

ANNUAL STATEMENT

of the

Idaho State Insurance Fund

of

Boise

in the state of

Idaho

to the

Department of Insurance

of the

State of Idaho

For the Year Ended

December 31, 2017

PROPERTY AND CASUALTY

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ANNUAL STATEMENT

As of December 31, 2017
of the Condition and Affairs of the

Idaho State Insurance Fund

NAIC Group Code..... 0, 0 (Current Period) (Prior Period)	NAIC Company Code..... 36129	Employer's ID Number..... 82-0412279
Organized under the Laws of ID Incorporated/Organized..... December 31, 1917	State of Domicile or Port of Entry ID Commenced Business..... January 1, 1918	Country of Domicile US
Statutory Home Office	1215 West State Street..... Boise ID 83702 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	1215 West State Street..... Boise ID 83702 (Street and Number) (City or Town, State, Country and Zip Code)	208-332-2100 (Area Code) (Telephone Number)
Mail Address	PO Box 83720..... Boise ID 83720-0044 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	1215 West State Street..... Boise ID 83702 (Street and Number) (City or Town, State, Country and Zip Code)	208-332-2100 (Area Code) (Telephone Number)
Internet Web Site Address	https://www.idahosif.org	
Statutory Statement Contact	Chris S Farnsworth (Name) chris.farnsworth@idahosif.org (E-Mail Address)	208-332-2100 (Area Code) (Telephone Number) (Extension) 208-332-2559 (Fax Number)

OFFICERS

Name	Title
Connie S Barnett	Manager/CEO

DIRECTORS OR TRUSTEES

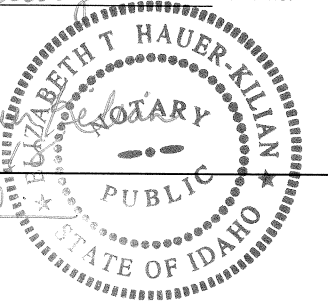
Rodney A Higgins Chairman of the Board	Representative Terry F Gestrin Board Member	Senator Todd M Lakey Board Member	Steven C Landon Board Member
Max C Black Board Member			

State of..... Idaho
County of..... Ada

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.

Connie S. Barnett
(Signature)
Connie S Barnett
(Printed Name)
Manager/CEO
(Title)

Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This <u>26th</u> day of <u>February</u>	b. If no:	1. State the amendment number _____
in the year <u>2018</u>		2. Date filed _____
Commission <u>Elizabeth T. Hauer-Killian</u>		3. Number of pages attached _____
Expires: <u>May 13 2018</u>		
Residing at: <u>Boise, Idaho</u>		



ASSETS

	Current Year			Prior Year
	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1. Bonds (Schedule D).....	634,679,489		634,679,489	585,200,046
2. Stocks (Schedule D):				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....	99,797,427		99,797,427	92,858,605
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	2,000,000		2,000,000	2,000,000
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....37,913,967, Schedule E-Part 1), cash equivalents (\$.....788,129, Schedule E-Part 2) and short-term investments (\$.....(0), Schedule DA).....	38,702,096		38,702,096	38,838,604
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives (Schedule DB).....			0	
8. Other invested assets (Schedule BA).....			0	
9. Receivables for securities.....	50,540		50,540	10,358,982
10. Securities lending reinvested collateral assets (Schedule DL).....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	775,229,552	0	775,229,552	729,256,236
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	3,628,176		3,628,176	3,405,834
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	15,164,305	1,286,867	13,877,438	13,712,017
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....27,887,061 earned but unbilled premiums).....	27,898,364	278,058	27,620,306	24,836,780
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	145,939		145,939	108,402
16.2 Funds held by or deposited with reinsured companies.....	241,478		241,478	239,910
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....			0	
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....	810,637		810,637	239,749
21. Furniture and equipment, including health care delivery assets (\$.....0).....	74,374	74,374	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....			0	
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other-than-invested assets.....	3,106,171	527,712	2,578,458	2,177,360
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	826,298,995	2,167,012	824,131,984	773,976,287
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. TOTAL (Lines 26 and 27).....	826,298,995	2,167,012	824,131,984	773,976,287

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Premium Tax Refund Rec.....	2,266,719		2,266,719	2,016,704
2502. Prepaid Expenses.....	527,712	527,712	0	
2503. Due from Idaho Petroleum Clean Water Trust Fund.....	10,701		10,701	370
2598. Summary of remaining write-ins for Line 25 from overflow page.....	301,038	0	301,038	160,286
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	3,106,171	527,712	2,578,458	2,177,360

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Losses (Part 2A, Line 35, Column 8).....	415,843,557	404,946,296
2. Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6).....		
3. Loss adjustment expenses (Part 2A, Line 35, Column 9).....	54,526,064	49,241,179
4. Commissions payable, contingent commissions and other similar charges.....		
5. Other expenses (excluding taxes, licenses and fees).....	6,939,087	6,141,044
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	2,590,601	2,656,836
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....		
7.2 Net deferred tax liability.....		
8. Borrowed money \$.....0 and interest thereon \$.....0.....		
9. Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of \$.....0 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	19,435,810	17,298,100
10. Advance premium.....	5,950	6,071
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	154,402	188,926
13. Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 19).....	20,400	20,400
14. Amounts withheld or retained by company for account of others.....	793,631	692,555
15. Remittances and items not allocated.....	131,780	76,019
16. Provision for reinsurance (including \$.....0 certified) (Schedule F, Part 8).....		3,222
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....		
20. Derivatives.....		
21. Payable for securities.....	77,997	13,968,266
22. Payable for securities lending.....		
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	55,373,950	51,458,592
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	555,893,230	546,697,507
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	555,893,230	546,697,507
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....		
31. Preferred capital stock.....		
32. Aggregate write-ins for other-than-special surplus funds.....	0	0
33. Surplus notes.....		
34. Gross paid in and contributed surplus.....		
35. Unassigned funds (surplus).....	268,238,753	227,278,781
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39).....	268,238,753	227,278,781
38. TOTAL (Page 2, Line 28, Col. 3).....	824,131,984	773,976,287

DETAILS OF WRITE-INS

2501. Credits Due Policyholders.....	3,443,786	3,096,830
2502. Deposit Premiums.....	51,930,164	48,361,762
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	55,373,950	51,458,592
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above).....	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above).....	0	0

STATEMENT OF INCOME

			1	2
			Current Year	Prior Year
UNDERWRITING INCOME				
1.	Premiums earned (Part 1, Line 35, Column 4).....		244,588,822	235,445,362
DEDUCTIONS:				
2.	Losses incurred (Part 2, Line 35, Column 7).....		160,311,421	166,520,302
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1).....		27,067,852	24,280,259
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2).....		37,596,024	37,970,727
5.	Aggregate write-ins for underwriting deductions.....		0	0
6.	Total underwriting deductions (Lines 2 through 5).....		224,975,296	228,771,289
7.	Net income of protected cells.....			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7).....		19,613,526	6,674,073
INVESTMENT INCOME				
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17).....		15,207,226	13,762,234
10.	Net realized capital gains (losses) less capital gains tax of \$.....0 (Exhibit of Capital Gains (Losses)).....		10,533,077	3,698,884
11.	Net investment gain (loss) (Lines 9 + 10).....		25,740,303	17,461,118
OTHER INCOME				
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered \$.....(138,678) amount charged off \$.....0).....		(138,678)	(356,172)
13.	Finance and service charges not included in premiums.....			
14.	Aggregate write-ins for miscellaneous income.....		3,982	4,773
15.	Total other income (Lines 12 through 14).....		(134,696)	(351,398)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....		45,219,133	23,783,793
17.	Dividends to policyholders.....		14,666,976	7,851,570
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....		30,552,157	15,932,223
19.	Federal and foreign income taxes incurred.....			
20.	Net income (Line 18 minus Line 19) (to Line 22).....		30,552,157	15,932,223
CAPITAL AND SURPLUS ACCOUNT				
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2).....		227,278,781	201,414,682
22.	Net income (from Line 20).....		30,552,157	15,932,223
23.	Net transfers (to) from Protected Cell accounts.....			
24.	Change in net unrealized capital gains or (losses) less capital gains tax of \$.....0.....		9,859,957	4,894,844
25.	Change in net unrealized foreign exchange capital gain (loss).....			
26.	Change in net deferred income tax.....			
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Column 3).....		393,000	5,027,954
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1).....		3,222	9,078
29.	Change in surplus notes.....			
30.	Surplus (contributed to) withdrawn from Protected Cells.....			
31.	Cumulative effect of changes in accounting principles.....			
32.	Capital changes:			
32.1	Paid in.....			
32.2	Transferred from surplus (Stock Dividend).....			
32.3	Transferred to surplus.....			
33.	Surplus adjustments:			
33.1	Paid in.....			
33.2	Transferred to capital (Stock Dividend).....			
33.3.	Transferred from capital.....			
34.	Net remittances from or (to) Home Office.....			
35.	Dividends to stockholders.....			
36.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1).....			
37.	Aggregate write-ins for gains and losses in surplus.....		151,635	0
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37).....		40,959,972	25,864,099
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37).....		268,238,753	227,278,781
DETAILS OF WRITE-INS				
0501.	.....		
0502.	.....		
0503.	.....		
0598.	Summary of remaining write-ins for Line 5 from overflow page.....		0	0
0599.	Totals (Lines 0501 through 0503 plus 0598) (Line 5 above).....		0	0
1401.	Miscellaneous Income.....		3,982	4,773
1402.	.....		
1403.	.....		
1498.	Summary of remaining write-ins for Line 14 from overflow page.....		0	0
1499.	Totals (Lines 1401 through 1403 plus 1498) (Line 14 above).....		3,982	4,773
3701.	Correct Unearned Premium Prior Period Ending Balance.....		(35,903)	
3702.	Correct IIC Tax Accrual Liability Account from Prior Year.....		192,351	
3703.	Correct Bond Interest received in 2016 and reversed in 2017.....		(4,813)	
3798.	Summary of remaining write-ins for Line 37 from overflow page.....		0	0
3799.	Totals (Lines 3701 through 3703 plus 3798) (Line 37 above).....		151,635	0

CASH FLOW

		1	2
		Current Year	Prior Year
CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance.....	243,660,293	232,824,383
2.	Net investment income.....	15,308,178	13,769,292
3.	Miscellaneous income.....	(134,696)	(351,398)
4.	Total (Lines 1 through 3).....	258,833,775	246,242,276
5.	Benefit and loss related payments.....	149,453,264	143,417,984
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....		
7.	Commissions, expenses paid and aggregate write-ins for deductions.....	58,751,386	57,964,073
8.	Dividends paid to policyholders.....	14,666,976	7,851,570
9.	Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses).....		
10.	Total (Lines 5 through 9).....	222,871,626	209,233,627
11.	Net cash from operations (Line 4 minus Line 10).....	35,962,149	37,008,649
CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:		
12.1	Bonds.....	144,742,187	156,940,007
12.2	Stocks.....	31,602,862	18,274,641
12.3	Mortgage loans.....		
12.4	Real estate.....		
12.5	Other invested assets.....		
12.6	Net gains or (losses) on cash, cash equivalents and short-term investments.....	(0)	0
12.7	Miscellaneous proceeds.....	10,308,443	6,428,837
12.8	Total investment proceeds (Lines 12.1 to 12.7).....	186,653,492	181,643,485
13.	Cost of investments acquired (long-term only):		
13.1	Bonds.....	192,610,890	188,896,841
13.2	Stocks.....	19,978,480	22,372,092
13.3	Mortgage loans.....		
13.4	Real estate.....		
13.5	Other invested assets.....		
13.6	Miscellaneous applications.....	13,890,269	3,037,333
13.7	Total investments acquired (Lines 13.1 to 13.6).....	226,479,639	214,306,266
14.	Net increase (decrease) in contract loans and premium notes.....		
15.	Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14).....	(39,826,147)	(32,662,781)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):		
16.1	Surplus notes, capital notes.....		
16.2	Capital and paid in surplus, less treasury stock.....		
16.3	Borrowed funds.....		
16.4	Net deposits on deposit-type contracts and other insurance liabilities.....		
16.5	Dividends to stockholders.....		
16.6	Other cash provided (applied).....	3,727,491	8,347,817
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	3,727,491	8,347,817
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).....	(136,507)	12,693,686
19.	Cash, cash equivalents and short-term investments:		
19.1	Beginning of year.....	38,838,604	26,144,918
19.2	End of year (Line 18 plus Line 19.1).....	38,702,096	38,838,604

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001		
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UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

