	5.500	5.780	MS	2,429	8,250	09/15/2015	03/15/2024
00164V-AC-7	AMC NETWORKS INC			2	3FE	101,450	102.1250	102,125	100,000	100,749	0	(132)	0	0	4.750	4.579	JD	211	4,750	12/19/2012	12/15/2022
00165A-AH-1	AMC ENTERTAINMENT INC		C	1,2	4FE	114,007	98.8750	108,763	110,000	113,813	0	(193)	0	0	5.750	5.336	JD	281	6,325	04/24/2017	06/15/2025
00404A-AM-1	ACADIA HEALTHCARE COMPANY INC			1,2	4FE	79,700	104.0000	83,200	80,000	79,766	0	30	0	0	6.500	6.558	MS	1,733	5,200	02/08/2016	03/01/2024
009279-AC-4	AIRBUS GROUP SE		C	1,2	1FE	2,610,675	106.5890	2,664,725	2,500,000	2,609,645	0	(1,030)	0	0	3.950	3.701	AO	22,219	49,375	06/15/2017	04/10/2047
010392-FG-8	ALABAMA POWER CO			1	1FE	995,380	105.0280	1,050,280	1,000,000	995,906	0	98	0	0	4.100	4.127	JJ	18,906	41,000	01/10/2012	01/15/2042
010392-FJ-2	ALABAMA POWER CO			1	1FE	1,495,500	103.2550	1,548,825	1,500,000	1,495,943	0	95	0	0	3.850	3.867	JD	4,813	57,750	11/27/2012	12/01/2042
013093-AB-5	ALBERTSONS COMPANIES LLC			1,2	4FE	139,581	94.7500	127,913	135,000	138,945	0	(476)	0	0	6.625	6.070	JD	398	8,944	09/16/2016	06/15/2024
013817-AW-1	ALCOA INC			1,2	3FE	160,510	106.7330	160,099	150,000	158,047	0	(992)	0	0	5.125	4.173	AO	1,922	6,406	04/24/2017	10/01/2024
02005N-AE-0	ALLY FINANCIAL INC				3FE	203,125	110.2500	187,425	170,000	183,676	0	(5,821)	0	0	8.000	4.137	MS	4,004	13,600	10/13/2015	03/15/2020
02154C-AD-5	ALTICE FINANCING SA		C	1,2	4FE	59,100	104.7100	62,826	60,000	59,334	0	106	0	0	6.625	6.888	AO	994	3,975	09/18/2015	02/15/2023
02155F-AA-3	ALTICE US FINANCE I CORP		C	1,2	3FE	92,490	102.2500	92,025	90,000	92,031	0	(312)	0	0	5.375	4.905	JJ	2,231	4,838	09/19/2016	07/15/2023
02376R-AA-0	AMERICAN AIRLINES GROUP INC			1	3FE	70,700	102.7500	71,925	70,000	70,337	0	(180)	0	0	5.500	5.208	AO	963	3,850	11/19/2015	10/01/2019
02406P-AK-6	AMERICAN AXLE & MANUFACTURING INC			1	4FE	132,200	109.0000	130,800	120,000	124,481	0	(2,224)	0	0	7.750	5.613	MN	1,188	9,300	11/29/2016	11/15/2019
030981-AJ-3	AMERIGAS PARTNERS LP			1,2	3FE	80,600	103.0000	82,400	80,000	80,564	0	(36)	0	0	5.875	5.769	FA	1,710	2,350	03/13/2017	08/20/2026
031652-BE-9	AMKOR TECHNOLOGY INC			1,2	3FE	57,131	101.0680	58,619	58,000	57,469	0	30	0	0	6.625	6.643	JD	320	4,214	11/06/2012	06/01/2021
035229-CJ-0	ANHEUSER-BUSCH COMPANIES, INC.		C	1	2FE	2,541,920	131.9490	2,638,980	2,000,000	2,365,970	0	(16,601)	0	0	6.800	5.020	FA	56,667	136,000	06/23/2003	08/20/2032
037411-AY-1	APACHE CORP			1,2	2FE	2,410,700	108.2720	2,165,440	2,000,000	2,362,737	0	(9,057)	0	0	5.250	4.049	FA	43,750	105,000	02/28/2012	02/01/2042
038522-AN-8	ARAMARK SERVICES INC			1,2	3FE	78,375	101.5000	76,125	75,000	78,204	0	(171)	0	0	4.750	4.053	JD	297	1,781	07/14/2017	06/01/2026
03938L-AQ-7	ARCELORMITTAL SA		C	1	3FE	103,463	105.5000	105,500	100,000	100,737	0	(1,871)	0	0	5.750	5.439	FA	2,332	6,000	01/09/2013	08/05/2020
040555-CN-2	ARIZONA PUBLIC SERVICE CO			1,2	1FE	496,235	112.8340	564,170	500,000	496,712	0	73	0	0	4.500	4.545	AO	5,625	22,500	01/26/2012	04/01/2042
044209-AF-1	ASHLAND INC			1,2	3FE	124,950	104.0000	124,800	120,000	124,082	0	(834)	0	0	4.750	3.897	FA	2,153	5,700	12/13/2016	08/15/2022
053773-AV-9	AVIS BUDGET CAR RENTAL LLC			1,2	3FE	104,625	102.5000	102,500	100,000	102,908	0	(625)	0	0	5.500	4.715	AO	1,375	5,500	02/11/2015	04/01/2023
054090-AA-6	AVON INTERNATIONAL OPERATIONS INC		C	1,2	3FE	155,590	101.7500	152,625	150,000	154,691	0	(698)	0	0	7.875	7.140	FA	4,463	11,025	06/20/2017	08/15/2022
05567L-T3-1	BNP PARIBAS SA		C		1FE	925,174	107.4890	913,657	850,000	883,856	0	(10,365)	0	0	5.000	3.604	JJ	19,597	42,500	10/08/2013	01/15/2021
057224-AZ-0	BAKER HUGHES INC			1	1FE	2,379,580	117.5600	2,351,200	2,000,000	2,332,607	0	(8,859)	0	0	5.125	4.003	MS	30,181	102,500	03/01/2012	09/15/2040
058498-AR-7	BALL CORP			1	3FE	72,450	106.7500	74,725	70,000	71,433	0	(304)	0	0	5.000	4.460	MS	1,031	3,500	06/10/2014	03/15/2022
06051G-FX-2	BANK OF AMERICA CORP			1	1FE	1,490,760	102.2400	1,533,600	1,500,000	1,491,349	0	589	0	0	3.500	3.581	AO	10,500	26,250	05/10/2017	04/19/2026
075887-AX-7	BECTON DICKINSON & CO			1	2FE	1,245,570	109.9610	1,099,610	1,000,000	1,217,045	0	(6,035)	0	0	5.000	3.599	MN	6,806	50,000	11/28/2012	11/12/2040
081331-AC-4	BELVOIR LAND LLC				1FE	1,478,445	120.2440	1,803,660	1,500,000	1,484,291	0	789	0	0	5.170	5.261	JD	3,447	77,550	04/29/2005	12/15/2035
085790-AX-1	BERRY PLASTICS CORP			1,2	4FE	83,300	103.0000	82,400	80,000	82,529	0	(660)	0	0	5.500	4.172	MN	562	4,400	05/27/2016	05/15/2022
097751-BM-2	BOMBARDIER INC			1,2	4FE	73,200	100.7800	80,624	80,000	73,935	0	580	0	0	7.500	8.951	MS	1,767	6,000	09/19/2016	03/15/2025
103304-BK-6	BOYD GAMING CORP			1,2	4FE	108,499	106.0000	106,000	100,000	106,199	0	(2,300)	0	0	6.875	3.808	MN	878	6,875	02/24/2017	05/15/2023
111621-AM-0	BROCADE COMMUNICATIONS SYSTEMS INC		C	1,2	3FE	91,791	102.2500	92,025	90,000	91,566	0	(225)	0	0	4.625	4.238	JJ	1,919	2,081	02/24/2017	01/15/2023
115637-AL-4	BROWN-FORMAN CORP			1,2	1FE	1,892,160	98.6970	1,973,940	2,000,000	1,902,213	0	2,219	0	0	3.750	4.063	JJ	34,583	75,000	03/11/2013	01/15/2043
118230-AJ-0	BUCKEYE PARTNERS LP			1,2	2FE	524,140	105.1810	525,905	500,000	508,625	0	(2,798)	0	0	4.875	4.225	FA	10,156	24,375	08/30/2011	02/01/2021
120111-BM-0	STANDARD INDUSTRIES INC (DELAWARE)			1,2	3FE	132,858	104.5300	135,889	130,000	132,458	0	(242)	0	0	5.375	5.086	MN	893	6,988	09/16/2016	11/15/2024
12189L-AK-7	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	1,031,300	111.6950	1,116,950	1,000,000	1,030,715	0	(585)	0	0	4.375	4.172	MS	14,583	21,875	03/06/2017	09/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest						Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20		21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year		Acquired	Stated Contractual Maturity Date
12189P-AF-9	BNSF RAILWAY CO PASS THROUGH TRUST				1FE	210,915	104.8000	184,245	175,806	187,211	0	(2,406)	0	0	7.570	(0.532)	JJ	6,617	19,205		02/10/2005	01/02/2021
1248EP-BM-4	CCO HOLDINGS LLC			1,2	3FE	184,500	103.8750	186,975	180,000	184,090	0	(382)	0	0	5.750	5.401	FA	3,910	10,350		11/22/2016	02/15/2026
12527G-AB-9	CF INDUSTRIES HOLDINGS INC			1	3FE	46,763	109.0300	46,883	43,000	45,643	0	(1,054)	0	0	7.125	4.324	MN	511	5,414		12/06/2016	05/01/2020
125581-GR-3	CIT GROUP INC			1	3FE	176,800	106.5000	181,050	170,000	175,819	0	(899)	0	0	5.000	4.304	FA	3,542	8,500		11/21/2016	08/01/2023
12592B-AG-9	CNH INDUSTRIAL CAPITAL LLC		C	1	2FE	64,594	101.7540	66,140	65,000	64,672	0	78	0	0	3.875	4.020	AO	532	2,477		01/13/2017	10/15/2021
126307-AF-4	CSC HOLDINGS LLC		C	1	4FE	83,475	107.2500	96,525	90,000	85,523	0	924	0	0	6.750	8.259	MN	776	6,075		05/27/2016	11/15/2021
126650-CN-8	CVS HEALTH CORP			1,2	2FE	1,494,525	114.6090	1,719,135	1,500,000	1,494,727	0	85	0	0	5.125	5.149	JJ	34,380	76,875		07/13/2015	07/20/2045
131347-CK-0	CALPINE CORP			1,2	3FE	135,113	98.0010	132,301	135,000	135,128	0	10	0	0	5.250	5.235	JD	591	7,088		04/24/2017	06/01/2026
146900-AQ-8	CASCADES INC			1,2	3FE	76,688	103.2500	77,438	75,000	76,547	0	(140)	0	0	5.750	5.315	JJ	1,989	2,156		05/16/2017	07/15/2023
151020-AS-3	CELGENE CORP			1,2	2FE	1,494,640	103.5090	1,552,635	1,500,000	1,495,762	0	467	0	0	3.875	3.918	FA	21,958	58,125		09/29/2015	08/15/2025
156700-AS-5	CENTURYLINK INC			1	4FE	212,843	97.9400	200,777	205,000	208,335	0	(728)	0	0	5.800	5.349	MS	3,501	11,890		08/24/2015	03/15/2022
16412X-AD-7	CHENIERE CORPUS CHRISTI HOLDINGS LLC			1,2	3FE	162,219	113.8130	165,029	145,000	161,101	0	(1,118)	0	0	7.000	4.845	JD	5,103	0		06/29/2017	06/30/2024
169905-AE-6	CHOICE HOTELS INTERNATIONAL INC			1	2FE	109,250	109.5000	109,500	100,000	104,776	0	(936)	0	0	5.750	4.564	JJ	2,875	5,750		10/01/2012	07/01/2022
172441-AZ-0	CINEMARK USA INC			1,2	4FE	120,000	101.2500	121,500	120,000	120,000	0	0	0	0	4.875	4.874	JD	487	5,850		08/09/2013	06/01/2023
172967-FT-3	CITIGROUP INC				2FE	1,266,213	106.3760	1,329,700	1,250,000	1,257,608	0	(1,691)	0	0	4.500	4.334	JJ	26,094	56,250		03/21/2012	01/14/2022
191241-AD-0	COCA-COLA FEMSA SAB DE CV		C	1	1FE	1,067,360	104.7500	1,047,500	1,000,000	1,023,529	0	(10,510)	0	0	4.625	3.465	FA	17,472	46,250		07/25/2013	02/15/2020
19416Q-EK-2	COLGATE-PALMOLIVE CO			1,2	1FE	993,180	102.2860	1,022,860	1,000,000	993,235	0	55	0	0	3.700	3.738	FA	15,725	0		07/24/2017	08/01/2047
199575-AV-3	OHIO POWER CO			1	1FE	1,175,970	125.9240	1,259,240	1,000,000	1,165,681	0	(6,004)	0	0	5.850	4.486	AO	14,625	58,500		03/31/2016	10/01/2035
20030N-BP-5	COMCAST CORP			1,2	1FE	1,104,360	109.3290	1,093,290	1,000,000	1,102,529	0	(1,831)	0	0	4.400	3.593	FA	16,622	22,000		07/24/2017	08/15/2035
20030N-BQ-3	COMCAST CORP			1,2	1FE	3,243,793	112.1660	3,645,395	3,250,000	3,243,929	0	107	0	0	4.600	4.612	FA	56,478	149,500		06/11/2015	08/15/2045
20337Y-AA-5	COMMSCOPE INC			1,2	3FE	94,747	106.2500	100,938	95,000	94,786	0	(28)	0	0	6.000	5.985	JD	253	5,700		09/19/2016	06/15/2025
208251-AE-8	CONOCO INC.			1	2FE	2,555,000	131.3410	2,626,820	2,000,000	2,329,496	0	(21,258)	0	0	6.950	5.020	AO	29,344	139,000		06/17/2003	04/15/2029
20826F-AC-0	CONOCOPHILLIPS CO			1,2	1FE	969,120	109.3580	1,093,580	1,000,000	970,520	0	557	0	0	4.300	4.490	MN	5,494	43,000		06/19/2015	11/15/2044
224044-CF-2	COX COMMUNICATIONS INC			1,2	2FE	883,410	101.9060	1,019,060	1,000,000	891,610	0	3,635	0	0	4.800	5.809	FA	20,000	48,000		08/31/2015	02/01/2035
23311R-AE-6	DCP MIDSTREAM LLC			1	3FE	102,250	103.2500	103,250	100,000	102,025	0	(225)	0	0	4.750	4.124	MS	1,201	2,375		07/21/2017	09/30/2021
23636T-AA-8	DANONE SA		C	1	2FE	1,442,025	100.6560	1,509,840	1,500,000	1,467,078	0	6,713	0	0	3.000	3.537	JD	2,000	45,000		01/28/2014	06/15/2022
23918K-AQ-1	DAVITA HEALTHCARE PARTNERS INC			1,2	4FE	126,651	101.0000	126,250	125,000	126,378	0	(134)	0	0	5.125	4.925	JJ	2,954	5,125		04/24/2017	07/15/2024
247916-AC-3	DENBURY RESOURCES INC			1,2	5FE	115,903	75.5000	79,275	105,000	106,815	0	(1,116)	0	0	6.375	5.215	FA	2,529	6,694		11/28/2012	08/15/2021
25179M-AK-9	DEVON ENERGY CORP			1,2	2FE	477,792	104.1360	468,612	450,000	460,516	0	(2,979)	0	0	4.000	3.246	JJ	8,300	18,000		09/06/2011	07/15/2021
25243Y-AU-3	DIAGEO CAPITAL PLC		C	1,2	1FE	459,805	99.9830	499,915	500,000	475,687	0	4,069	0	0	2.625	3.638	AO	2,260	13,125		11/13/2013	04/29/2023
25245B-AA-5	DIAGEO INVESTMENT CORP		C	1	1FE	2,151,560	109.9010	2,198,020	2,000,000	2,134,908	0	(3,309)	0	0	4.250	3.822	MN	11,806	85,000		06/28/2012	05/11/2042
25272K-AW-3	DIAMOND 1 FINANCE CORP			1,2	3FE	136,400	109.4860	142,332	130,000	135,292	0	(846)	0	0	7.125	6.195	JD	412	9,263		09/16/2016	06/15/2024
25468P-CL-8	WALT DISNEY CO	SD		1	1FE	499,665	104.1730	520,865	500,000	499,873	0	34	0	0	3.750	3.758	JD	1,563	28,125		05/18/2011	06/01/2021
25470X-AE-5	DISH DBS CORP			1	3FE	86,000	105.0000	84,000	80,000	82,703	0	(699)	0	0	6.750	5.648	JD	450	5,400		09/05/2012	06/01/2021
25470X-AW-5	DISH DBS CORP			1	3FE	74,700	97.3750	77,900	80,000	75,467	0	500	0	0	5.875	6.926	MN	601	4,700		06/09/2016	11/15/2024
256746-AB-4	DOLLAR TREE INC			1,2	3FE	74,550	104.7500	73,325	70,000	73,111	0	(556)	0	0	5.750	4.718	MS	1,342	4,025		04/13/2015	03/01/2023
257867-BA-8	RR DONNELLEY & SONS CO			1	4FE	87,883	96.0000	86,400	90,000	88,267	0	219	0	0	6.500	6.892	MN	748	5,850		09/19/2016	11/15/2023
26442C-AM-6	DUKE ENERGY CAROLINAS LLC			1,2	1FE	998,310	110.0640	1,100,640	1,000,000	998,511	0	35	0	0	4.250	4.260	JD	1,889	42,500		12/05/2011	12/15/2041
26442E-AA-8	DUKE ENERGY OHIO INC			1	1FE	999,600	103.8470	1,038,470	1,000,000	999,935	0	49	0	0	5.450	5.455	AO	13,625	54,500		03/18/2009	04/01/2019
26443C-AA-1	DUKE UNIVERSITY HEALTH SYSTEM INC			1,2	1FE	3,496,608	104.6170	3,661,595	3,500,000	3,496,669	0	62	0	0	3.920	3.925	JD	11,433	66,694		07/13/2017	06/01/2047
26817R-AN-8	DYNEGY FINANCE I INC			1,2	4FE	89,452	105.5000	94,950	90,000	89,548	0	74	0	0	7.375	7.498	MN	1,106	6,638		09/19/2016	11/01/2022
26875P-AD-3	EOG RESOURCES INC			1	2FE	998,160	104.6290	1,046,290	1,000,000	999,678	0	213	0	0	5.625	5.649	JD	4,687	56,250		05/18/2009	06/01/2019
29250R-AU-0	ENBRIDGE ENERGY PARTNERS LP			1,2	2FE	1,494,150	103.9490	1,559,235	1,500,000	1,497,544	0	601	0	0	4.200	4.248	MS	18,550	63,000		09/15/2011	09/15/2021
29273V-AF-7	ENERGY TRANSFER EQUITY LP			1,2	3FE	97,500	102.0000	102,000	100,000	97,693	0	181	0	0	5.500	5.822	JD	458	5,500		12/05/2016	06/01/2027
29736R-AG-5	ESTEE LAUDER COMPANIES INC			1,2	1FE	1,385,588	112.5650	1,407,063	1,250,000	1,381,117	0	(2,776)	0	0	4.375	3.753	JD	2,431	54,688		05/05/2016	06/15/2045
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LTD		C	1,2	3FE	72,275	101.2500	70,875	70,000	72,242	0	(33)	0	0	5.125	4.521	MN	458	0		11/21/2017	05/15/2024
31428X-BG-0	FEDEX CORP			1,2	2FE	1,493,415	109.8210	1,647,315	1,500,000	1,493,620	0	109	0	0	4.550	4.577	AO	17,063	68,250		03/21/2016	04/01/2046
31430Q-BE-6	FELCOR LODGING TRUST INC			1,2	3FE	87,763	102.7500	87,338	85,000	87,433	0	(249)	0	0	5.625	5.172	MS	1,594	4,781		08/30/2016	03/01/2023
315292-AM-4	FERRELLGAS PARTNERS LP			2	4FE	70,500	93.6250	70,219	75,000	71,606	0	857	0	0	6.500	8.077	MN	813	4,875		09/13/2016	05/01/2021
31562Q-AF-4	FIAT CHRYSLER AUTOMOBILES NV		C	1	3FE	72,063	104.6900	78,518	75,000	72,732	0	351	0	0	5.250	5.920	AO	831	3,938		02/02/2016	04/15/2023
319963-BN-3	FIRST DATA CORP			1,2	3FE	145,127	104.0900	145,726	140,000	141,457	0	(2,167)	0	0	5.375	3.745	FA	2,843	7,525		04/27/2016	08/15/2023
337932-AF-4	FIRSTENERGY CORP			1,2	3FE	76,280	104.4460	78,335	75,000	75,898	0	(160)	0	0	4.250	3.982	MS	939	3,188		07/08/2015	03/15/2023
341081-EU-7	FLORIDA POWER & LIGHT CO			1	1FE	2,107,683	123.0170	2,152,798	1,750,000	2,046,015	0	(11,292)	0	0	5.400	4.050	MS	31,500	94,500		12/14/2011	09/01/2035
343498-AA-9	FLOWERS FOODS INC			1,2	2FE	1,746,666	106.0300	1,855,525	1,750,000	1,748,403	0	335	0	0	4.375	4.399	AO	19,141	76,563		03/30/2012	04/01/2022
35671D-BL-8	FREEPORT-MCMORAN INC			1,2	3FE	117,188	101.6700	127,088	125,000	118,021	0	822	0	0	4.550	5.539	MN	743	5,688		12/21/2016	11/14/2024
35906A-AN-8	FRONTIER COMMUNICATIONS CORP			1	4FE	134,950	66.2500	89,438	135,000	134,979	0	2	0	0	7.625	7.628	AO	2,173	10,294		06/24/2013	04/15/2024
35906A-AZ-1	FRONTIER COMMUNICATIONS CORP			1,2	4FE	70,525	73.5000	51,450	70,000	70,467	0	(37)	0	0	11.000	10.870	MS	2,267	7,700		09/15/2015	09/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDING CO				1FE	2,963,881	108.2260	3,207,819	2,964,000	2,964,107	0	(4)	0	0	4.418	4.418	MN	16,732	130,950	10/26/2015	11/15/2035
361841-AH-2	GLP CAPITAL LP			1,2	3FE	104,250	107.2500	107,250	100,000	103,855	0	(379)	0	0	5.375	4.792	AO	1,135	5,375	12/13/2016	04/15/2026
364725-BC-4	TEGNA INC			1,2	3FE	73,575	104.8750	73,413	70,000	72,677	0	(412)	0	0	5.500	4.710	MN	492	3,850	09/19/2016	09/15/2024
369604-BH-5	GENERAL ELECTRIC CO			1	1FE	1,674,630	110.7770	1,661,655	1,500,000	1,672,679	0	(1,951)	0	0	4.500	3.802	MS	20,625	33,750	06/19/2017	03/11/2044
37045V-AG-5	GENERAL MOTORS CO			1	2FE	77,400	102.6950	82,156	80,000	77,976	0	232	0	0	4.000	4.412	AO	800	3,200	06/11/2015	04/01/2025
38141G-GS-7	GOLDMAN SACHS GROUP INC				1FE	1,294,975	110.8830	1,386,038	1,250,000	1,271,455	0	(4,622)	0	0	5.750	5.275	JJ	31,345	71,875	03/21/2012	01/24/2022
382550-BF-7	GOODYEAR TIRE & RUBBER CO			1,2	3FE	133,838	103.1100	134,043	130,000	133,719	0	(108)	0	0	5.000	4.765	MN	560	6,500	04/24/2017	05/31/2026
38869P-AL-8	GRAPHIC PACKAGING INTERNATIONAL INC			1,2	3FE	104,063	106.2500	106,250	100,000	103,518	0	(538)	0	0	4.875	4.033	MN	623	4,875	04/24/2017	11/15/2022
404119-BN-8	HCA INC			1	3FE	205,900	104.0000	208,000	200,000	204,254	0	(595)	0	0	5.000	4.596	MS	2,944	10,000	12/22/2015	03/15/2024
404280-BK-4	HSBC HOLDINGS PLC		C	2,5	1FE	1,000,000	104.2140	1,042,140	1,000,000	1,000,000	0	0	0	0	4.041	4.041	MS	12,123	20,205	03/06/2017	03/13/2028
404530-AA-5	HACKENSACK MERIDIAN HEALTH			1,2	1FE	991,040	111.6360	1,116,360	1,000,000	991,231	0	191	0	0	4.500	4.548	JJ	31,375	0	04/06/2017	07/01/2057
410345-AL-6	HANESBRANDS INC			1,2	3FE	138,483	102.5000	138,375	135,000	138,090	0	(314)	0	0	4.875	4.533	MN	841	6,581	04/24/2017	05/15/2026
421924-BK-6	HEALTHSOUTH CORP			1,2	4FE	140,275	102.3750	143,325	140,000	140,037	0	(5)	0	0	5.750	5.745	MN	1,342	8,050	08/24/2015	11/01/2024
423012-AG-8	HEINEKEN NV		C	1,2	2FE	2,044,460	109.9930	2,199,860	2,000,000	2,044,064	0	(396)	0	0	4.350	4.217	MS	22,233	43,500	05/16/2017	03/29/2047
428040-CT-4	HERTZ CORP			1,2	4FE	102,000	104.7500	104,750	100,000	101,864	0	(136)	0	0	7.625	7.125	JD	635	3,707	07/28/2017	06/01/2022
432891-AH-2	HILTON WORLDWIDE FINANCE LLC			1,2	3FE	101,370	102.7500	102,750	100,000	101,327	0	(43)	0	0	4.625	4.492	AO	1,156	2,505	04/24/2017	04/01/2025
438516-AR-7	HONEYWELL INTERNATIONAL INC			1	1FE	903,998	129.8770	974,078	750,000	879,836	0	(4,617)	0	0	5.700	4.317	MS	12,588	42,750	03/16/2012	03/15/2036
438516-BA-3	HONEYWELL INTERNATIONAL INC			1	1FE	1,246,838	105.6330	1,320,413	1,250,000	1,248,864	0	329	0	0	4.250	4.281	MS	17,708	53,125	02/14/2011	03/01/2021
44047T-AD-1	HORIZON PHARMA FINANCING INC		C	1,2	4FE	74,588	99.5000	84,575	85,000	76,629	0	1,179	0	0	6.625	8.992	MN	939	5,631	03/18/2016	05/01/2023
44328M-AK-0	HSBC BANK PLC		C		1FE	318,231	106.3260	318,978	300,000	306,665	0	(2,018)	0	0	4.750	3.969	JJ	6,413	14,250	08/18/2011	01/19/2021
444454-AD-4	HUGHES SATELLITE SYSTEMS CORP			1	3FE	89,463	102.0000	86,700	85,000	89,300	0	(162)	0	0	5.250	4.532	FA	1,859	0	08/02/2017	08/01/2026
447010-AZ-5	HUNTSMAN INTERNATIONAL LLC			1,2	3FE	87,225	104.0000	93,600	90,000	88,478	0	467	0	0	4.875	5.513	MN	561	4,388	09/25/2015	11/15/2020
449934-AD-0	IMS HEALTH INC			1,2	3FE	78,563	102.5000	76,875	75,000	78,521	0	(41)	0	0	5.000	4.259	AO	792	0	11/21/2017	10/15/2026
451102-BM-8	ICAHN ENTERPRISES LP			1,2	3FE	155,131	102.7500	159,263	155,000	155,134	0	3	0	0	6.750	6.731	FA	4,359	5,609	01/13/2017	02/01/2024
452308-AQ-2	ILLINOIS TOOL WORKS INC			1,2	1FE	2,270,860	120.3560	2,407,120	2,000,000	2,224,373	0	(5,690)	0	0	4.875	4.120	MS	28,708	97,500	03/01/2012	09/15/2041
457030-AJ-3	INGLES MARKET INC			1,2	4FE	136,721	101.0000	136,350	135,000	136,313	0	(268)	0	0	5.750	5.471	JD	345	7,763	04/24/2017	06/15/2023
459284-AB-1	COCA COLA EUROPEAN PARTNERS US LLC		C	1	2FE	375,196	102.5120	410,048	400,000	391,993	0	2,740	0	0	3.500	4.293	MS	4,122	14,000	01/27/2011	09/15/2020
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY PLC		C	1,2	3FE	82,688	111.7500	83,813	75,000	82,273	0	(414)	0	0	6.500	4.774	FA	1,842	2,438	07/14/2017	02/15/2025
46289R-AA-3	IRON MOUNTAIN INC			1,2	3FE	99,500	102.7500	102,750	100,000	99,544	0	44	0	0	5.375	5.443	JD	448	5,375	02/24/2017	06/01/2026
46625H-JC-5	JPMORGAN CHASE & CO				1FE	753,315	106.0620	795,465	750,000	751,419	0	(355)	0	0	4.350	4.293	FA	12,325	32,625	12/07/2011	08/15/2021
46625H-JD-3	JPMORGAN CHASE & CO				1FE	1,563,720	107.0050	1,605,075	1,500,000	1,529,382	0	(6,541)	0	0	4.500	3.973	JJ	29,438	67,500	03/21/2012	01/24/2022
478160-AL-8	JOHNSON & JOHNSON				1FE	411,600	121.6180	486,472	400,000	407,921	0	(343)	0	0	4.950	4.767	MN	2,530	19,800	06/23/2003	05/15/2033
478160-AL-8	JOHNSON & JOHNSON	SD			1FE	1,646,400	121.6180	1,945,888	1,600,000	1,631,742	0	(1,375)	0	0	4.950	4.766	MN	10,120	79,200	06/23/2003	05/15/2033
48250N-AB-1	KFC HOLDING CO.			1,2	4FE	127,500	105.2500	131,563	125,000	127,285	0	(210)	0	0	5.250	4.981	JD	547	6,563	12/19/2016	06/01/2026
48305Q-AD-5	KAISER FOUNDATION HOSPITALS			1,2	1FE	2,228,648	108.0540	2,431,215	2,250,000	2,228,883	0	236	0	0	4.150	4.206	MN	15,563	46,169	04/25/2017	05/01/2047
48666K-AR-0	KB HOME			1	4FE	129,775	113.7500	130,813	115,000	123,283	0	(1,496)	0	0	7.500	5.730	MS	2,540	8,625	04/25/2013	09/15/2022
494368-BG-7	KIMBERLY-CLARK CORP			1	1FE	1,237,800	126.1720	1,261,720	1,000,000	1,208,625	0	(5,449)	0	0	5.300	3.921	MS	17,667	53,000	02/14/2012	03/01/2041
494550-AT-3	KINDER MORGAN ENERGY PARTNERS, L.P.			1	2FE	920,390	110.7090	1,107,090	1,000,000	925,516	0	2,296	0	0	5.800	6.527	MS	17,078	58,000	09/02/2015	03/15/2035
50076Q-AR-7	KRAFT FOODS GROUP INC				2FE	1,494,738	131.6390	1,645,488	1,250,000	1,472,076	0	(5,527)	0	0	6.875	5.447	JJ	37,001	85,938	06/25/2013	01/26/2039
513075-BH-3	LAMAR MEDIA CORP			1,2	3FE	87,763	104.5000	88,825	85,000	87,454	0	(155)	0	0	5.375	5.040	JJ	2,107	4,569	12/01/2015	01/15/2024
526057-BW-3	LENNAR CORP			2	3FE	88,425	105.0000	94,500	90,000	88,631	0	192	0	0	4.875	5.175	JD	195	4,388	12/02/2016	12/15/2023
527298-BD-4	LEVEL 3 ESCROW II INC			1,2	3FE	82,447	101.2800	81,024	80,000	81,672	0	(494)	0	0	5.375	4.095	MN	549	4,300	05/27/2016	08/15/2022
52736R-BG-6	LEVI STRAUSS & CO			1,2	3FE	75,844	104.2500	78,188	75,000	75,662	0	(74)	0	0	5.000	4.855	MN	625	3,750	04/29/2015	05/01/2025
53219L-AQ-2	LIFEPOINT HEALTH INC			1,2	3FE	125,351	98.0000	122,500	125,000	125,298	0	(33)	0	0	5.375	5.330	MN	1,120	6,719	09/29/2016	05/01/2024
532716-AU-1	L BRANDS INC			1	3FE	147,700	106.6250	149,275	140,000	143,790	0	(811)	0	0	5.625	4.892	FA	2,975	7,875	08/23/2012	02/15/2022
539830-AT-6	LOCKHEED MARTIN CORP			1	2FE	155,673	103.8040	155,706	150,000	151,412	0	(716)	0	0	4.250	3.724	MN	815	6,375	05/27/2011	11/15/2019
552704-AB-4	MEG ENERGY CORP			1,2	4FE	127,188	85.0000	106,250	125,000	126,455	0	(238)	0	0	6.375	6.105	JJ	3,342	7,969	10/06/2014	01/30/2023
552953-CC-3	MGM RESORTS INTERNATIONAL			1	3FE	129,531	108.0000	135,000	125,000	128,146	0	(511)	0	0	6.000	5.438	MS	2,208	7,500	02/24/2015	03/15/2023
55342U-AH-7	MPT OPERATING PARTNERSHIP LP			1,2	3FE	122,100	101.8750	122,250	120,000	122,080	0	(20)	0	0	5.000	4.824	AO	1,667	0	10/18/2017	10/15/2027
55907R-AA-6	MAGELLAN MIDSTREAM PARTNERS LP			1	2FE	505,740	104.3470	521,735	500,000	502,095	0	(625)	0	0	4.250	4.104	FA	8,854	21,250	06/09/2011	02/01/2021
574599-BJ-4	MASCO CORP			1,2	2FE	76,219	106.0300	79,523	75,000	75,950	0	(114)	0	0	4.450	4.239	AO	834	3,338	07/08/2015	04/01/2025
58013M-EN-0	MCDONALDS CORPMCDYUSUS			1	2FE	697,703	97.6210	732,158	750,000	703,553	0	1,111	0	0	3.700	4.107	FA	10,483	27,750	03/27/2012	02/15/2042
58013M-EZ-3	MCDONALD'S CORP			1,2	2FE	1,598,010	113.5870	1,703,805	1,500,000	1,595,696	0	(2,314)	0	0	4.700	4.181	JD	4,308	70,500	05/09/2017	12/09/2035
582839-AH-9	MEAD JOHNSON NUTRITION CO		C	1,2	1FE	999,580	106.0610	1,060,610	1,000,000	999,669	0	35	0	0	4.125	4.130	MN	5,271	41,250	10/29/2015	11/15/2025
585055-AN-6	MEDTRONIC INC		C	1	1FE	1,406,488	103.9180	1,298,975	1,250,000	1,274,791	0	(19,793)	0	0	5.600	3.893	MS	20,611	70,000	06/21/2010	03/15/2019
585055-AW-6	MEDTRONIC INC		C	1,2	1FE	748,778	111.7500	838,125	750,000	748,902	0	25	0	0	4.500	4.510	MS	9,937	33,750	03/14/2012	03/15/2042
585055-BC-9	MEDTRONIC INC		C	1,2	1FE	299,418	104.7260	314,178	300,000	299,620	0	54	0	0	3.625	3.648	MS	3,202	10,875	02/20/2014	03/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
585055-BT-2	MEDTRONIC INC		C	1	1FE	1,044,790	112.7310	1,127,310	1,000,000	1,043,269	0	(1,521)	0	0	4.375	4.024	MS	12,882	43,750	02/02/2017	03/15/2035
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCER CENTER			1	1FE	305,796	120.4080	361,224	300,000	305,241	0	(109)	0	0	5.000	4.877	JJ	7,500	15,000	01/06/2012	07/01/2042
59217G-AX-7	METROPOLITAN LIFE GLOBAL FUNDING I				1FE	673,218	100.8230	705,761	700,000	683,719	0	2,915	0	0	3.000	3.509	JJ	9,975	21,000	03/19/2014	01/10/2023
595112-BC-6	MICRON TECHNOLOGY INC			1,2	3FE	33,165	104.6250	34,526	33,000	33,150	0	(15)	0	0	5.500	5.422	FA	756	4,575	01/19/2017	02/01/2025
604059-AE-5	3M CO			1	1FE	3,059,375	125.5540	3,138,850	2,500,000	2,809,748	0	(23,268)	0	0	6.375	4.814	FA	60,208	159,375	06/19/2003	02/15/2028
61747W-AF-6	MORGAN STANLEY			1	1FE	1,724,280	108.9740	1,907,045	1,750,000	1,739,841	0	2,928	0	0	5.750	5.960	JJ	43,604	100,625	03/21/2012	01/25/2021
629377-CA-8	NRG ENERGY INC			1,2	4FE	131,700	108.8740	141,536	130,000	131,588	0	(92)	0	0	7.250	7.054	MN	1,204	9,425	04/24/2017	05/15/2026
62947Q-AU-2	NXP BV		C	1	3FE	70,700	102.0000	71,400	70,000	70,493	0	(133)	0	0	4.125	3.903	JD	241	2,888	05/25/2016	06/01/2021
64110L-AE-6	NETFLIX INC			1	4FE	72,370	105.6250	73,938	70,000	71,141	0	(336)	0	0	5.375	4.800	FA	1,568	3,763	02/04/2014	02/01/2021
644188-BF-0	NEW ENGLAND POWER CO		C	1,2	1FE	1,489,890	102.2370	1,533,555	1,500,000	1,489,904	0	14	0	0	3.800	3.838	JD	4,117	0	11/30/2017	12/05/2047
649322-AA-2	NEW YORK AND PRESBYTERIAN HOSPITAL			1	1FE	200,000	105.8030	211,606	200,000	200,000	0	0	0	0	4.024	4.024	FA	3,353	8,048	01/29/2015	08/01/2045
649322-AA-2	NEW YORK AND PRESBYTERIAN HOSPITAL	SD		1	1FE	100,000	104.0204	104,020	100,000	100,000	0	0	0	0	4.024	4.024	FA	1,677	6,036	01/29/2015	08/01/2045
649322-AD-6	NEW YORK AND PRESBYTERIAN HOSPITAL	SD		1	1FE	2,499,900	105.0370	2,625,925	2,500,000	2,500,009	0	15	0	0	4.063	4.063	FA	42,323	110,886	06/21/2016	08/01/2056
654106-AD-5	NIKE INC			1,2	1FE	2,492,725	100.4100	2,510,250	2,500,000	2,493,421	0	156	0	0	3.625	3.641	MN	15,104	90,625	04/23/2013	05/01/2043
65410C-AA-8	NIELSEN CO (LUXEMBOURG) SARL		C	1,2	4FE	71,618	102.7500	71,925	70,000	71,109	0	(263)	0	0	5.500	5.031	AO	963	3,850	12/22/2015	10/01/2021
65473Q-BG-7	NISOURCE FINANCE CORP			1,2	2FE	1,997,840	102.4400	2,048,800	2,000,000	1,997,871	0	31	0	0	3.950	3.956	MS	23,481	0	09/05/2017	03/30/2048
655044-AK-1	NOBLE ENERGY INC			1,2	2FE	524,475	102.7190	532,084	518,000	522,083	0	(1,092)	0	0	5.625	5.363	MN	4,856	36,107	09/09/2015	05/01/2021
667274-AC-8	NORTHWELL HEALTHCARE INC			1,2	1FE	4,533,750	102.2630	4,601,835	4,500,000	4,533,589	0	(161)	0	0	4.260	4.215	MN	31,950	18,638	10/18/2017	11/01/2047
67054L-AB-3	SFR GROUP SA		C	1,2	4FE	76,875	101.2500	75,938	75,000	76,218	0	(238)	0	0	6.000	5.578	FA	1,700	4,500	01/29/2015	05/15/2022
678858-BS-9	OKLAHOMA GAS AND ELECTRIC CO			1,2	1FE	747,615	104.0960	780,720	750,000	747,634	0	19	0	0	3.850	3.868	FA	11,229	0	08/08/2017	08/15/2047
68245X-AE-9	1011778 BC UNLIMITED LIABILITY CO			1,2	4FE	100,038	100.7500	100,750	100,000	100,034	0	(3)	0	0	5.000	4.995	AO	1,056	653	08/09/2017	10/15/2025
693304-AL-1	PECO ENERGY CO			1	1FE	1,373,600	100.5770	1,257,213	1,250,000	1,252,968	0	(17,927)	0	0	5.350	3.865	MS	22,292	66,875	05/18/2010	03/01/2018
69351U-AN-3	PPL ELECTRIC UTILITIES CORP			1,2	1FE	2,405,400	122.6960	2,453,920	2,000,000	2,357,014	0	(9,294)	0	0	5.200	4.006	JJ	47,956	104,000	03/06/2012	07/15/2041
69352P-AM-5	PPL CAPITAL FUNDING INC			1,2	2FE	740,940	102.7540	770,655	750,000	740,993	0	53	0	0	4.000	4.070	MS	9,417	0	09/06/2017	09/15/2047
694308-GV-3	PACIFIC GAS AND ELECTRIC CO			1,2	1FE	454,550	105.1970	473,387	450,000	451,700	0	(494)	0	0	4.250	4.121	MN	2,444	19,125	05/24/2011	05/15/2021
70457L-AB-0	PEABODY SECURITIES FINANCE CORP			1,2	4FE	76,875	104.0000	78,000	75,000	76,856	0	(19)	0	0	6.375	5.948	MS	1,209	0	11/21/2017	03/31/2025
708160-CB-0	J. C. PENNEY CORPORATION INC			1,2	3FE	127,438	94.3750	117,969	125,000	127,053	0	(291)	0	0	5.875	5.524	JJ	3,672	5,973	04/24/2017	07/01/2023
713448-DV-7	PEPSICO INC			1,2	1FE	995,670	106.5210	1,065,210	1,000,000	995,721	0	51	0	0	4.000	4.025	MN	6,556	20,000	04/27/2017	05/02/2047
720186-AG-0	PIEDMONT NATURAL GAS CO INC			1,2	1FE	999,520	114.7740	1,147,740	1,000,000	999,556	0	9	0	0	4.650	4.653	FA	19,375	46,500	07/29/2013	08/01/2043
72348Y-AA-3	PINNACLE ENTERTAINMENT INC			1,2	4FE	75,094	107.0000	80,250	75,000	75,085	0	(3)	0	0	5.625	5.604	MN	703	4,219	04/13/2016	05/01/2024
73179P-AK-2	POLYONE CORP			1	3FE	102,406	105.2500	105,250	100,000	102,122	0	(280)	0	0	5.250	4.784	MS	1,546	3,938	04/24/2017	03/15/2023
737446-AL-8	POST HOLDINGS INC			1,2	4FE	83,400	103.5000	82,800	80,000	83,388	0	(12)	0	0	5.500	5.230	MS	1,467	0	08/31/2017	03/01/2025
74166M-AA-4	PRIME SECURITY SERVICES BORROWER LLC			1,2	4FE	109,740	111.0000	116,550	105,000	108,970	0	(770)	0	0	9.250	7.831	MN	1,241	9,713	04/24/2017	05/15/2023
742741-AA-9	PROCTER & GAMBLE PROFIT SHARING TRUST AN				1FE	418,403	110.7590	350,945	316,855	343,360	0	(7,569)	0	0	9.360	4.479	JJ	14,829	35,616	07/06/2004	01/01/2021
74456Q-AP-1	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1FE	868,350	120.9350	907,013	750,000	848,707	0	(3,764)	0	0	5.250	4.182	JJ	19,688	39,375	03/22/2012	07/01/2035
74456Q-BT-2	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1FE	999,270	102.3940	1,023,940	1,000,000	999,270	0	0	0	0	3.600	3.604	JD	2,500	0	12/04/2017	12/01/2047
745867-AX-9	PULTEGROUP INC			1,2	3FE	104,625	104.5000	104,500	100,000	104,521	0	(104)	0	0	5.000	4.375	JJ	2,306	0	09/25/2017	01/15/2027
747262-AS-2	QVC INC			1	2FE	96,969	105.0850	99,831	95,000	96,524	0	(207)	0	0	4.850	4.552	AO	1,152	4,608	09/19/2016	04/01/2024
749571-AB-1	RHP HOTEL PROPERTIES LP			1,2	4FE	84,900	101.5000	86,275	85,000	84,945	0	15	0	0	5.000	5.020	AO	897	4,250	10/07/2014	04/15/2021
75281A-BA-6	RANGE RESOURCES CORP			1,2	3FE	70,000	99.5000	69,650	70,000	70,000	0	0	0	0	5.000	4.999	MS	1,031	3,500	01/31/2017	03/15/2023
755111-BU-4	RAYTHEON CO			1	1FE	1,123,630	119.9860	1,199,860	1,000,000	1,108,689	0	(2,829)	0	0	4.875	4.134	AO	10,292	48,750	02/28/2012	10/15/2040
75625Q-AB-5	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1FE	1,614,944	103.3010	1,652,816	1,600,000	1,609,050	0	(1,467)	0	0	3.625	3.511	MS	16,111	58,000	09/26/2013	09/21/2023
75952A-AJ-6	RELIANT ENERGY MID-ATLANTIC POWER HOLDIN			1	5FE	144,875	59.0000	79,650	135,000	140,297	0	(1,421)	0	0	9.681	8.240	JJ	6,498	13,069	07/26/2013	07/02/2026
76009N-AH-3	RENT-A-CENTER INC			1,2	5FE	95,400	95.5000	85,950	90,000	90,866	0	(1,044)	0	0	6.625	5.475	MN	762	5,963	11/27/2013	11/15/2020
76117W-AB-5	RESOLUTE FOREST PRODUCTS INC			1,2	4FE	108,189	103.3750	124,050	120,000	110,911	0	1,150	0	0	5.875	7.486	MN	901	7,050	01/19/2016	05/15/2023
761735-AP-4	REYNOLDS GROUP ISSUER (LUXEMBOURG) SA		C	1,2	4FE	89,836	101.5000	88,528	87,220	88,208	0	(1,094)	0	0	5.750	4.266	AO	1,059	5,082	02/26/2016	10/15/2020
783764-AR-4	CALATLANTIC GROUP INC			1	3FE	131,188	107.2500	139,425	130,000	130,646	0	(118)	0	0	5.375	5.255	AO	1,747	6,988	11/28/2012	10/01/2022
78388J-AV-8	SBA COMMUNICATIONS CORP			1,2	4FE	125,365	102.7500	128,438	125,000	125,322	0	(36)	0	0	4.875	4.829	MS	2,031	6,365	09/29/2016	09/01/2024
78442F-EQ-7	NAVIENT CORP			1	3FE	159,738	99.7500	164,587	165,000	161,226	0	589	0	0	5.500	6.015	JJ	3,932	9,075	08/24/2015	01/25/2023
78454L-AL-4	SM ENERGY CO			1,2	4FE	126,200	97.0000	126,100	130,000	126,486	0	286	0	0	5.625	6.081	JD	609	7,313	04/24/2017	06/01/2025
797440-BF-0	SAN DIEGO GAS & ELECTRIC CO			1	1FE	1,421,994	121.5210	1,701,294	1,400,000	1,416,620	0	(575)	0	0	5.350	5.245	MN	9,571	74,900	06/21/2005	05/15/2035
797440-BQ-6	SAN DIEGO GAS & ELECTRIC CO			1,2	1FE	746,108	110.0370	825,278	750,000	746,518	0	80	0	0	4.300	4.331	AO	8,062	32,250	03/19/2012	04/01/2042
80874Y-AR-1	SCIENTIFIC GAMES INTERNATIONAL INC			1,2	4FE	79,500	105.3750	79,031	75,000	78,938	0	(563)	0	0	7.000	5.786	JJ	2,625	2,625	02/02/2017	01/01/2022
81211K-AU-4	SEALED AIR CORP			1,2	3FE	52,625	106.5000	53,250	50,000	51,801	0	(315)	0	0	5.250	4.439	AO	656	2,625	04/09/2015	04/01/2023
816196-AQ-2	SELECT MEDICAL CORP			1,2	4FE	95,347	102.6250	102,625	100,000	96,729	0	813	0	0	6.375	7.478	JD	531	6,375	05/27/2016	06/01/2021
816752-AC-3	SEMINOLE HARD ROCK ENTERTAINMENT INC			1,2	4FE	99,250	101.5000	101,500	100,000	99,597	0	105	0	0	5.875	6.009	MN	751	5,875	07/16/2014	05/15/2021
822582-AN-2	SHELL INTERNATIONAL FINANCE BV		C	1	1FE	2,508,503	127.1640	2,861,190	2,250,000	2,486,379	0	(5,909)	0	0	5.500	4.731	MS	33,000	123,750	12/11/2013	03/25/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	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 (Amor- tization) Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1FE	521,220	109.7140	548,570	500,000	521,014	0	(206)	0	0	4.200	3.956	MS	6,125	10,500	05/22/2017	03/16/2047
829259-AN-0	SINCLAIR TELEVISION GROUP INC			1,2	4FE	70,506	103.0000	72,100	70,000	70,280	0	(50)	0	0	6.125	6.026	AO	1,072	4,288	06/25/2013	10/01/2022
82967N-AS-7	SIRIUS XM RADIO INC			1,2	3FE	94,184	105.7500	95,175	90,000	93,413	0	(436)	0	0	6.000	5.297	JJ	2,490	5,400	09/19/2016	07/15/2024
842400-FT-5	SOUTHERN CALIFORNIA EDISON CO			1,2	1FE	1,004,750	103.9490	1,039,490	1,000,000	1,004,165	0	(108)	0	0	3.900	3.873	JD	3,250	39,000	11/21/2011	12/01/2041
84756N-AB-5	SPECTRA ENERGY PARTNERS LP			1,2	2FE	299,901	105.7220	317,166	300,000	299,962	0	10	0	0	4.600	4.604	JD	613	13,800	06/06/2011	06/15/2021
84756N-AD-1	SPECTRA ENERGY PARTNERS LP			1,2	2FE	498,825	108.7180	543,590	500,000	499,231	0	104	0	0	4.750	4.779	MS	6,993	23,750	09/16/2013	03/15/2024
84762L-AS-4	SPECTRUM BRANDS INC			1,2	3FE	79,002	105.8750	79,406	75,000	78,278	0	(469)	0	0	6.125	5.248	JD	204	4,594	09/19/2016	12/15/2024
847788-AT-3	SPEEDWAY MOTORSPORTS INC			1,2	3FE	101,111	103.2500	103,250	100,000	100,989	0	(122)	0	0	5.125	4.903	FA	2,135	3,844	04/24/2017	02/01/2023
85207U-AE-5	SPRINT CORP		C	1	4FE	199,178	105.8750	195,869	185,000	193,376	0	(1,973)	0	0	7.250	5.871	MS	3,949	13,413	11/14/2014	09/15/2021
85771P-AE-2	STATOIL ASA		C	1	1FE	2,224,320	108.1390	2,162,780	2,000,000	2,199,676	0	(5,186)	0	0	4.250	3.622	MN	8,972	85,000	11/14/2012	11/23/2041
858119-BF-6	STEEL DYNAMICS INC			1,2	3FE	102,275	105.7500	105,750	100,000	102,204	0	(71)	0	0	5.000	4.793	JD	222	5,125	04/24/2017	12/15/2026
864486-AH-8	SUBURBAN PROPANE PARTNERS LP			1,2	4FE	91,575	99.0000	89,100	90,000	91,429	0	(146)	0	0	5.500	5.206	JD	413	4,950	02/24/2017	06/01/2024
87264A-AP-0	T-MOBILE USA INC		C	1,2	3FE	215,000	109.1250	218,250	200,000	212,923	0	(1,902)	0	0	6.500	5.176	JJ	5,994	13,000	11/21/2016	01/15/2026
87612B-AP-7	TARGA RESOURCES PARTNERS LP			1,2	3FE	123,550	98.8750	128,538	130,000	125,047	0	709	0	0	4.250	5.007	MN	706	5,525	09/29/2016	11/15/2023
87612E-BF-2	TARGET CORP			1	1FE	994,200	97.3310	973,310	1,000,000	994,394	0	112	0	0	3.625	3.657	AO	7,653	36,250	04/04/2016	04/15/2046
87927Y-AA-0	TELECOM ITALIA SPA		C	1	3FE	100,500	106.7500	106,750	100,000	100,388	0	(50)	0	0	5.303	5.231	MN	457	5,303	07/10/2015	05/30/2024
88033G-CA-6	TENET HEALTHCARE CORP			1	3FE	109,748	99.7500	109,725	110,000	109,819	0	45	0	0	4.375	4.425	JJ	2,406	4,813	09/19/2016	10/01/2021
88037E-AJ-0	TENNECO INC			1,2	3FE	103,575	104.7500	104,750	100,000	103,316	0	(255)	0	0	5.375	4.902	JD	239	5,375	04/24/2017	12/15/2024
881609-BC-4	TESORO CORP			1,2	2FE	150,375	109.8920	164,838	150,000	150,343	0	(31)	0	0	5.125	5.093	JD	342	7,538	12/16/2016	12/15/2026
88160Q-AM-5	TESORO LOGISTICS LP			1,2	2FE	96,525	108.5000	97,650	90,000	95,570	0	(895)	0	0	6.375	5.027	MN	956	5,738	12/02/2016	05/01/2024
887228-AA-2	TIME INC			1,2	4FE	150,650	104.2500	161,588	155,000	151,800	0	602	0	0	5.750	6.292	AO	1,881	8,913	01/26/2016	04/15/2022
887317-AF-2	TIME WARNER INC			1	2FE	414,964	105.2250	420,900	400,000	404,178	0	(1,771)	0	0	4.875	4.372	MS	5,742	19,500	02/02/2011	03/15/2020
88732J-AW-8	SPECTRUM MANAGEMENT HOLDING COMPANY LLC			1	2FE	467,595	104.3610	469,625	450,000	454,864	0	(2,181)	0	0	5.000	4.451	FA	9,375	22,500	05/24/2011	02/01/2020
89153V-AG-4	TOTAL CAPITAL INTERNATIONAL SA		C	1	1FE	1,012,590	105.4370	1,054,370	1,000,000	1,008,193	0	(1,197)	0	0	3.700	3.548	JJ	17,061	37,000	02/11/2014	01/15/2024
89352H-AB-5	TRANSCANADA PIPELINES LTD			1	1FE	1,379,625	125.4160	1,567,700	1,250,000	1,365,469	0	(3,792)	0	0	5.850	5.067	MS	21,531	73,125	12/10/2013	03/15/2036
89352H-AF-6	TRANSCANADA PIPELINES LTD			1	1FE	1,051,090	102.7020	1,027,020	1,000,000	1,004,343	0	(6,679)	0	0	6.500	5.778	FA	24,556	65,000	05/08/2009	08/15/2018
893830-BE-8	TRANSOCEAN INC		C	1,2	4FE	74,900	108.1250	75,688	70,000	74,485	0	(415)	0	0	9.000	7.806	JJ	2,905	3,150	01/31/2017	07/15/2023
89837L-AA-3	TRUSTEES OF PRINCETON UNIVERSITY			1	1FE	996,200	103.2240	1,032,240	1,000,000	999,454	0	446	0	0	4.950	4.999	MS	16,500	49,500	01/13/2009	03/01/2019
90131H-AQ-8	21ST CENTURY FOX AMERICA INC			1	2FE	448,574	105.6920	475,614	450,000	449,495	0	147	0	0	4.500	4.539	FA	7,650	20,250	05/25/2011	02/15/2021
90320M-AA-3	UPCB FINANCE IV LIMITED		C	1,2	3FE	77,249	100.6900	75,518	75,000	77,166	0	(67)	0	0	5.375	5.133	JJ	1,859	4,031	09/01/2016	01/15/2025
904764-AH-0	UNILEVER CAPITAL CORP		C	1	1FE	1,225,734	130.2120	1,471,396	1,130,000	1,197,953	0	(2,941)	0	0	5.900	5.310	MN	8,519	66,670	05/25/2005	11/15/2032
904764-AH-0	UNILEVER CAPITAL CORP	SD	C	1	1FE	130,166	130.1610	156,193	120,000	127,224	0	(305)	0	0	5.900	5.309	MN	4,445	3,464	05/25/2005	11/15/2032
907818-DT-2	UNION PACIFIC CORP			1,2	1FE	1,730,940	118.2160	1,773,240	1,500,000	1,722,635	0	(5,016)	0	0	4.821	3.899	FA	30,131	72,315	04/14/2016	02/01/2044
907818-EN-4	UNION PACIFIC CORP			1,2	1FE	3,142,890	108.1870	3,245,610	3,000,000	3,141,674	0	(1,216)	0	0	4.000	3.731	AO	25,333	63,333	06/27/2017	04/15/2047
911312-AK-2	UNITED PARCEL SERVICE INC			1	1FE	1,001,460	103.7180	1,037,180	1,000,000	1,000,226	0	(172)	0	0	5.125	5.106	AO	12,812	51,250	03/20/2009	04/01/2019
911312-AN-6	UNITED PARCEL SERVICE INC			1,2	1FE	1,166,060	119.6080	1,196,080	1,000,000	1,144,797	0	(3,997)	0	0	4.875	3.899	MN	6,229	48,750	02/23/2012	11/15/2040
911312-AZ-9	UNITED PARCEL SERVICE INC			1,2	1FE	1,486,845	96.7200	1,450,800	1,500,000	1,487,177	0	274	0	0	3.400	3.447	MN	6,517	53,975	10/19/2016	11/15/2046
911365-BF-0	UNITED RENTALS (NORTH AMERICA) INC			1,2	3FE	131,575	105.2500	136,825	130,000	131,493	0	(82)	0	0	5.500	5.343	FA	2,701	4,773	04/24/2017	05/15/2027
913017-BJ-7	UNITED TECHNOLOGIES CORP			1	1FE	1,275,213	121.1140	1,513,925	1,250,000	1,269,029	0	(660)	0	0	5.400	5.265	MN	11,250	67,500	05/26/2005	05/01/2035
913017-BK-4	UNITED TECHNOLOGIES CORP			1	1FE	933,090	130.4640	978,480	750,000	905,057	0	(5,374)	0	0	6.050	4.400	JD	3,781	45,375	03/14/2012	06/01/2036
913017-CJ-6	UNITED TECHNOLOGIES CORP			1,2	1FE	1,491,435	100.1590	1,502,385	1,500,000	1,491,620	0	158	0	0	3.750	3.782	MN	9,375	56,250	10/27/2016	11/01/2046
91324P-CQ-3	UNITEDHEALTH GROUP INC			1	1FE	1,116,030	116.4580	1,164,580	1,000,000	1,112,944	0	(3,086)	0	0	4.625	3.741	JJ	21,326	23,125	04/18/2017	07/15/2035
914906-AP-7	UNIVISION COMMUNICATIONS INC			1,2	4FE	40,470	103.8750	39,473	38,000	39,157	0	(679)	0	0	6.750	5.456	MS	755	2,780	02/29/2016	09/15/2022
91911K-AK-8	VALEANT PHARMACEUTICALS INTERNATIONAL IN			1,2	3FE	63,825	107.0000	64,200	60,000	63,617	0	(208)	0	0	7.000	5.568	MS	1,237	2,030	08/31/2017	03/15/2024
92240M-BF-4	VECTOR GROUP LTD			1,2	3FE	99,038	103.5000	98,325	95,000	98,964	0	(73)	0	0	6.125	5.388	FA	2,424	0	10/27/2017	02/01/2025
92343V-BR-4	VERIZON COMMUNICATIONS INC			1	2FE	1,295,788	111.2640	1,446,432	1,300,000	1,297,333	0	393	0	0	5.150	5.192	MS	19,713	66,950	09/11/2013	09/15/2023
925524-BG-4	VIACOM INC (NEW)			1	2FE	449,046	104.1000	468,450	450,000	449,659	0	98	0	0	4.500	4.526	MS	6,750	20,250	04/26/2011	03/01/2021
92658T-AQ-1	VIDEOTRON LTD			1	3FE	61,875	105.2500	63,150	60,000	60,988	0	(192)	0	0	5.000	4.594	JJ	1,383	3,000	11/27/2012	07/15/2022
92769V-AF-6	VIRGIN MEDIA FINANCE PLC		C	1,2	4FE	129,045	102.6250	128,281	125,000	127,978	0	(441)	0	0	6.000	5.502	AO	1,583	7,500	02/29/2016	10/15/2024
949746-SH-5	WELLS FARGO & CO				1FE	3,833,080	98.0160	3,920,640	4,000,000	3,842,788	0	9,708	0	0	3.000	3.523	AO	22,667	60,000	05/09/2017	10/23/2026
95081Q-AM-6	WESCO DISTRIBUTION INC			1,2	4FE	100,225	102.7500	97,613	95,000	100,088	0	(137)	0	0	5.375	4.253	JD	227	2,553	10/27/2017	06/15/2024
958102-AL-9	WESTERN DIGITAL CORP			1,2	3FE	80,325	115.8750	92,700	80,000	80,287	0	(13)	0	0	10.500	10.419	AO	2,100	8,400	03/31/2016	04/01/2024
969457-BW-9	WILLIAMS COMPANIES INC			1,2	3FE	78,800	103.7500	83,000	80,000	78,950	0	135	0	0	4.550	4.788	JD	71	3,640	11/22/2016	06/24/2024
97381L-AB-4	WINDSTREAM SERVICES LLC			1,2	3FE	110,975	96.2500	110,688	115,000	110,989	0	14	0	0	8.625	9.259	AO	1,515	0	12/15/2017	10/31/2025
976656-CE-6	WISCONSIN ELECTRIC POWER CO			1,2	1FE	1,792,836	100.8670	1,815,606	1,800,000	1,793,573	0	155	0	0	3.650	3.672	JD	2,920	65,700	12/05/2012	12/15/2042
983130-AV-7	WYNN LAS VEGAS LLC			1,2	4FE	63,075	103.0000	61,800	60,000	62,960	0	(116)	0	0	5.500	4.658	MS	1,100	0	09/01/2017	03/01/2025
98389B-AM-2	XCEL ENERGY INC			1,2	2FE	447,197	104.2480	453,479	435,000	438,182	0	(1,602)	0	0	4.700	4.289	MN	2,612	20,445	04/14/2011	05/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98877D-AB-1	ZF NORTH AMERICA CAPITAL INC		C	1	3FE	61,687	105.0000	63,000	60,000	61,265	0	(263)	0	0	4.500	3.964	AO	465	2,700	05/12/2016	04/29/2022
989194-AM-7	ZAYO GROUP LLC			1,2	4FE	108,896	104.1550	109,363	105,000	108,318	0	(376)	0	0	6.000	5.453	AO	1,575	6,300	12/13/2016	04/01/2023
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						176,562,965	XXX	184,489,970	168,853,880	174,685,686	0	(300,636)	0	0	XXX	XXX	XXX	2,143,808	6,889,994	XXX	XXX
52523K-AG-9	LXS 0617 F41 - CMO/RMBS			4	1AM	669,627	95.6437	1,351,858	1,413,431	888,798	0	73,271	0	0	5.154	22.337	MON	6,071	73,726	10/04/2006	11/25/2036
73316P-CL-2	POPLR 052 M2 - CMO/RMBS			4	6FE	384,371	76.1927	619,405	812,945	402,115	0	6,026	0	0	4.511	11.328	MON	3,056	31,691	08/21/2006	04/25/2035
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,053,998	XXX	1,971,263	2,226,376	1,290,913	0	79,297	0	0	XXX	XXX	XXX	9,126	105,416	XXX	XXX
03063N-AK-3	ACRE 10ART B - CMBS			4	1FE	499,997	107.6483	538,242	500,000	499,834	0	(25)	0	0	6.031	6.101	MON	1,675	30,155	12/09/2010	01/14/2029
05357H-AJ-9	AVMT 13AVM C - CMBS			4	1FE	994,709	101.8320	1,018,320	1,000,000	997,377	0	669	0	0	3.743	3.911	MON	3,119	37,947	12/10/2013	12/07/2032
12508G-AX-4	CCUBS 17C1 AS - CMBS			4	1FE	1,029,928	102.7622	1,027,622	1,000,000	1,029,888	0	(40)	0	0	3.907	3.749	MON	3,256	3,256	11/21/2017	11/18/2050
12514M-BF-1	CD 16CD1 B - CMBS			4	1FE	2,574,897	95.4683	2,386,709	2,500,000	2,565,606	0	(6,917)	0	0	3.077	2.740	MON	6,410	76,925	08/10/2016	08/12/2049
12626L-BP-6	COMM 13CR11 B - CMBS			4	1FE	2,532,568	108.0679	2,431,528	2,250,000	2,467,498	0	(38,370)	0	0	5.159	3.330	MON	9,674	117,679	04/19/2016	08/12/2050
17322A-AD-4	CGCMT 14GC19 A4 - CMBS			4	1FE	2,018,326	106.0816	2,068,591	1,950,000	1,983,995	0	(5,287)	0	0	4.023	3.710	MON	6,537	78,449	04/09/2014	03/12/2047
17322A-AG-7	CGCMT 14GC19 B - CMBS			4	1FE	308,998	106.1401	318,420	300,000	305,797	0	(874)	0	0	4.805	4.461	MON	1,201	14,415	02/28/2014	03/12/2047
23312L-AT-5	DBJPM 16C1 AM - CMBS			4	1FE	2,059,980	100.7465	2,014,930	2,000,000	2,050,532	0	(5,619)	0	0	3.539	3.194	MON	5,898	70,780	03/31/2016	05/12/2049
23312V-AJ-5	DBJPM 16C3 B - CMBS			4	1FE	1,029,932	96.7709	967,709	1,000,000	1,026,140	0	(2,750)	0	0	3.264	2.927	MON	2,720	32,640	07/26/2016	08/12/2049
350910-AN-5	FTST 064TS A - CMBS			4	1FE	1,854,483	107.2237	1,935,909	1,805,486	1,819,206	0	(4,239)	0	0	5.401	5.155	MON	5,418	97,697	04/14/2011	12/13/2028
36253P-AG-7	GSMS 17GS6 AS - CMBS			4	1FE	4,377,479	101.6108	4,318,459	4,250,000	4,370,827	0	(6,652)	0	0	3.638	3.296	MON	12,885	90,192	05/19/2017	05/12/2050
46361T-AG-7	ICOT 13IRV B - CMBS			4	1FE	1,400,391	100.5842	1,508,764	1,500,000	1,437,635	0	9,778	0	0	3.279	4.106	MON	2,869	48,258	01/10/2014	05/15/2048
46361T-AJ-1	ICOT 13IRV C - CMBS			4	1FE	965,004	98.8854	988,854	1,000,000	972,499	0	905	0	0	3.279	3.425	MON	1,913	32,172	05/07/2013	05/15/2048
46638U-AK-2	JPMCC 12C8 B - CMBS			4	1FE	1,076,242	102.5517	1,076,793	1,050,000	1,062,763	0	(2,792)	0	0	3.977	3.687	MON	3,480	41,755	09/27/2012	10/17/2045
46639N-AV-3	JPMBB 13C12 B - CMBS			4	1FE	1,795,538	101.8197	1,832,755	1,800,000	1,796,626	0	195	0	0	4.091	4.197	MON	6,137	74,597	06/14/2013	07/17/2045
46645U-AY-3	JPMCC 16JP4 B - CMBS			4	1FE	5,149,980	102.2176	5,110,882	5,000,000	5,135,993	0	(13,679)	0	0	4.053	3.702	MON	16,886	202,630	12/05/2016	12/17/2049
67087M-AA-4	OBP 100BP CTF - CMBS			4	1FE	1,999,988	104.5585	2,091,170	2,000,000	1,996,737	0	(691)	0	0	4.646	4.668	MON	7,744	92,924	06/25/2010	07/15/2045
91830M-AJ-5	VNDO 13PENN C - CMBS			4	1FE	298,879	102.0525	306,158	300,000	299,307	0	107	0	0	3.947	4.076	MON	987	12,006	12/05/2013	12/14/2029
92890P-AH-7	WFRBS 13C14 B - CMBS			4	1FE	514,972	100.4802	502,401	500,000	508,007	0	(1,502)	0	0	3.841	3.509	MON	1,600	22,406	05/22/2013	06/15/2046
92938V-AT-2	WFRBS 14C19 B - CMBS			4	1FE	617,966	105.0460	630,276	600,000	612,255	0	(1,872)	0	0	4.723	4.353	MON	2,361	28,338	03/10/2014	03/15/2047
95000A-AZ-0	WFCM 15P2 B - CMBS			4	1FE	2,317,478	104.3356	2,347,550	2,250,000	2,304,960	0	(6,303)	0	0	4.255	3.905	MON	7,978	95,737	12/08/2015	12/17/2048
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						35,417,734	XXX	35,422,041	34,555,486	35,243,480	0	(85,956)	0	0	XXX	XXX	XXX	110,748	1,300,958	XXX	XXX
04248N-AA-1	ARMYHW 051 1A - ABS			1	1FE	1,463,011	117.5050	1,719,111	1,463,011	1,463,011	0	0	0	0	5.524	5.524	JD	3,592	81,434	04/13/2005	06/15/2050
05377R-CR-3	AESOP 171 B - ABS			4	1FE	2,249,065	100.6721	2,265,122	2,250,000	2,249,192	0	127	0	0	3.410	3.443	MON	2,344	58,609	03/08/2017	09/20/2023
14310G-AN-0	CGMS 133R AAR - CDO			4	1FE	2,350,000	100.0000	2,350,000	2,350,000	2,350,000	0	0	0	0	2.508	2.617	JAJO	4,257	0	11/13/2017	10/15/2030
26249E-AN-5	DRSLF 31R AR - CDO			4	1FE	1,500,000	100.3500	1,505,250	1,500,000	1,500,000	0	0	0	0	2.384	2.447	JAJO	7,449	17,625	03/22/2017	04/20/2026
284157-AA-2	EHGVT 14A A - ABS			4	1FE	233,311	98.7787	230,466	233,316	233,311	0	0	0	0	2.530	2.544	MON	98	6,514	10/22/2014	02/25/2027
501673-AA-5	LAAF 1 AR - ABS			4	2AM	196,858	88.5334	174,285	196,858	196,858	0	0	0	0	7.656	7.653	JD	670	19,446	04/13/1999	12/15/2026
553894-AA-4	MVWOT 161 A - ABS			4	1FE	1,884,566	98.8752	1,863,568	1,884,767	1,884,525	0	26	0	0	2.250	2.283	MON	1,414	43,562	08/02/2016	12/20/2033
82650H-AA-1	SRFC 133 A - ABS			4	1FE	38,834	99.8279	38,778	38,845	38,838	0	1	0	0	2.200	2.224	MON	26	973	10/29/2013	10/21/2030
82651Y-AA-3	SRFC 131 A - ABS			4	1FE	52,956	99.9463	52,939	52,967	52,961	0	1	0	0	1.590	1.603	MON	26	946	03/12/2013	11/20/2029
82652D-AA-8	SRFC 142 A - ABS			4	1FE	86,547	99.7964	86,384	86,560	86,550	0	2	0	0	2.050	2.065	MON	54	2,088	07/08/2014	06/20/2031
82652K-AA-2	SRFC 171 A - ABS			4	1FE	605,404	100.1189	606,165	605,445	605,405	0	1	0	0	2.910	2.911	MON	538	13,920	03/13/2017	03/20/2034
85172N-AA-0	SLFT 16A A - ABS			4	1FE	1,001,880	100.1474	1,001,474	1,000,000	1,001,204	0	(676)	0	0	2.900	2.833	MON	1,289	24,167	02/01/2017	11/15/2029
88433R-AC-6	WINDR 172 A - CDO		C	4	1FE	3,250,000	100.0000	3,250,000	3,250,000	3,250,000	0	0	0	0	2.544	2.597	JAJO	45,931	0	05/12/2017	07/22/2030
88576N-AB-4	HENDR 061 A2 - ABS			4	1FE	1,581,607	107.3381	1,708,488	1,591,688	1,599,559	0	(650)	0	0	5.560	5.513	MON	3,933	89,456	03/14/2006	03/15/2047
92348P-AC-6	VZOT 172 C - ABS			4	1FE	2,499,751	99.3219	2,483,048	2,500,000	2,499,799	0	48	0	0	2.380	2.395	MON	1,818	29,750	06/13/2017	12/20/2021
92912V-AN-5	VOYA 142R A1R - CDO			4	1FE	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	0	0	0	0	2.603	2.641	JAJO	8,244	18,921	04/03/2017	04/17/2030
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						20,493,788	XXX	20,835,076	20,503,457	20,511,212	0	(1,119)	0	0	XXX	XXX	XXX	81,684	407,410	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						233,528,485	XXX	242,718,350	226,139,200	231,731,291	0	(308,414)	0	0	XXX	XXX	XXX	2,345,366	8,703,778	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
7799999. Total - Issuer Obligations						308,071,384	XXX	326,845,291	291,999,499	304,939,878	0	(598,963)	0	0	XXX	XXX	XXX	3,864,295	12,921,699	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						21,724,180	XXX	23,644,836	22,836,836	22,050,954	0	93,265	0	0	XXX	XXX	XXX	79,935	988,025	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						35,417,734	XXX	35,422,041	34,555,486	35,243,480	0	(85,956)	0	0	XXX	XXX	XXX	110,748	1,300,958	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						22,688,432	XXX	23,197,127	22,523,457	22,693,627	0	(5,268)	0	0	XXX	XXX	XXX	101,515	519,575	XXX	XXX
8199999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						387,901,729	XXX	409,109,296	371,915,278	384,927,939	0	(596,921)	0	0	XXX	XXX	XXX	4,156,494	15,730,257	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 Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation	Date Acquired
269809-20-8	EAGLE POINT CREDIT COMPANY INC			0.000	25.00	0.000	0	25.500	0	0	88,375	0	0	0	0	0	0	0	RP1LZ	02/01/2017
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							0	XXX	0	0	88,375	0	0	0	0	0	0	0	XXX	XXX
8999999 - Total Preferred Stocks							0	XXX	0	0	88,375	0	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
001055-10-2	AFLAC ORD			115.000	10,095	87.780	10,095	5,563	0	209	0	2,091	0	2,091	0	L	09/28/2010
00130H-10-5	AES ORD			258.000	2,794	10.830	2,794	2,453	0	124	0	(204)	0	(204)	0	L	12/23/2015
00206R-10-2	AT&T ORD			2,167.000	84,253	38.880	84,253	50,187	0	4,247	0	(7,910)	0	(7,910)	0	L	10/28/2016
002824-10-0	ABBOTT LABORATORIES ORD			6,007.998	342,876	57.070	342,876	223,575	0	6,515	0	111,998	0	111,998	0	L	01/04/2017
00287Y-10-9	ABBVIE ORD			501.000	48,452	96.710	48,452	11,605	0	1,252	0	16,685	0	16,685	0	L	11/27/2017
00507V-10-9	ACTIVISION BLIZZARD ORD			295.000	18,679	63.320	18,679	13,679	0	53	0	4,519	0	4,519	0	L	11/27/2017
00508Y-10-2	ACUITY BRANDS ORD			17.000	2,992	176.000	2,992	2,717	0	0	0	275	0	275	0	L	11/27/2017
00724F-10-1	ADOBE SYSTEM ORD			174.000	30,492	175.240	30,492	5,356	0	0	0	12,578	0	12,578	0	L	03/28/2007
00751Y-10-6	ADVANCE AUTO PARTS ORD			30.000	2,991	99.690	2,991	2,697	2	0	0	294	0	294	0	L	11/27/2017
00773T-10-1	ADVANSIX ORD			10.000	421	42.070	421	42	0	0	0	199	0	199	0	L	11/20/2007
00817Y-10-8	AETNA ORD			1,253.000	226,029	180.390	226,029	137,868	0	2,213	0	70,644	0	70,644	0	L	11/11/2016
008252-10-8	AFFILIATED MANAGERS GROUP ORD			2.000	411	205.250	411	289	0	2	0	120	0	120	0	L	07/25/2016
00846U-10-1	AGILENT TECHNOLOGIES ORD			110.000	7,367	66.970	7,367	2,656	16	58	0	2,355	0	2,355	0	L	03/28/2007
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			90.000	14,767	164.080	14,767	6,157	86	334	0	1,823	0	1,823	0	L	03/28/2007
00971T-10-1	AKAMAI TECHNOLOGIES ORD			57.000	3,707	65.040	3,707	994	0	0	0	(93)	0	(93)	0	L	07/24/2007
011659-10-9	ALASKA AIR GROUP ORD			13.000	956	73.510	956	802	0	29	0	(198)	0	(198)	0	L	06/14/2016
012653-10-1	ALBEMARLE ORD			44.000	5,627	127.890	5,627	5,354	14	15	0	230	0	230	0	L	11/27/2017
013817-50-7	ARCONIC ORD			41.000	1,117	27.250	1,117	886	0	10	0	357	0	357	0	L	09/27/2016
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD			35.000	4,571	130.590	4,571	4,077	32	60	0	494	0	494	0	L	05/31/2017
015351-10-9	ALEXION PHARMACEUTICALS ORD			20.000	2,392	119.590	2,392	2,438	0	0	0	(55)	0	(55)	0	L	11/26/2013
016255-10-1	ALIGN TECHNOLOGY ORD			30.000	6,666	222.190	6,666	5,257	0	0	0	1,409	0	1,409	0	L	08/28/2017
018581-10-8	ALLIANCE DATA SYSTEMS ORD			19.000	4,816	253.480	4,816	4,101	0	40	0	475	0	475	0	L	12/29/2016
020002-10-1	ALLSTATE ORD			130.000	13,612	104.710	13,612	3,905	48	217	0	3,977	0	3,977	0	L	07/24/2007
02079K-10-7	ALPHABET CL C ORD			95.000	99,408	1,046.400	99,408	20,847	0	0	0	26,085	0	26,085	0	L	04/03/2014
02079K-30-5	ALPHABET CL A ORD			322.000	339,195	1,053.400	339,195	147,543	0	0	0	84,026	0	84,026	0	L	03/06/2015
021346-10-1	ALTABA INC.			45.000	3,143	69.850	3,143	549	0	0	0	1,403	0	1,403	0	L	10/17/2007
02209S-10-3	ALTRIA GROUP ORD			561.000	40,061	71.410	40,061	11,192	370	1,408	0	2,126	0	2,126	0	L	03/28/2007
023135-10-6	AMAZON COM ORD			136.000	159,048	1,169.470	159,048	19,078	0	0	0	55,053	0	55,053	0	L	10/18/2017
023608-10-2	AMEREN ORD			74.000	4,365	58.990	4,365	3,797	0	132	0	483	0	483	0	L	09/27/2016
02376R-10-2	AMERICAN AIRLINES GROUP ORD			175.000	9,105	52.030	9,105	6,723	0	70	0	935	0	935	0	L	10/28/2016
025537-10-1	AMERICAN ELECTRIC POWER ORD			200.000	14,714	73.570	14,714	5,052	0	478	0	2,122	0	2,122	0	L	03/28/2007
025816-10-9	AMERICAN EXPRESS ORD			265.000	26,317	99.310	26,317	5,490	0	347	0	6,686	0	6,686	0	L	09/27/2016
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			405.000	24,130	59.580	24,130	12,824	0	526	0	(2,321)	0	(2,321)	0	L	09/19/2012
03027X-10-0	AMERICAN TOWER REIT			170.000	24,254	142.670	24,254	7,482	119	425	0	6,288	0	6,288	0	L	11/20/2007
030420-10-3	AMERICAN WATER WORKS ORD			34.000	3,111	91.490	3,111	2,326	0	55	0	650	0	650	0	L	03/15/2016
03073E-10-5	AMERISOURCEBERGEN ORD			56.000	5,142	91.820	5,142	1,351	0	83	0	763	0	763	0	L	08/14/2014
03076C-10-6	AMERIPRISE FINANCE ORD			50.000	8,474	169.470	8,474	1,168	0	162	0	2,927	0	2,927	0	L	03/28/2007
031100-10-0	AMETEK ORD			60.000	4,348	72.470	4,348	2,728	0	22	0	1,432	0	1,432	0	L	02/09/2016
031162-10-0	AMGEN ORD			243.000	42,258	173.900	42,258	13,513	0	1,144	0	6,729	0	6,729	0	L	03/28/2011
032095-10-1	AMPHENOL CL A ORD			119.000	10,448	87.800	10,448	2,903	23	85	0	2,451	0	2,451	0	L	11/20/2012
032511-10-7	ANADARKO PETROLEUM ORD			220.000	11,801	53.640	11,801	9,283	0	37	0	(1,534)	0	(1,534)	0	L	08/28/2017
032654-10-5	ANALOG DEVICES ORD			138.000	12,286	89.030	12,286	3,792	0	240	0	2,092	0	2,092	0	L	03/10/2017
03349M-10-5	ANDEAVOR ORD			49.000	5,603	114.340	5,603	645	0	127	0	1,318	0	1,318	0	L	10/17/2007
036752-10-3	ANTHEM ORD			85.000	19,126	225.010	19,126	4,228	0	230	0	6,905	0	6,905	0	L	12/03/2014
037411-10-5	APACHE ORD			24.000	1,013	42.220	1,013	941	0	24	0	(510)	0	(510)	0	L	08/26/2015
03748R-10-1	APARTMENT INVST MGT CL A REIT ORD			83.000	3,628	43.710	3,628	835	0	120	0	(144)	0	(144)	0	L	03/28/2007
037833-10-0	APPLE ORD			2,969.000	502,444	169.230	502,444	117,165	0	7,304	0	158,574	0	158,574	0	L	05/12/2015
038222-10-5	APPLIED MATERIAL ORD			418.000	21,368	51.120	21,368	4,560	0	167	0	7,879	0	7,879	0	L	01/26/2012
052769-10-6	AUTODESK ORD			50.000	5,242	104.830	5,242	1,271	0	0	0	1,541	0	1,541	0	L	03/28/2007
053015-10-3	AUTOMATIC DATA PROCESSING ORD			134.000	15,703	117.190	15,703	4,402	84	306	0	1,931	0	1,931	0	L	12/17/2008
053332-10-2	AUTOZONE ORD			7.000	4,980	711.370	4,980	2,630	0	0	0	(549)	0	(549)	0	L	03/28/2012
053484-10-1	AVALONBAY COMMUNITIES REIT ORD			51.000	9,099	178.410	9,099	2,995	72	286	0	64	0	64	0	L	03/28/2007
054937-10-7	BB AND T ORD			285.000	14,170	49.720	14,170	8,360	0	359	0	770	0	770	0	L	08/14/2014
05722G-10-0	BAKER HUGHES CL A ORD			146.000	4,619	31.640	4,619	4,438	0	0	0	181	0	181	0	L	11/27/2017