Line of Business		1	2	3	4
		Net Premiums Written per Column 6, Part 1B	Unearned Premiums December 31 Prior Year- per Col. 3, Last Year's Part 1	Unearned Premiums December 31 Current Year- per Col. 5, Part 1A	Premiums Earned During Year (Cols. 1 + 2 - 3)
1.	Fire.....	0		0	0
2.	Allied lines.....	0		0	0
3.	Farmowners multiple peril.....	0		0	0
4.	Homeowners multiple peril.....	0		0	0
5.	Commercial multiple peril.....	0		0	0
6.	Mortgage guaranty.....	0		0	0
8.	Ocean marine.....	0		0	0
9.	Inland marine.....	0		0	0
10.	Financial guaranty.....	0		0	0
11.1	Medical professional liability - occurrence.....	0		0	0
11.2	Medical professional liability - claims-made.....	0		0	0
12.	Earthquake.....	0		0	0
13.	Group accident and health.....	0		0	0
14.	Credit accident and health (group and individual).....	0		0	0
15.	Other accident and health.....	0		0	0
16.	Workers' compensation.....	243,934,489	(7,796,917)	(8,451,251)	244,588,822
17.1	Other liability - occurrence.....	0		0	0
17.2	Other liability - claims-made.....	0		0	0
17.3	Excess workers' compensation.....	0		0	0
18.1	Products liability - occurrence.....	0		0	0
18.2	Products liability - claims-made.....	0		0	0
19.1, 19.2	Private passenger auto liability.....	0		0	0
19.3, 19.4	Commercial auto liability.....	0		0	0
21.	Auto physical damage.....	0		0	0
22.	Aircraft (all perils).....	0		0	0
23.	Fidelity.....	0		0	0
24.	Surety.....	0		0	0
26.	Burglary and theft.....	0		0	0
27.	Boiler and machinery.....	0		0	0
28.	Credit.....	0		0	0
29.	International.....	0		0	0
30.	Warranty.....	0		0	0
31.	Reinsurance - nonproportional assumed property.....	0		0	0
32.	Reinsurance - nonproportional assumed liability.....	0		0	0
33.	Reinsurance - nonproportional assumed financial lines.....	0		0	0
34.	Aggregate write-ins for other lines of business.....	0	0	0	0
35.	TOTALS.....	243,934,489	(7,796,917)	(8,451,251)	244,588,822

DETAILS OF WRITE-INS

3401.	.....	0		0	0
3402.	.....	0		0	0
3403.	.....	0		0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page.....	0	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	0	0	0	0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

Line of Business		1	2	3	4	5
		Amount Unearned (Running One Year or Less from Date of Policy) (a)	Amount Unearned (Running More Than One Year from Date of Policy) (a)	Earned But Unbilled Premium	Reserve for Rate Credits and Retrospective Adjustments Based on Experience	Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1.	Fire.....					0
2.	Allied lines.....					0
3.	Farmowners multiple peril.....					0
4.	Homeowners multiple peril.....					0
5.	Commercial multiple peril.....					0
6.	Mortgage guaranty.....					0
8.	Ocean marine.....					0
9.	Inland marine.....					0
10.	Financial guaranty.....					0
11.1	Medical professional liability - occurrence.....					0
11.2	Medical professional liability - claims-made.....					0
12.	Earthquake.....					0
13.	Group accident and health.....					0
14.	Credit accident and health (group and individual).....					0
15.	Other accident and health.....					0
16.	Workers' compensation.....	19,435,810		(27,887,061)		(8,451,251)
17.1	Other liability - occurrence.....					0
17.2	Other liability - claims-made.....					0
17.3	Excess workers' compensation.....					0
18.1	Products liability - occurrence.....					0
18.2	Products liability - claims-made.....					0
19.1, 19.2	Private passenger auto liability.....					0
19.3, 19.4	Commercial auto liability.....					0
21.	Auto physical damage.....					0
22.	Aircraft (all perils).....					0
23.	Fidelity.....					0
24.	Surety.....					0
26.	Burglary and theft.....					0
27.	Boiler and machinery.....					0
28.	Credit.....					0
29.	International.....					0
30.	Warranty.....					0
31.	Reinsurance - nonproportional assumed property.....					0
32.	Reinsurance - nonproportional assumed liability.....					0
33.	Reinsurance - nonproportional assumed financial lines.....					0
34.	Aggregate write-ins for other lines of business.....	0	0	0	0	0
35.	TOTALS.....	19,435,810	0	(27,887,061)	0	(8,451,251)
36.	Accrued retrospective premiums based on experience.....					
37.	Earned but unbilled premiums.....					27,887,061
38.	Balance (sum of Lines 35 through 37).....					19,435,810

DETAILS OF WRITE-INS

3401.	.....					0
3402.	.....					0
3403.	.....					0
3498.	Summary of remaining write-ins for Line 34 from overflow page.....	0	0	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	0	0	0	0	0

(a) State here basis of computation used in each case: Daily pro rata

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

Line of Business		1 Direct Business (a)	Reinsurance Assumed		Reinsurance Ceded		6 Net Premiums Written (Cols. 1 + 2 + 3 - 4 - 5)
			2 From Affiliates	3 From Non-Affiliates	4 To Affiliates	5 To Non-Affiliates	
1.	Fire.....						.....0
2.	Allied lines.....						.....0
3.	Farmowners multiple peril.....						.....0
4.	Homeowners multiple peril.....						.....0
5.	Commercial multiple peril.....						.....0
6.	Mortgage guaranty.....						.....0
8.	Ocean marine.....						.....0
9.	Inland marine.....						.....0
10.	Financial guaranty.....						.....0
11.1	Medical professional liability - occurrence.....						.....0
11.2	Medical professional liability - claims-made.....						.....0
12.	Earthquake.....						.....0
13.	Group accident and health.....						.....0
14.	Credit accident and health (group and individual).....						.....0
15.	Other accident and health.....						.....0
16.	Workers' compensation.....	248,730,904		1,964,430		6,760,846	243,934,489
17.1	Other liability - occurrence.....						.....0
17.2	Other liability - claims-made.....						.....0
17.3	Excess workers' compensation.....						.....0
18.1	Products liability - occurrence.....						.....0
18.2	Products liability - claims-made.....						.....0
19.1, 19.2	Private passenger auto liability.....						.....0
19.3, 19.4	Commercial auto liability.....						.....0
21.	Auto physical damage.....						.....0
22.	Aircraft (all perils).....						.....0
23.	Fidelity.....						.....0
24.	Surety.....						.....0
26.	Burglary and theft.....						.....0
27.	Boiler and machinery.....						.....0
28.	Credit.....						.....0
29.	International.....						.....0
30.	Warranty.....						.....0
31.	Reinsurance - nonproportional assumed property.....	XXX					.....0
32.	Reinsurance - nonproportional assumed liability.....	XXX					.....0
33.	Reinsurance - nonproportional assumed financial lines.....	XXX					.....0
34.	Aggregate write-ins for other lines of business.....	.....0	.....0	.....0	.....0	.....0	.....0
35.	TOTALS.....	248,730,904	.....0	1,964,430	.....0	6,760,846	243,934,489

DETAILS OF WRITE-INS

3401.	.....						.....0
3402.	.....						.....0
3403.	.....						.....0
3498.	Summary of remaining write-ins for Line 34 from overflow page.....	.....0	.....0	.....0	.....0	.....0	.....0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	.....0	.....0	.....0	.....0	.....0	.....0

(a) Does the company's direct premiums written include premiums recorded on an installment basis? Yes [X] No []

If yes: 1. The amount of such installment premiums \$.....61,429,576.

2. Amount at which such installment premiums would have been reported had they been recorded on an annualized basis \$.....N/A.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

Line of Business		Losses Paid Less Salvage				5 Net Losses Unpaid Current Year (Part 2A, Col. 8)	6 Net Losses Unpaid Prior Year	7 Losses Incurred Current Year (Cols. 4 + 5 - 6)	8 Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
		1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Recovered	4 Net Payments (Cols. 1 + 2 - 3)				
1.	Fire.....				0	0		0	0.0
2.	Allied lines.....				0	0		0	0.0
3.	Farmowners multiple peril.....				0	0		0	0.0
4.	Homeowners multiple peril.....				0	0		0	0.0
5.	Commercial multiple peril.....				0	0		0	0.0
6.	Mortgage guaranty.....				0	0		0	0.0
8.	Ocean marine.....				0	0		0	0.0
9.	Inland marine.....				0	0		0	0.0
10.	Financial guaranty.....				0	0		0	0.0
11.1	Medical professional liability - occurrence.....				0	0		0	0.0
11.2	Medical professional liability - claims-made.....				0	0		0	0.0
12.	Earthquake.....				0	0		0	0.0
13.	Group accident and health.....				0	0		0	0.0
14.	Credit accident and health (group and individual).....				0	0		0	0.0
15.	Other accident and health.....				0	0		0	0.0
16.	Workers' compensation.....	148,853,110	837,830	276,781	149,414,159	415,843,557	404,946,296	160,311,421	65.5
17.1	Other liability - occurrence.....				0	0		0	0.0
17.2	Other liability - claims-made.....				0	0		0	0.0
17.3	Excess workers' compensation.....				0	0		0	0.0
18.1	Products liability - occurrence.....				0	0		0	0.0
18.2	Products liability - claims-made.....				0	0		0	0.0
19.1, 19.2	Private passenger auto liability.....				0	0		0	0.0
19.3, 19.4	Commercial auto liability.....				0	0		0	0.0
21.	Auto physical damage.....				0	0		0	0.0
22.	Aircraft (all perils).....				0	0		0	0.0
23.	Fidelity.....				0	0		0	0.0
24.	Surety.....				0	0		0	0.0
26.	Burglary and theft.....				0	0		0	0.0
27.	Boiler and machinery.....				0	0		0	0.0
28.	Credit.....				0	0		0	0.0
29.	International.....				0	0		0	0.0
30.	Warranty.....				0	0		0	0.0
31.	Reinsurance - nonproportional assumed property.....	XXX			0	0		0	0.0
32.	Reinsurance - nonproportional assumed liability.....	XXX			0	0		0	0.0
33.	Reinsurance - nonproportional assumed financial lines.....	XXX			0	0		0	0.0
34.	Aggregate write-ins for other lines of business.....	0	0	0	0	0	0	0	0.0
35.	TOTALS.....	148,853,110	837,830	276,781	149,414,159	415,843,557	404,946,296	160,311,421	65.5
DETAILS OF WRITE-INS									
3401.	.....				0	0		0	0.0
3402.	.....				0	0		0	0.0
3403.	.....				0	0		0	0.0
3498.	Summary of remaining write-ins for Line 34 from overflow page.....	0	0	0	0	0	0	0	XXX
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	0	0	0	0	0	0	0	0.0

UNDERWRITING AND INVESTMENT EXHIBIT
PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

	Line of Business	Reported Losses				Incurred But Not Reported			8 Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	9 Net Unpaid Loss Adjustment Expenses
		1 Direct	2 Reinsurance Assumed	3 Deduct Reinsurance Recoverable	4 Net Losses Excluding Incurred but not Reported (Cols. 1 + 2 - 3)	5 Direct	6 Reinsurance Assumed	7 Reinsurance Ceded		
10	1. Fire.....				0				0	
	2. Allied lines.....				0				0	
	3. Farmowners multiple peril.....				0				0	
	4. Homeowners multiple peril.....				0				0	
	5. Commercial multiple peril.....				0				0	
	6. Mortgage guaranty.....				0				0	
	8. Ocean marine.....				0				0	
	9. Inland marine.....				0				0	
	10. Financial guaranty.....				0				0	
	11.1 Medical professional liability - occurrence.....				0				0	
	11.2 Medical professional liability - claims-made.....				0				0	
	12. Earthquake.....				0				0	
	13. Group accident and health.....				0				(a).....0	
	14. Credit accident and health (group and individual).....				0				0	
	15. Other accident and health.....				0				(a).....0	
	16. Workers' compensation.....	206,578,000	6,726,989	17,061,000	196,243,989	216,718,000	2,881,568		415,843,557	54,526,064
	17.1 Other liability - occurrence.....				0				0	
	17.2 Other liability - claims-made.....				0				0	
	17.3 Excess workers' compensation.....				0				0	
	18.1 Products liability - occurrence.....				0				0	
	18.2 Products liability - claims-made.....				0				0	
	19.1, 19.2 Private passenger auto liability.....				0				0	
	19.3, 19.4 Commercial auto liability.....				0				0	
	21. Auto physical damage.....				0				0	
	22. Aircraft (all perils).....				0				0	
	23. Fidelity.....				0				0	
	24. Surety.....				0				0	
	26. Burglary and theft.....				0				0	
	27. Boiler and machinery.....				0				0	
	28. Credit.....				0				0	
	29. International.....				0				0	
	30. Warranty.....				0				0	
	31. Reinsurance - nonproportional assumed property.....	XXX			0	XXX			0	
	32. Reinsurance - nonproportional assumed liability.....	XXX			0	XXX			0	
	33. Reinsurance - nonproportional assumed financial lines.....	XXX			0	XXX			0	
	34. Aggregate write-ins for other lines of business.....	0	0	0	0	0	0	0	0	0
	35. TOTALS.....	206,578,000	6,726,989	17,061,000	196,243,989	216,718,000	2,881,568	0	415,843,557	54,526,064
DETAILS OF WRITE-INS										
	3401.				0				0	
	3402.				0				0	
	3403.				0				0	
	3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0	0	0	0	0	0	0	0
	3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	0	0	0	0	0	0	0	0	0

(a) Including \$.....0 for present value of life indemnity claims.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

	1	2	3	4
	Loss Adjustment Expenses	Other Underwriting Expenses	Investment Expenses	Total
1. Claim adjustment services:				
1.1 Direct.....	13,058,821			13,058,821
1.2 Reinsurance assumed.....	818,336			818,336
1.3 Reinsurance ceded.....				0
1.4 Net claim adjustment services (1.1 + 1.2 - 1.3).....	13,877,157	0	0	13,877,157
2. Commission and brokerage:				
2.1 Direct, excluding contingent.....		15,996,136		15,996,136
2.2 Reinsurance assumed, excluding contingent.....				0
2.3 Reinsurance ceded, excluding contingent.....				0
2.4 Contingent - direct.....				0
2.5 Contingent - reinsurance assumed.....				0
2.6 Contingent - reinsurance ceded.....				0
2.7 Policy and membership fees.....				0
2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7).....	0	15,996,136	0	15,996,136
3. Allowances to manager and agents.....				0
4. Advertising.....				0
5. Boards, bureaus and associations.....		917,739		917,739
6. Surveys and underwriting reports.....				0
7. Audit of assureds' records.....				0
8. Salary and related items:				
8.1 Salaries.....	6,796,043	8,910,571	599,160	16,305,774
8.2 Payroll taxes.....	428,141	573,466	38,561	1,040,167
9. Employee relations and welfare.....	1,798,128	2,484,289	167,047	4,449,463
10. Insurance.....	9,428	14,581	981	24,990
11. Directors' fees.....	1,265	1,415	95	2,776
12. Travel and travel items.....	9,817	114,091	233	124,142
13. Rent and rent items.....	634,390	719,612	48,388	1,402,390
14. Equipment.....	136,753	152,972	10,286	300,011
15. Cost or depreciation of EDP equipment and software.....	867,257	970,115	65,232	1,902,604
16. Printing and stationery.....	82,708	131,988	8,875	223,570
17. Postage, telephone and telegraph, exchange and express.....	253,506	392,069	26,363	671,939
18. Legal and auditing.....	232,036	204,074	684,690	1,120,800
19. Totals (Lines 3 to 18).....	11,249,472	15,586,983	1,649,910	28,486,366
20. Taxes, licenses and fees:				
20.1 State and local insurance taxes deducting guaranty association credits of \$.....0.....		5,998,267		5,998,267
20.2 Insurance department licenses and fees.....		11,032		11,032
20.3 Gross guaranty association assessments.....				0
20.4 All other (excluding federal and foreign income and real estate).....				0
20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4).....	0	6,009,299	0	6,009,299
21. Real estate expenses.....			882,150	882,150
22. Real estate taxes.....				0
23. Reimbursements by uninsured plans.....				0
24. Aggregate write-ins for miscellaneous expenses.....	1,941,223	3,605	242	1,945,070
25. Total expenses incurred.....	27,067,852	37,596,024	2,532,303	(a) 67,196,178
26. Less unpaid expenses - current year.....	54,526,064	9,276,918	252,769	64,055,752
27. Add unpaid expenses - prior year.....	49,241,179	8,649,315	148,564	58,039,058
28. Amounts receivable relating to uninsured plans, prior year.....				0
29. Amounts receivable relating to uninsured plans, current year.....				0
30. TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29).....	21,782,966	36,968,420	2,428,098	61,179,484

DETAILS OF WRITE-INS

2401. A&O reserve change.....	1,938,000			1,938,000
2402. Business expense charges.....	1,997	2,234	150	4,382
2403. Miscellaneous expense.....	1,225	1,371	92	2,688
2498. Summary of remaining write-ins for Line 24 from overflow page.....	0	0	0	0
2499. Totals (Lines 2401 through 2403 plus 2498) (Line 24 above).....	1,941,223	3,605	242	1,945,070

(a) Includes management fees of \$.....0 to affiliates and \$.....0 to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

	1 Collected During Year	2 Earned During Year
1. U.S. government bonds.....	(a).....6,485,543	.....6,703,510
1.1 Bonds exempt from U.S. tax.....	(a).....1,046,153	.....992,973
1.2 Other bonds (unaffiliated).....	(a).....6,056,570	.....6,108,709
1.3 Bonds of affiliates.....	(a).....	.....
2.1 Preferred stocks (unaffiliated).....	(b).....	.....
2.11 Preferred stocks of affiliates.....	(b).....	.....
2.2 Common stocks (unaffiliated).....	.....2,079,392	.....2,069,623
2.21 Common stocks of affiliates.....	.....	.....
3. Mortgage loans.....	(c).....	.....
4. Real estate.....	(d).....1,373,488	.....1,373,488
5. Contract loans.....	.....	.....
6. Cash, cash equivalents and short-term investments.....	(e).....475,846	.....491,225
7. Derivative instruments.....	(f).....	.....
8. Other invested assets.....	.....	.....
9. Aggregate write-ins for investment income.....	.....0	.....0
10. Total gross investment income.....	.....17,516,992	.....17,739,529
11. Investment expenses.....	.....	(g).....2,532,303
12. Investment taxes, licenses and fees, excluding federal income taxes.....	.....	(g).....
13. Interest expense.....	.....	(h).....
14. Depreciation on real estate and other invested assets.....	.....	(i).....0
15. Aggregate write-ins for deductions from investment income.....	.....	.....0
16. Total deductions (Lines 11 through 15).....	.....	.....2,532,303
17. Net investment income (Line 10 minus Line 16).....	.....	.....15,207,226

DETAILS OF WRITE-INS

0901. ....	.....	.....
0902. ....	.....	.....
0903. ....	.....	.....
0998. Summary of remaining write-ins for Line 9 from overflow page.....	.....0	.....0
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	.....0	.....0
1501. ....	.....	.....
1502. ....	.....	.....
1503. ....	.....	.....
1598. Summary of remaining write-ins for Line 15 from overflow page.....	.....	.....0
1599. Totals (Lines 1501 through 1503 plus 1598) (Line 15 above).....	.....	.....0

- (a) Includes \$.....757,686 accrual of discount less \$.....976,774 amortization of premium and less \$....393,418 paid for accrued interest on purchases.
- (b) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued dividends on purchases.
- (c) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.
- (d) Includes \$.....1,373,488 for company's occupancy of its own buildings; and excludes \$.....0 interest on encumbrances.
- (e) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.
- (f) Includes \$.....0 accrual of discount less \$.....0 amortization of premium.
- (g) Includes \$.....2,532,304 investment expenses and \$.....0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$.....0 interest on surplus notes and \$.....0 interest on capital notes.
- (i) Includes \$.....0 depreciation on real estate and \$.....0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

	1 Realized Gain (Loss) on Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1. U.S. government bonds.....	.....595,956	.....	.....595,956	.....757,690	.....
1.1 Bonds exempt from U.S. tax.....	.....13,400	.....(1,069)	.....12,331	.....	.....
1.2 Other bonds (unaffiliated).....	.....758,166	.....(294,313)	.....463,853	.....	.....
1.3 Bonds of affiliates.....	.....	.....	.....0	.....	.....
2.1 Preferred stocks (unaffiliated).....	.....	.....	.....0	.....	.....
2.11 Preferred stocks of affiliates.....	.....	.....	.....0	.....	.....
2.2 Common stocks (unaffiliated).....	.....9,891,901	.....(430,964)	.....9,460,937	.....9,102,267	.....
2.21 Common stocks of affiliates.....	.....	.....	.....0	.....	.....
3. Mortgage loans.....	.....	.....	.....0	.....	.....
4. Real estate.....	.....	.....	.....0	.....	.....
5. Contract loans.....	.....	.....	.....0	.....	.....
6. Cash, cash equivalents and short-term investments.....	.....(0)	.....	.....(0)	.....	.....
7. Derivative instruments.....	.....	.....	.....0	.....	.....
8. Other invested assets.....	.....	.....	.....0	.....	.....
9. Aggregate write-ins for capital gains (losses).....	.....0	.....0	.....0	.....0	.....0
10. Total capital gains (losses).....	.....11,259,422	.....(726,346)	.....10,533,076	.....9,859,957	.....0

DETAILS OF WRITE-INS

0901. ....	.....	.....	.....0	.....	.....
0902. ....	.....	.....	.....0	.....	.....
0903. ....	.....	.....	.....0	.....	.....
0998. Summary of remaining write-ins for Line 9 from overflow page...	.....0	.....0	.....0	.....0	.....0
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	.....0	.....0	.....0	.....0	.....0

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D).....			0
2. Stocks (Schedule D):			
2.1 Preferred stocks.....			0
2.2 Common stocks.....			0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens.....			0
3.2 Other than first liens.....			0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company.....			0
4.2 Properties held for the production of income.....			0
4.3 Properties held for sale.....			0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA).....			0
6. Contract loans.....			0
7. Derivatives (Schedule DB).....			0
8. Other invested assets (Schedule BA).....			0
9. Receivables for securities.....			0
10. Securities lending reinvested collateral assets (Schedule DL).....			0
11. Aggregate write-ins for invested assets.....	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	0	0	0
13. Title plants (for Title insurers only).....			0
14. Investment income due and accrued.....			0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection.....	1,286,867	1,241,924	(44,943)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due.....	278,058	240,354	(37,704)
15.3 Accrued retrospective premiums and contracts subject to redetermination.....			0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers.....			0
16.2 Funds held by or deposited with reinsured companies.....			0
16.3 Other amounts receivable under reinsurance contracts.....			0
17. Amounts receivable relating to uninsured plans.....			0
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0
18.2 Net deferred tax asset.....			0
19. Guaranty funds receivable or on deposit.....			0
20. Electronic data processing equipment and software.....		407,310	407,310
21. Furniture and equipment, including health care delivery assets.....	74,374	96,596	22,222
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0
23. Receivables from parent, subsidiaries and affiliates.....			0
24. Health care and other amounts receivable.....			0
25. Aggregate write-ins for other-than-invested assets.....	527,712	573,828	46,116
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	2,167,012	2,560,012	393,000
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0
28. TOTALS (Lines 26 and 27).....	2,167,012	2,560,012	393,000

DETAILS OF WRITE-INS

1101.			0
1102.			0
1103.			0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0	0
2501. Prepaid Expenses.....	527,712	573,828	46,116
2502.			0
2503.			0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	527,712	573,828	46,116

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices
The accompanying financial statements have been completed in accordance with the National Association of Insurance Commissioners Annual Statement Instructions, Accounting Practices and Procedures manual and the state laws of Idaho. Claim reserves have been based on accepted actuarial practices. The Idaho State Insurance Fund(the Fund) prepares its statutory financial statements in conformity with accounting practices prescribed by the State of Idaho. Effective January 1, 2001 the State of Idaho required that insurance companies domiciled in the State of Idaho prepare their statutory basis financial statements in accordance with the NAIC Accounting Practices and Procedures manual.

	SSAP #	F/S Page	F/S Line #	2017	2016
NET INCOME					
(1) Idaho State Insurance Fund Company state basis (Page 4, Line 20, Columns 1 & 2)	XXX	XXX	XXX	\$ 30,552,157	\$ 15,932,222
(2) State Prescribed Practice that are an increase/(decrease) from NAIC SAP					
				\$	\$
(3) State Permitted Practice that are an increase/(decrease) from NAIC SAP					
				\$	\$
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ 30,552,157	\$ 15,932,222
SURPLUS					
(5) Idaho State Insurance Fund Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 268,238,753	\$ 227,278,781
(6) State Prescribed Practice that are an increase/(decrease) from NAIC SAP					
				\$	\$
(7) State Permitted Practice that are an increase/(decrease) from NAIC SAP					
				\$	\$
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 268,238,753	\$ 227,278,781

B. Use of Estimates in the Preparation of the Financial Statement
The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy
Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Such reserves are computed by pro rata methods for direct business and are based on reports generated by the Fund. Assumed reserves are based on reports received from the National Council on Compensation Insurance reinsurance pool. Expenses in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred. Net investment income earned consists primarily of interest, dividends and rent income less investment related expenses. Interest is recognized on an accrual basis and dividends are recognized on an ex-dividend basis. Rent income includes an imputed rent for the Fund's occupancy of its own buildings. Net realized investment gains (losses) are recognized on a specific identification basis when securities are sold, redeemed or otherwise disposed. Investments are reviewed periodically to identify any securities with a fair market value below carrying value and to assess whether such impairment is other than temporary. When evaluating whether an impairment is likely to be other than temporary, management, to the best of its ability, will consider all available evidence that may help define the potential duration and/or extent of the impairment. An impairment is recorded when it is determined that the decline in fair market value is other than temporary. The basis of the investment is adjusted to reflect the lower value and the a realized loss is recorded to income. At December 31, 2017, stocks and selected bonds with fair market values below carrying value were considered to be other than temporarily impaired (OTTI). The "write down" of the investments to fair market value and the realized loss reported on the income statement was \$726,346.

- (1) Basis for Short-Term Investments
Short-term investments are stated at amortized cost.
- (2) Basis for Bonds and Amortization Schedule
Bonds not backed by other loans are stated at amortized cost using the scientific method. Non-investment grade bonds with NAIC designations of 3 through 6 are stated at the lower of amortized cost or fair value.
- (3) Basis for Common Stocks
Common stocks are stated at market.
- (4) Basis for Preferred Stocks
The Fund does not own any preferred stocks.
- (5) Basis for Mortgage Loans
The Fund does not own any mortgage loans.
- (6) Basis for Loan-Backed Securities and Adjustment Methodology
Investment grade loan-backed securities are stated at amortized cost. The prospective adjustment securities. Non-investment grade loan-backed securities are stated at the lower of amortized cost or fair value.
- (7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities
Not applicable as the Fund does not have any subsidiaries, controlled and affiliated companies.
- (8) Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities
Not applicable as the Fund is not involved in joint ventures, partnerships or limited liability companies.
- (9) Accounting Policies for Derivatives
Not applicable as the Fund does not own derivatives.
- (10) Anticipated Investment Income Used in Premium Deficiency Calculation
The Fund does not anticipate investment income when evaluating the need for premium deficiency (See Note 30).
- (11) Management's Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses for A&H Contracts
Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates, loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates, while management believes the amount is adequate, the ultimate liability are continually reviewed and any adjustments are reflected in the period determined.
- (12) Changes in the Capitalization Policy and Predefined Thresholds from Prior Period
The Fund has a written capitalization policy for prepaid expenses and purchases of items such as electronic data processing equipment, software, furniture, office equipment and building improvements. The predefined capitalization thresholds changed in 2017 for DP equipment, furniture and fixtures, and office equipment from \$1,000 to \$2,000.
- (13) Method Used to Estimate Pharmaceutical Rebate Receivables
Not applicable

NOTES TO FINANCIAL STATEMENTS

- D. Going Concern
 Not applicable

Note 2 – Accounting Changes and Correction of Errors

During the first quarter 2017 financial statement preparation, the State Insurance Fund (SIF) discovered an error in the reporting of other receivables from an outside vendor for 2016. In 2016, other receivables (included in the Assets Page 2, Line 25) and consulting fees (included in Statement of Income Page 4, Line 9) were overstated by \$35,903. Line 25 on the Assets Page and Line 37 the Surplus section of the Statement of Income have been adjusted in 2017 to correct for this error. During the second quarter 2017 financial statement preparation, SIF discovered an error in the reporting of a premium tax payment that affected the premium tax accrual for 2016. In 2016, accrued premium tax liability (included in the Liabilities Page 3, Line 6) and premium tax expense (included in Statement of Income Page 4, Line 4) were overstated by \$192,351 in 2016. Line 4 on the Assets Page and Line 37 the Surplus section of the Statement of Income have been adjusted in 2017 to correct for this error.