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
058498-10-6	BALL ORD			74.000	2,801	37.850	2,801	2,677	0	27	0	23	0	23	0	L	12/23/2015
060505-10-4	BANK OF AMERICA ORD			2,867.000	84,634	29.520	84,634	25,638	0	1,116	0	21,188	0	21,188	0	L	11/27/2017
064058-10-0	BANK OF NEW YORK MELLON ORD			242.000	13,034	53.860	13,034	6,593	0	208	0	1,568	0	1,568	0	L	11/17/2009
071813-10-9	BAXTER INTERNATIONAL ORD			159.000	10,278	64.640	10,278	3,559	25	92	0	3,228	0	3,228	0	L	12/17/2008
075887-10-9	BECTON DICKINSON ORD			81.092	17,359	214.060	17,359	6,515	0	221	0	3,638	0	3,638	0	L	12/29/2017
084670-70-2	BERKSHIRE HATHWAY CL B ORD			1,109.000	219,826	198.220	219,826	134,407	0	0	0	35,370	0	35,370	0	L	10/18/2017
086516-10-1	BEST BUY ORD			118.000	8,079	68.470	8,079	3,815	0	160	0	3,044	0	3,044	0	L	07/25/2016
09062X-10-3	BIOGEN ORD			85.000	27,078	318.570	27,078	3,511	0	0	0	23,567	0	23,567	0	L	03/28/2007
09075E-10-0	BIOVERATIV ORD			42.000	2,265	53.920	2,265	297	0	0	0	1,967	0	1,967	0	L	03/28/2007
09247X-10-1	BLACKROCK ORD			59.000	30,309	513.710	30,309	11,699	0	590	0	7,857	0	7,857	0	L	11/20/2012
093671-10-5	H&R BLOCK ORD			80.000	2,098	26.220	2,098	953	19	74	0	258	0	258	0	L	01/27/2009
097023-10-5	BOEING ORD			165.000	48,660	294.910	48,660	7,041	0	984	0	22,973	0	22,973	0	L	03/28/2007
099724-10-6	BORGWARNER ORD			2,833.000	144,738	51.090	144,738	118,120	0	1,666	0	32,984	0	32,984	0	L	05/18/2017
101121-10-1	BOSTON PROPERTIES REIT ORD			26.000	3,381	130.030	3,381	3,230	21	78	0	111	0	111	0	L	11/19/2015
101137-10-7	BOSTON SCIENTIFIC ORD			535.000	13,263	24.790	13,263	3,066	0	0	0	1,691	0	1,691	0	L	08/20/2008
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD			1,284.998	75,352	58.640	75,352	74,108	0	0	0	1,244	0	1,244	0	L	11/02/2017
110122-10-8	BRISTOL MYERS SQUIBB ORD			597.000	36,584	61.280	36,584	14,811	0	931	0	1,695	0	1,695	0	L	03/28/2011
110448-10-7	BRITISH AMERICAN TOBACCO ADR REP ORD		C	0.997	67	67.010	67	69	1	109	0	(2)	0	(2)	0	L	07/25/2017
115637-20-9	BROWN FORMAN CL B ORD			80.000	5,494	68.670	5,494	1,387	16	66	0	1,900	0	1,900	0	L	03/28/2007
124857-20-2	CBS CL B ORD			175.000	10,325	59.000	10,325	1,433	32	126	0	(809)	0	(809)	0	L	03/28/2007
125269-10-0	CF INDUSTRIES HOLDINGS ORD			90.000	3,829	42.540	3,829	2,086	0	108	0	995	0	995	0	L	12/17/2010
12541W-20-9	CH ROBINSON WORLDWIDE ORD			47.000	4,187	89.090	4,187	3,328	0	43	0	859	0	859	0	L	08/28/2017
125509-10-9	CIGNA ORD			105.000	21,324	203.090	21,324	1,769	0	4	0	7,319	0	7,319	0	L	03/28/2007
12572Q-10-5	CME GROUP CL A ORD			108.000	15,773	146.050	15,773	11,048	378	317	0	3,105	0	3,105	0	L	03/30/2017
125896-10-0	CMS ENERGY ORD			130.000	6,149	47.300	6,149	1,539	0	173	0	738	0	738	0	L	03/28/2007
126408-10-3	CSX ORD			218.000	11,992	55.010	11,992	5,797	0	170	0	4,159	0	4,159	0	L	03/28/2011
12650T-10-4	CSRA ORD			10.000	299	29.920	299	184	0	4	0	(19)	0	(19)	0	L	03/28/2007
126650-10-0	CVS HEALTH ORD			346.000	25,085	72.500	25,085	9,868	0	692	0	(2,218)	0	(2,218)	0	L	11/17/2009
12673P-10-5	CA ORD			95.000	3,162	33.280	3,162	1,673	0	97	0	143	0	143	0	L	03/28/2007
127097-10-3	CABOT OIL & GAS ORD			153.000	4,376	28.600	4,376	2,126	0	25	0	831	0	831	0	L	02/22/2017
13057Q-20-6	CALIFORNIA RESOURCES ORD			3.000	58	19.430	58	12	0	0	0	(6)	0	(6)	0	L	12/01/2014
14040H-10-5	CAPITAL ONE FINANCIAL ORD			157.000	15,634	99.580	15,634	6,081	0	274	0	1,937	0	1,937	0	L	07/25/2016
14149Y-10-8	CARDINAL HEALTH ORD			5.000	306	61.270	306	171	2	9	0	(54)	0	(54)	0	L	03/28/2007
143130-10-2	CARMAX ORD			68.000	4,361	64.130	4,361	2,283	0	0	0	(18)	0	(18)	0	L	06/25/2013
143658-30-0	CARNIVAL ORD			130.000	8,628	66.370	8,628	4,556	0	208	0	1,860	0	1,860	0	L	05/21/2008
149123-10-1	CATERPILLAR ORD			203.000	31,989	157.580	31,989	13,455	0	635	0	13,163	0	13,163	0	L	11/20/2007
151020-10-4	CELGENE ORD			308.000	32,143	104.360	32,143	11,542	0	0	0	(2,977)	0	(2,977)	0	L	11/27/2017
15135B-10-1	CENTENE ORD			57.000	5,750	100.880	5,750	3,901	0	0	0	1,899	0	1,899	0	L	05/31/2017
15189T-10-7	CENTERPOINT ENERGY ORD			190.000	5,388	28.360	5,388	3,418	0	203	0	707	0	707	0	L	03/28/2007
156700-10-6	CENTURYLINK ORD			515.998	8,607	16.680	8,607	9,881	0	279	0	(1,274)	0	(1,274)	0	L	11/01/2017
156782-10-4	CERNER ORD			120.000	8,087	67.390	8,087	3,982	0	0	0	2,402	0	2,402	0	L	10/19/2011
16119P-10-8	CHARTER COMMUNICATIONS, INC.			448.000	150,510	335.960	150,510	88,208	0	0	0	21,041	0	21,041	0	L	05/31/2017
163851-10-8	CHEMOURS ORD			2.000	100	50.060	100	11	0	0	0	56	0	56	0	L	08/14/2014
166764-10-0	CHEVRON ORD			685.000	85,755	125.190	85,755	41,743	0	2,875	0	6,184	0	6,184	0	L	05/31/2017
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			11.000	3,179	289.030	3,179	3,165	0	0	0	(971)	0	(971)	0	L	05/26/2011
171340-10-2	CHURCH AND DWIGHT ORD			9.000	452	50.170	452	391	0	27	0	54	0	54	0	L	02/09/2016
171798-10-1	CIMAREX ENERGY ORD			1,614.000	196,924	122.010	196,924	178,004	0	407	0	(14,134)	0	(14,134)	0	L	12/14/2017
172062-10-1	CINCINNATI FINANCIAL ORD			90.000	6,747	74.970	6,747	2,616	45	223	0	(70)	0	(70)	0	L	03/28/2007
17275R-10-2	CISCO SYSTEMS ORD			1,640.000	62,812	38.300	62,812	26,732	0	1,853	0	13,251	0	13,251	0	L	03/28/2007
172908-10-5	CINTAS ORD			50.000	7,792	155.830	7,792	2,271	0	81	0	2,014	0	2,014	0	L	06/25/2013
172967-42-4	CITIGROUP ORD			5,158.000	383,807	74.410	383,807	230,108	0	4,807	0	78,029	0	78,029	0	L	08/28/2017
174610-10-5	CITIZENS FINANCIAL GROUP ORD			248.000	10,411	41.980	10,411	4,829	0	159	0	1,575	0	1,575	0	L	02/09/2016
177376-10-0	CITRIX SYSTEMS ORD			50.000	4,400	88.000	4,400	943	0	0	0	3,457	0	3,457	0	L	03/28/2007
189054-10-9	CLOROX ORD			45.000	6,693	148.740	6,693	3,238	0	148	0	1,292	0	1,292	0	L	11/20/2012

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
191216-10-0	COCA-COLA ORD			1,278.000	58,635	45.880	58,635	27,195	0	1,976	0	5,649	0	5,649	0	L	05/08/2006
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			197.000	13,991	71.020	13,991	5,977	0	89	0	2,953	0	2,953	0	L	09/28/2010
194162-10-3	COLGATE PALMOLIVE ORD			256.000	19,315	75.450	19,315	7,108	0	407	0	2,563	0	2,563	0	L	07/25/2016
20030N-10-1	COMCAST CL A ORD			5,290.000	211,865	40.050	211,865	78,785	0	3,227	0	29,227	0	29,227	0	L	08/29/2013
200340-10-7	COMERICA ORD			50.000	4,341	86.810	4,341	1,338	15	51	0	935	0	935	0	L	08/20/2008
205887-10-2	CONAGRA BRANDS ORD			70.000	2,637	37.670	2,637	1,296	0	58	0	(132)	0	(132)	0	L	11/20/2007
20605P-10-1	CONCHO RESOURCES ORD			60.000	9,013	150.220	9,013	6,054	0	0	0	1,057	0	1,057	0	L	03/15/2016
20825C-10-4	CONOCOPHILLIPS ORD			484.000	26,567	54.890	26,567	20,911	0	441	0	2,880	0	2,880	0	L	07/27/2017
209115-10-4	CONSOLIDATED EDISON ORD			70.000	5,947	84.950	5,947	2,713	0	193	0	789	0	789	0	L	04/17/2009
21036P-10-8	CONSTELLATION BRANDS CL A ORD			65.000	14,857	228.570	14,857	2,938	0	127	0	4,892	0	4,892	0	L	06/25/2013
219350-10-5	CORNING ORD			146.000	4,671	31.990	4,671	1,937	0	118	0	1,127	0	1,127	0	L	03/28/2007
22160K-10-5	COSTCO WHOLESALE ORD			142.000	26,429	186.120	26,429	7,628	0	1,271	0	3,693	0	3,693	0	L	03/28/2007
222070-20-3	COTY CL A ORD			4,227.004	84,075	19.890	84,075	97,758	0	2,044	0	7,070	0	7,070	0	L	10/18/2017
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD			110.000	12,211	111.010	12,211	5,814	0	429	0	2,666	0	2,666	0	L	12/16/2014
231021-10-6	CUMMINS ORD			70.000	12,365	176.640	12,365	1,990	0	295	0	2,798	0	2,798	0	L	12/21/2007
23331A-10-9	D R HORTON ORD			110.000	5,618	51.070	5,618	778	0	47	0	2,611	0	2,611	0	L	03/28/2007
233331-10-7	DTE ENERGY ORD			50.000	5,473	109.460	5,473	2,408	44	165	0	548	0	548	0	L	03/28/2007
23355L-10-6	DXC TECHNOLOGY ORD			110.002	10,439	94.900	10,439	5,781	20	33	0	4,248	0	4,248	0	L	07/27/2017
235851-10-2	DANAHER ORD			210.000	19,492	92.820	19,492	6,135	29	114	0	3,146	0	3,146	0	L	10/17/2007
237194-10-5	DARDEN RESTAURANTS ORD			10.000	960	96.020	960	251	0	24	0	233	0	233	0	L	03/28/2007
23918K-10-8	DAVITA ORD			20.000	1,445	72.250	1,445	534	0	0	0	161	0	161	0	L	10/30/2008
244199-10-5	DEERE ORD			114.000	17,842	156.510	17,842	6,258	68	274	0	6,096	0	6,096	0	L	10/19/2011
247361-70-2	DELTA AIR LINES ORD			255.000	14,280	56.000	14,280	5,970	0	259	0	1,737	0	1,737	0	L	09/18/2013
24906P-10-9	DENTSPLY SIRONA ORD			91.000	5,991	65.830	5,991	5,128	8	11	0	596	0	596	0	L	10/18/2017
25179M-10-3	DEVON ENERGY ORD			2,880.000	119,232	41.400	119,232	107,820	0	45	0	11,412	0	11,412	0	L	12/20/2017
254687-10-6	WALT DISNEY ORD			1,647.000	177,069	107.510	177,069	69,060	1,383	2,569	0	5,419	0	5,419	0	L	10/28/2016
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			3,992.000	307,065	76.920	307,065	234,783	0	2,658	0	61,403	0	61,403	0	L	09/21/2017
25470F-10-4	DISCOVERY COMMUNICATIONS SRS A ORD			105.000	2,350	22.380	2,350	2,116	0	0	0	(528)	0	(528)	0	L	06/22/2010
25470M-10-9	DISH NETWORK CL A ORD			90.000	4,298	47.750	4,298	4,466	0	0	0	(168)	0	(168)	0	L	11/27/2017
256677-10-5	DOLLAR GENERAL ORD			85.000	7,906	93.010	7,906	4,294	0	88	0	1,610	0	1,610	0	L	06/25/2013
256746-10-8	DOLLAR TREE ORD			95.000	10,194	107.310	10,194	3,973	0	0	0	2,862	0	2,862	0	L	01/26/2012
25746U-10-9	DOMINION ENERGY ORD			210.000	17,023	81.060	17,023	9,162	0	637	0	939	0	939	0	L	10/17/2007
260003-10-8	DOVER ORD			40.000	4,040	100.990	4,040	1,279	0	73	0	1,042	0	1,042	0	L	10/21/2005
26078J-10-0	DOWDUPONT ORD			800.000	56,976	71.220	56,976	16,966	0	304	0	40,010	0	40,010	0	L	07/24/2009
26138E-10-9	DR PEPPER SNAPPLE GROUP ORD			45.000	4,368	97.060	4,368	1,477	26	102	0	288	0	288	0	L	02/25/2013
26441C-20-4	DUKE ENERGY ORD			220.000	18,504	84.110	18,504	12,055	0	768	0	1,428	0	1,428	0	L	07/03/2012
26875P-10-1	EOG RESOURCES ORD			227.000	24,496	107.910	24,496	12,980	0	132	0	2,264	0	2,264	0	L	08/28/2017
26884L-10-9	EQT ORD			28.000	1,594	56.920	1,594	1,709	0	3	0	(115)	0	(115)	0	L	03/30/2017
269246-40-1	E TRADE FINANCIAL ORD			134.000	6,642	49.570	6,642	3,337	0	0	0	1,999	0	1,999	0	L	08/26/2015
277432-10-0	EASTMAN CHEMICAL ORD			952.000	88,193	92.640	88,193	71,236	533	1,989	0	16,593	0	16,593	0	L	08/25/2016
278642-10-3	EBAY ORD			375.000	14,153	37.740	14,153	1,850	0	0	0	3,019	0	3,019	0	L	03/28/2007
278865-10-0	ECOLAB ORD			130.000	17,443	134.180	17,443	6,148	53	192	0	2,205	0	2,205	0	L	01/23/2013
281020-10-7	EDISON INTERNATIONAL ORD			160.000	10,118	63.240	10,118	5,565	97	347	0	(1,400)	0	(1,400)	0	L	03/28/2007
28176E-10-8	EDWARDS LIFESCIENCES ORD			100.000	11,271	112.710	11,271	3,914	0	0	0	1,901	0	1,901	0	L	01/26/2012
285512-10-9	ELECTRONIC ARTS ORD			87.000	9,140	105.060	9,140	1,264	0	0	0	2,288	0	2,288	0	L	03/28/2007
291011-10-4	EMERSON ELECTRIC ORD			251.000	17,492	69.690	17,492	12,703	0	414	0	3,037	0	3,037	0	L	07/27/2017
29364G-10-3	ENTERGY ORD			83.000	6,755	81.390	6,755	5,289	0	291	0	657	0	657	0	L	08/26/2015
29414D-10-0	ENVISION HEALTHCARE ORD			48.000	1,659	34.560	1,659	1,444	0	0	0	215	0	215	0	L	11/27/2017
294429-10-5	EQUIFAX ORD			70.000	8,254	117.920	8,254	2,568	0	109	0	(22)	0	(22)	0	L	03/28/2007
29444U-70-0	EQUINIX REIT			15.996	7,250	453.220	7,250	3,925	0	128	0	1,533	0	1,533	0	L	04/23/2015
29476L-10-7	EQUITY RESIDENTIAL REIT ORD			119.000	7,589	63.770	7,589	5,790	60	210	0	(70)	0	(70)	0	L	12/29/2016
297178-10-5	ESSEX PROPERTY REIT ORD			25.000	6,034	241.370	6,034	5,738	44	131	0	222	0	222	0	L	12/29/2016
30040W-10-8	EVERSOURCE ENERGY ORD			110.000	6,950	63.180	6,950	3,859	0	209	0	875	0	875	0	L	01/26/2012
30161N-10-1	EXELON ORD			350.000	13,794	39.410	13,794	9,851	0	467	0	1,372	0	1,372	0	L	10/19/2015

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
30212P-30-3	EXPEDIA ORD			48.000	5,749	119.770	5,749	5,764	0	27	0	(25)	0	(25)	0	L	11/27/2017
30219G-10-8	EXPRESS SCRIPTS HOLD ORD			210.000	15,674	74.640	15,674	10,383	0	0	0	1,229	0	1,229	0	L	04/03/2012
30225T-10-2	EXTRA SPACE STORAGE REIT ORD			53.000	4,635	87.450	4,635	3,826	0	165	0	541	0	541	0	L	10/28/2016
30231G-10-2	EXXON MOBIL ORD			1,289.000	107,812	83.640	107,812	62,525	0	3,936	0	(8,390)	0	(8,390)	0	L	10/18/2017
302491-30-3	FMC ORD			20.000	1,893	94.660	1,893	783	3	13	0	762	0	762	0	L	11/20/2012
30303M-10-2	FACEBOOK CL A ORD			779.000	137,462	176.460	137,462	49,048	0	0	0	46,745	0	46,745	0	L	05/31/2017
311900-10-4	FASTENAL ORD			260.000	14,219	54.690	14,219	9,617	0	160	0	2,417	0	2,417	0	L	10/12/2017
313747-20-6	FEDERAL REIT ORD			28.000	3,719	132.810	3,719	3,623	28	4	0	114	0	114	0	L	10/18/2017
31428X-10-6	FEDEX ORD			107.000	26,701	249.540	26,701	6,864	54	194	0	6,777	0	6,777	0	L	12/17/2008
315616-10-2	F5 NETWORKS ORD			24.000	3,149	131.220	3,149	2,753	0	0	0	(324)	0	(324)	0	L	08/14/2014
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			80.000	7,527	94.090	7,527	1,456	0	93	0	1,476	0	1,476	0	L	03/28/2007
316773-10-0	FIFTH THIRD BANCORP ORD			371.000	11,256	30.340	11,256	6,667	59	215	0	1,250	0	1,250	0	L	06/14/2016
33616C-10-0	FIRST REPUBLIC BANK ORD			820.000	71,045	86.640	71,045	76,504	0	273	0	(5,459)	0	(5,459)	0	L	11/09/2017
337738-10-8	FISERV ORD			78.000	10,228	131.130	10,228	4,558	0	0	0	1,938	0	1,938	0	L	01/22/2014
337932-10-7	FIRSTENERGY ORD			166.000	5,083	30.620	5,083	5,158	0	239	0	(58)	0	(58)	0	L	12/29/2016
343412-10-2	FLUOR ORD			55.000	2,841	51.650	2,841	2,076	12	12	0	765	0	765	0	L	08/28/2017
345370-86-0	FORD MOTOR ORD			11,503.000	143,672	12.490	143,672	137,773	0	7,477	0	4,141	0	4,141	0	L	06/10/2016
34959J-10-8	FORTIVE ORD			105.000	7,597	72.350	7,597	1,960	0	29	0	1,966	0	1,966	0	L	10/17/2007
35086T-10-9	FOUR CORNERS PROPERTY ORD			4.000	103	25.700	103	44	1	4	0	21	0	21	0	L	03/02/2016
354613-10-1	FRANKLIN RESOURCES ORD			2,128.000	92,206	43.330	92,206	74,502	489	1,702	0	7,980	0	7,980	0	L	09/27/2016
35671D-85-7	FREEPORT MCMORAN ORD			445.000	8,437	18.960	8,437	5,277	0	0	0	2,568	0	2,568	0	L	04/19/2016
36174X-10-1	GGP ORD			210.000	4,912	23.390	4,912	4,288	46	239	0	(334)	0	(334)	0	L	01/22/2014
363576-10-9	ARTHUR J GALLAGHER ORD			42.000	2,658	63.280	2,658	2,139	0	66	0	475	0	475	0	L	09/27/2016
364760-10-8	GAP ORD			50.000	1,703	34.060	1,703	876	0	46	0	581	0	581	0	L	03/28/2007
369550-10-8	GENERAL DYNAMICS ORD			118.000	24,007	203.450	24,007	9,067	0	416	0	3,633	0	3,633	0	L	03/28/2007
369604-10-3	GENERAL ELECTRIC ORD			2,275.000	39,699	17.450	39,699	34,983	273	2,184	0	(32,191)	0	(32,191)	0	L	03/03/2010
370334-10-4	GENERAL MILLS ORD			240.000	14,230	59.290	14,230	8,493	0	466	0	(595)	0	(595)	0	L	04/13/2010
37045V-10-0	GENERAL MOTORS ORD			455.000	18,650	40.990	18,650	13,761	0	692	0	2,798	0	2,798	0	L	07/25/2016
372460-10-5	GENUINE PARTS ORD			100.000	9,501	95.010	9,501	3,796	68	268	0	(53)	0	(53)	0	L	03/28/2007
375558-10-3	GILEAD SCIENCES ORD			427.000	30,590	71.640	30,590	9,209	0	904	0	13	0	13	0	L	08/26/2009
37940X-10-2	GLOBAL PAYMENTS ORD			57.000	5,714	100.240	5,714	4,632	0	2	0	1,082	0	1,082	0	L	03/30/2017
38141G-10-4	GOLDMAN SACHS GROUP ORD			148.000	37,704	254.760	37,704	19,473	0	429	0	2,266	0	2,266	0	L	05/23/2012
382550-10-1	GOODYEAR TIRE AND RUBBER ORD			2,713.000	87,657	32.310	87,657	55,612	0	1,211	0	3,907	0	3,907	0	L	10/22/2014
384802-10-4	WW GRAINGER ORD			20.000	4,725	236.250	4,725	4,179	0	26	0	546	0	546	0	L	10/18/2017
40412C-10-1	HCA HEALTHCARE ORD			74.000	6,500	87.840	6,500	5,054	0	0	0	1,023	0	1,023	0	L	11/19/2015
40414L-10-9	HCP REIT ORD			184.000	4,799	26.080	4,799	4,931	0	0	0	(132)	0	(132)	0	L	11/27/2017
40434L-10-5	HP ORD			693.000	14,560	21.010	14,560	6,354	97	368	0	4,276	0	4,276	0	L	10/13/2004
406216-10-1	HALLIBURTON ORD			315.000	15,394	48.870	15,394	9,866	0	227	0	(1,644)	0	(1,644)	0	L	03/28/2007
40650V-10-0	HALYARD HEALTH ORD			13.000	600	46.180	600	246	0	0	0	120	0	120	0	L	11/03/2014
410345-10-2	HANESBRANDS ORD			3,296.000	68,919	20.910	68,919	86,634	0	1,978	0	(2,175)	0	(2,175)	0	L	06/28/2016
412822-10-8	HARLEY DAVIDSON ORD			67.000	3,409	50.880	3,409	3,190	0	24	0	219	0	219	0	L	11/27/2017
413875-10-5	HARRIS ORD			70.000	9,916	141.650	9,916	3,310	0	154	0	2,743	0	2,743	0	L	09/25/2008
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			2,530.000	142,388	56.280	142,388	111,979	725	1,976	0	20,551	0	20,551	0	L	03/15/2017
418056-10-7	HASBRO ORD			60.000	5,453	90.890	5,453	1,729	0	133	0	786	0	786	0	L	03/28/2007
423452-10-1	HELMERICH AND PAYNE ORD			43.000	2,780	64.640	2,780	1,864	0	30	0	915	0	915	0	L	08/28/2017
427866-10-8	HERSHEY FOODS ORD			50.000	5,676	113.510	5,676	1,895	0	127	0	504	0	504	0	L	08/20/2008
42809H-10-7	HESS ORD			106.000	5,032	47.470	5,032	4,072	0	54	0	960	0	960	0	L	08/28/2017
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD			539.000	7,740	14.360	7,740	3,184	40	35	0	4,556	0	4,556	0	L	10/13/2004
436440-10-1	HOLOGIC ORD			15.000	641	42.750	641	547	0	0	0	39	0	39	0	L	07/25/2016
437076-10-2	HOME DEPOT ORD			400.000	75,812	189.530	75,812	9,208	0	1,424	0	22,180	0	22,180	0	L	03/28/2007
438516-10-6	HONEYWELL INTERNATIONAL ORD			973.000	149,219	153.360	149,219	90,254	0	2,666	0	36,089	0	36,089	0	L	01/23/2017
44107P-10-4	HOST HOTELS & RESORTS REIT ORD			241.000	4,784	19.850	4,784	4,507	60	145	0	243	0	243	0	L	12/29/2016
444859-10-2	HUMANA ORD			50.000	12,404	248.070	12,404	1,864	20	75	0	2,202	0	2,202	0	L	03/28/2007
446150-10-4	HUNTINGTON BANCSHARES ORD			220.000	3,203	14.560	3,203	803	24	70	0	295	0	295	0	L	05/21/2008