During the second quarter 2017 financial statement preparation, SIF discovered an error in the reporting of fair market value for US Treasury Inflation Index securities for securities being accounted for in the second quarter 2017 to correct for this error.

During December 2017 financial statement preparation, SIF discovered an error in report investment income for a bond. Interest was received in December 2016 in the amount of \$4,813. In January 2017, this entry was reversed by the investment manager, which created error because revenue had been closed in the prior year. This was realized to be an issue in December 2017 and a correction was made.

Note 3 – Business Combinations and Goodwill

- A. Statutory Purchase Method
 Not applicable.
- B. Statutory Merger
 Not applicable.
- C. Impairment Loss
 Not applicable.

Note 4 – Discontinued Operations

- A. Discontinued Operation Disposed of or Classified as Held for Sale
 Not applicable.
- B. Change in Plan of Sale of Discontinued Operation
 Not applicable.
- C. Nature of any Significant Continuing Involvement with Discontinued Operations After Disposal
 Not applicable.
- D. Equity Interest Retained in the Discontinued Operation After Disposal
 Not applicable.

Note 5 – Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans
 - (1) Maximum and Minimum Lending Rates
 Not applicable.
 - (2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgage was:
 Not applicable.
 - (3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total:
 Not applicable.
 - (4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in which the Insurer is a Participant or Co-Lender in a Mortgage Loan Agreement:
 Not applicable.
 - (5) Investment in Impaired Loans with or without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-Lender Mortgage Loan Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan:
 Not applicable.
 - (6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:
 Not applicable.
 - (7) Allowance for Credit Balances:
 Not applicable.
 - (8) Mortgage Loans Derecognized as a Result of Foreclosure:
 Not applicable.
 - 9) Policy for Recognizing Interest Income on Impaired Loans
 Not applicable.
- B. Debt Restructuring
 Not applicable.
 - (4) Creditor's Income Recognition Policy for Interest Income on Impaired Loans
 Not applicable.
- C. Reverse Mortgages
 - (1) Description of Accounting Policies and Methods
 Not applicable.
 - (2) General Information Regarding Commitment Under the Agreement
 Not applicable.
 - (3) At December 31, the actuarial reserve of \$0 reduced the asset value of the group of reverse mortgages.
 - (4) The Company recorded an unrealized loss \$0 as a result of the re-estimates of the cash flows.
- D. Loan-Backed Securities
 - (1) Description of Sources Used to Determined Prepayment Assumptions
 Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from Interactive Data, a third party security pricing entity.

The following table summarizes OTTI for loan-backed securities recorded during the year because the Fund had either intent to sell the securities or the inability or lack of intent to retain as cited in the table:

NOTES TO FINANCIAL STATEMENTS

	1	2	3
	Amortized Cost Basis Before Other-than-Temporary Impairment	Other-than-Temporary Impairment Recognized in Loss	Fair Value 1 – 2
(2)			
OTTI Recognized 1 st Quarter			
a. Intent to sell	\$	\$	\$
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
c. Total 1 st Quarter	\$	\$	\$
OTTI Recognized 2 nd Quarter			
d. Intent to sell	\$	\$	\$
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
f. Total 2 nd Quarter	\$	\$	\$
OTTI Recognized 3 rd Quarter			
g. Intent to sell	\$	\$	\$
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
i. Total 3 rd Quarter	\$	\$	\$
OTTI Recognized 4 th Quarter			
j. Intent to sell	\$	\$	\$
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	11,369,703	49,312	11,320,391
l. Total 4 th Quarter	\$ 11,369,703	\$ 49,312	\$ 11,320,391
m. Annual aggregate total	XXX	49,312	XXX

(3) Recognized OTTI securities

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than- Temporary Impairment	Amortized Cost After Other-Than- Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
05522R CW 6	\$ 35,045	\$	\$ 202	\$ 34,843	\$ 34,843	12/31/2017
125039 AF 4	\$ 102,975	\$	\$ 15	\$ 102,960	\$ 102,960	12/31/2017
12515H AZ 8	\$ 102,617	\$	\$ 58	\$ 102,559	\$ 102,559	12/31/2017
14041N FK 2	\$ 35,075	\$	\$ 291	\$ 34,784	\$ 34,784	12/31/2017
14041N FN 6	\$ 99,938	\$	\$ 570	\$ 99,368	\$ 99,368	12/31/2017
14314J AC 4	\$ 150,378	\$	\$ 723	\$ 149,655	\$ 149,655	12/31/2017
161571 HC 1	\$ 99,440	\$	\$ 400	\$ 99,040	\$ 99,040	12/31/2017
17305E FW 0	\$ 99,734	\$	\$ 409	\$ 99,325	\$ 99,325	12/31/2017
17305E GB 5	\$ 35,012	\$	\$ 230	\$ 34,782	\$ 34,782	12/31/2017
17305E GG 4	\$ 99,627	\$	\$ 563	\$ 99,064	\$ 99,064	12/31/2017
17325H BP 8	\$ 105,953	\$	\$ 1,499	\$ 104,454	\$ 104,454	12/31/2017
3128MD UQ 4	\$ 167,566	\$	\$ 1,022	\$ 166,544	\$ 166,544	12/31/2017
3128MJ 2H 2	\$ 1,021,017	\$	\$ 7,644	\$ 1,013,372	\$ 1,013,372	12/31/2017
3128MM TN 3	\$ 489,367	\$	\$ 1,811	\$ 487,556	\$ 487,556	12/31/2017
3128P8 E4 9	\$ 100,927	\$	\$ 847	\$ 100,080	\$ 100,080	12/31/2017
312968 CN 8	\$ 3,335	\$	\$ 3	\$ 3,332	\$ 3,332	12/31/2017
31307C GW 2	\$ 153,245	\$	\$ 148	\$ 153,097	\$ 153,097	12/31/2017
3132M6 VL 1	\$ 563,637	\$	\$ 2,105	\$ 561,532	\$ 561,532	12/31/2017
3136AH AG 5	\$ 155,772	\$	\$ 434	\$ 155,338	\$ 155,338	12/31/2017
3137AY CD 1	\$ 133,240	\$	\$ 513	\$ 132,726	\$ 132,726	12/31/2017
3137B1 AZ 5	\$ 98,006	\$	\$ 157	\$ 97,849	\$ 97,849	12/31/2017
3137BW WD 2	\$ 102,565	\$	\$ 352	\$ 102,213	\$ 102,213	12/31/2017
3137FB U7 9	\$ 102,938	\$	\$ 395	\$ 102,543	\$ 102,543	12/31/2017
313800 E2 7	\$ 73,248	\$	\$ 272	\$ 72,976	\$ 72,976	12/31/2017
3138EJ RZ 3	\$ 41,603	\$	\$ 45	\$ 41,557	\$ 41,557	12/31/2017
3138MC 4P 6	\$ 145,835	\$	\$ 689	\$ 145,145	\$ 145,145	12/31/2017
3138WH BS 0	\$ 1,398,508	\$	\$ 1,848	\$ 1,396,660	\$ 1,396,660	12/31/2017
3138WH J2 9	\$ 83,226	\$	\$ 190	\$ 83,037	\$ 83,037	12/31/2017
3138X6 WX 9	\$ 523,532	\$	\$ 1,933	\$ 521,600	\$ 521,600	12/31/2017
3138X7 DK 6	\$ 600,277	\$	\$ 1,175	\$ 599,102	\$ 599,102	12/31/2017
31398F 2N 0	\$ 70,254	\$	\$ 92	\$ 70,163	\$ 70,163	12/31/2017
31410L TT 9	\$ 902,305	\$	\$ 539	\$ 901,766	\$ 901,766	12/31/2017
31412R H5 9	\$ 173,232	\$	\$ 1,902	\$ 171,330	\$ 171,330	12/31/2017
31417C 7F 6	\$ 79,876	\$	\$ 220	\$ 79,657	\$ 79,657	12/31/2017
31417V PC 1	\$ 58,510	\$	\$ 529	\$ 57,981	\$ 57,981	12/31/2017
31418B XC 5	\$ 734,260	\$	\$ 4,318	\$ 729,942	\$ 729,942	12/31/2017
31418C CS 1	\$ 1,460,776	\$	\$ 7,986	\$ 1,452,790	\$ 1,452,790	12/31/2017
31418C EP 5	\$ 93,242	\$	\$ 1,360	\$ 91,882	\$ 91,882	12/31/2017
31418C PM 0	\$ 100,103	\$	\$ 920	\$ 99,183	\$ 99,183	12/31/2017
43814P AC 4	\$ 99,991	\$	\$ 740	\$ 99,250	\$ 99,250	12/31/2017

NOTES TO FINANCIAL STATEMENTS

CUSIP			Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than- Temporary Impairment	Amortized Cost After Other-Than- Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
43814P	AD	2	\$ 74,979	\$	\$ 489	\$ 74,490	\$ 74,490	12/31/2017
46634S	AC	9	\$ 90,195	\$	\$ 271	\$ 89,924	\$ 89,924	12/31/2017
46637W	AD	5	\$ 103,712	\$	\$ 820	\$ 102,892	\$ 102,892	12/31/2017
654747	AD	6	\$ 150,026	\$	\$ 938	\$ 149,088	\$ 149,088	12/31/2017
92890K	BA	2	\$ 105,556	\$	\$ 1,057	\$ 104,499	\$ 104,499	12/31/2017
94989H	AF	7	\$ 50,360	\$	\$ 98	\$ 50,262	\$ 50,262	12/31/2017
981464	FJ	4	\$ 98,690	\$	\$ 492	\$ 98,198	\$ 98,198	12/31/2017
Total				\$	49,312			

- (4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):
All Other Than Temporary Impairments were recognized for loan backed securities in 2017 except for Government Backed GNMA securities.
- | | | | |
|----|--|------------------------|--------------|
| a. | The aggregate amount of unrealized losses: | 1. Less than 12 Months | \$ 46,622 |
| | | 2. 12 Months or Longer | \$ 137,401 |
| b. | The aggregate related fair value of securities with unrealized losses: | 1. Less than 12 Months | \$ 7,683,073 |
| | | 2. 12 Months or Longer | \$ 5,171,531 |
- (5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary
All Other Than Temporary Impairments were recognized for loan backed securities in 2017 except for Government Backed GNMA securities.
- E. Dollar Repurchase Agreements and/or Securities Lending Transactions
Not applicable.
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
Not applicable.
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
Repurchase Transactions – Cash Provider – Overview of Secured Borrowing Transactions
Not applicable.
- H. Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction – Cash Taker – Overview of Sale Transactions
Not applicable.
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction – Cash Provider – Overview of Sale Transactions
Not applicable.
- J. Real Estate
Not applicable.
- K. Low-Income Housing Tax Credits (LIHTC)
Not applicable.
- L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted					Current Year					
	Current Year					6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)	8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage	
	1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)					10	11
										Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	\$	\$	\$	\$	\$	\$	\$	\$	\$	%	%
b. Collateral held under security lending arrangements										%	%
c. Subject to repurchase agreements										%	%
d. Subject to reverse repurchase agreements										%	%
e. Subject to dollar repurchase agreements										%	%
f. Subject to dollar reverse repurchase agreements										%	%
g. Placed under option contracts										%	%
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock										%	%
i. FHLB capital stock										%	%
j. On deposit with states	1,000,000				1,000,000	1,000,000			1,000,000	0.1%	0.1%
k. On deposit with other regulatory bodies										%	%
l. Pledged as collateral to FHLB (including assets backing funding agreements)										%	%
m. Pledged as collateral not captured in other categories										%	%
n. Other restricted assets										%	%
o. Total Restricted Assets	\$ 1,000,000	\$	\$	\$	\$ 1,000,000	\$ 1,000,000	\$	\$	\$ 1,000,000	0.1%	0.1%

(a) Subset of column 1

NOTES TO FINANCIAL STATEMENTS

- (b) Subset of column 3
- (c) Column 5 divided by Asset Page, Column 1, Line 28
- (d) Column 9 divided by Asset Page, Column 3, Line 28
- (2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contacts that Share Similar Characteristics, Such as Reinsurance and Derivatives, are Reported in the Aggregate)
Not applicable.
- (3) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, such as Reinsurance and Derivatives, are Reported in the Aggregate)
Not applicable.
- (4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements
Not applicable.
- M. Working Capital Finance Investments
Not applicable.
- N. Offsetting and Netting of Assets and Liabilities
Not applicable.
- O. Structured Notes
Not applicable.
- P. 5* Securities
Not applicable.
- Q. Short Sales
Not applicable.
- R. Prepayment Penalty and Acceleration Fees
Not applicable.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies
Not applicable.