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
44967H-10-1	ILG ORD			20.000	570	28.480	570	69	0	12	0	206	0	206	0	L	08/14/2014
45168D-10-4	IDEXX LABORATORIES ORD			35.000	5,473	156.380	5,473	5,447	0	0	0	26	0	26	0	L	11/27/2017
452308-10-9	ILLINOIS TOOL ORD			83.000	13,849	166.850	13,849	3,891	65	227	0	3,684	0	3,684	0	L	11/06/2006
452327-10-9	ILLUMINA ORD			46.000	10,051	218.490	10,051	5,910	0	0	0	4,161	0	4,161	0	L	12/29/2016
45688C-10-7	INGEVITY ORD			9.000	634	70.470	634	230	0	0	0	140	0	140	0	L	06/25/2013
458140-10-0	INTEL ORD			1,527.000	70,486	46.160	70,486	22,386	0	1,645	0	15,102	0	15,102	0	L	01/30/2008
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			195.000	13,759	70.560	13,759	3,215	0	156	0	2,757	0	2,757	0	L	10/17/2007
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			285.000	43,725	153.420	43,725	26,867	0	1,682	0	(3,582)	0	(3,582)	0	L	03/28/2007
460146-10-3	INTERNATIONAL PAPER ORD			180.000	10,429	57.940	10,429	2,095	0	335	0	878	0	878	0	L	05/21/2008
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			175.000	3,528	20.160	3,528	693	0	126	0	(569)	0	(569)	0	L	03/28/2007
461202-10-3	INTUIT ORD			110.000	17,356	157.780	17,356	5,664	0	155	0	4,749	0	4,749	0	L	03/28/2011
46120E-60-2	INTUITIVE SURGICAL ORD			45.000	16,422	364.940	16,422	4,173	0	0	0	6,910	0	6,910	0	L	06/25/2008
46266C-10-5	IQVIA HOLDINGS ORD			59.000	5,776	97.900	5,776	5,931	0	0	0	(155)	0	(155)	0	L	10/18/2017
46284V-10-1	IRON MOUNTAIN ORD			104.000	3,924	37.730	3,924	2,346	61	172	0	546	0	546	0	L	04/17/2009
46590V-10-0	JBG SMITH PROPERTIES ORD			19.000	660	34.730	660	462	4	4	0	198	0	198	0	L	07/24/2007
46625H-10-0	JPMORGAN CHASE ORD			3,829.000	409,473	106.940	409,473	153,394	0	7,841	0	79,069	0	79,069	0	L	08/14/2014
466313-10-3	JABIL ORD			10.000	263	26.250	263	38	0	3	0	26	0	26	0	L	03/03/2009
469814-10-7	JACOBS ENGINEERING GROUP ORD			5.000	330	65.960	330	264	0	3	0	45	0	45	0	L	07/25/2016
478160-10-4	JOHNSON & JOHNSON ORD			875.000	122,255	139.720	122,255	50,346	0	2,949	0	21,317	0	21,317	0	L	02/22/2017
48203R-10-4	JUNIPER NETWORKS ORD			5,656.000	161,196	28.500	161,196	145,773	0	1,712	0	524	0	524	0	L	07/26/2017
482480-10-0	KLA TENCOR ORD			80.000	8,406	105.070	8,406	1,743	0	181	0	2,111	0	2,111	0	L	03/28/2007
485170-30-2	KANSAS CITY SOUTHERN ORD			26.000	2,736	105.220	2,736	2,295	9	27	0	441	0	441	0	L	02/22/2017
487836-10-8	KELLOGG ORD			87.000	5,914	67.980	5,914	4,728	0	184	0	(499)	0	(499)	0	L	10/17/2007
493267-10-8	KEYCORP ORD			454.000	9,157	20.170	9,157	6,374	0	173	0	863	0	863	0	L	10/28/2016
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD			55.000	2,288	41.600	2,288	1,028	0	0	0	277	0	277	0	L	11/03/2014
494368-10-3	KIMBERLY CLARK ORD			1,428.000	172,302	120.660	172,302	109,571	1,385	5,622	0	9,339	0	9,339	0	L	08/14/2014
49446R-10-9	KIMCO REALTY REIT ORD			168.000	3,049	18.150	3,049	3,069	47	0	0	(20)	0	(20)	0	L	11/27/2017
49456B-10-1	KINDER MORGAN ORD			337.000	6,090	18.070	6,090	5,924	0	94	0	(517)	0	(517)	0	L	08/28/2017
49926D-10-9	KNOWLES ORD			20.000	293	14.660	293	252	0	0	0	(41)	0	(41)	0	L	03/03/2014
500255-10-4	KOHL'S ORD			56.000	3,037	54.230	3,037	2,131	0	94	0	892	0	892	0	L	05/31/2017
500754-10-6	KRAFT HEINZ ORD			235.000	18,274	77.760	18,274	9,346	0	494	0	(1,789)	0	(1,789)	0	L	10/18/2017
501044-10-1	KROGER ORD			420.000	11,529	27.450	11,529	4,311	0	206	0	(2,965)	0	(2,965)	0	L	03/28/2007
501797-10-4	L BRANDS ORD			80.000	4,818	60.220	4,818	803	0	192	0	(450)	0	(450)	0	L	03/28/2007
501889-20-8	LKQ ORD			121.000	4,921	40.670	4,921	4,050	0	0	0	871	0	871	0	L	07/27/2017
502413-10-7	L3 TECHNOLOGIES ORD			10.000	1,979	197.850	1,979	677	0	30	0	457	0	457	0	L	03/05/2008
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD			45.000	7,178	159.510	7,178	3,823	0	0	0	1,401	0	1,401	0	L	02/25/2013
512807-10-8	LAM RESEARCH ORD			30.000	5,522	184.070	5,522	1,427	15	54	0	2,350	0	2,350	0	L	06/05/2013
513272-10-4	LAMB WESTON HOLDINGS ORD			49.997	2,822	56.450	2,822	935	0	38	0	930	0	930	0	L	08/14/2014
518439-10-4	ESTEE LAUDER CL A ORD			65.000	8,271	127.240	8,271	1,582	0	91	0	3,299	0	3,299	0	L	03/28/2007
524660-10-7	LEGGETT & PLATT ORD			100.000	4,773	47.730	4,773	2,229	36	140	0	(115)	0	(115)	0	L	03/28/2007
526057-10-4	LENNAR CL A ORD			70.000	4,427	63.240	4,427	597	0	0	0	3,830	0	3,830	0	L	03/28/2007
526057-30-2	LENNAR CL B ORD			1.000	52	51.680	52	7	0	0	0	44	0	44	0	L	03/28/2007
527288-10-4	LEUCADIA NATIONAL ORD			119.000	3,152	26.490	3,152	2,063	0	39	0	386	0	386	0	L	12/23/2015
532457-10-8	ELI LILLY ORD			293.000	24,747	84.460	24,747	10,463	0	609	0	3,197	0	3,197	0	L	04/16/2008
534187-10-9	LINCOLN NATIONAL ORD			100.000	7,687	76.870	7,687	4,628	0	116	0	1,060	0	1,060	0	L	08/25/2016
539830-10-9	LOCKHEED MARTIN ORD			81.000	26,005	321.050	26,005	5,663	0	604	0	5,760	0	5,760	0	L	03/28/2007
540424-10-8	LOEWS ORD			2,559.000	128,027	50.030	128,027	101,686	0	549	0	6,911	0	6,911	0	L	11/01/2017
54142L-10-9	LOGMEIN ORD			8.000	916	114.500	916	176	0	6	0	740	0	740	0	L	03/28/2007
548661-10-7	LOWE'S COMPANIES ORD			333.000	30,949	92.940	30,949	9,466	0	525	0	7,266	0	7,266	0	L	09/27/2006
55261F-10-4	M&T BANK ORD			60.000	10,259	170.990	10,259	3,907	0	180	0	874	0	874	0	L	02/25/2013
554382-10-1	MACERICH REIT ORD			42.000	2,759	65.680	2,759	2,405	0	31	0	353	0	353	0	L	10/18/2017
55616P-10-4	MACYS ORD			109.000	2,746	25.190	2,746	2,316	41	0	0	429	0	429	0	L	11/27/2017
565849-10-6	MARATHON OIL ORD			334.000	5,655	16.930	5,655	4,654	0	14	0	1,001	0	1,001	0	L	11/27/2017
56585A-10-2	MARATHON PETROLEUM ORD			224.000	14,780	65.980	14,780	2,509	0	340	0	3,501	0	3,501	0	L	06/27/2011

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
571748-10-2	MARSH & MCLENNAN ORD			1,867.000	151,955	81.390	151,955	84,028	0	2,670	0	25,765	0	25,765	0	L	08/14/2014
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			88.000	11,944	135.730	11,944	3,509	0	114	0	4,668	0	4,668	0	L	09/23/2016
573284-10-6	MARTIN MARIETTA MATERIALS ORD			29.000	6,410	221.040	6,410	4,515	0	50	0	(14)	0	(14)	0	L	08/26/2015
574599-10-6	MASCO ORD			70.000	3,076	43.940	3,076	545	0	28	0	862	0	862	0	L	08/31/2011
57636Q-10-4	MASTERCARD CL A ORD			340.000	51,462	151.360	51,462	6,395	0	299	0	16,357	0	16,357	0	L	11/17/2009
577081-10-2	MATTEL ORD			135.000	2,076	15.380	2,076	2,221	0	0	0	(144)	0	(144)	0	L	08/28/2017
579780-20-6	MCCORMICK ORD			70.000	7,134	101.910	7,134	2,710	36	132	0	601	0	601	0	L	09/25/2008
580135-10-1	MCDONALD'S ORD			304.000	52,324	172.120	52,324	13,789	0	1,164	0	15,322	0	15,322	0	L	07/24/2009
58155Q-10-3	MCKESSON ORD			77.000	12,008	155.950	12,008	4,530	26	91	0	1,194	0	1,194	0	L	03/28/2007
58933Y-10-5	MERCK & CO ORD			878.000	49,405	56.270	49,405	26,691	421	1,744	0	(2,283)	0	(2,283)	0	L	03/05/2008
59156R-10-8	METLIFE ORD			3,979.000	201,178	50.560	201,178	182,624	0	1,282	0	18,554	0	18,554	0	L	12/26/2017
592688-10-5	METTLER TOLEDO ORD			11.000	6,815	619.520	6,815	6,520	0	0	0	294	0	294	0	L	07/27/2017
594837-30-4	MICRO FOCUS INTERNATIONAL ADR		C	73.999	2,486	33.590	2,486	921	0	0	0	1,565	0	1,565	0	L	10/13/2004
594918-10-4	MICROSOFT ORD			5,497.000	470,213	85.540	470,213	175,583	0	8,622	0	127,675	0	127,675	0	L	02/28/2017
595017-10-4	MICROCHIP TECHNOLOGY ORD			3.000	264	87.880	264	146	0	35	0	71	0	71	0	L	06/25/2014
595112-10-3	MICRON TECHNOLOGY ORD			370.000	15,214	41.120	15,214	4,810	0	0	0	7,104	0	7,104	0	L	07/12/2016
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD			37.000	3,721	100.560	3,721	3,585	0	129	0	98	0	98	0	L	12/29/2016
608190-10-4	MOHAWK INDUSTRIES ORD			10.000	2,759	275.900	2,759	1,791	0	0	0	762	0	762	0	L	04/23/2015
60871R-20-9	MOLSON COORS BREWING NONVTG CL B ORD			1,247.000	102,341	82.070	102,341	109,503	0	1,191	0	(9,132)	0	(9,132)	0	L	11/09/2017
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			592.000	25,338	42.800	25,338	11,369	130	468	0	(906)	0	(906)	0	L	07/23/2010
61166W-10-1	MONSANTO ORD			116.000	13,546	116.780	13,546	8,293	0	251	0	1,342	0	1,342	0	L	11/17/2009
61174X-10-9	MONSTER BEVERAGE ORD			144.000	9,114	63.290	9,114	3,440	0	0	0	2,729	0	2,729	0	L	08/14/2014
615369-10-5	MOODYS ORD			32.000	4,724	147.610	4,724	643	0	70	0	1,707	0	1,707	0	L	03/28/2007
617446-44-8	MORGAN STANLEY ORD			5,316.000	278,931	52.470	278,931	142,789	0	4,817	0	54,330	0	54,330	0	L	08/25/2016
61945C-10-3	MOSAIC ORD			138.000	3,541	25.660	3,541	2,769	0	24	0	772	0	772	0	L	08/28/2017
620076-30-7	MOTOROLA SOLUTIONS ORD			70.000	6,324	90.340	6,324	5,034	36	146	0	522	0	522	0	L	10/28/2016
629377-50-8	NRG ENERGY ORD			146.000	4,158	28.480	4,158	1,692	0	18	0	2,368	0	2,368	0	L	12/23/2015
631103-10-8	NASDAQ ORD			80.000	6,146	76.830	6,146	2,054	0	117	0	777	0	777	0	L	12/17/2008
637071-10-1	NATIONAL OILWELL VARCO ORD			5.000	180	36.020	180	165	0	1	0	15	0	15	0	L	05/31/2017
63938C-10-8	NAVIENT ORD			70.000	932	13.320	932	400	0	45	0	(218)	0	(218)	0	L	04/30/2014
64110D-10-4	NETAPP ORD			110.000	6,085	55.320	6,085	2,005	0	86	0	2,206	0	2,206	0	L	10/17/2007
64110L-10-6	NETFLIX ORD			140.000	26,874	191.960	26,874	1,856	0	0	0	9,542	0	9,542	0	L	02/23/2011
651229-10-6	NEWELL BRANDS ORD			155.000	4,790	30.900	4,790	1,516	0	136	0	(2,131)	0	(2,131)	0	L	03/28/2007
651290-10-8	NEWFIELD EXPLORATION ORD			75.000	2,365	31.530	2,365	1,897	0	0	0	(673)	0	(673)	0	L	02/09/2016
651639-10-6	NEWMONT MINING ORD			122.000	4,577	37.520	4,577	2,879	0	31	0	421	0	421	0	L	12/29/2016
65249B-10-9	NEWS CL A ORD			176.000	2,853	16.210	2,853	874	0	35	0	836	0	836	0	L	07/01/2013
65339F-10-1	NEXTERA ENERGY ORD			170.000	26,552	156.190	26,552	7,941	0	668	0	6,244	0	6,244	0	L	11/20/2007
654106-10-3	NIKE CL B ORD			512.000	32,026	62.550	32,026	6,999	102	370	0	6,001	0	6,001	0	L	02/23/2011
65473P-10-5	NISOURCE ORD			160.000	4,107	25.670	4,107	657	0	112	0	565	0	565	0	L	03/28/2007
655044-10-5	NOBLE ENERGY ORD			191.000	5,566	29.140	5,566	4,893	0	0	0	672	0	672	0	L	11/27/2017
655844-10-8	NORFOLK SOUTHERN ORD			140.000	20,286	144.900	20,286	7,007	0	342	0	5,156	0	5,156	0	L	03/28/2007
665859-10-4	NORTHERN TRUST ORD			68.000	6,793	99.890	6,793	3,419	29	106	0	737	0	737	0	L	10/28/2016
666807-10-2	NORTHROP GRUMMAN ORD			50.000	15,346	306.910	15,346	2,533	0	195	0	3,717	0	3,717	0	L	03/28/2007
670346-10-5	NUCOR ORD			133.000	8,456	63.580	8,456	6,307	51	201	0	540	0	540	0	L	10/28/2016
67066G-10-4	NVIDIA ORD			199.000	38,507	193.500	38,507	1,962	0	113	0	17,265	0	17,265	0	L	03/28/2007
67103H-10-7	O'REILLY AUTOMOTIVE ORD			45.000	10,824	240.540	10,824	1,746	0	0	0	(1,704)	0	(1,704)	0	L	04/17/2009
674599-10-5	OCCIDENTAL PETROLEUM ORD			298.000	21,951	73.660	21,951	16,904	229	503	0	2,355	0	2,355	0	L	07/27/2017
681919-10-6	OMNICOM GROUP ORD			94.000	6,846	72.830	6,846	2,200	56	207	0	(1,154)	0	(1,154)	0	L	03/28/2007
682680-10-3	ONEOK ORD			87.000	4,650	53.450	4,650	3,644	0	237	0	(345)	0	(345)	0	L	08/25/2016
68389X-10-5	ORACLE ORD			1,028.000	48,604	47.280	48,604	23,135	0	655	0	7,616	0	7,616	0	L	11/27/2017
69331C-10-8	PG&E ORD			172.000	7,711	44.830	7,711	6,520	0	351	0	(2,742)	0	(2,742)	0	L	04/17/2009
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			1,338.000	193,060	144.290	193,060	113,600	0	2,981	0	35,904	0	35,904	0	L	04/27/2017
693506-10-7	PPG INDUSTRIES ORD			120.000	14,018	116.820	14,018	4,242	0	204	0	2,647	0	2,647	0	L	03/28/2007
69351T-10-6	PPL ORD			155.000	4,797	30.950	4,797	5,312	61	184	0	(481)	0	(481)	0	L	12/29/2016

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
693718-10-8	PACCAR ORD			100.000	7,108	71.080	7,108	2,576	120	178	0	718	0	718	0	L	03/28/2007
701094-10-4	PARKER HANNIFIN ORD			987.000	196,985	199.580	196,985	68,164	0	2,617	0	58,805	0	58,805	0	L	08/14/2014
703395-10-3	PATTERSON COMPANIES ORD			5.000	181	36.130	181	166	0	5	0	(25)	0	(25)	0	L	03/28/2007
704326-10-7	PAYCHEX ORD			22.000	1,498	68.080	1,498	1,187	0	42	0	158	0	158	0	L	11/19/2015
70450Y-10-3	PAYPAL HOLDINGS ORD			375.000	27,608	73.620	27,608	2,860	0	0	0	12,806	0	12,806	0	L	03/28/2007
713448-10-8	PEPSICO ORD			1,670.000	200,266	119.920	200,266	152,515	1,344	4,824	0	25,944	0	25,944	0	L	02/15/2017
714046-10-9	PERKINELMER ORD			70.000	5,118	73.120	5,118	1,681	0	20	0	1,468	0	1,468	0	L	03/28/2007
717081-10-3	PFIZER ORD			7,986.000	289,253	36.220	289,253	185,382	0	10,230	0	29,803	0	29,803	0	L	08/28/2017
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			2,535.000	267,823	105.650	267,823	235,002	2,712	7,809	0	8,727	0	8,727	0	L	09/01/2017
718546-10-4	PHILLIPS 66 ORD			184.000	18,612	101.150	18,612	4,988	0	502	0	2,712	0	2,712	0	L	05/01/2012
723484-10-1	PINNACLE WEST ORD			60.000	5,111	85.180	5,111	1,928	0	160	0	429	0	429	0	L	03/28/2007
723787-10-7	PIONEER NATURAL RESOURCE ORD			41.000	7,087	172.850	7,087	3,326	0	2	0	86	0	86	0	L	10/18/2017
74005P-10-4	PRAXAIR ORD			910.000	140,759	154.680	140,759	115,218	0	2,854	0	33,989	0	33,989	0	L	07/27/2017
74144T-10-8	T ROWE PRICE GROUP ORD			60.000	6,296	104.930	6,296	2,860	0	137	0	1,780	0	1,780	0	L	03/05/2008
741503-40-3	THE PRICELINE GROUP ORD			18.000	31,279	1,737.740	31,279	3,756	0	0	0	4,890	0	4,890	0	L	11/17/2009
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD			10.000	704	70.370	704	70	0	19	0	125	0	125	0	L	03/03/2009
742718-10-9	PROCTER & GAMBLE ORD			3,080.000	282,990	91.880	282,990	224,592	0	8,434	0	24,024	0	24,024	0	L	12/29/2016
743315-10-3	PROGRESSIVE ORD			225.000	12,672	56.320	12,672	4,887	0	153	0	4,685	0	4,685	0	L	03/28/2007
74340W-10-3	PROLOGIS REIT			213.000	13,741	64.510	13,741	7,036	0	375	0	2,496	0	2,496	0	L	08/14/2014
744320-10-2	PRUDENTIAL FINANCIAL ORD			175.000	20,122	114.980	20,122	12,919	0	525	0	1,911	0	1,911	0	L	10/28/2016
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			197.000	10,146	51.500	10,146	8,721	0	169	0	1,424	0	1,424	0	L	07/27/2017
74460D-10-9	PUBLIC STORAGE REIT ORD			70.000	14,630	209.000	14,630	6,564	0	560	0	(1,015)	0	(1,015)	0	L	03/28/2007
745867-10-1	PULTEGROUP ORD			55.000	1,829	33.250	1,829	1,099	5	20	0	818	0	818	0	L	09/27/2016
74736K-10-1	QORVO ORD			49.000	3,263	66.600	3,263	3,267	0	0	0	(14)	0	(14)	0	L	03/30/2017
747525-10-3	QUALCOMM ORD			580.000	37,132	64.020	37,132	25,099	0	1,163	0	989	0	989	0	L	10/18/2017
74762E-10-2	QUANTA SERVICES ORD			120.000	4,693	39.110	4,693	2,825	0	0	0	511	0	511	0	L	07/24/2009
74834L-10-0	QUEST DIAGNOSTICS ORD			90.000	8,864	98.490	8,864	4,471	0	162	0	593	0	593	0	L	03/28/2007
751212-10-1	RALPH LAUREN CL A ORD			19.000	1,970	103.690	1,970	1,653	10	10	0	317	0	317	0	L	08/28/2017
75281A-10-9	RANGE RESOURCES ORD			88.000	1,501	17.060	1,501	1,679	0	2	0	(178)	0	(178)	0	L	10/18/2017
755111-50-7	RAYTHEON ORD			120.000	22,542	187.850	22,542	6,283	0	375	0	5,502	0	5,502	0	L	03/28/2007
756109-10-4	REALTY INCOME REIT ORD			97.000	5,531	57.020	5,531	5,423	21	245	0	(45)	0	(45)	0	L	02/09/2016
756577-10-2	RED HAT ORD			90.000	10,809	120.100	10,809	2,569	0	0	0	4,536	0	4,536	0	L	11/17/2009
758849-10-3	REGENCY CENTERS REIT ORD			57.000	3,943	69.180	3,943	3,816	0	60	0	127	0	127	0	L	07/27/2017
75886F-10-7	REGENERON PHARMACEUTICALS ORD			28.000	10,527	375.960	10,527	6,243	0	0	0	248	0	248	0	L	06/25/2013
7591EP-10-0	REGIONS FINANCIAL ORD			351.000	6,065	17.280	6,065	3,307	32	106	0	1,025	0	1,025	0	L	12/23/2015
760759-10-0	REPUBLIC SERVICES ORD			145.000	9,803	67.610	9,803	4,635	50	189	0	1,531	0	1,531	0	L	09/18/2013
761152-10-7	RESMED ORD			55.000	4,658	84.690	4,658	4,262	0	39	0	396	0	396	0	L	07/27/2017
770323-10-3	ROBERT HALF ORD			45.000	2,499	55.540	2,499	937	0	43	0	304	0	304	0	L	03/28/2007
773903-10-9	ROCKWELL AUTOMAT ORD			60.000	11,781	196.350	11,781	1,934	0	187	0	3,717	0	3,717	0	L	03/28/2007
774341-10-1	ROCKWELL COLLINS ORD			55.000	7,459	135.620	7,459	2,150	0	73	0	2,357	0	2,357	0	L	03/28/2007
776696-10-6	ROPER TECHNOLOGIES ORD			50.000	12,950	259.000	12,950	4,716	0	70	0	3,796	0	3,796	0	L	01/26/2012
778296-10-3	ROSS STORES ORD			144.000	11,556	80.250	11,556	3,075	0	92	0	2,110	0	2,110	0	L	10/19/2011
783549-10-8	RYDER SYSTEM ORD			20.000	1,683	84.170	1,683	978	0	36	0	195	0	195	0	L	03/28/2007
78409V-10-4	S&P GLOBAL ORD			110.000	18,634	169.400	18,634	3,477	0	180	0	6,805	0	6,805	0	L	10/17/2007
78410G-10-4	SBA COMMUNICATIONS CORPORATION			28.000	4,574	163.360	4,574	4,128	0	0	0	446	0	446	0	L	10/18/2017
78440X-10-1	SL GREEN RLTY REIT ORD			33.000	3,331	100.930	3,331	3,465	27	51	0	(134)	0	(134)	0	L	03/30/2017
786CVR-20-9	SAFEWAY CASA LAY CVR			95.000	95	1.000	95	0	0	0	0	0	0	0	0	V	02/03/2015
786CVR-30-8	SAFEWAY INC CVR			95.000	95	1.000	95	0	0	2	0	0	0	0	0	V	02/02/2015
79466L-30-2	SALESFORCE.COM ORD			254.000	25,966	102.230	25,966	9,244	0	0	0	7,588	0	7,588	0	L	05/31/2017
806407-10-2	HENRY SCHEIN ORD			16.000	1,118	69.880	1,118	1,147	0	0	0	(96)	0	(96)	0	L	06/11/2015
806857-10-8	SCHLUMBERGER ORD		C	546.000	36,795	67.390	36,795	34,123	273	780	0	(5,522)	0	(5,522)	0	L	11/27/2017
808513-10-5	CHARLES SCHWAB ORD			450.000	23,117	51.370	23,117	6,732	0	144	0	5,355	0	5,355	0	L	07/18/2012
811065-10-1	SCRIPPS NETWORKS INTERACTIV CL A ORD			8.000	683	85.380	683	356	0	10	0	112	0	112	0	L	07/01/2008
81211K-10-0	SEALED AIR ORD			100.000	4,930	49.300	4,930	1,494	0	64	0	396	0	396	0	L	03/28/2007

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
816851-10-9	SEMPRA ENERGY ORD			80.000	8,554	106.920	8,554	4,485	66	258	0	502	0	502	0	L	06/25/2008
824348-10-6	SHERWIN WILLIAMS ORD			32.000	13,121	410.040	13,121	2,098	0	109	0	4,522	0	4,522	0	L	03/28/2007
828806-10-9	SIMON PROP GRP REIT ORD			122.000	20,952	171.740	20,952	10,193	0	793	0	(540)	0	(540)	0	L	10/18/2017
83088M-10-2	SKYWORKS SOLUTIONS ORD			28.000	2,659	94.950	2,659	2,030	0	39	0	568	0	568	0	L	04/19/2016
832696-40-5	JM SMUCKER ORD			15.000	1,864	124.240	1,864	1,008	0	72	0	(57)	0	(57)	0	L	06/25/2013
833034-10-1	SNAP ON ORD			30.000	5,229	174.300	5,229	1,442	0	89	0	91	0	91	0	L	03/28/2007
842587-10-7	SOUTHERN ORD			310.000	14,908	48.090	14,908	10,554	0	713	0	(341)	0	(341)	0	L	07/23/2010
844741-10-8	SOUTHWEST AIRLINES ORD			256.000	16,755	65.450	16,755	2,926	32	115	0	3,996	0	3,996	0	L	03/28/2007
854502-10-1	STANLEY BLACK AND DECKER ORD			51.000	8,654	169.690	8,654	1,489	0	123	0	2,805	0	2,805	0	L	03/01/2010
855244-10-9	STARBUCKS ORD			476.000	27,337	57.430	27,337	2,251	0	524	0	909	0	909	0	L	03/28/2007
857477-10-3	STATE STREET ORD			137.000	13,373	97.610	13,373	6,487	58	214	0	2,725	0	2,725	0	L	07/24/2009
858912-10-8	STERICYCLE ORD			50.000	3,400	67.990	3,400	2,755	0	0	0	(453)	0	(453)	0	L	12/17/2008
863667-10-1	STRYKER ORD			120.000	18,581	154.840	18,581	6,044	56	204	0	4,204	0	4,204	0	L	03/28/2007
867914-10-3	SUNTRUST BANKS ORD			117.000	7,557	64.590	7,557	4,930	0	154	0	1,140	0	1,140	0	L	07/25/2016
871503-10-8	SYMANTEC ORD			142.000	3,985	28.060	3,985	2,267	0	52	0	592	0	592	0	L	07/23/2010
87165B-10-3	SYNCHRONY FINANCIAL ORD			235.001	9,073	38.610	9,073	6,095	0	94	0	1,107	0	1,107	0	L	08/28/2017
871829-10-7	SYSCO ORD			181.000	10,992	60.730	10,992	6,065	0	239	0	970	0	970	0	L	10/17/2007
872540-10-9	TJX ORD			2,284.000	174,635	76.460	174,635	100,334	0	2,800	0	3,038	0	3,038	0	L	08/14/2014
87265H-10-9	TRI POINTE GROUP ORD			5.000	90	17.920	90	60	0	0	0	32	0	32	0	L	07/02/2014
876030-10-7	TAPESTRY ORD			109.000	4,821	44.230	4,821	3,599	37	147	0	1,004	0	1,004	0	L	12/23/2015
87612E-10-6	TARGET ORD			186.000	12,137	65.250	12,137	8,986	0	462	0	(1,298)	0	(1,298)	0	L	08/15/2006
87901J-10-5	TEGNA ORD			2,952.000	41,564	14.080	41,564	41,507	207	413	0	57	0	57	0	L	03/19/2014
882508-10-4	TEXAS INSTRUMENTS ORD			357.000	37,285	104.440	37,285	5,894	0	757	0	11,235	0	11,235	0	L	03/28/2007
883203-10-1	TEXTRON ORD			106.000	5,999	56.590	5,999	4,071	2	8	0	851	0	851	0	L	10/19/2015
883556-10-2	THERMO FISHER SCIENTIFIC ORD			943.000	179,057	189.880	179,057	127,982	141	441	0	35,803	0	35,803	0	L	08/18/2017
88579Y-10-1	3M ORD			169.000	39,778	235.370	39,778	11,203	0	851	0	9,599	0	9,599	0	L	12/17/2008
886547-10-8	TIFFANY ORD			20.000	2,079	103.950	2,079	431	10	38	0	530	0	530	0	L	03/28/2007
887317-30-3	TIME WARNER ORD			272.000	24,880	91.470	24,880	7,343	0	438	0	(1,376)	0	(1,376)	0	L	04/01/2009
89055F-10-3	TOPBUILD ORD			7.000	530	75.740	530	61	0	0	0	281	0	281	0	L	08/31/2011
891027-10-4	TORCHMARK ORD			45.000	4,082	90.710	4,082	879	0	27	0	763	0	763	0	L	03/28/2007
891906-10-9	TOTAL SYSTEM SERVICES ORD			53.000	4,192	79.090	4,192	742	7	23	0	1,593	0	1,593	0	L	12/18/2007
893641-10-0	TRANSDIGM GROUP ORD			5.000	1,373	274.620	1,373	1,275	0	110	0	98	0	98	0	L	02/22/2017
89417E-10-9	TRAVELERS COMPANIES ORD			170.000	23,059	135.640	23,059	10,055	0	481	0	2,247	0	2,247	0	L	03/28/2011
896945-20-1	TRIPADVISOR ORD			31.000	1,068	34.460	1,068	1,259	0	0	0	(369)	0	(369)	0	L	12/29/2016
90130A-10-1	TWENTY FIRST CENTURY FOX CL A ORD			393.000	13,570	34.530	13,570	3,164	0	141	0	2,551	0	2,551	0	L	07/01/2013
90130A-20-0	TWENTY FIRST CENTURY FOX CL B ORD			1,279.000	43,639	34.120	43,639	42,603	0	460	0	8,787	0	8,787	0	L	10/28/2016
902494-10-3	TYSON FOODS CL A ORD			140.000	11,350	81.070	11,350	1,315	0	137	0	2,715	0	2,715	0	L	05/21/2008
902973-30-4	US BANCORP ORD			595.000	31,880	53.580	31,880	14,590	179	678	0	1,315	0	1,315	0	L	07/24/2009
90384S-30-3	ULTA BEAUTY ORD			7.000	1,566	223.660	1,566	1,429	0	0	0	(219)	0	(219)	0	L	04/19/2016
904311-20-6	UNDER ARMOUR CL C ORD			60.000	799	13.320	799	1,064	0	0	0	(265)	0	(265)	0	L	05/31/2017
907818-10-8	UNION PACIFIC ORD			280.000	37,548	134.100	37,548	8,116	0	694	0	8,518	0	8,518	0	L	01/30/2008
910047-10-9	UNITED CONTINENTAL HOLDINGS ORD			306.000	20,624	67.400	20,624	19,412	0	0	0	(415)	0	(415)	0	L	12/29/2017
911312-10-6	UNITED PARCEL SERVICE CL B ORD			239.000	28,477	119.150	28,477	16,828	0	793	0	1,078	0	1,078	0	L	03/28/2007
911363-10-9	UNITED RENTAL ORD			44.000	7,564	171.910	7,564	2,757	0	0	0	2,919	0	2,919	0	L	08/26/2015
913017-10-9	UNITED TECHNOLOGIES ORD			2,141.000	273,127	127.570	273,127	154,007	0	5,940	0	38,431	0	38,431	0	L	08/14/2014
91324P-10-2	UNITEDHEALTH GRP ORD			347.000	76,500	220.460	76,500	9,230	0	998	0	20,966	0	20,966	0	L	03/28/2007
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD			34.000	3,854	113.350	3,854	3,434	0	3	0	420	0	420	0	L	11/27/2017
91529Y-10-6	UNUM ORD			10.000	549	54.890	549	225	0	9	0	110	0	110	0	L	03/28/2007
918204-10-8	VF ORD			2,318.000	171,532	74.000	171,532	101,214	0	3,513	0	41,451	0	41,451	0	L	10/30/2017
91913Y-10-0	VALERO ENERGY ORD			118.000	10,845	91.910	10,845	7,655	0	330	0	2,784	0	2,784	0	L	11/25/2016
92210H-10-5	VANTIV CL A ORD			1,649.000	121,284	73.550	121,284	52,925	0	0	0	22,971	0	22,971	0	L	08/14/2014
92214X-10-6	VAREX IMAGING ORD			4.000	161	40.170	161	54	0	0	0	107	0	107	0	L	03/28/2007
92220P-10-5	VARIAN MEDICAL SYSTEMS ORD			10.000	1,112	111.150	1,112	417	0	0	0	695	0	695	0	L	03/28/2007
92276F-10-0	VENTAS REIT ORD			140.000	8,401	60.010	8,401	6,539	0	209	0	(432)	0	(432)	0	L	11/27/2017