Note 7 – Investment Income
Not applicable.

Note 8 – Derivative Instruments
Not applicable.

- Note 9 – Income Taxes**
- A. Deferred Tax Assets/(Liabilities)
Pursuant to Idaho Code Section 41-405, the Fund pays tax on written premiums in lieu of state income tax. The Fund is not subject to federal income tax.
 - B. Deferred Tax Liabilities Not Recognized
Not applicable.
 - C. Current and Deferred Income Taxes
Not applicable.
 - D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate Among the more significant book to tax adjustments were the following:
Not applicable.
 - E. Operating Loss Carryforwards and Income Taxes Available for Recoupment
Not applicable.
 - F. Consolidated Federal Income Tax Return
Not applicable.
 - G. Federal or Foreign Federal Income Tax Loss Contingencies:
Not applicable.

- Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties**
- A. Nature of the Relationship Involved
The Fund is the administrator of the Idaho Petroleum Clean Water Trust Fund (the IPCWTF). The IPCWTF contracts with the Fund for administrative, underwriting, claims, auditing, actuarial, legal, and other necessary services (41-4905(5), Idaho Code). The IPCWTF has no employees. The IPCWTF is administered without liability on the part of the Fund or the State beyond the amount of the IPCWTF (41-4905(6), Idaho Code).
 - B. Transactions
Not applicable.
 - C. Dollar Amounts of Transactions
There have been no changes in inter-fund management and service arrangements.
 - D. Amounts Due From or To Related Parties
Due from IPCWTF at December 31, 2017 was \$10,701.
 - E. Guarantees or Undertakings
There are no Guarantees or Contingencies for Related Parties.
 - F. Material Management or Service Contracts and Cost-Sharing Arrangements
The Fund charged IPCWTF \$283,671 for management services in 2017. IPCWTF also paid rent for the space occupied and parking in the amount of \$32,927, which is included in the Fund's Statement of Income page 4 line 9 of \$15,207,226.
 - G. Nature of the Control Relationship
The nature of the relationship does not affect operations.
 - H. Amount Deducted from the Value of Upstream Intermediate Entity or Ultimate Parent Owned
The Fund does not have investments in the related company.
 - I. Investments in SCA that Exceed 10% of Admitted Assets
The Fund does not have investments in the related company.
 - J. Investments in Impaired SCAs
The Fund does not have investments in the related company.
 - K. Investment in Foreign Insurance Subsidiary
The Fund does not have investments in the related company.
 - L. Investment in Downstream Noninsurance Holding Company
The Fund does not have investments in the related company.
 - M. All SCA Investments
The Fund does not have investments in the related company.
 - N. Investment in Insurance SCAs
The Fund does not have investments in the related company.

Note 11 – Debt
Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

- A. Defined Benefit Plan
- (1) Change in Benefit Obligation

The Fund employees are required to participate in the Public Employee Retirement System of Idaho (PERSI). PERSI is a cost-sharing multiple-employer public retirement system, created by the Idaho State Legislature. It is a defined benefit plan requiring that both the member and the employer contribute. The plan provides benefits based on members' years of service, age and compensation.
In addition, benefits are provided for disability, death, and survivors of eligible members or beneficiaries. Designed as a mandatory system for eligible state and school district employees, the legislation provided for other political subdivisions to participate by contractual agreement with PERSI.
Financial reports for the plan are available from PERSI upon request.
After five years of credited service, members become fully vested in retirement benefits earned to date. Members are eligible for retirement benefits upon attainment of the ages specified for their employment classification. For each month of credited service, the annual service retirement allowance is 2% of the average monthly salary for the highest consecutive 42 months. The required contribution rate was 11.32% of covered payroll for the Fund and 6.79% for employees.
The Fund's employees are eligible to participate in a voluntary deferred compensation plan offered by the State of Idaho. This plan was created in accordance with Internal Revenue Code Section 401(k). The plan permit deferral of an employee's compensation until future years. The deferred compensation is not available to employees until termination, retirement, death or unforeseeable emergency. The amount of deferred compensation under this plan, together with earnings thereon, for the fund's employees is not separately available.
All amounts of compensation deferred under the plan, all property and rights purchased with those amounts, and all income attributable to those amounts, property or rights are held by independent trustees, designated by the State, for the exclusive benefit of the participants and their beneficiaries.
- (2) Change in Plan Assets

Not applicable.
- (3) Funded Status

Not applicable.
- (4) Components of Net Periodic Benefit Cost

Not applicable.
- (5) Amounts in Unassigned Funds (Surplus) Recognized as Components of Net Periodic Benefit Cost

Not applicable.
- (6) Amounts in Unassigned Funds (Surplus) Expected to be Recognized in the Next Fiscal Year as Components of Net Periodic Benefit Cost

Not applicable.
- (7) Amounts in Unassigned Funds (Surplus) that have not yet been Recognized as Components of Net Periodic Benefit Cost

Not applicable.
- (8) Weighted-Average Assumptions Used to Determine Net Periodic Benefit Cost as of December 31

Not applicable.
- (9) Accumulated Benefit Obligation for Defined Benefit Pension Plans

Not applicable.
- (10) For Postretirement Benefits Other Than Pensions, the Assumed Health Care Cost Trend Rate(s)

Not applicable.
- (11) Assumed health care cost trend rates have a significant effect on the amounts reported for the health care plans. A one-percentage point change in assumed health care cost trend rates would have the following effects:

Not applicable.
- (12) The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the year indicated:

Not applicable.
- (13) Estimate of Contributions Expected to be Paid to the Plan

After five years of credited service, members become fully vested in retirement benefits earned to date. Members are eligible for retirement benefits upon attainment of the ages specified for their employment classification. For each month of credited service, the annual service retirement allowance is 2% of the average monthly salary for the highest consecutive 42 months. The required contribution rate was 11.32% of covered payroll for the Fund and 6.79% for employees.
- (14) Amounts and Types of Securities Included in Plan Assets

Not applicable.
- (15) Alternative Method Used to Amortize Prior Serve Amounts or Net Gains and Losses

Not applicable.
- (16) Substantive Comment Used to Account for Benefit Obligation

Not applicable.
- (17) Cost of Providing Special or Contractual Termination Benefits Recognized

Not applicable.
- (18) Significant Change in the Benefit Obligation or Plan Assets

Not applicable.
- (19) Amount and Time Plan Assets Expected to be Returned

Not applicable.
- (20) Accumulated Postretirement and Pension Benefit Obligation and Fair Value of Plan Assets for Defined Postretirement and Pension Benefit Plans

Not applicable.
- (21) Full Transition Surplus Impact of SSAP 102

Not applicable.
- B. Investment Policies and Strategies
- Not applicable.
- C. Fair Value of Plan Assets
- Not applicable.
- D. Basis Used to Determine Expected Long-Term Rate-of-Return
- Not applicable.
- E. Defined Contribution Plans
- Not applicable.
- F. Multiemployer Plans
- Not applicable.
- G. Consolidated/Holding Company Plans
- Not applicable.
- H. Postemployment Benefits and Compensated Absences
- Not applicable.
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)
- Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

- (1)Number of Share and Par or State Value of Each Class
Not applicable.
- (2)Dividend Rate, Liquidation Value and Redemption Schedule of Preferred Stock Issues
Not applicable.
- (3)Dividend Restrictions
Not applicable.
- (4)Dates and Amounts of Dividends Paid
Management of the Fund may declare and distribute dividends to policyholders. Dividends are recognized as an expense in the period in which they are declared. In 2017, the Fund declared and paid dividends of \$14,666,976.
- (5)Profits that may be Paid as Ordinary Dividends to Stockholders
Not applicable.
- (6)Restrictions Plans on Unassigned Funds (Surplus)
Not applicable.
- (7)Amount of Advances to Surplus not Repaid
Not applicable.
- (8)Amount of Stock Held for Special Purposes
Not applicable.
- (9)Reasons for Changes in Balance of Special Surplus Funds from Prior Period
Not applicable.
- (10)The Portion of Unassigned Funds (Surplus) Represented or Reduced by Unrealized Gains and Losses is: \$42,609,505.
The Portion of Unassigned Funds (Surplus) Represented or Reduced by Nonadmitted Assets is: \$(2,167,012).
The Portion of Unassigned Funds (Surplus) Represented or reduced by Provision for Reinsurance: \$3,222.
- (11)The Reporting Entity Issued the Following Surplus Debentures or Similar Obligations
Not applicable.
- (12)The impact of any restatement due to prior quasi-reorganizations is as follows
Not applicable.
- (13)Effective Date of Quasi-Reorganization for a Period of Ten Years Following Reorganization
Not applicable.

Note 14 – Liabilities, Contingencies and Assessments

- A.Contingent Commitments
Not applicable.
- B.Assessments
Not applicable.
- C.Gain Contingencies
Not applicable.
- D.Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits
Not applicable.
- E.Product Warranties
Not applicable.
- F.Joint and Several Liabilities
Not applicable.
- G.All Other Contingencies
From time to time in the normal course of business, the Fund is involved in pending or threatened litigation, in which claims for monetary damages are asserted. In the opinion of management the ultimate liability, if any, arising from such pending or threatened litigation is not expected to have material effect on the Fund's financial position or results of operations.

Note 15 – Leases

- A.Lessee Operating Lease
Not applicable.

Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

Not applicable.

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

Not applicable.

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Portion of Partially Insured Plans

Not applicable.

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not applicable.

Note 20 – Fair Value Measurements

- A.Fair Value Measurements

(9)Fair Value Measurements at Reporting Date
Certain bonds and all stocks carried by the Fund are reported at fair value. Fair value is the amount at which an asset could be bought or sold between willing parties.

	Level 1	Level 2	Level 3	Total	Net Asset Value (NAV) Included in Level 2
Assets at Fair Value					
Common Stocks	\$ 99,797,427	\$	\$	\$ 99,797,427	\$
Bonds	\$	\$ 960,007	\$	\$ 960,007	\$
Total	\$ 99,797,427	\$ 960,007	\$	\$ 100,757,433	\$
- (2)Fair Value Measurements in (Level 3) of the Fair Value Hierarchy
The Fund has no assets measured fair value in the Level 3 category.
- (3)Policies when Transfers Between Levels are Recognized
At the end of each reporting period, the Fund evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument

NOTES TO FINANCIAL STATEMENTS

- to be transferred into or out of Level 3. During the current year, no transfers into or out of Level 3 were required.
- (4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement
Bonds carried at fair value categorized at Level 2 were valued using the market approach. The valuations were determined to be Level 2 valuations as quoted market prices for similar instruments in an active market were utilized. The market values are determined by takin quoted prices of bonds with similar features (such as duration and credit quality) and applying analytic methods to determine fair value of bonds held.
During 2017, the Fund's Common stocks were carried at fair value categorized as Level 1. The quotes received for these securities in the current year were from an active market.
- (5) Fair Value Disclosures
Not applicable.
- B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements
Not applicable.
- C. Fair Value Level
Not applicable.
- D. Not Practicable to Estimate Fair Value
Not applicable.

Note 21 – Other Items

- A. Unusual or Infrequent Items
Not applicable.
- B. Troubled Debt Restructuring Debtors
Not applicable.
- C. Other Disclosures
As of December 31, 2017, the Fund has \$88,334,957 of unpaid outstanding awards and funds have been set aside to cover the awards. These awards are for fatal, permanent partial and permanent total claims.
- D. Business Interruption Insurance Recoveries
Not applicable.
- E. State Transferable and Non-Transferable Tax Credits
Not applicable.
- F. Subprime Mortgage Related Risk Exposure
Not applicable.
- G. Insurance-Linked Securities (ILS) Contracts
Not applicable.

Note 22 – Events Subsequent

- Not applicable.
- A. Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the Federal Affordable Care Act (YES/NO)?
Yes [] No [X]
- | | | | |
|----|---|-------------|--|
| B. | ACA fee assessment payable for the upcoming year | | |
| C | ACA fee assessment paid | | |
| D. | Premium written subject to ACA 9010 assessment | | |
| E. | Total adjusted capital before surplus adjustment (Five-Year Historical Line 28) | 268,238,753 | |
| F. | Total adjusted capital (Five-Year Historical Line 28 minus 22B above) | 268,238,753 | |
| G. | Authorized control level (Five-Year Historical Line 29) | 30,034,849 | |
- H. Would reporting the ACA assessment as of December 31, 2017 have triggered an RBC action level (YES/NO)?
Yes [] No [X]

Note 23 – Reinsurance

- A. Unsecured Reinsurance Recoverables
There were no unsecured reinsurance recoverable that exceeded 3% of the company's policyholder surplus.
- B. Reinsurance Recoverable in Dispute
Not applicable.
- C. Reinsurance Assumed and Ceded
(1) Maximum Amount of Return Commission
- | | Assumed Reinsurance | | Ceded Reinsurance | | Net | |
|---------------|---------------------|-------------------|-------------------|-------------------|-----------------|-------------------|
| | Premium Reserve | Commission Equity | Premium Reserve | Commission Equity | Premium Reserve | Commission Equity |
| a. Affiliates | \$ | \$ | \$ | \$ | \$ | \$ |
| b. All Other | 584,000 | | | | 584,000 | |
| c. Total | \$ 584,000 | \$ | \$ | \$ | \$ 584,000 | \$ |
- | | |
|-------------------------------------|----|
| d. Direct Unearned Premium Reserves | \$ |
|-------------------------------------|----|
- (2) Additional or Return Commission
Not applicable.
- (3) Types of Risks Attributed to Protected Cell
Not applicable.
- D. Uncollectible Reinsurance
Not applicable.
- E. Commutation of Ceded Reinsurance
The Fund did not have any commutations of Ceded Reinsurance in 2017.
- F. Retroactive Reinsurance
Not applicable.
- G. Reinsurance Accounted for as a Deposit
Not applicable.
- H. Disclosures for the Transfer of Property and Casualty Run-off Agreements
Not applicable.
- I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation
Not applicable.
- J. Reinsurance Agreements Qualifying for Reinsurer Aggregation
Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination
Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses
A. Change in Incurred Losses and Loss Adjustment Expenses
Reserves as of December 31, 2016 were \$454,187,474. During the year ended December 31, 2017, \$171,197,125 has been paid for incurred claims and claim adjustment expenses. Reserves remaining for prior years are now \$276,060,621 because of re-estimation of unpaid claims and claim adjustment expenses. This change is generally the result of ongoing analysis of loss development trends. The estimated cost of loss and loss adjustment expenses (LAE) attributable to insured events of prior years decreased by \$6,929,728 during the current year. This \$6,929,728 is approximately 1.53% of the unpaid losses and LAE as of the end of the prior year. Recent loss development trends are also taken into account in evaluating the overall adequacy of unpaid losses and LAE.
B. Information about Significant Changes in Methodologies and Assumptions
Not applicable.

Note 26 – Intercompany Pooling Arrangements
Not applicable.

Note 27 – Structured Settlements
A. Reserves No Longer Carried

Loss Reserves Eliminated by Annuities	Unrecorded Loss Contingencies
\$ 4,421,624	\$

B. Annuities Which Equal or Exceed 5% of Policyholders' Suplus
There were no insurance companies who held an excess of 1% of policyholder's surplus.

Note 28 – Health Care Receivables
Not applicable.

Note 29 – Participating Policies
Not applicable.

Note 30 – Premium Deficiency Reserves
The Fund does not currently have a premium deficiency reserve. The Fund does not anticipate investment income when evaluating the need for a premium deficiency reserve.
Note 31 – High Deductibles
Not applicable.

Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

A. Tabular Discount

		Tabular Discount Included Case	In Schedule P, Part 1 IBNR
1.	Homeowners/Farmowners	\$	\$
2.	Private Passenger Auto Liability/Medical		
3.	Commercial Auto/Truck Liability/Medical		
4.	Workers' Compensation	26,310,228	
5.	Commercial Multiple Peril		
6.	Medical Professional Liability-Occurrence		
7.	Medical Professional Liability-Claims-Made		
8.	Special Liability		
9.	Other Liability-Occurrence		
10.	Other Liability-Claims Made		
11.	Special Property		
12.	Auto Physical Damage		
13.	Fidelity, Surety		
14.	Other (including credit, A&H)		
15.	International		
16.	Reinsurance Nonproportional Assumed Property		
17.	Reinsurance Nonproportional Assumed Liability		
18.	Reinsurance Nonproportional Assumed Financial Lines		
19.	Products Liability-Occurrence		
20.	Products Liability-Claims-Made		
21.	Financial Guaranty/Mortgage Guaranty		
22.	Warranty		
23.	Total	\$ 26,310,228	\$

B. Nontabular Discount
Not applicable.

C. Changes in Rate(s) Used to Discount Prior Years' Liabilities
Not applicable.

Note 33 – Asbestos/Environmental Reserves
Not applicable.

Note 34 – Subscriber Savings Accounts
Not applicable.

Note 35 – Multiple Peril Crop Insurance
Not applicable.

Note 36 – Financial Guaranty Insurance
Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1, 1A and 2.

Yes [☐] No [☒]

1.2

If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations?

Yes [☐] No [☐] N/A [☒]

1.3

State regulating? N/A

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [☐] No [☒]

2.2

If yes, date of change:

3.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2016

3.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity.
This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2011

3.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

07/29/2013

3.4

By what department or departments?
Department of Insurance, State of Idaho

3.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with departments?

Yes [☐] No [☐] N/A [☒]

3.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [☐] No [☐] N/A [☒]

4.1

During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.11

sales of new business?

Yes [☐] No [☒]

4.12

renewals?

Yes [☐] No [☒]

4.2

During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21

sales of new business?

Yes [☐] No [☒]

4.22

renewals?

Yes [☐] No [☒]

5.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [☐] No [☒]

5.2

If yes, provide the name of entity, NAIC company code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1	2	3
Name of Entity	NAIC Company Code	State of Domicile
N/A		

6.1

Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [☐] No [☒]

6.2

If yes, give full information:
N/A

7.1

Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity?

Yes [☐] No [☒]

7.2

If yes,

7.21

State the percentage of foreign control

%

7.22

State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1	2
Nationality	Type of Entity
N/A	

8.1

Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board?

Yes [☐] No [☒]

8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
N/A

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [☐] No [☒]

8.4

If the response to 8.3 is yes, please provide below the names and locations (city and state of the main office) of any affiliates regulated by a federal financial regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC

9.

What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
Deloitte & Touche, LLP, Suite 1700, 101 South Capitol Boulevard, Boise, ID 83702-7717

10.1

Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation?

Yes [☐] No [☒]

10.2

If the response to 10.1 is yes, provide information related to this exemption:
N/A

10.3

Has the insurer been granted any exemptions related to other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation?

Yes [☐] No [☒]

10.4

If the response to 10.3 is yes, provide information related to this exemption:
N/A

10.5

Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws?

Yes [☒] No [☐] N/A [☐]

10.6

If the response to 10.5 is no or n/a, please explain:
N/A

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

11.

What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Dave Kennerud, Milliman Inc, 1301 Fifth Ave, Seattle, WA 98101-2605
- 12.1

Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly?

Yes ☐ No ☒

12.11

Name of real estate holding company

N/A

12.12

Number of parcels involved

0

12.13

Total book/adjusted carrying value

\$

0
- 12.2

If yes, provide explanation
N/A
13.

FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:
- 13.1

What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?
N/A
- 13.2

Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located?

Yes ☒ No ☐

13.3

Have there been any changes made to any of the trust indentures during the year?

Yes ☐ No ☒

13.4

If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?

Yes ☐ No ☐ N/A ☒

14.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes ☒ No ☐

(a)

Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b)

Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e)

Accountability for adherence to the code.

14.11

If the response to 14.1 is no, please explain:
N/A

14.2

Has the code of ethics for senior managers been amended?

Yes ☐ No ☒

14.21

If the response to 14.2 is yes, provide information related to amendment(s).
N/A

14.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes ☐ No ☒

14.31

If the response to 14.3 is yes, provide the nature of any waiver(s).
N/A

15.1

Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List?

Yes ☐ No ☒

15.2

If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1	2	3	4
American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Circumstances That Can Trigger the Letter of Credit	Amount
			\$

BOARD OF DIRECTORS

16.

Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinator committee thereof?

Yes ☐ No ☒

17.

Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof?

Yes ☒ No ☐

18.

Has the reporting entity an established procedure for disclosure to its Board of Directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person?

Yes ☒ No ☐

FINANCIAL

19.

Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)?

Yes ☐ No ☒

20.1

Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11

To directors or other officers

\$

0

20.12

To stockholders not officers

\$

0

20.13

Trustees, supreme or grand (Fraternal only)

\$

0

20.2

Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21

To directors or other officers

\$

0

20.22

To stockholders not officers

0

20.23

Trustees, supreme or grand (Fraternal only)

0

21.1

Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reporting in the statement?

Yes ☐ No ☒

21.2

If yes, state the amount thereof at December 31 of the current year:

21.21

Rented from others

\$

0

21.22

Borrowed from others

\$

0

21.23

Leased from others

\$

0

21.24

Other

\$

0

22.1

Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments?

Yes ☐ No ☒

22.2

If answer is yes:

22.21

Amount paid as losses or risk adjustment

\$

0

22.22

Amount paid as expenses

\$

0

22.23

Other amounts paid

\$

0

23.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes ☐ No ☒

23.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$

0

15.1

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

INVESTMENT

24.01

Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date (other than securities lending programs addressed in 24.03)?

Yes ☒ No ☐

24.02

If no, give full and complete information, relating thereto:
N/A

24.03

For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet (an alternative is to reference Note 17 where this information is also provided).
N/A

24.04

Does the company's security lending program meet the requirements for a conforming program as outlined in the *Risk-Based Capital Instructions*?

Yes ☐ No ☐ N/A ☒

24.05

If answer to 24.04 is yes, report amount of collateral for conforming programs.

\$0

24.06

If answer to 24.04 is no, report amount of collateral for other programs

\$0

24.07

Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract?

Yes ☐ No ☐ N/A ☒

24.08

Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%?

Yes ☐ No ☐ N/A ☒

24.09.

Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending?

Yes ☐ No ☐ N/A ☒

24.10

For the reporting entity's security lending program, state the amount of the following as of December 31 of the current year:

24.101

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$0

24.102

Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$0

24.103

Total payable for securities lending reported on the liability page:

\$0

25.1

Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is current in force? (Exclude securities subject to Interrogatory 21.1 and 24.03.)

Yes ☒ No ☐

25.2

If yes, state the amount thereof at December 31 of the current year:

25.21

Subject to repurchase agreements

\$0

25.22

Subject to reverse repurchase agreements

\$0

25.23

Subject to dollar repurchase agreements

\$0

25.24

Subject to reverse dollar repurchase agreements

\$0

25.25

Placed under option agreements

\$0

25.26

Letter stock or securities restricted as sale – excluding FHLB Capital Stock

\$0

25.27

FHLB Capital Stock

\$0

25.28

On deposit with states

\$1,000,000

25.29

On deposit with other regulatory bodies

\$0

25.30

Pledged as collateral – excluding collateral pledged to an FHLB

\$0

25.31

Pledged as collateral to FHLB – including assets backing funding agreements

\$0

25.32

Other

\$0

25.3

For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
N/A		\$

26.1

Does the reporting entity have any hedging transactions reported on Schedule DB?

Yes ☐ No ☒

26.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
If no, attach a description with this statement.
N/A

Yes ☐ No ☐ N/A ☒

27.1

Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity?

Yes ☐ No ☒

27.2

If yes, state the amount thereof at December 31 of the current year:

\$0

28.

Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes ☒ No ☐

28.01

For agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1 Name of Custodian(s)	2 Custodian's Address
Idaho Endowment Fund Investment Board	816 W Bannock, Suite 301, Boise ID 83702
Northern Trust Securities, Inc	50 S LaSalle St, Chicago, IL 60603-0001

28.02

For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
N/A		

28.03

Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year?

Yes ☐ No ☒

28.04

If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
N/A			

28.05

Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts", "... handle securities"].

1 Name of Firm or Individual	2 Affiliation
Barrow Hanley Mewhinney & Strauss LLC	U

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

Northern Trust Securities Inc	U
Eagle Asset Management Inc	U
Timessquare Capital Management LLC	U
Systematic Financial Management LP	U
The Vanguard Group Inc	U

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? Yes [X] No []

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [X] No []

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
105519	Barrow Hanley Mewhinney & Strauss LLC		SEC	DS
7927	Northern Trust Securities Inc		SEC	DS
110653	Eagle Asset Management Inc		SEC	DS
132694	Timessquare Capital Management LLC		SEC	DS
106146	Systematic Financial Management LP		SEC	DS
105958	The Vanguard Group Inc		SEC	DS

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D-Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b) (1)])? Yes [] No [X]

29.2 If yes, complete the following schedule:

1	2	3
CUSIP	Name of Mutual Fund	Book/Adjusted Carrying Value
		\$
29.2999 TOTAL		\$

29.3 For each mutual fund listed in the table above, complete the following schedule:

1	2	3	4
Name of Mutual Fund (from above table)	Name of Significant Holding of the Mutual Fund	Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	Date of Valuation
N/A		\$	

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

		1	2	3
		Statement (Admitted) Value	Fair Value	Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1	Bonds	\$ 634,679,489	\$ 642,533,021	\$ 7,853,532
30.2	Preferred Stocks	\$ 0	\$ 0	\$ 0
30.3	Totals	\$ 634,679,489	\$ 642,533,021	\$ 7,853,532

30.4 Describe the sources or methods utilized in determining the fair values:

Northern Trust Securities Inc ICE Data Services

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [] No [X]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [] No []

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
N/A

32.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []

32.2 If no, list exceptions:
N/A

33. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designation 5*GI security:

- a. Documentation necessary to permit a full credit analysis of the security does not exist.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5*GI securities? Yes [] No [X]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

OTHER

34.1

Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?

\$907,168

34.2

List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
NCCI	\$907,168

35.1

Amount of payments for legal expenses, if any?

\$16,225

35.2

List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
Duke Scanlan & Hall PLLC	\$16,037

36.1

Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any?