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
92343E-10-2	VERISIGN ORD			60.000	6,866	114.440	6,866	1,132	0	0	0	2,302	0	2,302	0	L	01/30/2008
92343V-10-4	VERIZON COMMUNICATIONS ORD			1,140.000	60,340	52.930	60,340	32,733	0	2,642	0	(391)	0	(391)	0	L	08/28/2017
923454-10-2	VERITIV ORD			3.000	87	28.900	87	26	0	0	0	(75)	0	(75)	0	L	07/02/2014
92345Y-10-6	VERISK ANALYTICS ORD			1,137.000	109,152	96.000	109,152	96,329	0	0	0	12,799	0	12,799	0	L	10/18/2017
92532F-10-0	VERTEX PHARMACEUTICALS ORD			81.000	12,139	149.860	12,139	6,677	0	0	0	5,145	0	5,145	0	L	05/31/2017
92532W-10-3	VERSUM MATERIALS ORD			45.000	1,703	37.850	1,703	503	0	7	0	440	0	440	0	L	03/28/2007
92553P-20-1	VIACOM CL B ORD			138.000	4,252	30.810	4,252	3,665	28	0	0	587	0	587	0	L	11/27/2017
92826C-83-9	VISA CL A ORD			628.000	71,605	114.020	71,605	13,274	0	451	0	22,608	0	22,608	0	L	09/28/2010
929042-10-9	VORNADO REALTY REIT ORD			38.000	2,971	78.180	2,971	1,945	0	46	0	1,026	0	1,026	0	L	07/24/2007
929160-10-9	VULCAN MATERIALS ORD			39.000	5,006	128.370	5,006	1,696	0	39	0	126	0	126	0	L	03/03/2009
92939U-10-6	WEC ENERGY GROUP ORD			45.000	2,989	66.430	2,989	1,675	0	94	0	350	0	350	0	L	03/28/2007
931142-10-3	WAL MART STORES ORD			420.000	41,475	98.750	41,475	19,969	214	882	0	12,405	0	12,405	0	L	02/22/2017
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			299.000	21,713	72.620	21,713	7,376	0	463	0	(3,032)	0	(3,032)	0	L	07/24/2007
93964W-10-8	WASHINGTON PRIME GROUP ORD			26.000	185	7.120	185	176	0	26	0	(86)	0	(86)	0	L	05/28/2014
94106L-10-9	WASTE MANAGEMENT ORD			75.000	6,473	86.300	6,473	2,556	0	128	0	1,154	0	1,154	0	L	03/28/2007
941848-10-3	WATERS ORD			20.000	3,864	193.190	3,864	1,147	0	0	0	1,176	0	1,176	0	L	03/28/2007
949746-10-1	WELLS FARGO ORD			1,442.000	87,486	60.670	87,486	41,196	0	2,229	0	8,018	0	8,018	0	L	06/22/2010
95040Q-10-4	WELLTOWER ORD			131.000	8,354	63.770	8,354	6,563	0	456	0	(414)	0	(414)	0	L	03/05/2014
958102-10-5	WESTERN DIGITAL ORD			91.999	7,317	79.530	7,317	2,914	46	184	0	1,065	0	1,065	0	L	05/13/2016
959802-10-9	WESTERN UNION ORD			110.000	2,091	19.010	2,091	1,550	0	77	0	(298)	0	(298)	0	L	12/17/2008
96145D-10-5	WESTROCK ORD			105.000	6,637	63.210	6,637	4,485	0	171	0	1,306	0	1,306	0	L	08/25/2016
962166-10-4	WEYERHAEUSER REIT			259.000	9,132	35.260	9,132	6,359	0	349	0	1,339	0	1,339	0	L	11/20/2012
963320-10-6	WHIRLPOOL ORD			357.000	60,204	168.640	60,204	56,302	0	1,629	0	(4,687)	0	(4,687)	0	L	04/21/2015
969457-10-0	WILLIAMS ORD			285.000	8,690	30.490	8,690	6,800	0	342	0	(185)	0	(185)	0	L	08/25/2016
97382A-20-0	WINDSTREAM HOLDINGS ORD			1.000	2	1.850	2	6	0	0	0	(5)	0	(5)	0	L	11/22/2011
98310W-10-8	WYNDHAM WORLDWIDE ORD			75.000	8,690	115.870	8,690	2,822	0	174	0	2,963	0	2,963	0	L	05/23/2012
983134-10-7	WYNN RESORTS ORD			23.000	3,878	168.590	3,878	2,182	0	35	0	1,695	0	1,695	0	L	02/22/2017
98389B-10-0	XCEL ENERGY ORD			240.000	11,546	48.110	11,546	5,899	86	341	0	1,778	0	1,778	0	L	03/28/2007
983919-10-1	XILINX ORD			88.000	5,933	67.420	5,933	3,077	0	121	0	620	0	620	0	L	08/14/2014
98419M-10-0	XYLEM ORD			62.000	4,228	68.200	4,228	1,680	0	52	0	1,158	0	1,158	0	L	11/01/2011
988498-10-1	YUM BRANDS ORD			63.000	5,141	81.610	5,141	2,341	0	76	0	1,152	0	1,152	0	L	03/28/2011
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD			68.000	8,206	120.670	8,206	4,324	16	59	0	1,188	0	1,188	0	L	12/29/2016
989701-10-7	ZIONS BANCORPORATION ORD			93.000	4,727	50.830	4,727	2,548	0	41	0	724	0	724	0	L	08/26/2015
98978V-10-3	ZOETIS CL A ORD			117.000	8,429	72.040	8,429	2,094	0	49	0	2,166	0	2,166	0	L	07/01/2013
G0084W-10-1	ADIENT ORD		D	7.001	551	78.700	551	147	0	6	0	141	0	141	0	L	11/17/2014
G0176J-10-9	ALLEGION ORD		C	43.000	3,421	79.560	3,421	1,298	0	28	0	669	0	669	0	L	12/12/2013
G0177J-10-8	ALLERGAN ORD		C	121.000	19,793	163.580	19,793	18,137	0	280	0	(4,819)	0	(4,819)	0	L	11/27/2017
G0408V-10-2	AON CL A ORD		C	95.000	12,730	134.000	12,730	4,712	0	134	0	2,135	0	2,135	0	L	02/25/2013
G0750C-10-8	AXALTA COATING SYSTEMS ORD			2,935.000	94,977	32.360	94,977	83,007	0	0	0	15,145	0	15,145	0	L	07/28/2016
G1151C-10-1	ACCENTURE CL A ORD		C	216.000	33,067	153.090	33,067	12,858	0	549	0	7,767	0	7,767	0	L	07/29/2011
G2709G-10-7	DELPHI TECHNOLOGIES ORD		D	48.000	2,519	52.470	2,519	905	0	0	0	1,614	0	1,614	0	L	01/23/2013
G29183-10-3	EATON ORD		C	158.000	12,484	79.010	12,484	8,239	0	379	0	1,883	0	1,883	0	L	08/26/2015
G47567-10-5	IHS MARKIT ORD		D	143.000	6,456	45.150	6,456	6,271	0	0	0	186	0	186	0	L	11/27/2017
G47791-10-1	INGERSOLL RAND ORD		C	130.000	11,595	89.190	11,595	5,172	0	221	0	1,840	0	1,840	0	L	06/25/2013
G4863A-10-8	INTERNATIONAL GAME TECHNOLOGY ORD		C	1.000	27	26.510	27	20	0	3	0	1	0	1	0	L	04/07/2015
G491BT-10-8	INVESCO ORD			200.000	7,308	36.540	7,308	4,703	0	230	0	1,240	0	1,240	0	L	09/25/2008
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		D	314.005	11,967	38.110	11,967	8,487	82	314	0	(967)	0	(967)	0	L	09/07/2016
G5960L-10-3	MEDTRONIC ORD		C	2,680.000	216,410	80.750	216,410	208,015	1,233	4,048	0	19,047	0	19,047	0	L	10/27/2017
G60754-10-1	MICHAEL KORS HOLDINGS ORD		C	56.000	3,525	62.950	3,525	2,132	0	0	0	1,393	0	1,393	0	L	03/30/2017
G6095L-10-9	APTIV ORD		D	145.000	12,300	84.830	12,300	4,699	0	0	0	7,601	0	7,601	0	L	01/23/2013
G6518L-10-8	NIELSEN HOLDINGS ORD		C	106.000	3,858	36.400	3,858	4,186	0	94	0	(322)	0	(322)	0	L	05/31/2017
G7945M-10-7	SEAGATE TECHNOLOGY ORD		C	125.000	5,230	41.840	5,230	3,598	79	315	0	459	0	459	0	L	07/25/2016
G7S00T-10-4	PENTAIR ORD		C	17.000	1,201	70.620	1,201	506	0	23	0	247	0	247	0	L	10/31/2012
G96629-10-3	WILLIS TOWERS WATSON ORD		D	17.000	2,562	150.690	2,562	1,885	9	35	0	483	0	483	0	L	02/09/2016

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G97822-10-3	PERRIGO ORD		C	55.000	4,794	87.160	4,794	3,908	0	18	0	886	0	886	0	L	05/31/2017
G98294-10-4	XL GROUP ORD		D	50.000	1,758	35.160	1,758	1,273	11	43	0	(105)	0	(105)	0	L	06/05/2013
H1467J-10-4	CHUBB ORD		D	85.999	12,567	146.130	12,567	5,591	61	241	0	1,205	0	1,205	0	L	01/19/2016
H2906T-10-9	GARMIN ORD		C	38.000	2,264	59.570	2,264	1,973	0	58	0	290	0	290	0	L	05/31/2017
H84989-10-4	TE CONNECTIVITY ORD		C	180.000	17,107	95.040	17,107	6,052	0	283	0	4,637	0	4,637	0	L	10/19/2011
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		C	151.000	16,658	110.320	16,658	8,000	0	536	0	3,706	0	3,706	0	L	09/19/2012
N59465-10-9	MYLAN ORD		C	207.000	8,758	42.310	8,758	7,727	0	0	0	1,031	0	1,031	0	L	10/18/2017
V7780T-10-3	ROYAL CARIBBEAN CRUISES ORD			32.000	3,817	119.280	3,817	2,652	19	50	0	1,192	0	1,192	0	L	12/29/2016
Y09827-10-9	BROADCOM ORD		D	129.000	33,140	256.900	33,140	7,674	0	620	0	10,337	0	10,337	0	L	08/14/2014
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					15,367,092	XXX	15,367,092	8,562,876	15,900	251,232	0	2,509,632	0	2,509,632	0	XXX	XXX
78467Y-10-7	SPDR S&P MIDCAP 400 ETF			1,744.000	602,395	345.410	602,395	268,708	2,265	7,385	0	76,178	0	76,178	0	L	03/28/2007
9299999. Subtotal - Mutual Funds					602,395	XXX	602,395	268,708	2,265	7,385	0	76,178	0	76,178	0	XXX	XXX
9799999 - Total Common Stocks					15,969,487	XXX	15,969,487	8,831,584	18,165	258,617	0	2,585,810	0	2,585,810	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					15,969,487	XXX	15,969,487	8,831,584	106,540	258,617	0	2,585,810	0	2,585,810	0	XXX	XXX

(a) For all common stock 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
010831-BE-4	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE		01/11/2017	RAYMOND JAMES & ASSOCIATES		1,889,069	1,350,000	12,154
02765U-CR-3	AMERICAN MUN PWR OHIO INC REV		10/24/2017	CITIGROUP GLOBAL MARKETS, INC./CORRESPON		3,261,975	2,500,000	29,845
02765U-DN-1	AMERICAN MUN PWR OHIO INC REV		10/11/2017	RAYMOND JAMES & ASSOCIATES		317,552	245,000	2,344
03255M-QB-6	ANAHEIM CALIF PUB FING AUTH REV		10/11/2017	RAYMOND JAMES & ASSOCIATES		2,238,303	1,750,000	3,316
130685-C8-1	CALIFORNIA ST PUB WKS BRD LEASE REV		10/11/2017	PERSHING DIV OF DLJ SEC LNDING		1,426,030	1,000,000	9,105
349507-AR-4	FORT WORTH TEX SPL TAX REV		07/01/2017	JP MORGAN SECURITIES INC.		500,000	500,000	0
41978C-AS-4	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE		07/13/2017	MERRILL LYNCH PIERCE FENNER		750,000	750,000	0
64972H-RB-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		03/30/2017	WELLS FARGO BANK, N.A./SIG		1,300,590	1,000,000	14,984
64985H-ZA-8	NEW YORK ST ENVIRONMENTAL FACS CORP REV		10/19/2017	NATL FINANCIAL SERVICES CORP (NFS)		1,000,000	1,000,000	0
64986D-ER-2	NEW YORK ST ENVIRONMENTAL FACS CORP ST C		04/06/2017	Jefferies		1,250,000	1,250,000	0
64990C-ZX-2	NEW YORK ST DORM AUTH REVS NON ST SUPPOR		05/17/2017	WELLS FARGO BANK, N.A./SIG		2,000,000	2,000,000	0
677561-JU-7	OHIO ST HOSP FAC REV		08/09/2017	JP MORGAN SECURITIES INC.		2,000,000	2,000,000	0
67884F-7C-4	OKLAHOMA DEV FIN AUTH LEASE REV		10/05/2017	PERSHING DIV OF DLJ SEC LNDING		1,045,000	1,045,000	0
73358W-RQ-9	PORT AUTH N Y & N J		06/22/2017	CITIGROUP GLOBAL MARKETS INC.		1,660,170	1,500,000	32,303
768874-SG-5	RIVERSIDE CALIF ELEC REV		05/24/2017	FIRST TENNESSEE CAPITAL MARKET		1,458,440	1,000,000	12,464
796166-CF-1	SAN ANGELO TEX WTRKS & SWR SYS REV		06/01/2017	CITIGROUP GLOBAL MARKETS INC.		1,000,000	1,000,000	0
796166-CG-9	SAN ANGELO TEX WTRKS & SWR SYS REV		06/01/2017	CITIGROUP GLOBAL MARKETS INC.		750,000	750,000	0
79765R-SV-2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		04/18/2017	MERRILL LYNCH PIERCE FENNER		2,518,400	2,000,000	56,667
914440-LJ-9	UNIVERSITY MASS BLDG AUTH PROJ REV		03/30/2017	WELLS FARGO BANK, N.A./SIG		1,768,256	1,495,000	34,628
977100-EL-6	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		01/12/2017	PERSHING DIV OF DLJ SEC LNDING		2,500,000	2,500,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						30,633,784	26,635,000	207,809
00165A-AH-1	AMC ENTERTAINMENT INC	C	04/24/2017	VARIOUS		114,007	110,000	1,783
009279-AC-4	AIRBUS GROUP SE	C	11/01/2017	Citigroup (SSB)		2,610,675	2,500,000	19,201
013817-AW-1	ALCOA INC		04/24/2017	CREDIT SUISSE SECURITIES (USA)		51,760	50,000	185
030981-AJ-3	AMERIGAS PARTNERS LP		03/13/2017	BARCLAYS CAPITAL INC FIXED INC		80,600	80,000	339
038522-AN-8	ARAMARK SERVICES INC		07/14/2017	Goldman Sachs		78,375	75,000	475
05377R-CR-3	AESOP 171 B - ABS		03/08/2017	MERRILL LYNCH PIERCE FENNER		2,249,065	2,250,000	0
05409Q-AA-6	AVON INTERNATIONAL OPERATIONS INC	C	06/20/2017	Citigroup (SSB)		20,912	20,000	560
06051G-FX-2	BANK OF AMERICA CORP		05/10/2017	SUNTRUST ROBINSON HUMPHREY INC		1,490,760	1,500,000	3,792
103304-BK-6	BOYD GAMING CORP		02/24/2017	MARKETAXESS CORPORATION		108,499	100,000	2,024
111621-AM-0	BROCADE COMMUNICATIONS SYSTEMS INC		02/24/2017	MORGAN STANLEY CO		91,791	90,000	532
12189L-AK-7	BURLINGTON NORTHERN SANTA FE LLC		03/06/2017	MORGAN STANLEY CO		1,031,300	1,000,000	972
12508G-AX-4	CCUBS 17C1 AS - CMBS		11/21/2017	UBS SECURITIES LLC/CMO		1,029,928	1,000,000	3,147
12592B-AG-9	CNH INDUSTRIAL CAPITAL LLC	C	01/13/2017	RBC CAPITAL MARKETS		64,594	65,000	616
131347-CK-0	CALPINE CORP		04/24/2017	MORGAN STANLEY CO		50,750	50,000	1,065
14310G-AN-0	CARLYLE GLOBAL MARKET STRATEGIES CLO 201		11/13/2017	Citigroup (SSB)		2,350,000	2,350,000	0
146900-AQ-8	CASCADES INC		05/16/2017	WELLS FARGO SECURITIES LLC		76,688	75,000	1,485
16412X-AD-7	CHENIERE CORPUS CHRISTI HOLDINGS LLC		06/29/2017	BARCLAYS CAPITAL INC FIXED INC		162,219	145,000	141
19416Q-EK-2	COLGATE-PALMOLIVE CO		07/24/2017	JP MORGAN SECURITIES INC.		993,180	1,000,000	0
20030N-BP-5	COMCAST CORP		07/24/2017	MORGAN STANLEY CO		1,104,360	1,000,000	19,800
23311R-AE-6	DCP MIDSTREAM LLC		07/21/2017	WELLS FARGO SECURITIES LLC		102,250	100,000	1,531
23918K-AQ-1	DAVITA HEALTHCARE PARTNERS INC		04/24/2017	MARKETAXESS CORPORATION		50,995	50,000	726
26249E-AN-5	DRSLF 31R AR - CDO		03/22/2017	Citigroup (SSB)		1,500,000	1,500,000	0
26443C-AA-1	DUKE UNIVERSITY HEALTH SYSTEM INC		07/13/2017	VARIOUS		3,496,608	3,500,000	5,227
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LTD	C	11/21/2017	GOLDMAN		72,275	70,000	90
36253P-AG-7	GSMS 17GS6 AS - CMBS		05/19/2017	Goldman Sachs		4,377,479	4,250,000	12,885
369604-BH-5	GENERAL ELECTRIC CO		06/19/2017	JP MORGAN CHASE BANK/HSBCSI		1,674,630	1,500,000	18,938
382550-BF-7	GOODYEAR TIRE & RUBBER CO		04/24/2017	SUMRIDGE PARTNERS LLC		51,438	50,000	1,021
38869P-AL-8	GRAPHIC PACKAGING INTERNATIONAL INC		04/24/2017	Jefferies		52,563	50,000	1,097
404280-BK-4	HSBC HOLDINGS PLC	C	03/06/2017	JP MORGAN CHASE BANK/HSBCSI		1,000,000	1,000,000	0
404530-AA-5	HACKENSACK MERIDIAN HEALTH		04/06/2017	Goldman Sachs		991,040	1,000,000	0
410345-AL-6	HANESBRANDS INC		04/24/2017	MARKETAXESS CORPORATION		49,870	50,000	1,097
423012-AG-8	HEINEKEN NV	C	11/01/2017	Citigroup (SSB)		2,044,460	2,000,000	12,083
428040-CT-4	HERTZ CORP		07/28/2017	MORGAN STANLEY CO		102,000	100,000	1,186
432891-AG-4	HILTON WORLDWIDE FINANCE LLC		04/24/2017	VARIOUS		101,370	100,000	263
444454-AD-4	HUGHES SATELLITE SYSTEMS CORP		08/02/2017	BARCLAYS CAPITAL INC FIXED INC		89,463	85,000	74
449934-AD-0	IMS HEALTH INC		11/21/2017	GOLDMAN		78,563	75,000	406
451102-BK-2	ICAHN ENTERPRISES LP		01/13/2017	Jefferies		155,131	155,000	20
457030-AJ-3	INGLES MARKET INC		04/24/2017	SUMRIDGE PARTNERS LLC		50,500	50,000	1,054
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY PLC	C	07/14/2017	JP MORGAN SECURITIES INC.		82,688	75,000	2,085
46289R-AA-3	IRON MOUNTAIN INC		02/24/2017	MERRILL LYNCH PIERCE FENNER		99,500	100,000	1,344
48305Q-AD-5	KAISER FOUNDATION HOSPITALS		04/25/2017	Goldman Sachs		2,228,648	2,250,000	0
55342U-AH-7	MPT OPERATING PARTNERSHIP LP		10/18/2017	VARIOUS		122,100	120,000	242
58013M-EZ-3	MCDONALD'S CORP		05/09/2017	US BANCORP INVESTMENTS INC.		1,598,010	1,500,000	29,963
585055-BT-2	MEDTRONIC INC	C	02/02/2017	Citigroup (SSB)		1,044,790	1,000,000	17,257

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
595112-BC-6	MICRON TECHNOLOGY INC		01/19/2017	RBC CAPITAL MARKETS		125,625	125,000	3,304
629377-CA-8	NRG ENERGY INC		04/24/2017	WELLS FARGO SECURITIES LLC		51,125	50,000	1,631
644188-BF-0	NEW ENGLAND POWER CO	C	11/30/2017	MERRILL LYNCH PIERCE FENNER		1,489,890	1,500,000	0
65473Q-BG-7	NISOURCE FINANCE CORP		09/05/2017	Citigroup (SSB)		1,997,840	2,000,000	0
667274-AC-8	NORTHWELL HEALTHCARE INC		10/18/2017	RAYMOND JAMES & ASSOCIATES		4,533,750	4,500,000	12,780
678858-BS-9	OKLAHOMA GAS AND ELECTRIC CO		08/08/2017	MITSUBISHI UFJ SECURITIES		747,615	750,000	0
68245X-AE-9	1011778 BC UNLIMITED LIABILITY CO		08/09/2017	VARIOUS		100,038	100,000	0
69352P-AM-5	PPL CAPITAL FUNDING INC		09/06/2017	JP MORGAN SECURITIES INC.		740,940	750,000	0
70457L-AB-0	PEABODY SECURITIES FINANCE CORP		11/21/2017	CREDIT SUISSE SECURITIES (USA)		76,875	75,000	717
708160-CB-0	J. C. PENNEY CORPORATION INC		04/24/2017	WELLS FARGO SECURITIES LLC		50,375	50,000	947
713448-DV-7	PEPSICO INC		04/27/2017	JP MORGAN SECURITIES INC.		995,670	1,000,000	0
73179P-AK-2	POLYONE CORP		04/24/2017	MERRILL LYNCH PIERCE FENNER		51,406	50,000	306
737446-AL-8	POST HOLDINGS INC		08/31/2017	MORGAN STANLEY CO		83,400	80,000	61
74166M-AA-4	PRIME SECURITY SERVICES BORROWER LLC		04/24/2017	MARKETAXESS CORPORATION		54,740	50,000	2,081
74456Q-BT-2	PUBLIC SERVICE ELECTRIC AND GAS CO		12/04/2017	MITSUBISHI UFJ SECURITIES		999,270	1,000,000	0
745867-AX-9	PULTEGROUP INC		09/25/2017	BARCLAYS CAPITAL INC FIXED INC		104,625	100,000	1,000
75281A-AZ-2	RANGE RESOURCES CORP		01/31/2017	RBC CAPITAL MARKETS		70,000	70,000	1,332
78454L-AL-4	SM ENERGY CO		04/24/2017	VARIOUS		126,200	130,000	1,916
80874Y-AV-2	SCIENTIFIC GAMES INTERNATIONAL INC		02/02/2017	RBC CAPITAL MARKETS		79,500	75,000	627
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	11/01/2017	Citigroup (SSB)		521,220	500,000	4,025
82652K-AA-2	SRFC 171 A - ABS		03/13/2017	CREDIT SUISSE SECURITIES (USA)		999,932	1,000,000	0
847788-AT-3	SPEEDWAY MOTORSPORTS INC		04/24/2017	MARKETAXESS CORPORATION		50,830	50,000	612
85172N-AA-0	SLFT 16A A - ABS		02/24/2017	VARIOUS		1,001,880	1,000,000	725
858119-BE-9	STEEL DYNAMICS INC		04/24/2017	VARIOUS		102,275	100,000	1,396
864486-AH-8	SUBURBAN PROPANE PARTNERS LP		02/24/2017	WELLS FARGO SECURITIES LLC		91,575	90,000	1,238
88037E-AJ-0	TENNECO INC		04/24/2017	SUMRIDGE PARTNERS LLC		51,700	50,000	985
88433R-AC-6	THL CREDIT WIND RIVER 2017-2 CLO LTD. -	C	05/12/2017	MERRILL LYNCH PIERCE FENNER		3,250,000	3,250,000	0
893830-BE-8	TRANSOCEAN INC	C	01/31/2017	JP MORGAN SECURITIES INC.		74,900	70,000	315
907818-EN-4	UNION PACIFIC CORP		06/27/2017	WELLS FARGO SECURITIES LLC		3,142,890	3,000,000	28,333
911365-BF-0	UNITED RENTALS (NORTH AMERICA) INC		04/24/2017	VARIOUS		131,575	130,000	1,357
91324P-CQ-3	UNITEDHEALTH GROUP INC		04/18/2017	Jefferies		1,116,030	1,000,000	12,333
91911K-AK-8	VALEANT PHARMACEUTICALS INTERNATIONAL IN		11/01/2017	JP MORGAN SECURITIES INC.		63,825	60,000	1,925
92240M-BF-4	VECTOR GROUP LTD		10/27/2017	OPPENHEIMER & CO. INC.		99,038	95,000	1,455
92348P-AC-6	VZOT 172 C - ABS		06/13/2017	MERRILL LYNCH PIERCE FENNER		2,499,751	2,500,000	0
92912V-AN-5	VOYA 142R A1R - CDO		04/03/2017	JP MORGAN SECURITIES INC.		1,500,000	1,500,000	0
949746-SH-5	WELLS FARGO & CO		05/09/2017	MORGAN STANLEY CO		3,833,080	4,000,000	6,333
95081Q-AM-6	WESCO DISTRIBUTION INC		10/27/2017	MERRILL LYNCH PIERCE FENNER		100,225	95,000	1,929
97381L-AB-4	WINDSTREAM SERVICES LLC		12/15/2017	JP MORGAN SECURITIES INC.		110,975	115,000	1,185
983130-AV-7	WYNN LAS VEGAS LLC		09/01/2017	GOLDMAN		63,075	60,000	55
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						66,259,488	65,310,000	255,608
8399997. Total - Bonds - Part 3						96,893,271	91,945,000	463,416
8399998. Total - Bonds - Part 5						88,608,586	66,466,416	620,811
8399999. Total - Bonds						185,501,858	158,411,416	1,084,228
269809-20-8	EAGLE POINT CREDIT COMPANY INC		10/31/2017	VARIOUS	202,000.000	5,231,800	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						5,231,800	XXX	0
8999997. Total - Preferred Stocks - Part 3						5,231,800	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						5,231,800	XXX	0
002824-10-0	ABBOTT LABORATORIES ORD		01/04/2017	VARIOUS	117.558	4,627		0
00287Y-10-9	ABBVIE ORD		11/27/2017	ITG INC	12.000	1,145		0
00507V-10-9	ACTIVISION BLIZZARD ORD		11/27/2017	ITG INC	118.000	7,769		0
00508Y-10-2	ACUITY BRANDS ORD		11/27/2017	ITG INC	17.000	2,717		0
00751Y-10-6	ADVANCE AUTO PARTS ORD		11/27/2017	ITG INC	30.000	2,697		0
012653-10-1	ALBEMARLE ORD		11/27/2017	ITG INC	32.000	4,364		0
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD		05/31/2017	INSTINET	35.000	4,077		0
016255-10-1	ALIGN TECHNOLOGY ORD		08/28/2017	ITG INC	30.000	5,257		0
023135-10-6	AMAZON COM ORD		10/18/2017	ITG INC	8.000	8,012		0
032511-10-7	ANADARKO PETROLEUM ORD		08/28/2017	ITG INC	70.000	2,876		0
032654-10-5	ANALOG DEVICES ORD		03/10/2017	CORPORATE ACTION	18.570	1,526		0
05722G-10-0	BAKER HUGHES CL A ORD		11/27/2017	ITG INC	146.000	4,438		0
060505-10-4	BANK OF AMERICA ORD		11/27/2017	ITG INC	19.000	505		0
075887-10-9	BECTON DICKINSON ORD		12/29/2017	VARIOUS	6.092	1,304		0
084670-70-2	BERKSHIRE HATHWAY CL B ORD		10/18/2017	VARIOUS	533.000	90,579		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
09062X-10-3	BIOGEN ORD		02/02/2017	VARIOUS	85.000	3,511		0
09075E-10-0	BIOVERATIV ORD		02/02/2017	VARIOUS	42.500	301		0
099724-10-6	BORGWARNER ORD		05/18/2017	WEEDEN + CO.	40.000	1,598		0
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD		11/02/2017	VARIOUS	1,285.428	74,134		0
110448-10-7	BRITISH AMERICAN TOBACCO ADR REP ORD	C	07/25/2017	CORPORATE ACTION	145.177	10,053		0
12541W-20-9	CH ROBINSON WORLDWIDE ORD		08/28/2017	ITG INC	47.000	3,328		0
12572Q-10-5	CME GROUP CL A ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	60.000	7,132		0
127097-10-3	CABOT OIL & GAS ORD		02/22/2017	ITG INC	53.000	1,209		0
151020-10-4	CELGENE ORD		11/27/2017	ITG INC	44.000	4,561		0
15135B-10-1	CENTENE ORD		05/31/2017	INSTINET	40.000	2,890		0
156700-10-6	CENTURYLINK ORD		11/01/2017	VARIOUS	516.288	9,887		0
16119P-10-8	CHARTER COMMUNICATIONS, INC.		05/31/2017	INSTINET	9.000	3,073		0
166764-10-0	CHEVRON ORD		05/31/2017	INSTINET	73.000	7,538		0
171798-10-1	CIMAREX ENERGY ORD		12/14/2017	VARIOUS	474.000	56,132		0
172967-42-4	CITIGROUP ORD		08/28/2017	VARIOUS	777.000	46,018		0
177376-10-0	CITRIX SYSTEMS ORD		01/31/2017	VARIOUS	50.000	943		0
20825C-10-4	CONOCOPHILLIPS ORD		07/27/2017	ITG INC	100.000	4,433		0
222070-20-3	COTY CL A ORD		10/18/2017	ITG INC	186.000	2,954		0
23355L-10-6	DXC TECHNOLOGY ORD		07/27/2017	VARIOUS	100.302	5,607		0
24906P-10-9	DENTSPLY SIRONA ORD		10/18/2017	ITG INC	79.000	4,701		0
25179M-10-3	DEVON ENERGY ORD		12/20/2017	VARIOUS	2,880.000	107,820		0
254709-10-8	DISCOVER FINANCIAL SERVICES ORD		09/21/2017	VARIOUS	3,817.000	233,046		0
25470M-10-9	DISH NETWORK CL A ORD		11/27/2017	ITG INC	90.000	4,466		0
26078J-10-0	DOWDUPONT ORD		08/31/2017	CORPORATE ACTION	800.240	16,973		0
26875P-10-1	EOG RESOURCES ORD		08/28/2017	ITG INC	40.000	3,326		0
26884L-10-9	EQT ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	28.000	1,709		0
291011-10-4	EMERSON ELECTRIC ORD		07/27/2017	ITG INC	117.000	6,985		0
29414D-10-0	ENVISION HEALTHCARE ORD		11/27/2017	ITG INC	48.000	1,444		0
30212P-30-3	EXPEDIA ORD		11/27/2017	ITG INC	25.000	3,169		0
30231G-10-2	EXXON MOBIL ORD		10/18/2017	ITG INC	17.000	1,391		0
30303M-10-2	FACEBOOK CL A ORD		05/31/2017	INSTINET	30.000	4,545		0
311900-10-4	FASTENAL ORD		10/12/2017	CITIGROUP GLOBAL MARKETS INC.	180.000	8,044		0
313747-20-6	FEDERAL REIT ORD		10/18/2017	ITG INC	27.000	3,463		0
33616C-10-0	FIRST REPUBLIC BANK ORD		11/09/2017	VARIOUS	820.000	76,504		0
343412-10-2	FLUOR ORD		08/28/2017	ITG INC	55.000	2,076		0
37940X-10-2	GLOBAL PAYMENTS ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	57.000	4,632		0
384802-10-4	WW GRAINGER ORD		10/18/2017	ITG INC	20.000	4,179		0
40414L-10-9	HCP REIT ORD		11/27/2017	ITG INC	184.000	4,931		0
412822-10-8	HARLEY DAVIDSON ORD		11/27/2017	ITG INC	67.000	3,190		0
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD		03/15/2017	VARIOUS	765.000	37,735		0
423452-10-1	HELMERICH AND PAYNE ORD		08/28/2017	ITG INC	43.000	1,864		0
42809H-10-7	HESS ORD		08/28/2017	VARIOUS	121.000	4,821		0
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD		09/01/2017	CORPORATE ACTION	539.000	3,184		0
438516-10-6	HONEYWELL INTERNATIONAL ORD		01/23/2017	VARIOUS	426.000	49,760		0
45168D-10-4	IDEXX LABORATORIES ORD		11/27/2017	ITG INC	35.000	5,447		0
46590V-10-0	JBG SMITH PROPERTIES ORD		07/18/2017	CORPORATE ACTION	19.000	462		0
478160-10-4	JOHNSON & JOHNSON ORD		02/22/2017	ITG INC	30.000	3,586		0
48203R-10-4	JUNIPER NETWORKS ORD		07/26/2017	VARIOUS	3,091.000	88,185		0
485170-30-2	KANSAS CITY SOUTHERN ORD		02/22/2017	ITG INC	26.000	2,295		0
49446R-10-9	KIMCO REALTY REIT ORD		11/27/2017	ITG INC	168.000	3,069		0
49456B-10-1	KINDER MORGAN ORD		08/28/2017	ITG INC	635.000	12,071		0
500255-10-4	KOHL'S ORD		05/31/2017	INSTINET	54.000	2,047		0
500754-10-6	KRAFT HEINZ ORD		10/18/2017	ITG INC	45.000	3,472		0
501889-20-8	LKQ ORD		07/27/2017	ITG INC	121.000	4,050		0
526057-10-4	LENNAR CL A ORD		11/09/2017	CORPORATE ACTION	70.000	597		0
526057-30-2	LENNAR CL B ORD		11/09/2017	CORPORATE ACTION	1.400	10		0
540424-10-8	LOEWS ORD		11/01/2017	VARIOUS	485.000	23,990		0
54142L-10-9	LOGMEIN ORD		01/31/2017	VARIOUS	8.590	189		0
554382-10-1	MACERICH REIT ORD		10/18/2017	ITG INC	42.000	2,405		0
55616P-10-4	MACYS ORD		11/27/2017	ITG INC	109.000	2,316		0
565849-10-6	MARATHON OIL ORD		11/27/2017	ITG INC	334.000	4,654		0
577081-10-2	MATTEL ORD		08/28/2017	ITG INC	135.000	2,221		0
59156R-10-8	METLIFE ORD		12/26/2017	VARIOUS	3,979.000	182,624		0
592688-10-5	METTLER TOLEDO ORD		07/27/2017	ITG INC	11.000	6,520		0
594837-30-4	MICRO FOCUS INTERNATIONAL ADR	C	09/01/2017	CORPORATE ACTION	74.019	921		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
594918-10-4	MICROSOFT ORD		02/28/2017	VARIOUS	548.000	35,008		0
60871R-20-9	MOLSON COORS BREWING NONVTG CL B ORD		11/09/2017	VARIOUS	1,184.000	105,343		0
61945C-10-3	MOSAIC ORD		08/28/2017	ITG INC	138.000	2,769		0
637071-10-1	NATIONAL OILWELL VARCO ORD		05/31/2017	INSTINET	67.000	2,208		0
655044-10-5	NOBLE ENERGY ORD		11/27/2017	ITG INC	191.000	4,893		0
674599-10-5	OCCIDENTAL PETROLEUM ORD		07/27/2017	ITG INC	178.000	11,048		0
68389X-10-5	ORACLE ORD		11/27/2017	ITG INC	140.000	6,845		0
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		04/27/2017	WEEDEN + CO.	453.000	53,647		0
713448-10-8	PEPSICO ORD		02/15/2017	VARIOUS	547.000	56,823		0
717081-10-3	PFIZER ORD		08/28/2017	ITG INC	63.000	2,111		0
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		09/01/2017	VARIOUS	1,043.000	122,593		0
723787-10-7	PIONEER NATURAL RESOURCE ORD		10/18/2017	ITG INC	36.000	5,231		0
74005P-10-4	PRAXAIR ORD		07/27/2017	ITG INC	61.000	8,115		0
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		07/27/2017	ITG INC	197.000	8,721		0
74736K-10-1	QORVO ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	42.000	2,908		0
747525-10-3	QUALCOMM ORD		10/18/2017	ITG INC	147.000	7,911		0
74876Y-10-1	QUINTILES IMS ORD		10/18/2017	ITG INC	59.000	5,931		0
751212-10-1	RALPH LAUREN CL A ORD		08/28/2017	ITG INC	19.000	1,653		0
75281A-10-9	RANGE RESOURCES ORD		10/18/2017	ITG INC	88.000	1,679		0
758849-10-3	REGENCY CENTERS REIT ORD		07/27/2017	ITG INC	57.000	3,816		0
761152-10-7	RESMED ORD		07/27/2017	ITG INC	55.000	4,262		0
78410G-10-4	SBA COMMUNICATIONS CORPORATION		10/18/2017	ITG INC	28.000	4,128		0
78440X-10-1	SL GREEN RLTY REIT		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	33.000	3,465		0
79466L-30-2	SALESFORCE.COM ORD		05/31/2017	INSTINET	46.000	4,139		0
806857-10-8	SCHLUMBERGER ORD	C	11/27/2017	ITG INC	156.000	9,577		0
828806-10-9	SIMON PROP GRP REIT ORD		10/18/2017	ITG INC	15.000	2,481		0
87165B-10-3	SYNCHRONY FINANCIAL ORD		08/28/2017	ITG INC	92.000	2,779		0
87901J-10-5	TEGNA ORD		06/01/2017	CORPORATE ACTION	3,065.000	43,029		0
883556-10-2	THERMO FISHER SCIENTIFIC ORD		08/18/2017	VARIOUS	319.000	55,207		0
893641-10-0	TRANSDIGM GROUP ORD		02/22/2017	ITG INC	10.000	2,551		0
904311-20-6	UNDER ARMOUR CL C ORD		05/31/2017	INSTINET	71.000	1,259		0
910047-10-9	UNITED CONTINENTAL HOLDINGS ORD		12/29/2017	WEEDEN + CO.	238.000	16,083		0
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD		11/27/2017	ITG INC	34.000	3,434		0
918204-10-8	VF ORD		10/30/2017	VARIOUS	376.000	26,475		0
92214X-10-6	VAREX IMAGING ORD		01/30/2017	VARIOUS	4.000	54		0
92220P-10-5	VARIAN MEDICAL SYSTEMS ORD		01/30/2017	VARIOUS	10.000	417		0
92276F-10-0	VENTAS REIT ORD		11/27/2017	ITG INC	50.000	3,207		0
92343V-10-4	VERIZON COMMUNICATIONS ORD		08/28/2017	ITG INC	25.000	1,212		0
92345Y-10-6	VERISK ANALYTICS ORD		10/18/2017	VARIOUS	1,126.000	95,460		0
92532F-10-0	VERTEX PHARMACEUTICALS ORD		05/31/2017	INSTINET	21.000	2,574		0
92553P-20-1	VIACOM CL B ORD		11/27/2017	ITG INC	138.000	3,665		0
929042-10-9	VORNADO REALTY REIT ORD		07/18/2017	CORPORATE ACTION	38.000	1,945		0
931142-10-3	WAL MART STORES ORD		02/22/2017	ITG INC	87.000	6,241		0
983134-10-7	WYNN RESORTS ORD		02/22/2017	ITG INC	23.000	2,182		0
G0177J-10-8	ALLERGAN ORD	C	11/27/2017	ITG INC	21.000	3,611		0
G2709G-10-7	DELPHI TECHNOLOGIES ORD	D	12/05/2017	VARIOUS	48.333	911		0
G27823-10-6	APTIV ORD	C	12/05/2017	VARIOUS	145.000	4,699		0
G47567-10-5	IHS MARKIT ORD	D	11/27/2017	ITG INC	143.000	6,271		0
G5960L-10-3	MEDTRONIC ORD	C	10/27/2017	VARIOUS	665.000	53,835		0
G60754-10-1	MICHAEL KORS HOLDINGS ORD	C	03/30/2017	CITIGROUP GLOBAL MARKETS INC.	56.000	2,132		0
G6518L-10-8	NIELSEN HOLDINGS ORD	C	05/31/2017	INSTINET	72.000	2,754		0
G97822-10-3	PERRIGO ORD	C	05/31/2017	INSTINET	55.000	3,908		0
H2906T-10-9	GARMIN ORD	C	05/31/2017	INSTINET	38.000	1,973		0
N59465-10-9	MYLAN ORD	C	10/18/2017	ITG INC	207.000	7,727		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,165,189	XXX	0
9799997. Total - Common Stocks - Part 3						2,165,189	XXX	0
9799998. Total - Common Stocks - Part 5						342,685	XXX	0
9799999. Total - Common Stocks						2,507,875	XXX	0
9899999. Total - Preferred and Common Stocks						7,739,675	XXX	0
9999999 - Totals						193,241,533	XXX	1,084,228

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36200K-NJ-2	GN 603493 - RMBS		12/01/2017	Paydown		83,996	83,996	86,004	85,466	0	(1,469)	0	(1,469)	0	83,996	0	0	0	1,352	03/15/2033
36200N-AC-5	GN 604903 - RMBS		12/01/2017	Paydown		8,456	8,456	8,622	8,572	0	(116)	0	(116)	0	8,456	0	0	0	90	01/15/2034
36201S-VT-3	GN 592026 - RMBS		12/01/2017	Paydown		10,997	10,997	11,260	11,151	0	(154)	0	(154)	0	10,997	0	0	0	66	06/15/2033
36201Y-LG-9	GN 607027 - RMBS		12/01/2017	Paydown		114,290	114,290	117,398	116,476	0	(2,186)	0	(2,186)	0	114,290	0	0	0	2,418	01/15/2034
36205X-D5-0	GN 403424 - RMBS		12/01/2017	Paydown		29,643	29,643	30,352	30,179	0	(535)	0	(535)	0	29,643	0	0	0	514	10/15/2033
3620A2-KL-9	GN 716799 - RMBS		12/01/2017	Paydown		19,005	19,005	19,706	19,793	0	(788)	0	(788)	0	19,005	0	0	0	240	04/15/2039
3620AD-NY-4	GN 726807 - RMBS		12/01/2017	Paydown		48,827	48,827	50,017	50,266	0	(1,440)	0	(1,440)	0	48,827	0	0	0	1,223	09/15/2039
36241K-V8-8	GN 782439 - RMBS		12/01/2017	Paydown		13,634	13,633	14,153	14,158	0	(525)	0	(525)	0	13,633	0	0	0	177	10/15/2038
36241L-L3-8	GN 783046 - RMBS		12/01/2017	Paydown		463,146	463,146	482,179	481,454	0	(18,308)	0	(18,308)	0	463,146	0	0	0	5,136	08/15/2040
36290R-V3-4	GN 615434 - RMBS		12/01/2017	Paydown		139,892	139,892	142,625	142,123	0	(2,231)	0	(2,231)	0	139,892	0	0	0	5,791	08/15/2033
36290S-P5-4	GN 616144 - RMBS		12/01/2017	Paydown		19,216	19,216	19,738	19,630	0	(414)	0	(414)	0	19,216	0	0	0	118	12/15/2033
36291B-D5-3	GN 623024 - RMBS		12/01/2017	Paydown		5,904	5,904	6,065	6,035	0	(131)	0	(131)	0	5,904	0	0	0	14	01/15/2034
36291K-BU-0	GN 630151 - RMBS		12/01/2017	Paydown		17,289	17,289	17,629	17,540	0	(251)	0	(251)	0	17,289	0	0	0	343	07/15/2034
36291P-BC-9	GN 633735 - RMBS		12/01/2017	Paydown		297,769	297,769	302,841	301,366	0	(3,597)	0	(3,597)	0	297,769	0	0	0	11,815	10/15/2034
36291T-AQ-1	GN 637315 - RMBS		12/01/2017	Paydown		33,222	33,222	33,949	33,914	0	(692)	0	(692)	0	33,222	0	0	0	237	12/15/2034
36295Q-CN-8	GN 676977 - RMBS		12/01/2017	Paydown		26,226	26,226	27,148	27,174	0	(948)	0	(948)	0	26,226	0	0	0	356	05/15/2038
38376G-BE-9	GNR 09105 C - CMBS		12/01/2017	Paydown		2,419	2,419	2,417	29,041	0	32	0	32	0	2,419	0	0	0	(2,908)	03/16/2051
38376G-BE-9	GNR 09105 C - CMBS		12/01/2017	Paydown		29,361	29,361	29,334	2,704	0	3	0	3	0	29,361	0	0	0	114	03/16/2051
38376G-M8-0	GNR 1158 C - CMBS		12/01/2017	Paydown		14,767	14,767	14,127	14,201	0	566	0	566	0	14,767	0	0	0	378	08/16/2051
38376G-M8-0	GNR 1158 C - CMBS		12/01/2017	Paydown		3,598	3,598	3,442	3,460	0	138	0	138	0	3,598	0	0	0	120	08/16/2051
912810-RP-5	UNITED STATES TREASURY		06/01/2017	BARCLAYS BZWSIFED		5,019,707	5,000,000	5,000,020	5,000,020	0	0	0	0	0	5,000,020	0	19,687	19,687	23,619	11/15/2045
0599999. Subtotal - Bonds - U.S. Governments						6,401,365	6,381,658	6,419,024	6,414,723	0	(33,045)	0	(33,045)	0	6,381,678	0	19,687	19,687	51,212	XXX
452151-LE-1	ILLINOIS ST		10/13/2017	CITIGROUP GLOBAL MARKETS, INC./CORRESPON		1,037,260	1,000,000	936,965	965,809	0	3,598	0	3,598	0	969,407	0	67,853	67,853	43,450	06/01/2023
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,037,260	1,000,000	936,965	965,809	0	3,598	0	3,598	0	969,407	0	67,853	67,853	43,450	XXX
662523-WY-1	NORTH SLOPE BORO ALASKA		05/01/2017	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(19,223)	06/30/2020
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						0	0	0	0	0	0	0	0	0	0	0	0	0	(19,223)	XXX
010869-BZ-7	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV		09/01/2017	VARIOUS		285,000	285,000	326,026	295,165	0	(2,633)	0	(2,633)	0	292,531	0	(7,531)	(7,531)	2,229	10/01/2019
3128M1-L7-2	FH G12250 - RMBS		12/01/2017	Paydown		17,688	17,688	16,951	17,308	0	380	0	380	0	17,688	0	0	0	314	06/01/2021
3128M1-PS-2	FH G12333 - RMBS		12/01/2017	Paydown		40,585	40,585	39,424	39,919	0	665	0	665	0	40,585	0	0	0	612	06/01/2021
3128M1-Q7-7	FH G12378 - RMBS		12/01/2017	Paydown		8,521	8,521	8,163	8,326	0	195	0	195	0	8,521	0	0	0	130	09/01/2021
3128M1-R6-8	FH G12409 - RMBS		12/01/2017	Paydown		32,587	32,587	32,048	32,314	0	273	0	273	0	32,587	0	0	0	516	05/01/2020
3128M4-UQ-4	FH G02991 - RMBS		12/01/2017	Paydown		23,519	23,519	21,997	21,843	0	1,676	0	1,676	0	23,519	0	0	0	488	01/01/2035
3128MB-X6-9	FH G13201 - RMBS		12/01/2017	Paydown		16,844	16,844	16,139	16,329	0	515	0	515	0	16,844	0	0	0	243	07/01/2023
3128MJ-S8-4	FH G08542 - RMBS		12/01/2017	Paydown		224,015	224,015	229,714	230,835	0	(6,820)	0	(6,820)	0	224,015	0	0	0	2,315	08/01/2043
3128MJ-YC-8	FH G08706 - RMBS		12/13/2017	VARIOUS		5,252,314	5,134,289	5,397,421	5,395,256	0	(37,368)	0	(37,368)	0	5,357,888	0	(105,574)	(105,574)	175,533	05/01/2046
3128PL-CL-4	FH J08175 - RMBS		12/01/2017	Paydown		39,236	39,236	38,672	38,749	0	487	0	487	0	39,236	0	0	0	103	06/01/2023
3128PL-CS-9	FH J08181 - RMBS		12/01/2017	Paydown		22,254	22,254	21,343	21,707	0	547	0	547	0	22,254	0	0	0	452	06/01/2023
3128PP-H5-5	FH J10252 - RMBS		12/01/2017	Paydown		22,430	22,430	22,217	22,238	0	193	0	193	0	22,430	0	0	0	270	07/01/2024
3128PQ-FE-6	FH J11065 - RMBS		12/01/2017	Paydown		43,487	43,487	45,145	44,574	0	(1,087)	0	(1,087)	0	43,487	0	0	0	981	10/01/2024
312943-7E-7	FH A95393 - RMBS		12/01/2017	Paydown		127,739	127,739	127,799	127,718	0	21	0	21	0	127,739	0	0	0	1,602	12/01/2040
312944-FE-6	FH A95565 - RMBS		12/01/2017	Paydown		55,411	55,411	53,965	53,946	0	1,464	0	1,464	0	55,411	0	0	0	863	12/01/2040
312945-V5-4	FH A96936 - RMBS		12/01/2017	Paydown		24,695	24,695	25,968	26,041	0	(1,346)	0	(1,346)	0	24,695	0	0	0	273	02/01/2041
3132GD-BF-8	FH Q00038 - RMBS		12/01/2017	Paydown		40,344	40,344	40,909	40,989	0	(644)	0	(644)	0	40,344	0	0	0	547	04/01/2041
3132GD-VA-7	FH Q00609 - RMBS		12/01/2017	Paydown		169,130	169,130	168,813	168,606	0	523	0	523	0	169,130	0	0	0	1,191	05/01/2041
3132GF-EQ-6	FH Q01943 - RMBS		12/01/2017	Paydown		7,582	7,582	7,869	7,936	0	(353)	0	(353)	0	7,582	0	0	0	(477)	07/01/2041
3132GF-KH-9	FH Q02096 - RMBS		12/01/2017	Paydown		31,884	31,884	33,089	33,077	0	(1,193)	0	(1,193)	0	31,884	0	0	0	277	07/01/2041
3132J8-UR-9	FH Q17391 - RMBS		12/01/2017	Paydown		33,474	33,474	34,886	34,761	0	(1,287)	0	(1,287)	0	33,474	0	0	0	462	04/01/2043
3132JM-2E-8	FH Q20773 - RMBS		12/01/2017	Paydown		85,153	85,153	89,278	89,667	0	(4,514)	0	(4,514)	0	85,153	0	0	0	636	08/01/2043
3132JP-3K-6	FH Q22602 - RMBS		12/01/2017	Paydown		58,967	58,967	60,801	61,034	0	(2,067)	0	(2,067)	0	58,967	0	0	0	(341)	10/01/2043
3132JP-P9-7	FH Q22248 - RMBS		12/01/2017	Paydown		53,944	53,944	56,717	56,651	0	(2,707)	0	(2,707)	0	53,944	0	0	0	559	10/01/2043
3132QM-LQ-2	FH Q31234 - RMBS		12/15/2017	VARIOUS		2,075,786	2,020,135	2,119,248	2,118,600	0	(14,550)	0	(14,550)	0	2,104,050	0	(28,264)	(28,264)	69,554	02/01/2045
3132QN-WM-7	FH Q32451 - RMBS		12/13/2017	VARIOUS		1,359,702	1,327,142	1,398,061	1,391,754	0	(10,435)	0	(10,435)	0	1,381,319	0	(21,617)	(21,617)	44,983	04/01/2045
31371J-3J-1	FN 253801 - RMBS		12/01/2017	Paydown		8,003	8,003	8,348	8,134	0	(131)	0	(131)	0	8,003	0	0	0	138	05/01/2021
31371M-GC-5	FN 255895 - RMBS		12/01/2017	Paydown		16,151	16,151	14,609	14,380	0	1,771	0	1,771	0	16,151	0	0	0	(82)	09/01/2035
3137A8-Q9-2	FHR 3841H AB - CMO/RMBS		12/01/2017	Paydown		178,443	178,443	184,814	181,079	0	(2,636)	0	(2,636)	0	178,443	0	0	0	2,465	01/15/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31381G-W4-6	FN 460667 - RMBS		12/01/2017	VARIOUS		1,432,700	1,432,700	1,507,693	1,433,692	0	(992)	0	(992)	0	1,432,700	0	0	0	20,361	06/01/2017
3138AE-MZ-3	FN AI1275 - RMBS		12/01/2017	Paydown		70,452	70,452	71,509	71,812	0	(1,359)	0	(1,359)	0	70,452	0	0	0	837	05/01/2041
3138AK-EK-1	FN AI5537 - RMBS		12/01/2017	Paydown		82,788	82,788	86,281	86,010	0	(3,222)	0	(3,222)	0	82,788	0	0	0	1,642	06/01/2041
3138EN-HG-7	FN AL5630 - RMBS		12/01/2017	VARIOUS		2,426,353	2,304,238	2,440,332	2,428,251	0	(5,755)	0	(5,755)	0	2,422,496	0	3,857	3,857	32,493	08/01/2044
3138ET-DZ-6	FN AL8219 - RMBS		08/10/2017	VARIOUS		4,761,202	4,529,237	4,849,115	4,846,014	0	(29,932)	0	(29,932)	0	4,816,082	0	(54,881)	(54,881)	122,471	02/01/2046
3138WE-UD-9	FN AS5079 - RMBS		12/26/2017	VARIOUS		1,404,212	1,364,734	1,431,371	1,424,524	0	(8,957)	0	(8,957)	0	1,415,567	0	(11,355)	(11,355)	47,243	06/01/2045
3138WE-UF-4	FN AS5081 - RMBS		12/26/2017	VARIOUS		1,616,555	1,577,614	1,647,127	1,640,865	0	(11,367)	0	(11,367)	0	1,629,497	0	(12,942)	(12,942)	52,715	06/01/2045
3138XW-AM-0	FN AW6311 - RMBS		12/01/2017	VARIOUS		1,671,162	1,589,028	1,675,183	1,670,528	0	(5,086)	0	(5,086)	0	1,665,442	0	5,720	5,720	22,440	06/01/2044
3138Y1-4T-9	FN AX0833 - RMBS		12/01/2017	Paydown		114,089	114,089	118,599	118,349	0	(4,260)	0	(4,260)	0	114,089	0	0	0	1,781	09/01/2044
31393M-RL-7	FHR 2586D HK - CMO/RMBS		12/01/2017	Paydown		33,457	33,457	32,312	33,039	0	417	0	417	0	33,457	0	0	0	584	02/15/2023
31393R-TE-0	FHR 2631E DA - CMO/RMBS		12/01/2017	Paydown		24,885	24,885	24,667	24,697	0	188	0	188	0	24,885	0	0	0	270	06/15/2033
31402C-V7-4	FN 725238 - RMBS		12/01/2017	Paydown		17,505	17,505	16,904	16,868	0	636	0	636	0	17,505	0	0	0	289	03/01/2034
31407N-QM-8	FN 835760 - RMBS		12/01/2017	Paydown		10,223	10,223	9,606	9,509	0	713	0	713	0	10,223	0	0	0	148	09/01/2035
31410G-CW-1	FN 888485 - RMBS		12/01/2017	Paydown		6,804	6,804	6,394	6,380	0	424	0	424	0	6,804	0	0	0	89	06/01/2037
31410G-RJ-4	FN 888889 - RMBS		12/01/2017	Paydown		36,295	36,295	35,875	36,050	0	244	0	244	0	36,295	0	0	0	582	12/01/2018
31412U-AJ-9	FN 934809 - RMBS		12/01/2017	Paydown		46,434	46,434	48,081	47,373	0	(939)	0	(939)	0	46,434	0	0	0	1,027	03/01/2024
31412U-L7-3	FN 935150 - RMBS		12/01/2017	Paydown		14,980	14,980	15,588	15,466	0	(486)	0	(486)	0	14,980	0	0	0	102	04/01/2024
31413E-XV-2	FN 943592 - RMBS		12/01/2017	Paydown		1,025	1,025	963	983	0	41	0	41	0	1,025	0	0	0	18	07/01/2037
31414S-NF-6	FN 974790 - RMBS		12/01/2017	Paydown		28,072	28,072	27,932	27,906	0	166	0	166	0	28,072	0	0	0	278	04/01/2023
31415P-D6-2	FN 984925 - RMBS		12/01/2017	Paydown		19,008	19,008	18,758	18,786	0	222	0	222	0	19,008	0	0	0	232	06/01/2023
31416T-JN-0	FN AA9268 - RMBS		12/01/2017	Paydown		31,507	31,507	31,236	31,236	0	270	0	270	0	31,507	0	0	0	435	07/01/2024
45203H-AL-6	ILLINOIS FIN AUTH REV		05/01/2017	Adjustment		0	0	0	0	0	(671)	0	(671)	0	0	0	0	0	0	08/15/2041
56052E-5X-2	MAINE ST HSG AUTH MTG PUR		05/23/2017	Call @ 100.0		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	1,537	11/15/2027
605275-MQ-6	MISSISSIPPI BUSINESS FIN CORP MISS INDL		08/01/2017	VARIOUS		88,317	88,317	88,317	88,317	0	0	0	0	0	88,317	0	0	0	(394)	01/01/2022
60636W-NW-1	MISSOURI ST HWYS & TRANSN COMMN ST RD RE		10/12/2017	CANTOR FITZGERALD + CO.		862,164	850,000	850,000	850,000	0	0	0	0	0	850,000	0	12,164	12,164	35,877	05/01/2018
60637B-CR-9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		12/01/2017	VARIOUS		147,157	147,157	147,157	147,157	0	0	0	0	0	147,157	0	0	0	1,317	10/01/2034
64908Q-AA-9	NEW VALLEY GENERATION V		05/01/2017	Paydown		107,715	107,714	107,400	107,607	0	107	0	107	0	107,714	0	1	1	(2,421)	01/15/2021
837151-RW-1	SOUTH CAROLINA ST PUB SVC AUTH REV		02/07/2017	BARCLAYS CAPITAL INC		1,436,820	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(63,180)	(63,180)	6,866	12/01/2023
842475-F7-5	SOUTHERN CALIF PUB PWR AUTH PWR PROJ REV		02/01/2017	VARIOUS		388,309	300,000	365,022	362,376	0	(105)	0	(105)	0	362,271	0	26,038	26,038	10,153	07/01/2040
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		12/25/2017	VARIOUS		56,102	56,102	56,102	56,102	0	0	0	0	0	56,102	0	0	0	779	10/25/2037
977100-CY-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		09/06/2017	WELLS FARGO BANK, N.A./SIG		1,244,125	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	(5,875)	(5,875)	25,188	05/01/2022
3199999. Subtotal - Bonds - U.S. Special Revenues						28,615,302	27,863,016	29,179,956	29,028,833	0	(150,762)	0	(150,762)	0	28,878,742	0	(263,440)	(263,440)	691,774	XXX
03077J-AB-6	AMERIGAS FINANCE CORP		06/01/2017	VARIOUS		37,800	36,000	38,925	37,496	0	(73)	0	(73)	0	37,423	0	377	377	581	05/20/2022
031652-BE-9	AMKOR TECHNOLOGY INC		06/22/2017	Call @ 101.656		42,696	42,000	42,525	42,251	0	(50)	0	(50)	0	42,200	0	495	495	1,391	06/01/2021
03834L-AA-7	APPVION INC		06/19/2017	BAIRD, ROBERT W., & COMPANY IN		31,575	60,000	62,250	61,309	0	(160)	0	(160)	0	61,149	0	(29,574)	(29,574)	3,015	06/01/2020
038521-AM-2	ARAMARK CORP		05/01/2017	Call @ 101.438		21,302	21,000	22,038	21,363	0	(68)	0	(68)	0	21,295	0	7	7	631	03/15/2020
04248N-AA-1	ARMYHW 051 1A - ABS		12/15/2017	Paydown		15,419	15,419	15,419	15,419	0	0	0	0	0	15,419	0	0	0	25	06/15/2050
04964R-AA-4	ATRM 10 A - CDO		05/31/2017	Paydown		2,800,000	2,800,000	2,795,800	2,797,041	0	2,959	0	2,959	0	2,800,000	0	0	0	37,111	07/16/2025
06406F-AD-5	BANK OF NEW YORK MELLON CORP		10/25/2017	SUNTRUST ROBINSON HUMPHREY INC		2,432,425	2,500,000	2,495,650	2,495,867	0	478	0	478	0	2,496,345	0	(63,920)	(63,920)	65,694	08/16/2023
077454-AF-3	BELDEN INC		07/01/2017	Adjustment		103,300	100,000	98,500	98,951	0	81	0	81	0	99,032	0	4,268	4,268	4,660	09/01/2022
097751-AV-3	BOMBARDIER INC		09/26/2017	MARKETAXESS CORPORATION		69,722	65,000	71,906	68,935	0	(844)	0	(844)	0	68,090	0	1,632	1,632	5,219	03/15/2020
12189P-AF-9	BNSF RAILWAY CO PASS THROUGH TRUST		12/01/2017	Paydown		79,657	79,657	95,564	85,893	0	(6,188)	0	(6,188)	0	79,657	0	0	0	(2,763)	01/02/2021
12527G-AB-9	CF INDUSTRIES HOLDINGS INC		12/18/2017	Not Available		49,528	47,000	51,113	51,041	0	(1,132)	0	(1,132)	0	49,909	0	(380)	(380)	3,860	05/01/2020
12549B-AE-8	CIFC 132 A2L - CDO		10/18/2017	Paydown		1,000,000	1,000,000	975,000	990,008	0	9,992	0	9,992	0	1,000,000	0	0	0	27,800	04/21/2025
14310G-AA-8	CGMS 133 A1A - CDO		12/27/2017	Paydown		2,350,000	2,350,000	2,345,065	2,346,499	0	3,501	0	3,501	0	2,350,000	0	0	0	59,689	07/15/2025
166764-AH-3	CHEVRON CORP		12/13/2017	Citigroup (SSB)		1,848,132	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	48,132	48,132	56,002	06/24/2023
17290H-AA-3	CHAI 15PM3 A - ABS		07/17/2017	Paydown		604,824	604,824	604,727	604,741	0	83	0	83	0	604,824	0	0	0	4,799	05/16/2022
17319W-AA-7	CGCMT 13SMP A - CMBS		12/14/2017	Paydown		705,328	705,328	722,940	712,475	0	(7,147)	0	(7,147)	0	705,328	0	0	0	14,621	01/14/2030
17319W-AG-4	CGCMT 13SMP B - CMBS		12/14/2017	Paydown		300,000	300,000	307,495	301,951	0	(1,951)	0	(1,951)	0	300,000	0	0	0	7,305	01/14/2030
17320D-AN-8	CGCMT 13GJ11 AS - CMBS		12/14/2017	MERRILL LYNCH PIERCE FENNER		1,577,125	1,550,000	1,596,430	1,580,470	0	(4,554)	0	(4,554)	0	1,575,916	0	1,209	1,209	55,546	04/12/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
21036P-AL-2	CONSTELLATION BRANDS INC		09/25/2017	WELLS FARGO SECURITIES LLC		80,614	75,000	78,563	77,853	0	(300)	0	(300)	0	77,553	0	3,061	3,061	2,886	05/01/2023
26249B-AA-9	DRSLF 30 A - CDO		12/01/2017	Paydown		1,550,000	1,550,000	1,541,591	1,552,988	0	(2,988)	0	(2,988)	0	1,550,000	0	0	0	37,089	11/15/2025
26827E-AC-9	ECAF I A2 - ABS		05/01/2017	VARIOUS		2,827,406	2,973,516	2,973,516	2,973,516	0	0	0	0	0	2,973,516	0	(146,109)	(146,109)	24,867	06/15/2040
284157-AA-2	EHGVT 14A A - ABS		12/25/2017	Paydown		108,933	108,933	108,931	108,931	0	2	0	2	0	108,933	0	0	0	746	02/25/2027
29429C-AD-7	CGCMT 16P3 A4 - CMBS		12/13/2017	MERRILL LYNCH PIERCE FENNER		3,468,930	3,400,000	3,501,776	3,494,932	0	(9,328)	0	(9,328)	0	3,485,605	0	(16,675)	(16,675)	117,588	04/16/2049
294549-AM-2	EQT CORP		11/03/2017	Call @ 100.0		1,250,000	1,250,000	1,312,563	1,256,876	0	(4,917)	0	(4,917)	0	1,251,959	0	(1,959)	(1,959)	91,111	03/01/2018
29482P-AB-6	ERICKSON AIR-CRANE INC		04/01/2017	BAIRD, ROBERT W., & COMPANY IN		9,063	145,000	41,688	41,687	0	0	0	0	0	41,688	0	(32,625)	(32,625)	0	05/01/2020
30231G-AW-2	EXXON MOBIL CORP		12/14/2017	JP MORGAN SECURITIES INC.		3,863,860	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	363,860	363,860	186,787	03/01/2046
30251G-AN-7	FMG RESOURCES (AUGUST 2006) PTY LTD	C	06/16/2017	Call @ 100.0		70,000	70,000	61,260	63,102	0	459	0	459	0	63,560	0	6,440	6,440	5,815	04/01/2022
31562Q-AF-4	FIAT CHRYSLER AUTOMOBILES NV	C	06/01/2017	BARCLAYS CAPITAL INC FIXED INC		76,313	75,000	73,688	73,846	0	8	0	8	0	73,853	0	2,459	2,459	1,028	04/15/2023
34530N-AA-5	FORDO 14REV2 A - ABS		06/01/2017	JP MORGAN CHASE BANK/HSBCSI		2,567,033	2,550,000	2,549,064	2,549,931	0	5	0	5	0	2,549,936	0	17,097	17,097	15,544	04/15/2026
350910-AN-5	FTST 064TS A - CMBS		12/11/2017	Paydown		41,065	41,065	42,179	41,473	0	(408)	0	(408)	0	41,065	0	0	0	1,025	12/13/2028
35802X-AJ-2	FRESENIUS MEDICAL CARE US FINANCE II INC	C	09/25/2017	BARCLAYS CAPITAL INC FIXED INC		75,912	70,000	70,000	70,000	0	0	0	0	0	70,000	0	5,912	5,912	3,159	10/15/2024
36197R-AN-7	GSMS 13NYC5 C - CMBS		10/13/2017	VARIOUS		2,100,000	2,100,000	2,152,411	2,110,219	0	(10,219)	0	(10,219)	0	2,100,000	0	0	0	52,045	01/11/2030
36197X-AP-9	GSMS 13GC12 AS - CMBS		12/14/2017	CREDIT SUISSE SECURITIES (USA)		1,927,609	1,900,000	1,956,984	1,936,343	0	(5,520)	0	(5,520)	0	1,930,823	0	(3,214)	(3,214)	67,153	06/12/2046
36249K-AA-8	GSMS 10C1 A1 - CMBS		12/15/2017	VARIOUS		461,196	456,984	470,684	463,140	0	(3,735)	0	(3,735)	0	459,404	0	1,792	1,792	13,500	08/10/2043
369300-AN-8	GENERAL CABLE CORP		06/01/2017	JANNEY MONTGOMERY SCOTT INC		79,200	80,000	75,400	76,657	0	37	0	37	0	76,694	0	2,506	2,506	1,444	10/01/2022
369550-AT-5	GENERAL DYNAMICS CORP		12/14/2017	BARCLAYS CAPITAL INC		2,045,520	2,000,000	1,873,940	1,883,498	0	2,545	0	2,545	0	1,886,043	0	159,477	159,477	78,600	11/15/2042
374689-AF-4	GIBRALTAR INDUSTRIES INC		09/01/2017	WELLS FARGO SECURITIES LLC		123,864	120,000	125,876	123,613	0	(1,062)	0	(1,062)	0	122,551	0	1,313	1,313	8,250	02/01/2021
40415R-AQ-8	HD SUPPLY INC		09/01/2017	Call @ 100.0		80,000	80,000	84,375	83,905	0	(526)	0	(526)	0	83,380	0	(3,380)	(3,380)	6,930	12/15/2021
428040-CS-6	HERTZ CORP		07/28/2017	MORGAN STANLEY CO		68,800	80,000	79,000	79,023	0	64	0	64	0	79,087	0	(10,287)	(10,287)	3,789	10/15/2024
444454-AA-0	HUGHES SATELLITE SYSTEMS CORP		08/02/2017	Jefferies		92,000	80,000	87,350	86,589	0	(796)	0	(796)	0	85,793	0	6,207	6,207	3,931	06/15/2021
451102-AX-5	ICAHN ENTERPRISES LP		06/01/2017	Citigroup (SSB)		138,038	135,000	136,013	135,685	0	(6)	0	(6)	0	135,679	0	2,358	2,358	3,780	08/01/2020
45824T-AR-6	INTELSAT JACKSON HOLDINGS SA	C	06/01/2017	Goldman Sachs		80,383	74,000	74,074	74,077	0	1	0	1	0	74,078	0	6,304	6,304	3,305	02/15/2024
46284P-AP-9	IRON MOUNTAIN INC		06/01/2017	MERRILL LYNCH PIERCE FENNER		51,563	50,000	49,625	49,704	0	5	0	5	0	49,709	0	1,853	1,853	1,565	08/15/2024
46625H-RV-4	JPMORGAN CHASE & CO		12/13/2017	JP MORGAN CHASE BANK/HSBCSI		1,227,688	1,250,000	1,253,350	1,253,278	0	(259)	0	(259)	0	1,253,019	0	(25,332)	(25,332)	44,455	10/01/2026
46646G-AA-5	JPMCC 16NINE A - CMBS		12/14/2017	DEUTSCHE BANK SECURITIES, INC.		984,805	1,000,000	1,020,508	1,020,029	0	(1,761)	0	(1,761)	0	1,018,269	0	(33,464)	(33,464)	30,285	09/09/2038
478165-AH-6	S C JOHNSON & SON INC		12/15/2017	Jefferies		3,531,060	3,000,000	2,994,210	2,994,309	0	86	0	86	0	2,994,395	0	536,665	536,665	167,833	10/15/2046
501673-AA-5	LAAF 1 AR - ABS		12/15/2017	Paydown		41,937	41,937	41,937	41,937	0	0	0	0	0	41,937	0	0	0	(1,164)	12/15/2026
52523K-AG-9	LXS 0617 F41 - CMO/RMBS		12/01/2017	Paydown		46,564	46,564	22,060	26,866	0	19,713	0	19,713	0	46,564	0	0	0	705	11/25/2036
55336V-AG-5	MARKWEST ENERGY PARTNERS LP		06/01/2017	BARCLAYS CAPITAL INC FIXED INC		79,350	75,000	71,438	71,850	0	35	0	35	0	71,885	0	7,465	7,465	701	12/01/2024
553894-AA-4	MVWOT 161 A - ABS		12/20/2017	Paydown		716,498	716,498	716,422	716,396	0	102	0	102	0	716,498	0	0	0	8,264	12/20/2033
565849-AD-8	MARATHON OIL CORP		08/14/2017	Call @ 100.0		450,000	450,000	507,110	457,331	0	(6,037)	0	(6,037)	0	451,295	0	(1,295)	(1,295)	26,292	10/01/2017
58445M-AP-7	MCCC B		02/15/2017	Call @ 103.625		139,894	135,000	142,025	138,451	0	(173)	0	(173)	0	138,277	0	1,616	1,616	4,894	02/15/2022
58933Y-AJ-4	MERCK & CO INC		12/13/2017	PERSHING DIV OF DLJ SEC LNDING		1,094,780	1,000,000	930,490	934,698	0	1,251	0	1,251	0	935,949	0	158,831	158,831	44,613	05/18/2043
595112-BC-6	MICRON TECHNOLOGY INC		06/01/2017	Not Available		93,840	92,000	92,460	0	0	(9)	0	(9)	0	92,451	0	1,389	1,389	3,514	02/01/2025
595620-AP-0	MIDAMERICAN ENERGY CO		12/15/2017	DEUTSCHE BANK SECURITIES, INC.		3,648,483	3,250,000	3,245,515	3,245,672	0	73	0	73	0	3,245,746	0	402,737	402,737	156,542	05/01/2046
61766E-BD-6	MSBAM 16C29 A3 - CMBS		12/13/2017	MERRILL LYNCH PIERCE FENNER		1,502,871	1,500,000	1,514,964	1,513,931	0	(1,537)	0	(1,537)	0	1,512,394	0	(9,523)	(9,523)	47,654	05/17/2049
655044-AK-1	NOBLE ENERGY INC		05/01/2017	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(6,970)	05/01/2021
665772-CD-9	NORTHERN STATES POWER CO (MINNESOTA)		09/29/2017	Call @ 100.0		1,250,000	1,250,000	1,361,475	1,270,484	0	(12,940)	0	(12,940)	0	1,257,544	0	(7,544)	(7,544)	90,418	03/01/2018
68245X-AB-5	1011778 BC UNLIMITED LIABILITY CO		08/09/2017	Jefferies		102,250	100,000	99,406	99,599	0	44	0	44	0	99,643	0	2,608	2,608	4,998	01/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
690768-BF-2	OWENS-ILLINOIS, INC.		06/01/2017	Not Available		128,620	120,000	138,675	125,244	0	(753)	0	(753)	0	124,491	0	4,129	4,129	3,120	05/15/2018
701081-AY-7	PARKER DRILLING CO		06/01/2017	BAIRD, ROBERT W., & COMPANY IN		106,950	115,000	122,913	118,428	0	(264)	0	(264)	0	118,164	0	(11,214)	(11,214)	4,648	08/01/2020
713448-CZ-9	PEPSICO INC		12/14/2017	DEUTSCHE BANK SECURITIES, INC.		3,759,145	3,250,000	3,238,463	3,238,733	0	189	0	189	0	3,238,921	0	520,224	520,224	212,207	07/17/2045
717081-EC-3	PFIZER INC		12/13/2017	Citigroup (SSB)		3,813,215	3,500,000	3,483,165	3,483,223	0	521	0	521	0	3,483,744	0	329,471	329,471	149,333	12/15/2036
73316P-CL-2	POPLR 052 M2 - CMO/RMBS		05/01/2017	Adjustment		0	0	0	0	0	(8)	0	(8)	0	0	0	0	0	0	04/25/2035
737446-AH-7	POST HOLDINGS INC		06/01/2017	Not Available		82,969	75,000	83,813	82,965	0	(807)	0	(807)	0	82,159	0	810	810	6,270	03/15/2024
742741-AA-9	PROCTER & GAMBLE PROFIT SHARING TRUST AN		08/01/2017	Paydown		72,760	72,760	96,079	80,584	0	(7,824)	0	(7,824)	0	72,760	0	0	0	(810)	01/01/2021
76009N-AH-3	RENT-A-CENTER INC		05/01/2017	Adjustment		0	0	0	0	0	50	0	50	0	0	0	0	0	0	11/15/2020
761735-AP-4	REYNOLDS GROUP ISSUER (LUXEMBOURG) SA	C	12/15/2017	Redemption @ 100.0		2,780	2,780	2,864	2,847	0	(33)	0	(33)	0	2,814	0	(33)	(33)	160	10/15/2020
767754-CH-5	RITE AID CORP		10/27/2017	GOLDMAN		55,800	60,000	63,588	63,326	0	(374)	0	(374)	0	62,952	0	(7,152)	(7,152)	4,594	04/01/2023
785592-AD-8	SABINE PASS LIQUEFACTION LLC		07/01/2017	MORGAN STANLEY CO		161,597	145,000	143,999	144,385	0	17	0	17	0	144,403	0	17,194	17,194	5,891	04/15/2023
80874Y-AM-2	SCIENTIFIC GAMES INTERNATIONAL INC		06/01/2017	MARKETAXESS CORPORATION		138,049	145,000	68,150	78,161	0	1,114	0	1,114	0	79,275	0	58,774	58,774	3,927	09/01/2020
82650H-AA-1	SRFC 133 A - ABS		12/20/2017	Paydown		22,161	22,161	22,154	22,156	0	5	0	5	0	22,161	0	0	0	132	10/21/2030
82651Y-AA-3	SRFC 131 A - ABS		12/20/2017	Paydown		28,285	28,285	28,279	28,281	0	4	0	4	0	28,285	0	0	0	127	11/20/2029
82652D-AA-8	SRFC 142 A - ABS		12/20/2017	Paydown		60,089	60,089	60,079	60,080	0	9	0	9	0	60,089	0	0	0	276	06/20/2031
82652K-AA-2	SRFC 171 A - ABS		12/20/2017	Paydown		394,555	394,555	394,528	0	0	27	0	27	0	394,555	0	0	0	3,698	03/20/2034
85172N-AA-0	SLFT 16A A - ABS		12/13/2017	BARCLAYS CAPITAL INC		1,001,445	1,000,000	999,846	999,846	0	60	0	60	0	999,906	0	1,539	1,539	29,081	11/15/2029
85571N-AB-5	STARZ LLC		01/09/2017	Call @ 101.25		141,750	140,000	143,352	141,002	0	(31)	0	(31)	0	140,970	0	780	780	2,178	09/15/2019
864486-AG-0	SUBURBAN PROPANE PARTNERS LP		06/01/2017	VARIOUS		138,513	133,000	143,713	137,235	0	(195)	0	(195)	0	137,040	0	1,473	1,473	5,259	08/01/2021
86737N-AA-6	SUNGARD AVAILABILITY SERVICES CAPITAL IN		12/04/2017	BAIRD, ROBERT W., & COMPANY IN		63,000	90,000	71,275	75,189	0	1,942	0	1,942	0	77,131	0	(14,131)	(14,131)	9,297	04/01/2022
88576N-AB-4	HENDR 061 A2 - ABS		12/15/2017	Paydown		119,612	119,612	118,854	120,252	0	(640)	0	(640)	0	119,612	0	0	0	3,069	03/15/2047
911365-AZ-7	UNITED RENTALS (NORTH AMERICA) INC		06/01/2017	VARIOUS		10,538	10,000	11,225	10,466	0	(10)	0	(10)	0	10,456	0	82	82	186	04/15/2022
91324P-CR-1	UNITEDHEALTH GROUP INC		12/14/2017	US BANCORP INVESTMENTS INC.		3,503,610	3,000,000	2,987,670	2,987,914	0	197	0	197	0	2,988,111	0	515,499	515,499	203,063	07/15/2045
913364-AB-1	UNITYMEDIA HESSEN GMBH & CO KG	C	12/29/2017	Call @ 92.6037		64,823	70,000	69,400	69,568	0	61	0	61	0	69,629	0	(4,806)	(4,806)	12,612	01/15/2023
914906-AP-7	UNIVISION COMMUNICATIONS INC		10/17/2017	Call @ 103.375		84,768	82,000	88,230	85,925	0	(1,228)	0	(1,228)	0	84,697	0	70	70	5,750	09/15/2022
92240M-BB-3	VECTOR GROUP LTD		02/27/2017	Call @ 103.875		145,425	140,000	142,548	141,497	0	(76)	0	(76)	0	141,421	0	4,004	4,004	5,787	02/15/2021
92553P-AQ-5	VIACOM INC (NEW)		06/05/2017	Not Available		934,690	1,000,000	994,740	994,990	0	40	0	40	0	995,031	0	(60,341)	(60,341)	53,021	06/15/2043
92890P-AH-7	WFRBS 13C14 B - CMBS		06/01/2017	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(3,201)	06/15/2046
92937U-AF-5	WFRBS 13C13 AS - CMBS		12/14/2017	MERRILL LYNCH PIERCE FENNER		304,020	300,000	308,990	305,849	0	(887)	0	(887)	0	304,962	0	(942)	(942)	10,509	05/17/2045
931142-CB-7	WAL MART STORES INC		12/13/2017	Jefferies		1,577,013	1,250,000	1,439,055	1,418,008	0	(5,793)	0	(5,793)	0	1,412,215	0	164,797	164,797	84,583	09/01/2035
95000G-BD-5	WFCM 16BNK1 B - CMBS		12/14/2017	CREDIT SUISSE SECURITIES (USA)		1,424,297	1,500,000	1,544,942	1,543,412	0	(4,058)	0	(4,058)	0	1,539,355	0	(115,058)	(115,058)	46,607	08/17/2049
97381W-AT-1	WINDSTREAM CORP		12/15/2017	JP MORGAN SECURITIES INC.		111,795	145,000	145,991	142,623	0	(237)	0	(237)	0	142,386	0	(30,591)	(30,591)	14,035	10/01/2021
983130-AT-2	WYNN LAS VEGAS LLC		06/01/2017	Not Available		102,935	100,000	103,590	102,546	0	(170)	0	(170)	0	102,376	0	559	559	3,524	03/15/2022
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						70,771,357	68,017,966	68,435,431	67,608,866	0	(62,316)	0	(62,316)	0	68,033,432	0	2,737,925	2,737,925	2,579,089	XXX
464288-51-3	ISHARES IBOXX HIGH YIELD BOND ETF		12/12/2017	MORGAN STANLEY CO	0.000	6,548,639	0	6,496,073	6,496,073	0	0	0	0	0	6,496,073	0	52,566	52,566	308,154	
8199999. Subtotal - Bonds - SVO Identified Funds						6,548,639	0	6,496,073	6,496,073	0	0	0	0	0	6,496,073	0	52,566	52,566	308,154	XXX
8399997. Total - Bonds - Part 4						113,373,922	103,262,640	111,467,448	110,514,303	0	(242,526)	0	(242,526)	0	110,759,331	0	2,614,591	2,614,591	3,654,456	XXX
8399998. Total - Bonds - Part 5						84,521,565	66,466,416	88,608,586	0	0	(3,346,487)	0	(3,346,487)	0	85,262,100	0	(740,535)	(740,535)	5,933,082	XXX
8399999. Total - Bonds						197,895,487	169,729,056	200,076,035	110,514,303	0	(3,589,013)	0	(3,589,013)	0	196,021,431	0	1,874,057	1,874,057	9,587,538	XXX
269809-20-8	EAGLE POINT CREDIT COMPANY INC		12/14/2017	JANNEY MONTGOMERY SCOTT INC	202,000.000	5,049,883	0.00	5,231,800	0	0	0	0	0	0	5,231,800	0	(181,917)	(181,917)	265,125	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						5,049,883	XXX	5,231,800	0	0	0	0	0	0	5,231,800	0	(181,917)	(181,917)	265,125	XXX
8999997. Total - Preferred Stocks - Part 4						5,049,883	XXX	5,231,800	0	0	0	0	0	0	5,231,800	0	(181,917)	(181,917)	265,125	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						5,049,883	XXX	5,231,800	0	0	0	0	0	0	5,231,800	0	(181,917)	(181,917)	265,125	XXX
001055-10-2	AFLAC ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(9)	
002824-10-0	ABBOTT LABORATORIES ORD		11/15/2017	VARIOUS	933.560	52,148		23,903	35,837	(11,956)	0	0	(11,956)	0	23,903	0	28,246	28,246	842	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
00751Y-10-6	ADVANCE AUTO PARTS ORD		02/22/2017	ITG INC	6.000	958		1,021	1,015	6	0	0	6	0	1,021	0	(62)	(62)	0	
00817Y-10-8	AETNA ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(20)	
011659-10-9	ALASKA AIR GROUP ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(13)	
013872-10-6	ALCOA ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	61.003	2,058		1,321	1,713	(392)	0	0	(392)	0	1,321	0	737	737	0	
015351-10-9	ALEXION PHARMACEUTICALS ORD		05/31/2017	INSTINET	54.000	5,286		6,589	6,607	(18)	0	0	(18)	0	6,589	0	(1,303)	(1,303)	0	
020002-10-1	ALLSTATE ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(30)	
021346-10-1	ALTABA INC.		07/27/2017	ITG INC	258.000	15,024		3,148	9,977	(6,829)	0	0	(6,829)	0	3,148	0	11,877	11,877	0	
02209S-10-3	ALTRIA GROUP ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(11)	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		12/01/2017	VARIOUS	7.000	438		241	457	(216)	0	0	(216)	0	241	0	197	197	(4)	
031162-10-0	AMGEN ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(26)	
032095-10-1	AMPHENOL CL A ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(6)	
032511-10-7	ANADARKO PETROLEUM ORD		07/27/2017	ITG INC	27.000	1,270		1,479	1,883	(404)	0	0	(404)	0	1,479	0	(209)	(209)	3	
032654-10-5	ANALOG DEVICES ORD		03/13/2017	CORPORATE ACTION	0.570	47		47	0	0	0	0	0	0	47	0	0	0	0	
037411-10-5	APACHE ORD		10/01/2017	VARIOUS	81.000	3,978		4,031	5,141	(1,110)	0	0	(1,110)	0	4,031	0	(54)	(54)	34	
039483-10-2	ARCHER DANIELS MIDLAND ORD		12/07/2017	ITG INC	86.000	3,352		2,389	3,926	(1,537)	0	0	(1,537)	0	2,389	0	963	963	110	
057224-10-7	BAKER HUGHES, A GE COMPANY, LLC		07/05/2017	CORPORATE ACTION	164.000	7,118		7,118	10,655	(3,537)	0	0	(3,537)	0	7,118	0	0	0	56	
060505-10-4	BANK OF AMERICA ORD		11/01/2017	VARIOUS	27.000	645		340	597	(256)	0	0	(256)	0	340	0	305	305	2	
067383-10-9	C.R. BARD, INC.		12/29/2017	VARIOUS	12.000	3,979		1,127	2,696	(1,569)	0	0	(1,569)	0	1,127	0	2,853	2,853	12	
075896-10-0	BED BATH AND BEYOND ORD		07/27/2017	ITG INC	35.000	1,060		890	1,422	(533)	0	0	(533)	0	890	0	171	171	14	
081437-10-5	BEMIS ORD		07/27/2017	ITG INC	40.000	1,748		947	1,913	(966)	0	0	(966)	0	947	0	801	801	24	
09062X-10-3	BIOGEN ORD		02/02/2017	VARIOUS	85.000	3,812		3,812	24,104	(20,292)	0	0	(20,292)	0	3,812	0	0	0	0	
09075E-10-0	BIOVERATIV ORD		02/02/2017	Not Available	0.500	21		4	0	0	0	0	0	0	4	0	17	17	0	
097023-10-5	BOEING ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(47)	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD		08/16/2017	Not Available	0.430	27		26	0	0	0	0	0	0	26	0	1	1	0	
110448-10-7	BRITISH AMERICAN TOBACCO ADR REP ORD	C	08/28/2017	VARIOUS	144.180	8,934		9,984	0	0	0	0	0	0	9,984	0	(1,050)	(1,050)	0	
115637-20-9	BROWN FORMAN CL B ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(7)	
134429-10-9	CAMPBELL SOUP ORD		11/27/2017	ITG INC	71.000	3,309		3,325	4,293	(968)	0	0	(968)	0	3,325	0	(16)	(16)	99	
14040H-10-5	CAPITAL ONE FINANCIAL ORD		07/21/2017	VARIOUS	2,285.000	187,084		169,788	199,343	(29,556)	0	0	(29,556)	0	169,788	0	17,296	17,296	1,805	
14149Y-10-8	CARDINAL HEALTH ORD		08/28/2017	ITG INC	61.000	4,046		2,088	4,390	(2,303)	0	0	(2,303)	0	2,088	0	1,958	1,958	83	
141624-10-6	CARE CAPITAL PROPERTIES ORD		05/01/2017	CITIGROUP GLOBAL MARKETS INC.	23.000	609		505	575	(70)	0	0	(70)	0	505	0	104	104	26	
149123-10-1	CATERPILLAR ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(6)	
156700-10-6	CENTURYLINK ORD		11/01/2017	VARIOUS	179.290	4,414		4,806	4,257	543	0	0	543	0	4,806	0	(392)	(392)	6	
165167-10-7	CHESAPEAKE ENERGY ORD		10/18/2017	ITG INC	215.000	804		1,185	1,509	(325)	0	0	(325)	0	1,185	0	(381)	(381)	0	
166764-10-0	CHEVRON ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(73)	
171340-10-2	CHURCH AND DWIGHT ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(20)	
171798-10-1	CIMAREX ENERGY ORD		07/27/2017	ITG INC	40.000	3,926		4,316	5,436	(1,120)	0	0	(1,120)	0	4,316	0	(391)	(391)	6	
17275R-10-2	CISCO SYSTEMS ORD		08/02/2017	VARIOUS	6,096.000	197,021		141,698	184,221	(42,523)	0	0	(42,523)	0	141,698	0	55,323	55,323	3,436	
172967-42-4	CITIGROUP ORD		11/27/2017	VARIOUS	703.000	50,477		26,119	37,381	(16,263)	0	0	(16,263)	0	26,119	0	24,358	24,358	426	
177376-10-0	CITRIX SYSTEMS ORD		01/31/2017	VARIOUS	50.000	1,132		1,132	4,466	(3,334)	0	0	(3,334)	0	1,132	0	0	0	0	
191216-10-0	COCA-COLA ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(85)	
20825C-10-4	CONOCOPHILLIPS ORD		04/01/2017	ITG INC	30.000	1,430		1,370	1,504	(134)	0	0	(134)	0	1,370	0	60	60	0	
219350-10-5	CORNING ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(27)	
222070-20-3	COTY CL A ORD		08/28/2017	ITG INC	19.000	308		436	348	88	0	0	88	0	436	0	(127)	(127)	5	
23355L-10-6	COMPUTER SCIENCES CORPORATION		04/03/2017	Not Available	0.300	21		9	0	0	0	0	0	0	9	0	12	12	0	
24906P-10-9	DENTSPLY SIRONA ORD		09/01/2017	ITG INC	16.000	882		974	924	50	0	0	50	0	974	0	(92)	(92)	(3)	
25179M-10-3	DEVON ENERGY ORD		07/27/2017	ITG INC	219.000	7,293		8,325	10,002	(1,677)	0	0	(1,677)	0	8,325	0	(1,032)	(1,032)	26	
254687-10-6	WALT DISNEY ORD		11/01/2017	VARIOUS	169.000	17,298		8,096	17,613	(9,518)	0	0	(9,518)	0	8,096	0	9,202	9,202	245	
25470F-30-2	DISCOVERY COMMUNICATIONS SRS C ORD		11/27/2017	ITG INC	101.000	1,651		1,961	2,705	(744)	0	0	(744)	0	1,961	0	(310)	(310)	0	
256677-10-5	DOLLAR GENERAL ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(1)	
260543-10-3	THE DOW CHEMICAL COMPANY		10/02/2017	CORPORATE ACTION	390.000	6,241		6,241	22,316	(16,075)	0	0	(16,075)	0	6,241	0	0	0	718	
26078J-10-0	DOWDUPONT ORD		09/01/2017	CORPORATE ACTION	0.240	17		7	0	0	0	0	0	0	7	0	10	10	0	
263534-10-9	E. I. DU PONT DE NEMOURS AND COMPANY		09/29/2017	CORPORATE ACTION	320.000	10,732		10,732	23,488	(12,756)	0	0	(12,756)	0	10,732	0	0	0	365	
26483E-10-0	DUN & BRADSTREET ORD		07/27/2017	ITG INC	20.000	2,235		1,488	2,426	(939)	0	0	(939)	0	1,488	0	747	747	20	
26875P-10-1	EOG RESOURCES ORD		04/01/2017	VARIOUS	763.000	78,238		49,169	77,139	(27,971)	0	0	(27,971)	0	49,169	0	29,070	29,070	128	
26884L-10-9	EQT ORD		10/18/2017	ITG INC	40.000	2,512		2,652	2,616	36	0	0	36	0	2,652	0	(141)	(141)	4	
277432-10-0	EASTMAN CHEMICAL ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(46)	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
291011-10-4	EMERSON ELECTRIC ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(43)	
29414D-10-0	ENVISION HEALTHCARE ORD		10/18/2017	ITG INC	39.000	1,597		2,506	2,468	37	0	0	37	0	2,506	0	(909)	(909)	0	
30161N-10-1	EXELON ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(8)	
30231G-10-2	EXXON MOBIL ORD		05/01/2017	ITG INC	56.000	4,547		5,063	5,055	8	0	0	8	0	5,063	0	(516)	(516)	17	
30249U-10-1	FMC TECHNOLOGIES, INC.	C	01/16/2017	VARIOUS	110.000	3,180		3,180	3,908	(729)	0	0	(729)	0	3,180	0	0	0	0	
31428X-10-6	FEDEX ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(1)	
343412-10-2	FLUOR ORD		07/27/2017	ITG INC	40.000	1,820		2,150	2,101	49	0	0	49	0	2,150	0	(330)	(330)	25	
34354P-10-5	FLOWSERVE ORD		11/27/2017	ITG INC	62.000	2,469		2,657	2,979	(322)	0	0	(322)	0	2,657	0	(188)	(188)	47	
344849-10-4	FOOT LOCKER ORD		07/28/2017	ITG INC	20.000	943		1,238	1,418	(180)	0	0	(180)	0	1,238	0	(295)	(295)	18	
369550-10-8	GENERAL DYNAMICS ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(29)	
369604-10-3	GENERAL ELECTRIC ORD		12/01/2017	VARIOUS	437.000	10,871		7,079	13,809	(6,730)	0	0	(6,730)	0	7,079	0	3,792	3,792	387	
375558-10-3	GILEAD SCIENCES ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(16)	
382550-10-1	GOODYEAR TIRE AND RUBBER ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(17)	
40414L-10-9	HCP REIT ORD		10/18/2017	ITG INC	183.000	5,507		5,899	5,439	460	0	0	460	0	5,899	0	(392)	(392)	108	
410345-10-2	HANESBRANDS ORD		12/05/2017	ITG INC	123.000	2,570		2,641	2,653	(12)	0	0	(12)	0	2,641	0	(70)	(70)	25	
412822-10-8	HARLEY DAVIDSON ORD		09/01/2017	ITG INC	62.000	3,031		2,742	3,617	(875)	0	0	(875)	0	2,742	0	289	289	41	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD		12/29/2017	VARIOUS	1,224.000	68,057		49,275	58,324	(9,049)	0	0	(9,049)	0	49,275	0	18,782	18,782	1,126	
423452-10-1	HELMERICH AND PAYNE ORD		07/27/2017	ITG INC	60.000	3,184		3,653	4,644	(991)	0	0	(991)	0	3,653	0	(469)	(469)	84	
42809H-10-7	HESS ORD		07/27/2017	ITG INC	128.000	5,820		6,583	7,039	(1,206)	0	0	(1,206)	0	6,583	0	(763)	(763)	48	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD		04/05/2017	CORPORATE ACTION	539.000	5,478		5,478	12,472	(6,994)	0	0	(6,994)	0	5,478	0	0	0	70	
440452-10-0	HORMEL FOODS ORD		02/22/2017	ITG INC	15.000	559		616	522	94	0	0	94	0	616	0	(57)	(57)	3	
452308-10-9	ILLINOIS TOOL ORD		10/10/2017	VARIOUS	1,029.000	148,929		54,466	126,011	(71,545)	0	0	(71,545)	0	54,466	0	94,463	94,463	1,905	
46625H-10-0	JPMORGAN CHASE ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(30)	
478160-10-4	JOHNSON & JOHNSON ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(44)	
481165-10-8	JOY GLOBAL INC.	C	04/06/2017	VARIOUS	44.000	1,242		1,005	1,232	(227)	0	0	(227)	0	1,005	0	237	237	1	
485170-30-2	KANSAS CITY SOUTHERN ORD		05/01/2017	CITIGROUP GLOBAL MARKETS INC.	10.000	872		932	849	83	0	0	83	0	932	0	(60)	(60)	7	
494368-10-3	KIMBERLY CLARK ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(153)	
49446R-10-9	KIMCO REALTY REIT ORD		04/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	43	
49456B-10-1	KINDER MORGAN ORD		11/27/2017	ITG INC	480.000	8,543		8,863	1,325	(371)	0	0	(371)	0	8,863	0	(320)	(320)	53	
500255-10-4	KOHL'S ORD		05/01/2017	ITG INC	36.000	1,491		1,678	1,778	(100)	0	0	(100)	0	1,678	0	(187)	(187)	0	
524901-10-5	LEGG MASON ORD		04/17/2017	CITIGROUP GLOBAL MARKETS INC.	43.000	1,553		1,416	1,286	130	0	0	130	0	1,416	0	137	137	19	
526057-10-4	LENNAR CL A ORD		11/09/2017	CORPORATE ACTION	70.000	607		607	3,005	(2,398)	0	0	(2,398)	0	607	0	0	0	11	
526057-30-2	LENNAR CL B ORD		12/01/2017	Adjustment	0.400	20		3	0	0	0	0	0	0	3	0	17	17	0	
52729N-30-8	LEVEL 3 COMMUNICATIONS, INC.		11/01/2017	CORPORATE ACTION	94.000	5,262		5,256	5,298	(42)	0	0	(42)	0	5,256	0	6	6	0	
535678-10-6	LINEAR TECHNOLOGY CORPORATION		03/10/2017	CORPORATE ACTION	80.000	5,206		2,573	4,988	(2,415)	0	0	(2,415)	0	2,573	0	2,634	2,634	26	
54142L-10-9	LOGMEIN ORD		03/01/2017	Adjustment	0.590	55		13	0	0	0	0	0	0	13	0	42	42	0	
548661-10-7	LOWE'S COMPANIES ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(19)	
554382-10-1	MACERICH REIT ORD		06/02/2017	INSTINET	72.000	4,108		4,734	5,100	(366)	0	0	(366)	0	4,734	0	(626)	(626)	102	
55616P-10-4	MACYS ORD		05/01/2017	ITG INC	107.000	3,465		2,013	3,832	(1,819)	0	0	(1,819)	0	2,013	0	1,452	1,452	40	
565849-10-6	MARATHON OIL ORD		09/11/2017	ITG INC	353.000	3,851		4,853	6,110	(1,258)	0	0	(1,258)	0	4,853	0	(1,002)	(1,002)	53	
571748-10-2	MARSH & MCLENNAN ORD		12/29/2017	VARIOUS	673.000	55,969		30,383	45,488	(15,105)	0	0	(15,105)	0	30,383	0	25,586	25,586	812	
577081-10-2	MATTEL ORD		10/01/2017	ITG INC	53.000	1,115		848	1,460	(612)	0	0	(612)	0	848	0	267	267	40	
582839-10-6	MEAD JOHNSON NUTRITION COMPANY	C	06/15/2017	CORPORATE ACTION	83.000	7,470		3,638	5,873	(2,235)	0	0	(2,235)	0	3,638	0	3,832	3,832	68	
58933Y-10-5	MERCK & CO ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(94)	
59156R-10-8	METLIFE ORD		09/13/2017	CORPORATE ACTION	2,548.000	125,320		125,320	137,312	(11,992)	0	0	(11,992)	0	125,320	0	0	0	3,058	
594837-30-4	MICRO FOCUS INTERNATIONAL ADR	C	09/01/2017	Not Available	0.020	1		0	0	0	0	0	0	0	0	0	0	0	0	
594918-10-4	MICROSOFT ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(95)	
595017-10-4	MICROCHIP TECHNOLOGY ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(31)	
615369-10-5	MOODYS ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(21)	
617446-44-8	MORGAN STANLEY ORD		09/01/2017	VARIOUS	55.000	2,422		1,698	2,324	(625)	0	0	(625)	0	1,698	0	723	723	(14)	
61945C-10-3	MOSAIC ORD		07/27/2017	ITG INC	146.000	3,486		3,809	4,282	(473)	0	0	(473)	0	3,809	0	(323)	(323)	62	
620076-30-7	MOTOROLA SOLUTIONS ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(14)	
626717-10-2	MURPHY OIL ORD		05/01/2017	VARIOUS	35.000	988		802	1,090	(287)	0	0	(287)	0	802	0	186	186	9	
637071-10-1	NATIONAL OILWELL VARCO ORD		12/01/2017	VARIOUS	162.000	5,312		5,526	3,744	(262)	0	0	(262)	0	5,526	0	(214)	(214)	17	
651229-10-6	NEWELL BRANDS ORD		11/27/2017	ITG INC	5.000	148		49	223	(174)	0	0	(174)	0	49	0	99	99	3	
654106-10-3	NIKE CL B ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(2)	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
655044-10-5	NOBLE ENERGY ORD		05/31/2017	VARIOUS	148.000	4,537		4,022	5,633	(1,611)	0	0	(1,611)	0	4,022	0	516	516	25	
67011P-10-0	NOW ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	32.000	532		499	655	(156)	0	0	(156)	0	499	0	33	33	0	
674599-10-5	OCCIDENTAL PETROLEUM ORD		05/31/2017	VARIOUS	122.000	7,583		8,637	8,690	(53)	0	0	(53)	0	8,637	0	(1,053)	(1,053)	84	
68389X-10-5	ORACLE ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(16)	
693718-10-8	PACCAR ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(19)	
701094-10-4	PARKER HANNIFIN ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(11)	
703395-10-3	PATTERSON COMPANIES ORD		11/27/2017	ITG INC	10.000	359		460	410	50	0	0	50	0	460	0	(102)	(102)	10	
704326-10-7	PAYCHEX ORD		02/22/2017	ITG INC	20.000	1,189		1,215	1,218	(3)	0	0	(3)	0	1,215	0	(25)	(25)	9	
713448-10-8	PEPSICO ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(34)	
717081-10-3	PFIZER ORD		09/21/2017	VARIOUS	1,174.000	41,758		22,583	38,132	(15,549)	0	0	(15,549)	0	22,583	0	19,175	19,175	1,010	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(92)	
723787-10-7	PIONEER NATURAL RESOURCE ORD		11/27/2017	ITG INC	51.000	7,104		7,481	4,682	(833)	0	0	(833)	0	7,481	0	(377)	(377)	1	
724479-10-0	PITNEY BOWES ORD		04/01/2017	ITG INC	20.000	278		213	304	(91)	0	0	(91)	0	213	0	66	66	4	
74005P-10-4	PRAXAIR ORD		08/28/2017	ITG INC	53.000	6,988		7,051	0	0	0	0	0	0	7,051	0	(63)	(63)	0	
743315-10-3	PROGRESSIVE ORD		10/01/2017	VARIOUS	3,994.000	158,509		93,814	141,787	(47,973)	0	0	(47,973)	0	93,814	0	64,695	64,695	2,719	
747525-10-3	QUALCOMM ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(26)	
747545-10-1	QUALITY CARE PROPERTIES ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	25.000	466		412	388	24	0	0	24	0	412	0	54	54	0	
751212-10-1	RALPH LAUREN CL A ORD		05/31/2017	INSTINET	10.000	674		454	903	(449)	0	0	(449)	0	454	0	220	220	10	
75281A-10-9	RANGE RESOURCES ORD		05/31/2017	INSTINET	10.000	232		337	344	(6)	0	0	(6)	0	337	0	(106)	(106)	0	
7591EP-10-0	REGIONS FINANCIAL ORD		12/01/2017	VARIOUS	140.000	2,053		1,354	2,010	(657)	0	0	(657)	0	1,354	0	699	699	23	
761713-10-6	REYNOLDS AMERICAN INC.	C	08/01/2017	CORPORATE ACTION	276.001	18,179		5,711	15,467	(9,756)	0	0	(9,756)	0	5,711	0	12,468	12,468	408	
78440X-10-1	SL GREEN RLTY REIT		02/22/2017	ITG INC	37.000	4,126		4,294	3,979	315	0	0	315	0	4,294	0	(168)	(168)	29	
790849-10-3	ST JUDE MEDICAL ORD		01/04/2017	VARIOUS	135.000	10,938		5,135	10,826	(5,690)	0	0	(5,690)	0	5,135	0	5,803	5,803	0	
83088M-10-2	SKYWORKS SOLUTIONS ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(5)	
832696-40-5	JM SMUCKER ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(26)	
847560-10-9	SPECTRA ENERGY CORP		05/01/2017	VARIOUS	227.000	4,794		4,794	9,327	(4,533)	0	0	(4,533)	0	4,794	0	0	0	100	
855030-10-2	STAPLES, INC.		09/13/2017	CORPORATE ACTION	271.000	2,778		2,321	2,453	(131)	0	0	(131)	0	2,321	0	457	457	98	
855244-10-9	STARBUCKS ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(25)	
863667-10-1	STRYKER ORD		08/22/2017	VARIOUS	689.000	99,970		56,060	82,549	(26,489)	0	0	(26,489)	0	56,060	0	43,910	43,910	845	
871503-10-8	SYMANTEC ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(9)	
872540-10-9	TJX ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(65)	
87612E-10-6	TARGET ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(8)	
87901J-10-5	TEGNA ORD		11/17/2017	VARIOUS	3,178.000	68,601		68,682	65,560	1,600	0	0	1,600	0	68,682	0	(81)	(81)	874	
881609-10-1	ANDEAVOR		09/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(16)	
883556-10-2	THERMO FISHER SCIENTIFIC ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(11)	
88579Y-10-1	3M ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(57)	
887228-10-4	TIME ORD		07/27/2017	ITG INC	47.000	688		422	839	(417)	0	0	(417)	0	422	0	266	266	11	
892356-10-6	TRACTOR SUPPLY ORD		06/06/2017	INSTINET	52.000	2,837		3,210	3,942	(732)	0	0	(732)	0	3,210	0	(374)	(374)	27	
893641-10-0	TRANSDIGM GROUP ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	11.000	2,421		2,828	1,494	59	0	0	59	0	2,828	0	(407)	(407)	0	
90130A-20-0	TWENTY FIRST CENTURY FOX CL B ORD		12/14/2017	JP MORGAN SECS INC., - FIXED INCOME	1,091.000	36,954		37,107	29,730	7,377	0	0	7,377	0	37,107	0	(153)	(153)	393	
90384S-30-3	ULTA BEAUTY ORD		10/18/2017	ITG INC	9.000	1,784		1,837	2,294	(458)	0	0	(458)	0	1,837	0	(53)	(53)	0	
904311-20-6	UNDER ARMOUR CL C ORD		10/18/2017	ITG INC	11.000	165		195	0	0	0	0	0	0	195	0	(30)	(30)	0	
911312-10-6	UNITED PARCEL SERVICE CL B ORD		01/31/2017	VARIOUS	557.000	60,763		54,080	63,854	(9,775)	0	0	(9,775)	0	54,080	0	6,683	6,683	0	
913017-10-9	UNITED TECHNOLOGIES ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(116)	
91704F-10-4	URBAN EDGE PROPERTIES ORD		07/27/2017	ITG INC	38.000	971		547	1,045	(498)	0	0	(498)	0	547	0	424	424	17	
91913Y-10-0	VALERO ENERGY ORD		04/01/2017	ITG INC	29.000	1,923		1,981	1,981	0	0	0	0	0	1,981	0	(58)	(58)	20	
92220P-10-5	VARIAN MEDICAL SYSTEMS ORD		01/30/2017	VARIOUS	10.000	471		471	898	(427)	0	0	(427)	0	471	0	0	0	0	
92343V-10-4	VERIZON COMMUNICATIONS ORD		08/01/2017	ITG INC	211.000	10,316		10,835	11,263	(428)	0	0	(428)	0	10,835	0	(519)	(519)	182	
92553P-20-1	VIACOM CL B ORD		05/31/2017	INSTINET	48.000	1,655		1,802	1,685	117	0	0	117	0	1,802	0	(147)	(147)	39	
92826C-83-9	VISA CL A ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(18)	
929042-10-9	VORNADO REALTY REIT ORD		07/18/2017	CORPORATE ACTION	38.000	2,407		2,407	3,966	(1,559)	0	0	(1,559)	0	2,407	0	0	0	54	
931142-10-3	WAL MART STORES ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	72.000	5,146		5,165	0	0	0	0	0	0	5,165	0	(19)	(19)	0	
949746-10-1	WELLS FARGO ORD		06/01/2017	VARIOUS	2,215.000	119,848		115,334	122,069	(6,735)	0	0	(6,735)	0	115,334	0	4,514	4,514	1,105	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
958102-10-5	WESTERN DIGITAL ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
962166-10-4	WEYERHAEUSER REIT		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(25)	
963320-10-6	WHIRLPOOL ORD		12/28/2017	VARIOUS	395.000	67,005		53,111	71,799	(18,688)	0	0	(18,688)	0	53,111	0	13,894	13,894	1,605	
966837-10-6	WHOLE FOODS MARKET, INC.		08/28/2017	Not Available	100.000	4,200		472	3,076	(2,604)	0	0	(2,604)	0	472	0	3,728	3,728	46	
984121-10-3	XEROX ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	23	
98419M-10-0	XYLEM ORD		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(7)	
G0084W-10-1	ADIENT ORD	D	04/20/2017	CITIGROUP GLOBAL MARKETS INC.	24.000	1,708		835	1,406	(571)	0	0	(571)	0	835	0	873	873	6	
G0177J-10-8	ALLERGAN ORD	C	10/18/2017	ITG INC	32.000	5,983		6,805	6,720	84	0	0	84	0	6,805	0	(822)	(822)	67	
G2709G-10-7	DELPHI TECHNOLOGIES ORD	D	12/05/2017	Not Available	0.333	18		6	0	0	0	0	0	0	6	0	12	12	0	
G27823-10-6	APTIV ORD	C	12/05/2017	VARIOUS	145.000	5,610		5,610	9,766	(4,155)	0	0	(4,155)	0	5,610	0	0	0	168	
G30401-10-6	ENDO INTERNATIONAL ORD	C	02/22/2017	ITG INC	83.000	1,096		1,607	1,367	240	0	0	240	0	1,607	0	(510)	(510)	0	
G4863A-10-8	INTERNATIONAL GAME TECHNOLOGY ORD	C	05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(2)	
G5785G-10-7	MALLINCKRODT ORD	C	05/31/2017	INSTINET	32.000	1,374		1,870	1,594	276	0	0	276	0	1,870	0	(496)	(496)	0	
G5960L-10-3	MEDTRONIC ORD	C	05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(346)	
G6518L-10-8	NIELSEN HOLDINGS ORD	C	05/01/2017	CITIGROUP GLOBAL MARKETS INC.	29.000	1,190		1,342	1,217	125	0	0	125	0	1,342	0	(152)	(152)	9	
G81276-10-0	SIGNET JEWELERS ORD	C	04/01/2017	ITG INC	21.000	1,543		1,968	1,979	(11)	0	0	(11)	0	1,968	0	(425)	(425)	5	
G97822-10-3	PERRIGO ORD	C	03/30/2017	VARIOUS	50.000	3,770		7,778	4,162	3,616	0	0	3,616	0	7,778	0	(4,007)	(4,007)	4	
H8817H-10-0	TRANSOCEAN ORD	C	02/22/2017	ITG INC	128.000	1,689		1,883	1,887	(4)	0	0	(4)	0	1,883	0	(194)	(194)	0	
N59465-10-9	MYLAN ORD	C	08/28/2017	ITG INC	151.000	4,640		5,685	5,761	(76)	0	0	(76)	0	5,685	0	(1,045)	(1,045)	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,990,476	XXX	1,498,801	1,955,064	(500,934)	0	0	(500,934)	0	1,498,801	0	491,675	491,675	24,856	XXX
78467Y-10-7	SPDR S&P MIDCAP 400 ETF		05/01/2017	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(485)	
9299999. Subtotal - Common Stocks - Mutual Funds						0	XXX	0	0	0	0	0	0	0	0	0	0	0	(485)	XXX
9799997. Total - Common Stocks - Part 4						1,990,476	XXX	1,498,801	1,955,064	(500,934)	0	0	(500,934)	0	1,498,801	0	491,675	491,675	24,371	XXX
9799998. Total - Common Stocks - Part 5						324,535	XXX	342,685	0	0	0	0	0	0	342,685	0	(18,151)	(18,151)	5,127	XXX
9799999. Total - Common Stocks						2,315,011	XXX	1,841,486	1,955,064	(500,934)	0	0	(500,934)	0	1,841,486	0	473,525	473,525	29,498	XXX
9899999. Total - Preferred and Common Stocks						7,364,894	XXX	7,073,286	1,955,064	(500,934)	0	0	(500,934)	0	7,073,286	0	291,608	291,608	294,623	XXX
9999999 - Totals						205,260,381	XXX	207,149,321	112,469,367	(500,934)	(3,589,013)	0	(4,089,947)	0	203,094,717	0	2,165,665	2,165,665	9,882,161	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
38377V-H2-5	GNR 1169F SH - RMBS		02/24/2017	VARIOUS	12/20/2017	VARIOUS	0	129,611	72,544	98,618	0	(30,993)	0	(30,993)	0	0	(26,074)	(26,074)	30,021	430
38378E-TA-1	GNR 1268A SA - RMBS		02/24/2017	VARIOUS	12/20/2017	VARIOUS	0	152,975	111,395	128,419	0	(24,556)	0	(24,556)	0	0	(17,024)	(17,024)	31,607	430
38379B-SA-7	GNR 1458E AI - RMBS		02/24/2017	VARIOUS	12/15/2017	VARIOUS	0	228,518	166,281	189,471	0	(39,047)	0	(39,047)	0	0	(23,190)	(23,190)	45,261	3,207
38379G-2M-8	GNR 14161A CS - RMBS		02/24/2017	VARIOUS	12/20/2017	VARIOUS	0	134,511	93,963	113,513	0	(20,997)	0	(20,997)	0	0	(19,550)	(19,550)	35,571	483
38379T-A7-4	GNR 169A SA - RMBS		02/24/2017	VARIOUS	12/20/2017	VARIOUS	0	151,380	91,875	118,995	0	(32,385)	0	(32,385)	0	0	(27,121)	(27,121)	33,086	463
0599999. Subtotal - Bonds - U.S. Governments							0	796,994	536,058	649,017	0	(147,978)	0	(147,978)	0	0	(112,958)	(112,958)	175,547	5,013
31325T-P7-8	FHR S271F S5 - CMO/RMBS		02/24/2017	VARIOUS	12/16/2017	VARIOUS	0	323,898	270,487	274,844	0	(49,053)	0	(49,053)	0	0	(4,357)	(4,357)	68,856	2,305
31325V-M5-0	FHR S342H S7 - CMO/RMBS		02/24/2017	VARIOUS	12/16/2017	VARIOUS	0	421,222	348,044	364,442	0	(56,780)	0	(56,780)	0	0	(16,398)	(16,398)	85,863	2,842
3136A5-4L-7	FNR 1251A SA - CMO/RMBS		02/24/2017	VARIOUS	12/14/2017	VARIOUS	0	238,887	192,087	204,503	0	(34,384)	0	(34,384)	0	0	(12,417)	(12,417)	46,359	4,647
3136A9-ZT-8	FNR 12126D SJ - CMO/RMBS		02/24/2017	VARIOUS	12/14/2017	VARIOUS	0	16,138	9,738	13,218	0	(2,920)	0	(2,920)	0	0	(3,480)	(3,480)	3,429	357
3136AA-GP-4	FNR 12130D SD - CMO/RMBS		02/24/2017	VARIOUS	12/14/2017	VARIOUS	0	2,725,826	2,170,688	2,297,281	0	(428,545)	0	(428,545)	0	0	(126,593)	(126,593)	622,244	51,474
3136AA-ZZ-1	FNR 12133K NS - CMO/RMBS		02/24/2017	VARIOUS	12/14/2017	VARIOUS	0	3,099,110	2,743,319	2,568,744	0	(530,365)	0	(530,365)	0	0	174,575	174,575	664,894	66,856
3136AG-FZ-0	FNR 1392D SA - CMO/RMBS		02/24/2017	VARIOUS	12/14/2017	VARIOUS	0	2,290,437	1,698,575	1,997,456	0	(292,981)	0	(292,981)	0	0	(298,881)	(298,881)	418,029	41,659
3136AJ-WQ-5	FNR 1417A SA - CMO/RMBS		02/24/2017	VARIOUS	12/15/2017	VARIOUS	0	1,933,304	1,517,511	1,622,310	0	(310,994)	0	(310,994)	0	0	(104,799)	(104,799)	403,634	40,798
3136AK-MA-8	FNR 1440A HS - CMO/RMBS		02/24/2017	VARIOUS	12/15/2017	VARIOUS	0	405,160	374,188	336,239	0	(68,921)	0	(68,921)	0	0	37,949	37,949	98,092	9,934
3136AK-PY-3	FNR 1442C SN - CMO/RMBS		02/24/2017	VARIOUS	12/15/2017	VARIOUS	0	292,485	203,686	247,560	0	(44,925)	0	(44,925)	0	0	(43,875)	(43,875)	62,021	6,291
3136AL-CR-0	FNR 1463F KI - CMO/RMBS		02/24/2017	VARIOUS	12/14/2017	VARIOUS	0	54,773	45,483	44,052	0	(10,720)	0	(10,720)	0	0	1,431	1,431	15,599	1,106
3136AL-Y5-4	FNR 1483A SX - CMO/RMBS		02/24/2017	VARIOUS	12/15/2017	VARIOUS	0	438,880	310,742	367,570	0	(71,311)	0	(71,311)	0	0	(56,828)	(56,828)	84,399	8,588
3136AM-4F-3	FNR 1523A SA - CMO/RMBS		02/24/2017	VARIOUS	12/15/2017	VARIOUS	0	452,795	339,514	381,970	0	(70,825)	0	(70,825)	0	0	(42,456)	(42,456)	91,605	9,238
3136AM-EG-0	FNR 1492C SX - CMO/RMBS		02/24/2017	VARIOUS	12/15/2017	VARIOUS	0	267,035	212,112	224,223	0	(42,812)	0	(42,812)	0	0	(12,111)	(12,111)	56,207	5,699
3136AN-LY-1	FNR 1525D CS - CMO/RMBS		02/24/2017	VARIOUS	12/14/2017	VARIOUS	0	146,992	71,307	119,805	0	(27,187)	0	(27,187)	0	0	(48,498)	(48,498)	27,322	2,760
3136AP-GT-3	FNR 1552A AI - CMO/RMBS		02/24/2017	VARIOUS	12/14/2017	VARIOUS	0	35,349	31,166	29,362	0	(5,987)	0	(5,987)	0	0	1,804	1,804	9,346	655
3136AQ-UA-6	FNR 1591D CS - CMO/RMBS		02/24/2017	VARIOUS	12/14/2017	VARIOUS	0	534,698	396,242	457,958	0	(76,741)	0	(76,741)	0	0	(61,716)	(61,716)	98,356	9,939
3136AR-P8-5	FNR 1629 SA - CMO/RMBS		02/24/2017	VARIOUS	12/15/2017	VARIOUS	0	726,061	515,290	627,739	0	(98,322)	0	(98,322)	0	0	(112,449)	(112,449)	137,711	13,772
3136AT-RM-8	FNR 1667A KS - CMO/RMBS		02/24/2017	VARIOUS	12/14/2017	VARIOUS	0	1,535,324	1,279,184	1,290,522	0	(244,801)	0	(244,801)	0	0	(11,338)	(11,338)	311,386	30,852
3137AK-6D-8	FHR 3970C GS - CMO/RMBS		02/24/2017	VARIOUS	12/16/2017	VARIOUS	0	73,554	58,432	55,519	0	(18,035)	0	(18,035)	0	0	2,913	2,913	27,096	923
3137AU-P3-7	FHR 4102K YS - CMO/RMBS		02/24/2017	VARIOUS	12/19/2017	VARIOUS	0	305,531	245,576	261,115	0	(44,416)	0	(44,416)	0	0	(15,539)	(15,539)	59,583	1,772
3137AU-X3-8	FHR 4115C KI - CMO/RMBS		02/24/2017	VARIOUS	12/14/2017	VARIOUS	0	8,910	1,599	4,181	0	(4,728)	0	(4,728)	0	0	(2,582)	(2,582)	6,990	578
3137BC-WM-6	FHR 4373A SA - CMO/RMBS		02/24/2017	VARIOUS	12/15/2017	VARIOUS	0	575,774	426,374	484,294	0	(91,479)	0	(91,479)	0	0	(57,921)	(57,921)	113,649	3,420
3137BK-LY-4	FHR 4493A SL - CMO/RMBS		02/24/2017	VARIOUS	12/16/2017	VARIOUS	0	494,054	414,362	422,895	0	(71,159)	0	(71,159)	0	0	(8,533)	(8,533)	97,668	3,253
3137BK-V8-0	FHR 4494A SA - CMO/RMBS		02/24/2017	VARIOUS	12/16/2017	VARIOUS	0	211,889	183,753	179,372	0	(32,517)	0	(32,517)	0	0	4,381	4,381	43,804	1,467
3137BN-Z5-6	FHR 4572 SA - CMO/RMBS		02/24/2017	VARIOUS	12/16/2017	VARIOUS	0	3,740,989	2,923,505	3,213,624	0	(527,365)	0	(527,365)	0	0	(290,119)	(290,119)	668,380	22,250
3199999. Subtotal - Bonds - U.S. Special Revenues							0	21,349,073	16,982,964	18,090,798	0	(3,258,275)	0	(3,258,275)	0	0	(1,107,834)	(1,107,834)	4,322,523	343,435
0258M0-EL-9	AMERICAN EXPRESS CREDIT CORP		05/10/2017	UBS SECURITIES LLC	12/13/2017	Citigroup (SSB)	2,500,000	2,486,525	2,529,600	2,487,217	0	692	0	692	0	0	42,383	42,383	50,875	2,750
04351L-AB-6	ASCENSION HEALTH ALLIANCE		05/23/2017	MORGAN STANLEY CO	12/13/2017	MITSUBISHI UFJ SECURITIES	1,000,000	982,350	1,055,160	982,537	0	187	0	187	0	0	72,623	72,623	23,013	1,753
05541N-AC-8	BCCFC 161 B - ABS		02/20/2017	VARIOUS	06/01/2017	CREDIT SUISSE SECURITIES (USA)	1,250,000	1,229,050	1,231,250	1,229,166	0	116	0	116	0	0	2,084	2,084	2,180	0
05873L-AC-0	BALLY 141 A2 - CDO		02/24/2017	VARIOUS	04/20/2017	Paydown	1,000,000	1,007,151	1,000,000	1,000,000	0	(7,151)	0	(7,151)	0	0	0	0	8,200	3,189
137227-AF-1	CNARS 1 E - CDO		02/24/2017	VARIOUS	06/01/2017	PERSHING DIV OF DLJ SEC LNDING	1,100,000	1,101,676	1,102,750	1,101,647	0	(29)	0	(29)	0	0	1,103	1,103	15,361	10,939
17120C-AF-9	CCART 16A C - ABS		02/24/2017	VARIOUS	12/13/2017	WELLS FARGO SECURITIES LLC	4,000,000	3,988,960	4,044,844	3,991,849	0	2,889	0	2,889	0	0	52,995	52,995	108,333	3,250
191216-CE-8	COCA-COLA CO		05/22/2017	MERRILL LYNCH PIERCE FENNER	12/13/2017	MITSUBISHI UFJ SECURITIES	3,500,000	3,485,825	3,499,090	3,486,509	0	684	0	684	0	0	12,581	12,581	56,389	0
28415P-AA-2	EHGVT 16A A - ABS		02/24/2017	VARIOUS	12/13/2017	VARIOUS	3,700,432	3,656,951	3,680,592	3,726,451	0	69,499	0	69,499	0	0	(45,858)	(45,858)	78,896	8,138
34530N-AB-3	FORDO 14REV2 B - ABS		02/24/2017	VARIOUS	12/13/2017	TORONTO DOMINION SECS USA INC	300,000	300,282	301,043	300,198	0	(84)	0	(84)	0	0	845	845	6,275	188
38081E-AA-9	GLDN 161 A - ABS		03/01/2017	VARIOUS	06/01/2017	BOENNING & SCATTERGOOD	4,782,921	4,674,556	4,678,294	4,674,709	0	153	0	153	0	0	3,585	3,585	86,192	76,726
42770W-AA-7	HERO 162 A - ABS		09/01/2017	VARIOUS	06/01/2017	BAIRD, ROBERT W., & COMPANY IN	4,891,105	4,961,031	4,952,244	4,960,681	0	(350)	0	(350)	0	0	(8,437)	(8,437)	12,228	78,461
494368-BW-2	KIMBERLY-CLARK CORP		05/01/2017	JP MORGAN SECURITIES INC.	12/14/2017	GOLDMAN	2,750,000	2,730,255	2,902,378	2,730,473	0	218	0	218	0	0	171,904	171,904	66,733	0
52603U-AA-3	LFT 162 A - ABS		09/01/2017	VARIOUS	06/01/2017	Citigroup (SSB)	1,000,000	998,382	995,625	998,396	0	14	0	14	0	0	(2,771)	(2,771)	3,079	362
595112-BD-4	MICRON TECHNOLOGY INC		05/26/2017	BARCLAYS CAPITAL INC FIXED INC	11/16/2017	Call @ 100.0	60,000	62,025	60,000	61,897	0	(128)	0	(128)	0	0	(1,897)	(1,897)	5,282	1,050
62942Q-BH-5	NRART 16T3 A - ABS		05/01/2017	VARIOUS	06/01/2017	BARCLAYS CAPITAL INC	1,000,000	986,419	982,500	986,429	0	10	0	10	0	0	(3,929)	(3,929)	3,069	1,810
654106-AF-0	NIKE INC		05/19/2017	JP MORGAN SECURITIES INC.	12/13/2017	Citigroup (SSB)	1,500,000	1,426,410	1,427,160	1,430,231	0	3,821	0	3,821	0	0	(3,071)	(3,071)	22,167	2,276