\$0

36.2

List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
N/A	\$

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1.1	Does the reporting entity have any direct Medicare Supplement Insurance in force?		Yes [<input type="checkbox"/>]	No [<input checked="" type="checkbox"/> X]		
1.2	If yes, indicate premium earned on U.S. business only.	\$		0		
1.3	What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?	\$		0		
1.31	Reason for excluding: <u>N/A</u>					
1.4	Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.	\$		0		
1.5	Indicate total incurred claims on all Medicare Supplement insurance.	\$		0		
1.6	Individual policies: Most current three years:					
1.61	Total premium earned	\$		0		
1.62	Total incurred claims	\$		0		
1.63	Number of covered lives			0		
	All years prior to most current three years:					
1.64	Total premium earned	\$		0		
1.65	Total incurred claims	\$		0		
1.66	Number of covered lives			0		
1.7	Group policies: Most current three years:					
1.71	Total premium earned	\$		0		
1.72	Total incurred claims	\$		0		
1.73	Number of covered lives			0		
	All years prior to most current three years:					
1.74	Total premium earned	\$		0		
1.75	Total incurred claims	\$		0		
1.76	Number of covered lives			0		
2.	Health Test:					
		1 Current Year	2 Prior Year			
2.1	Premium Numerator	\$	0	\$	0	
2.2	Premium Denominator	\$	244,588,822	\$	235,445,362	
2.3	Premium Ratio (2.1/2.2)		0.0%		0.0%	
2.4	Reserve Numerator	\$	0	\$	0	
2.5	Reserve Denominator	\$	489,805,432	\$	471,485,574	
2.6	Reserve Ratio (2.4/2.5)		0.0%		0.0%	
3.1	Does the reporting entity issue both participating and non-participating policies?			Yes [<input type="checkbox"/>]	No [<input checked="" type="checkbox"/> X]	
3.2	If yes, state the amount of calendar year premiums written on:					
3.21	Participating policies			\$	0	
3.22	Non-participating policies			\$	0	
4.	FOR MUTUAL REPORTING ENTITIES AND RECIPROCAL EXCHANGES ONLY:					
4.1	Does the reporting entity issue assessable policies?			Yes [<input type="checkbox"/>]	No [<input checked="" type="checkbox"/> X]	
4.2	Does the reporting entity issue non-assessable policies?			Yes [<input type="checkbox"/>]	No [<input checked="" type="checkbox"/> X]	
4.3	If assessable policies are issued, what is the extent of the contingent liability of the policyholders?				%	
4.4	Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums.			\$	0	
5.	FOR RECIPROCAL EXCHANGES ONLY:					
5.1	Does the exchange appoint local agents?			Yes [<input type="checkbox"/>]	No [<input checked="" type="checkbox"/> X]	
5.2	If yes, is the commission paid:					
5.21	Out of Attorney's-in-fact compensation			Yes [<input type="checkbox"/>]	No [<input type="checkbox"/>]	N/A [<input checked="" type="checkbox"/> X]
5.22	As a direct expense of the exchange			Yes [<input type="checkbox"/>]	No [<input type="checkbox"/>]	N/A [<input checked="" type="checkbox"/> X]
5.3	What expenses of the exchange are not paid out of the compensation of the Attorney-in-fact? <u>N/A</u>					
5.4	Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions, been deferred?			Yes [<input type="checkbox"/>]	No [<input checked="" type="checkbox"/> X]	
5.5	If yes, give full information: <u>N/A</u>					
6.1	What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss? <u>N/A</u>					
6.2	Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process: <u>N/A</u>					
6.3	What provision has this reporting entity made (such as catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss? <u>N/A</u>					
6.4	Does the reporting entity carry catastrophe reinsurance protection for at least one reinstatement, in an amount sufficient to cover its estimated probable maximum loss attributable to a single loss event or occurrence?			Yes [<input checked="" type="checkbox"/> X]	No [<input type="checkbox"/>]	
6.5	If no, describe any arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge its exposure to unreinsured catastrophic loss: <u>N/A</u>					
7.1	Has the reporting entity reinsured any risk with any other entity under a quota share reinsurance contract that includes a provision that would limit the reinsurer's losses below the stated quota share percentage (e.g., a deductible, a loss ratio corridor, a loss cap, an aggregate limit or any similar provisions)?			Yes [<input type="checkbox"/>]	No [<input checked="" type="checkbox"/> X]	

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

7.2	If yes, indicate the number of reinsurance contracts containing such provisions.	0
7.3	If yes, does the amount of reinsurance credit taken reflect the reduction in quota share coverage caused by any applicable limiting provision(s)?	Yes [<input type="checkbox"/>] No [<input type="checkbox"/>]
8.1	Has this reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on this risk, or portion thereof, reinsured?	Yes [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>]
8.2	If yes, give full information N/A	
9.1	Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results: (a) A contract term longer than two years and the contract is noncancellable by the reporting entity during the contract term; (b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer; (c) Aggregate stop loss reinsurance coverage; (d) A unilateral right by either party (or both parties) to commute the reinsurance contract, whether conditional or not, except for such provisions which are only triggered by a decline in the credit status of the other party; (e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or (f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity?	Yes [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>]
9.2	Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where: (a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or (b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract.	Yes [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>]
9.3	If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9: (a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income; (b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and (c) A brief discussion of management’s principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.	
9.4	Except for transactions meeting the requirements of paragraph 31 of SSAP No. 62R, Property and Casualty Reinsurance, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either: (a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles (“SAP”) and as a deposit under generally accepted accounting principles (“GAAP”); or (b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP?	Yes [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>]
9.5	If yes to 9.4, explain in the Reinsurance Summary Supplemental Filing for General Interrogatory 9 (Section D) why the contract(s) is treated differently for GAAP and SAP.	
9.6	The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria: (a) The entity does not utilize reinsurance; or, (b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or (c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement.	Yes [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>] Yes [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>] Yes [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>]
10.	If the reporting entity has assumed risks from another entity, there should be charged on account of such reinsurances a reserve equal to that which the original entity would have been required to charge had it retained the risks. Has this been done?	Yes [<input checked="" type="checkbox"/>] No [<input type="checkbox"/>] N/A [<input type="checkbox"/>]
11.1	Has the reporting entity guaranteed policies issued by any other entity and now in force?	Yes [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>]
11.2	If yes, give full information N/A	
12.1	If the reporting entity recorded accrued retrospective premiums on insurance contracts on Line 15.3 of the assets schedule, Page 2, state the amount of corresponding liabilities recorded for: 12.11 Unpaid losses 12.12 Unpaid underwriting expenses (including loss adjustment expenses)	\$ 0 \$ 0
12.2	Of the amount on Line 15.3, Page 2, state the amount that is secured by letters of credit, collateral and other funds?	\$ 0
12.3	If the reporting entity underwrites commercial insurance risks, such as workers’ compensation, are premium notes or promissory notes accepted from its insureds covering unpaid premiums and/or unpaid losses?	Yes [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>] N/A [<input type="checkbox"/>]
12.4	If yes, provide the range of interest rates charged under such notes during the period covered by this statement: 12.41 From 12.42 To	% %
12.5	Are letters of credit or collateral and other funds received from insureds being utilized by the reporting entity to secure premium notes or promissory notes taken by a reporting entity, or to secure any of the reporting entity’s reported direct unpaid loss reserves, including unpaid losses under loss deductible features of commercial policies?	Yes [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>]
12.6	If yes, state the amount thereof at December 31 of current year: 12.61 Letters of Credit 12.62 Collateral and other funds	\$ 0 \$ 0 \$ 0
13.1	Largest net aggregate amount insured in any one risk (excluding workers’ compensation):	\$ 0
13.2	Does any reinsurance contract considered in the calculation of this amount include an aggregate limit of recovery without also including a reinstatement provision?	Yes [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>]
13.3	State the number of reinsurance contracts (excluding individual facultative risk certificates, but including facultative programs, automatic	0

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

facilities or facultative obligatory contracts) considered in the calculation of the amount.

14.1

Is the reporting entity a cedant in a multiple cedant reinsurance contract?

Yes [☐] No [☒]

14.2

If yes, please describe the method of allocating and recording reinsurance among the cedants:
N/A

14.3

If the answer to 14.1 is yes, are the methods described in item 14.2 entirely contained in the respective multiple cedant reinsurance contracts?

Yes [☐] No [☐]

14.4

If the answer to 14.3 is no, are all the methods described in 14.2 entirely contained in written agreements?

Yes [☐] No [☐]

14.5

If the answer to 14.4 is no, please explain:
N/A

15.1

Has the reporting entity guaranteed any financed premium accounts?

Yes [☐] No [☒]

15.2

If yes, give full information
N/A

16.1

Does the reporting entity write any warranty business?

Yes [☐] No [☒]

If yes, disclose the following information for each of the following types of warranty coverage:

		1	2	3	4	5
		Direct Losses Incurred	Direct Losses Unpaid	Direct Written Premium	Direct Premium Uneamed	Direct Premium Earned
16.11	Home	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
16.12	Products	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
16.13	Automobile	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
16.14	Other*	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

* Disclose type of coverage:

17.1

Does the reporting entity include amounts recoverable on unauthorized reinsurance in Schedule F-Part 3 that it excludes from Schedule F-Part 5.

Yes [☐] No [☒]

Included but not reported losses on contracts in force prior to July 1, 1984, and not subsequently renewed are exempt from inclusion in Schedule F-Part 5. Provide the following information for this exemption:

17.11	Gross amount of unauthorized reinsurance in Schedule F-Part 3 excluded from Schedule F-Part 5	\$ 0
17.12	Unfunded portion of Interrogatory 17.11	\$ 0
17.13	Paid losses and loss adjustment expenses portion of Interrogatory 17.11	\$ 0
17.14	Case reserves portion of Interrogatory 17.11	\$ 0
17.15	Incurred but not reported portion of Interrogatory 17.11	\$ 0
17.16	Unearned premium portion of Interrogatory 17.11	\$ 0
17.17	Contingent commission portion of Interrogatory 17.11	\$ 0

Provide the following information for all other amounts included in Schedule F-Part 3 and excluded from Schedule F-Part 5, not included above.

17.18	Gross amount of unauthorized reinsurance in Schedule F-Part 3 excluded from Schedule F-Part 5	\$ 0
17.19	Unfunded portion of Interrogatory 17.18	\$ 0
17.20	Paid losses and loss adjustment expenses portion of Interrogatory 17.18	\$ 0
17.21	Case reserves portion of Interrogatory 17.18	\$ 0
17.22	Incurred but not reported portion of Interrogatory 17.18	\$ 0
17.23	Unearned premium portion of Interrogatory 17.18	\$ 0
17.24	Contingent commission portion of Interrogatory 17.18	0

18.1

Do you act as a custodian for health savings accounts?

Yes [☐] No [☒]

18.2

If yes, please provide the amount of custodial funds held as of the reporting date.

\$ 0

18.3

Do you act as an administrator for health savings accounts?

Yes [☐] No [☒]

18.4

If yes, please provide the balance of the funds administered as of the reporting date.

\$ 0

16.2

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.

	1 2017	2 2016	3 2015	4 2014	5 2013
Gross Premiums Written (Page 8, Part 1B, Cols. 1, 2 & 3)					
1. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4).....	250,695,334	240,548,547	227,582,181	212,646,594	185,086,359
2. Property lines (Lines 1, 2, 9, 12, 21 & 26).....					
3. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....					
4. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34).....					
5. Nonproportional reinsurance lines (Lines 31, 32 & 33).....					
6. Total (Line 35).....	250,695,334	240,548,547	227,582,181	212,646,594	185,086,359
Net Premiums Written (Page 8, Part 1B, Col. 6)					
7. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4).....	243,934,489	234,107,737	221,634,894	207,147,742	179,972,572
8. Property lines (Lines 1, 2, 9, 12, 21 & 26).....					
9. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....					
10. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34).....					
11. Nonproportional reinsurance lines (Lines 31, 32 & 33).....					
12. Total (Line 35).....	243,934,489	234,107,737	221,634,894	207,147,742	179,972,572
Statement of Income (Page 4)					
13. Net underwriting gain (loss) (Line 8).....	19,613,526	6,674,073	2,329,560	(12,194,070)	(16,069,210)
14. Net investment gain (loss) (Line 11).....	25,740,303	17,461,117	16,913,423	31,382,048	20,972,522
15. Total other income (Line 15).....	(134,696)	(351,398)	(93,317)	(190,073)	(233,737)
16. Dividends to policyholders (Line 17).....	14,666,976	7,851,570	9,531,150	11,910,932	7,276,352
17. Federal and foreign income taxes incurred (Line 19).....					
18. Net income (Line 20).....	30,552,157	15,932,222	9,618,516	7,086,974	(2,606,777)
Balance Sheet Lines (Pages 2 and 3)					
19. Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3).....	824,131,984	773,976,287	710,856,857	664,906,483	667,184,100
20. Premiums and considerations (Page 2, Col. 3):					
20.1 In course of collection (Line 15.1).....	13,877,438	13,712,017	12,265,058	11,764,658	10,751,787
20.2 Deferred and not yet due (Line 15.2).....	27,620,306	24,836,780	23,723,256	21,768,425	19,380,406
20.3 Accrued retrospective premiums (Line 15.3).....					
21. Total liabilities excluding protected cell business (Page 3, Line 26).....	555,893,230	546,697,507	509,442,175	473,741,669	478,808,097
22. Losses (Page 3, Line 1).....	415,843,557	404,946,296	381,817,354	356,671,816	326,425,930
23. Loss adjustment expenses (Page 3, Line 3).....	54,526,064	49,241,179	45,625,152	43,934,021	39,457,543
24. Unearned premiums (Page 3, Line 9).....	19,435,810	17,298,100	17,531,577	16,650,519	16,723,790
25. Capital paid up (Page 3, Lines 30 & 31).....					
26. Surplus as regards policyholders (Page 3, Line 37).....	268,238,753	227,278,781	201,414,682	191,164,814	188,376,002
Cash Flow (Page 5)					
27. Net cash from operations (Line 11).....	35,962,149	37,008,649	28,320,084	29,125,488	8,909,980
Risk-Based Capital Analysis					
28. Total adjusted capital.....	268,238,753	227,278,781	201,414,682	191,164,814	188,376,002
29. Authorized control level risk-based capital.....	30,034,849	26,584,550	33,704,553	25,756,652	21,519,376
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Item divided by Page 2, Line 12, Col. 3) x 100.0					
30. Bonds (Line 1).....	81.9	80.2	82.5	81.6	78.7
31. Stocks (Lines 2.1 & 2.2).....	12.9	12.7	12.2	12.8	15.0
32. Mortgage loans on real estate (Lines 3.1 & 3.2).....					
33. Real estate (Lines 4.1, 4.2 & 4.3).....	0.3	0.3	0.3	0.3	0.3
34. Cash, cash equivalents and short-term investments (Line 5).....	5.0	5.3	3.9	5.2	5.4
35. Contract loans (Line 6).....					
36. Derivatives (Line 7).....					
37. Other invested assets (Line 8).....					0.0
38. Receivables for securities (Line 9).....	0.0	1.4	1.1	0.0	0.6
39. Securities lending reinvested collateral assets (Line 10).....					
40. Aggregate write-ins for invested assets (Line 11).....					
41. Cash, cash equivalents and invested assets (Line 12).....	100.0	100.0	100.0	100.0	100.0
Investments in Parent, Subsidiaries and Affiliates					
42. Affiliated bonds (Sch. D, Summary, Line 12, Col. 1).....					
43. Affiliated preferred stocks (Sch. D, Summary, Line 18, Col. 1).....					
44. Affiliated common stocks (Sch. D, Summary, Line 24, Col. 1).....					
45. Affiliated short-term investments (subtotals included in Schedule DA, Verification, Column 5, Line 10).....					
46. Affiliated mortgage loans on real estate.....					
47. All other affiliated.....					
48. Total of above lines 42 to 47.....	0	0	0	0	0
49. Total investment in parent included in Lines 42 to 47 above.....					
50. Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0).....	0.0				