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
68267A-AB-8	ODART 161 B - ABS		02/24/2017	VARIOUS	12/13/2017	BARCLAYS CAPITAL INC	1,120,000	1,124,189	1,123,456	1,122,284	0	(1,905)	0	(1,905)	0	0	1,172	1,172	25,760	773
68268H-AA-4	OMFIT 163 A - ABS		09/01/2017	VARIOUS	12/13/2017	JP MORGAN SECURITIES INC.	1,500,000	1,509,435	1,540,313	1,507,822	0	(1,613)	0	(1,613)	0	0	32,491	32,491	47,396	479
708696-BY-4	PENNSYLVANIA ELECTRIC CO		09/05/2017	Citigroup (SSB)	12/13/2017	SUNTRUST ROBINSON HUMPHREY INC	2,000,000	1,997,160	1,975,000	1,997,227	0	67	0	67	0	0	(22,227)	(22,227)	17,514	0
74163H-AG-5	PRIM 2 D - CDO	C	02/24/2017	VARIOUS	06/01/2017	Jefferies	1,100,000	1,102,582	1,100,110	1,102,457	0	(125)	0	(125)	0	0	(2,347)	(2,347)	6,482	3,975
77732W-AG-7	ROSED 1 D1 - CDO	C	02/24/2017	VARIOUS	06/01/2017	PERSHING DIV OF DLJ SEC LNDING	1,000,000	996,099	996,500	996,179	0	80	0	80	0	0	321	321	3,259	2,405
80284R-AG-4	SDART 163 D - ABS		02/24/2017	VARIOUS	12/13/2017	WELLS FARGO SECURITIES LLC	1,933,400	1,908,324	1,935,288	1,913,694	0	5,371	0	5,371	0	0	21,594	21,594	45,113	1,353
80285C-AH-4	SDART 162 C - ABS		02/24/2017	VARIOUS	12/13/2017	BARCLAYS CAPITAL INC	1,700,000	1,704,471	1,705,645	1,702,968	0	(1,503)	0	(1,503)	0	0	2,677	2,677	37,683	1,131
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	11/01/2017	VARIOUS	12/14/2017	MORGAN STANLEY CO	4,000,000	4,043,288	4,372,720	4,042,936	0	(352)	0	(352)	0	0	329,784	329,784	126,933	10,063
857477-AT-0	STATE STREET CORP		05/10/2017	MIZUHO SECURITIES USA/FIXED INCOME	12/13/2017	Citigroup (SSB)	2,000,000	2,064,040	2,080,560	2,060,101	0	(3,939)	0	(3,939)	0	0	20,459	20,459	58,575	17,158
87677Q-AA-9	TXEZ 161 A - ABS		02/24/2017	VARIOUS	06/01/2017	GUGGENHEIM CAPITAL MKT LLC	831,649	825,111	827,491	825,131	0	20	0	20	0	0	2,360	2,360	1,808	651
918290-AB-3	VSTNA 16A B - ABS		09/01/2017	VARIOUS	06/01/2017	VARIOUS	1,091,121	1,082,062	1,079,458	1,082,301	0	239	0	239	0	0	(2,842)	(2,842)	4,358	249
92826C-AE-2	VISA INC		02/28/2017	US BANCORP INVESTMENTS INC.	12/13/2017	US BANCORP INVESTMENTS INC.	4,000,000	4,248,920	4,409,360	4,241,488	0	(7,432)	0	(7,432)	0	0	167,872	167,872	166,461	36,428
96042B-AL-7	WLAKE 162 D - ABS		02/24/2017	VARIOUS	06/01/2017	WELLS FARGO SECURITIES LLC	4,210,000	4,224,794	4,269,203	4,224,625	0	(170)	0	(170)	0	0	44,579	44,579	11,028	4,315
99VVBJ-ZK-5	6 Wythe Acquisition LLC - ABS		09/01/2017	VARIOUS	12/14/2017	VARIOUS	2,750,000	2,736,293	2,750,000	2,736,293	0	0	0	0	0	0	13,707	13,707	331,069	0
99VVBJ-ZL-3	Milberg - ABS		09/01/2017	VARIOUS	12/01/2017	VARIOUS	1,895,788	1,836,609	1,407,409	1,836,609	0	0	0	0	0	0	(429,200)	(429,200)	0	0
BCCOWN-CB-7	GHAWK 1 C - CDO		02/24/2017	VARIOUS	06/01/2017	PERSHING DIV OF DLJ SEC LNDING	1,000,000	981,294	987,500	981,781	0	487	0	487	0	0	5,719	5,719	3,299	2,491
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							66,466,416	66,462,519	67,002,543	66,522,285	0	59,766	0	59,766	0	0	480,258	480,258	1,435,012	272,363
8399998. Total - Bonds							66,466,416	88,608,586	84,521,565	85,262,100	0	(3,346,487)	0	(3,346,487)	0	0	(740,535)	(740,535)	5,933,082	620,811
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
00508Y-10-2	ACUITY BRANDS ORD		02/22/2017	ITG INC	08/28/2017	ITG INC	5.000	1,095	875	1,095	0	0	0	0	0	0	(220)	(220)	1	0
007903-10-7	ADVANCED MICRO DEVICES ORD		07/27/2017	VARIOUS	11/27/2017	ITG INC	461.000	6,472	5,561	6,472	0	0	0	0	0	0	(911)	(911)	0	0
013817-50-7	ARCONIC ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	11/27/2017	ITG INC	88.000	2,332	2,076	2,332	0	0	0	0	0	0	(256)	(256)	16	0
015351-10-9	ALEXION PHARMACEUTICALS ORD		07/27/2017	ITG INC	11/27/2017	ITG INC	67.000	8,948	7,211	8,948	0	0	0	0	0	0	(1,737)	(1,737)	0	0
037411-10-5	APACHE ORD		10/18/2017	VARIOUS	11/27/2017	ITG INC	222.000	9,874	9,074	9,874	0	0	0	0	0	0	(800)	(800)	56	0
039483-10-2	ARCHER DANIELS MIDLAND ORD		07/27/2017	ITG INC	11/27/2017	ITG INC	138.000	5,745	5,379	5,745	0	0	0	0	0	0	(366)	(366)	88	0
05722G-10-0	BAKER HUGHES CL A ORD		07/05/2017	CORPORATE ACTION	08/28/2017	ITG INC	164.000	7,118	5,432	7,118	0	0	0	0	0	0	(1,686)	(1,686)	2,898	0
060505-10-4	BANK OF AMERICA ORD		07/27/2017	ITG INC	10/18/2017	VARIOUS	774.000	18,792	18,386	18,792	0	0	0	0	0	0	(406)	(406)	15	0
14149Y-10-8	CARDINAL HEALTH ORD		02/22/2017	ITG INC	05/31/2017	INSTINET	39.000	3,162	2,861	3,162	0	0	0	0	0	0	(301)	(301)	18	0
14575E-10-5	CARS.COM ORD		06/01/2017	CORPORATE ACTION	10/01/2017	VARIOUS	1,021.666	24,131	27,364	24,131	0	0	0	0	0	0	3,233	3,233	0	0
156700-10-6	CENTURYLINK ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	08/28/2017	ITG INC	174.000	4,070	3,595	4,070	0	0	0	0	0	0	(475)	(475)	94	0
20825C-10-4	CONOCOPHILLIPS ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	05/31/2017	INSTINET	96.000	4,768	4,282	4,768	0	0	0	0	0	0	(486)	(486)	25	0
222070-20-3	COTY CL A ORD		02/22/2017	ITG INC	08/28/2017	ITG INC	135.000	2,549	2,191	2,549	0	0	0	0	0	0	(358)	(358)	34	0
24906P-10-9	DENTSPLY SIRONA ORD		05/31/2017	INSTINET	08/28/2017	ITG INC	62.000	3,930	3,419	3,930	0	0	0	0	0	0	(511)	(511)	5	0
253868-10-3	DIGITAL REALTY REIT ORD		05/31/2017	INSTINET	11/27/2017	ITG INC	19.000	2,241	2,244	2,241	0	0	0	0	0	0	3	3	35	0
25470M-10-9	DISH NETWORK CL A ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	08/28/2017	VARIOUS	85.000	5,349	5,167	5,349	0	0	0	0	0	0	(182)	(182)	0	0
264411-50-5	DUKE REALTY REIT ORD		08/28/2017	ITG INC	11/27/2017	ITG INC	140.000	4,095	4,080	4,095	0	0	0	0	0	0	(15)	(15)	28	0
29250N-10-5	ENBRIDGE ORD		02/27/2017	VARIOUS	07/27/2017	ITG INC	223.368	4,794	9,182	4,794	0	0	0	0	0	0	4,387	4,387	86	0
336433-10-7	FIRST SOLAR ORD		02/22/2017	ITG INC	03/30/2017	CITIGROUP GLOBAL MARKETS INC.	57.000	1,944	1,575	1,944	0	0	0	0	0	0	(369)	(369)	0	0
35906A-10-8	FRONTIER COMMUNICATIONS ORD		02/22/2017	ITG INC	04/01/2017	CITIGROUP GLOBAL MARKETS INC.	1,003.000	3,360	2,141	3,360	0	0	0	0	0	0	(1,218)	(1,218)	105	0
369604-10-3	GENERAL ELECTRIC ORD		08/28/2017	VARIOUS	10/18/2017	ITG INC	1,040.000	26,135	24,674	26,135	0	0	0	0	0	0	(1,461)	(1,461)	250	0
40414L-10-9	HCP REIT ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	10/18/2017	ITG INC	126.000	3,907	3,350	3,907	0	0	0	0	0	0	(557)	(557)	93	0
410345-10-2	HANESBRANDS ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	11/27/2017	ITG INC	110.000	2,277	2,159	2,277	0	0	0	0	0	0	(118)	(118)	50	0
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD		04/03/2017	CORPORATE ACTION	09/01/2017	CORPORATE ACTION	539.000	4,105	4,105	4,105	0	0	0	0	0	0	0	0	35	0
45337C-10-2	INCYTE ORD		10/18/2017	VARIOUS	11/27/2017	ITG INC	124.000	15,610	13,576	15,610	0	0	0	0	0	0	(2,034)	(2,034)	0	0
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		10/18/2017	ITG INC	11/27/2017	ITG INC	40.000	6,446	6,080	6,446	0	0	0	0	0	0	(366)	(366)	60	0
49446R-10-9	KIMCO REALTY REIT ORD		07/27/2017	ITG INC	10/18/2017	VARIOUS	381.000	8,715	6,942	8,715	0	0	0	0	0	0	(1,773)	(1,773)	103	0

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE MOTORISTS LIFE INSURANCE COMPANY

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 Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
49456B-10-1	KINDER MORGAN ORD		02/22/2017	ITG INC	07/27/2017	VARIOUS	447.000	9,655	9,020	9,655	0	0	0	0	0	0	(635)	(635)	44	0
552953-10-1	MGM RESORTS INTERNATIONAL ORD		07/27/2017	ITG INC	10/18/2017	ITG INC	189.000	6,313	5,738	6,313	0	0	0	0	0	0	(575)	(575)	21	0
554382-10-1	MACERICH REIT ORD		07/27/2017	ITG INC	08/28/2017	ITG INC	46.000	2,811	2,438	2,811	0	0	0	0	0	0	(373)	(373)	33	0
55616P-10-4	MACYS ORD		03/30/2017	CITIGROUP GLOBAL MARKETS INC.	05/31/2017	INSTINET	97.000	2,859	2,246	2,859	0	0	0	0	0	0	(613)	(613)	0	0
577081-10-2	MATTEL ORD		05/31/2017	VARIOUS	10/01/2017	VARIOUS	130.000	3,132	2,960	3,132	0	0	0	0	0	0	(172)	(172)	2	0
58933Y-10-5	MERCK & CO ORD		08/28/2017	ITG INC	11/27/2017	ITG INC	30.000	1,901	1,632	1,901	0	0	0	0	0	0	(269)	(269)	14	0
59156R-10-8	METLIFE ORD		03/10/2017	VARIOUS	08/07/2017	VARIOUS	735.000	39,497	39,322	39,497	0	0	0	0	0	0	(175)	(175)	557	0
617446-44-8	MORGAN STANLEY ORD		05/31/2017	VARIOUS	08/28/2017	VARIOUS	294.000	12,612	13,414	12,612	0	0	0	0	0	0	802	802	53	0
626717-10-2	MURPHY OIL ORD		05/31/2017	INSTINET	07/27/2017	ITG INC	62.000	1,495	1,631	1,495	0	0	0	0	0	0	136	136	0	0
651229-10-6	NEWELL BRANDS ORD		10/18/2017	ITG INC	11/27/2017	ITG INC	32.000	1,324	947	1,324	0	0	0	0	0	0	(376)	(376)	0	0
651639-10-6	NEWMONT MINING ORD		08/28/2017	ITG INC	10/18/2017	ITG INC	86.000	3,198	3,269	3,198	0	0	0	0	0	0	71	71	9	0
655044-10-5	NOBLE ENERGY ORD		07/27/2017	ITG INC	08/28/2017	ITG INC	177.000	5,142	4,120	5,142	0	0	0	0	0	0	(1,021)	(1,021)	18	0
682680-10-3	ONEOK ORD		07/27/2017	ITG INC	11/27/2017	ITG INC	61.000	3,439	3,053	3,439	0	0	0	0	0	0	(386)	(386)	91	0
751212-10-1	RALPH LAUREN CL A ORD		02/22/2017	ITG INC	05/31/2017	VARIOUS	41.000	3,184	3,038	3,184	0	0	0	0	0	0	(146)	(146)	21	0
75281A-10-9	RANGE RESOURCES ORD		02/22/2017	ITG INC	05/31/2017	INSTINET	52.000	1,583	1,204	1,583	0	0	0	0	0	0	(379)	(379)	1	0
806407-10-2	HENRY SCHEIN ORD		07/27/2017	ITG INC	10/18/2017	ITG INC	23.000	4,191	3,803	4,191	0	0	0	0	0	0	(388)	(388)	0	0
806857-10-8	SCHLUMBERGER ORD	C	07/27/2017	ITG INC	08/28/2017	VARIOUS	218.000	15,521	14,215	15,521	0	0	0	0	0	0	(1,305)	(1,305)	33	0
845467-10-9	SOUTHWSTN ENER ORD		02/22/2017	ITG INC	05/31/2017	INSTINET	160.000	1,394	965	1,394	0	0	0	0	0	0	(429)	(429)	0	0
893641-10-0	TRANSDIGM GROUP ORD		07/27/2017	ITG INC	08/28/2017	ITG INC	7.000	1,980	1,902	1,980	0	0	0	0	0	0	(79)	(79)	0	0
902653-10-4	UDR REIT ORD		08/28/2017	ITG INC	10/18/2017	ITG INC	104.000	4,045	4,015	4,045	0	0	0	0	0	0	(29)	(29)	32	0
904311-10-7	UNDER ARMOUR CL A ORD		02/22/2017	ITG INC	11/27/2017	ITG INC	60.000	1,312	760	1,312	0	0	0	0	0	0	(552)	(552)	0	0
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD		05/31/2017	INSTINET	10/18/2017	ITG INC	26.000	2,945	2,831	2,945	0	0	0	0	0	0	(115)	(115)	3	0
92276F-10-0	VENTAS REIT ORD		05/31/2017	INSTINET	10/18/2017	ITG INC	47.000	3,133	2,982	3,133	0	0	0	0	0	0	(151)	(151)	73	0
92532F-10-0	VERTEX PHARMACEUTICALS ORD		08/28/2017	ITG INC	10/18/2017	ITG INC	16.000	2,458	2,471	2,458	0	0	0	0	0	0	14	14	0	0
92553P-20-1	VIACOM CL B ORD		08/28/2017	ITG INC	10/18/2017	VARIOUS	145.000	4,765	4,056	4,765	0	0	0	0	0	0	(708)	(708)	29	0
G47567-10-5	IHS MARKIT ORD	C	08/28/2017	ITG INC	10/18/2017	ITG INC	124.000	5,778	5,416	5,778	0	0	0	0	0	0	(362)	(362)	0	0
G87110-10-5	TECHNIPFMC ORD	C	01/16/2017	VARIOUS	10/18/2017	ITG INC	110.000	3,180	2,797	3,180	0	0	0	0	0	0	(382)	(382)	0	0
H8817H-10-0	TRANSOCEAN ORD	C	03/30/2017	CITIGROUP GLOBAL MARKETS INC.	07/27/2017	ITG INC	151.000	1,878	1,308	1,878	0	0	0	0	0	0	(571)	(571)	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								342,685	324,535	342,685	0	0	0	0	0	0	(18,151)	(18,151)	5,127	0
9799998. Total - Common Stocks								342,685	324,535	342,685	0	0	0	0	0	0	(18,151)	(18,151)	5,127	0
9899999. Total - Preferred and Common Stocks								342,685	324,535	342,685	0	0	0	0	0	0	(18,151)	(18,151)	5,127	0
9999999 - Totals								88,951,272	84,846,099	85,604,785	0	(3,346,487)	0	(3,346,487)	0	0	(758,685)	(758,685)	5,938,209	620,811

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6099999. Subtotal - SVO Identified Funds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
9999999 - Totals				0	0	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 0 Book/Adjusted Carrying Value $ 0
2. Average balance for the year Fair Value $ 6,631,477 Book/Adjusted Carrying Value $ 6,631,477
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 0 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6099999. Subtotal - SVO Identified Funds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
9999999 - Totals				0	0	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 0 Book/Adjusted Carrying Value $ 0
2. Average balance for the year Fair Value $ 6,631,477 Book/Adjusted Carrying Value $ 6,631,477

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 *
Huntington National Bank	Columbus, OH		0.000	0	0	369,840	XXX
BNY Mellon	Pittsburgh, PA		0.000	0	0	79	XXX
Vanderbilt Avenue Asset Management, LLC	New York, NY		0.250	4,665	0	5,000,390	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	4,665	0	5,370,309	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	4,665	0	5,370,309	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	4,665	0	5,370,309	XXX

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

1. January	2,075,817	4. April	1,897,048	7. July	501,028	10. October	329,794
2. February	2,286,939	5. May	1,897,893	8. August	1,022,771	11. November	559,753
3. March	2,166,452	6. June	988,950	9. September	401,890	12. December	5,370,309

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
7799999. Total - Issuer Obligations						0	0	0
7899999. Total - Residential Mortgage-Backed Securities						0	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0
8199999. Total - SVO Identified Funds						0	0	0
8399999. Total Bonds						0	0	0
	FIDELITY IMM:GOVT;I		12/29/2017	1.160	XXX	22,014,456	53,671	1,072
	WELLS FRGO TREASURY PLUS CL I MMF		11/02/2017	1.170	XXX	3	0	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						22,014,459	53,671	1,072
8899999 - Total Cash Equivalents						22,014,459	53,671	1,072

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
	States, Etc.	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR	B	Life Insurance	0	0	100,000	104,020
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA	B	Life Insurance	0	0	161,853	205,724
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA	B	Life Insurance	0	0	127,224	156,193
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV			0	0	0	0
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM			0	0	0	0
33.	New York NY			0	0	0	0
34.	North Carolina NC			0	0	0	0
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	Life Insurance	1,631,742	1,945,888	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC			0	0	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA	B	Life Insurance	0	0	499,873	520,865
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	1,631,742	1,945,888	888,950	986,802
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

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