FIVE-YEAR HISTORICAL DATA

(Continued)

	1	2	3	4	5
	2017	2016	2015	2014	2013
Capital and Surplus Accounts (Page 4)					
51. Net unrealized capital gains (losses) (Line 24).....	9,859,957	4,894,844	(4,460,101)	(9,356,795)	13,169,716
52. Dividends to stockholders (Line 35).....					
53. Change in surplus as regards policyholders for the year (Line 38).....	40,959,972	25,864,098	10,249,869	2,788,811	15,627,235
Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4).....	149,690,940	144,214,163	138,636,573	134,661,729	126,681,599
55. Property lines (Lines 1, 2, 9, 12, 21 & 26).....					
56. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....					
57. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34).....					
58. Nonproportional reinsurance lines (Lines 31, 32 & 33).....					
59. Total (Line 35).....	149,690,940	144,214,163	138,636,573	134,661,729	126,681,599
Net Losses Paid (Page 9, Part 2, Col. 4)					
60. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4).....	149,414,159	143,391,361	138,329,895	134,328,236	126,355,553
61. Property lines (Lines 1, 2, 9, 12, 21 & 26).....					
62. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....					
63. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34).....					
64. Nonproportional reinsurance lines (Lines 31, 32 & 33).....					
65. Total (Line 35).....	149,414,159	143,391,361	138,329,895	134,328,236	126,355,553
Operating Percentages (Page 4) (Item divided by Page 4, Line 1) x 100.0					
66. Premiums earned (Line 1).....	100.0	100.0	100.0	100.0	100.0
67. Losses incurred (Line 2).....	65.5	70.7	73.4	78.5	79.2
68. Loss expenses incurred (Line 3).....	11.1	10.3	9.4	11.7	12.3
69. Other underwriting expenses incurred (Line 4).....	15.4	16.1	16.1	15.6	17.3
70. Net underwriting gain (loss) (Line 8).....	8.0	2.8	1.0	(5.8)	(8.8)
Other Percentages					
71. Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0).....	15.5	16.4	16.2	15.9	17.8
72. Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0).....	76.6	81.0	82.8	90.2	91.4
73. Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35, divided by Page 3, Line 37, Col. 1 x 100.0).....	90.9	103.0	110.0	108.4	95.5
One Year Loss Development (\$000 omitted)					
74. Development in estimated losses and loss expenses incurred prior to current year (Schedule P, Part 2-Summary, Line 12, Col. 11).....	(8,557)	(8,194)	2,707	1,800	(3,528)
75. Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year-end (Line 74 above divided by Page 4, Line 21, Col. 1 x 100).....	(3.8)	(4.1)	1.4	1.0	(2.0)
Two Year Loss Development (\$000 omitted)					
76. Development in estimated losses and loss expenses incurred 2 years before the current year and prior year (Schedule P, Part 2-Summary, Line 12, Col. 12).....	(9,054)	(621)	6,187	3,475	(16,332)
77. Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior-year end (Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0).....	(4.5)	(0.3)	3.3	2.0	(8.4)

If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, *Accounting Changes and Correction of Errors*?

Yes[] No[]

If no, please explain:

N/A

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)



NAIC Group Code....0 NAIC Company Code....36129

BUSINESS IN THE STATE OF IDAHO DURING THE YEAR

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
	1 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire.....												
2.1 Allied lines.....												
2.2 Multiple peril crop.....												
2.3 Federal flood.....												
2.4 Private crop.....												
2.5 Private flood.....												
3. Farmowners multiple peril.....												
4. Homeowners multiple peril.....												
5.1 Commercial multiple peril (non-liability portion).....												
5.2 Commercial multiple peril (liability portion).....												
6. Mortgage guaranty.....												
8. Ocean marine.....												
9. Inland marine.....												
10. Financial guaranty.....												
11. Medical professional liability.....												
12. Earthquake.....												
13. Group accident and health (b).....												
14. Credit A&H (group and individual).....												
15.1 Collectively renewable A&H (b).....												
15.2 Non-cancelable A&H (b).....												
15.3 Guaranteed renewable A&H (b).....												
15.4 Non-renewable for stated reasons only (b).....												
15.5 Other accident only.....												
15.6 Medicare Title XVIII exempt from state taxes or fees.....												
15.7 All other A&H (b).....												
15.8 Federal employees health benefits plan premium.....												
16. Workers' compensation.....	248,730,904	249,410,548	14,666,976	18,851,561	148,853,110	160,899,110	423,296,000	9,719,972	13,058,821	30,818,000	15,996,136	6,009,299
17.1 Other liability-occurrence.....												
17.2 Other liability-claims-made.....												
17.3 Excess workers' compensation.....												
18. Products liability.....												
19.1 Private passenger auto no-fault (personal injury protection).....												
19.2 Other private passenger auto liability.....												
19.3 Commercial auto no-fault (personal injury protection).....												
19.4 Other commercial auto liability.....												
21.1 Private passenger auto physical damage.....												
21.2 Commercial auto physical damage.....												
22. Aircraft (all perils).....												
23. Fidelity.....												
24. Surety.....												
26. Burglary and theft.....												
27. Boiler and machinery.....												
28. Credit.....												
30. Warranty.....												
34. Aggregate write-ins for other lines of business.....	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a).....	248,730,904	249,410,548	14,666,976	18,851,561	148,853,110	160,899,110	423,296,000	9,719,972	13,058,821	30,818,000	15,996,136	6,009,299

DETAILS OF WRITE-INS

3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above).....	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 \$.....0.
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products.....0 and number of persons insured under indemnity only products.....0.

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)



NAIC Group Code....0 NAIC Company Code....36129

BUSINESS IN GRAND TOTAL DURING THE YEAR

19

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
	1 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire.....												
2.1 Allied lines.....												
2.2 Multiple peril crop.....												
2.3 Federal flood.....												
2.4 Private crop.....												
2.5 Private flood.....												
3. Farmowners multiple peril.....												
4. Homeowners multiple peril.....												
5.1 Commercial multiple peril (non-liability portion).....												
5.2 Commercial multiple peril (liability portion).....												
6. Mortgage guaranty.....												
8. Ocean marine.....												
9. Inland marine.....												
10. Financial guaranty.....												
11. Medical professional liability.....												
12. Earthquake.....												
13. Group accident and health (b).....												
14. Credit A&H (group and individual).....												
15.1 Collectively renewable A&H (b).....												
15.2 Non-cancelable A&H (b).....												
15.3 Guaranteed renewable A&H (b).....												
15.4 Non-renewable for stated reasons only (b).....												
15.5 Other accident only.....												
15.6 Medicare Title XVIII exempt from state taxes or fees.....												
15.7 All other A&H (b).....												
15.8 Federal employees health benefits plan premium.....												
16. Workers' compensation.....	248,730,904	249,410,548	14,666,976	18,851,561	148,853,110	160,899,110	423,296,000	9,719,972	13,058,821	30,818,000	15,996,136	6,009,299
17.1 Other liability-occurrence.....												
17.2 Other liability-claims-made.....												
17.3 Excess workers' compensation.....												
18. Products liability.....												
19.1 Private passenger auto no-fault (personal injury protection).....												
19.2 Other private passenger auto liability.....												
19.3 Commercial auto no-fault (personal injury protection).....												
19.4 Other commercial auto liability.....												
21.1 Private passenger auto physical damage.....												
21.2 Commercial auto physical damage.....												
22. Aircraft (all perils).....												
23. Fidelity.....												
24. Surety.....												
26. Burglary and theft.....												
27. Boiler and machinery.....												
28. Credit.....												
30. Warranty.....												
34. Aggregate write-ins for other lines of business.....	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a).....	248,730,904	249,410,548	14,666,976	18,851,561	148,853,110	160,899,110	423,296,000	9,719,972	13,058,821	30,818,000	15,996,136	6,009,299

DETAILS OF WRITE-INS

3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above).....	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 \$.....0.
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products.....0 and number of persons insured under indemnity only products.....0.

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year (\$000 Omitted)

1 ID Number	2 NAIC Company Code	3 Name of Reinsured	4 Domiciliary Jurisdiction	5 Assumed Premium	Reinsurance On			9 Contingent Commissions Payable	10 Assumed Premiums Receivable	11 Unearned Premium	12 Funds Held by or Deposited With Reinsured Companies	13 Letters of Credit Posted	14 Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	15 Amount of Assets Pledged or Collateral Held in Trust
					6 Paid Losses and Loss Adjustment Expenses	7 Known Case Losses and LAE	8 Cols. 6 + 7							
Pools and Associations - Mandatory Pools														
AA-9992118.	.....	National Worker's Compensation.....	IL.....	.....1,964	.....	.....6,727	.....6,727	.....	.....	.....584	.....241	.....	.....	.....
1099999.	Pools and Associations - Mandatory Pools.....			.....1,964	.....0	.....6,727	.....6,727	.....0	.....0	.....584	.....241	.....0	.....0	.....0
1299999.	Total Pools and Associations.....			.....1,964	.....0	.....6,727	.....6,727	.....0	.....0	.....584	.....241	.....0	.....0	.....0
9999999.	Totals.....			.....1,964	.....0	.....6,727	.....6,727	.....0	.....0	.....584	.....241	.....0	.....0	.....0

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effectored or (Canceled) during Current Year

1	2	3	4	5	6
ID Number	NAIC Company Code	Name of Company	Date of Contract	Original Premium	Reinsurance Premium

NONE

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable on								Reinsurance Payable		18	19	
						7	8	9	10	11	12	13	14	15	16	17	Net Amount Recoverable From Reinsurers Col. 15-[16+17]	Funds Held By Company Under Reinsurance Treaties
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Cols. 7 through 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers		
Authorized Other U.S. Unaffiliated Insurers																		
06-0237820.	20699...	Ace Property and Casualty Insurance Company.....	PA.....					..221						..221			..221	
51-0434766.	20370...	Axis Reins Co.....	NY.....		..393			..1,070						..1,070	..8		..1,063	
06-0303370.	62308...	Connecticut General Life Ins Co.....	CT.....			..5		..3,278						..3,284			..3,284	
35-2293075.	11551...	Endurance Reinsurance Corp of America.....	DE.....		..429			..816						..816	..10		..806	
23-0723970.	22713...	Insurance Co of N Amer.....	PA.....					..19						..19			..19	
74-0484030.	60739...	IOA Re/American National Insurance.....	TX.....		..65	..63		..924						..987	..2		..985	
13-3031176.	38636...	Partner Reinsurance Company of the US.....	NY.....		..706			..945						..945	..24		..922	
41-0451140.	67105...	Reliastar Life Ins Co.....	MN.....			..77		..1,296						..1,373			..1,373	
43-0727872.	15105...	Safety National Casualty Corporation.....	MO.....		..1,462			..3,444						..3,444	..32		..3,412	
13-1290712.	20583...	XL Reinsurance.....	NY.....		..357									..0			..0	
13-5616275.	19453...	Transatlantic Reins Co.....	NY.....					..23						..23			..23	
0999999.	Total Authorized Other U.S. Unaffiliated Insurers.....				..3,413	..146	..0	..12,038	..0	..0	..0	..0	..0	..12,183	..75	..0	..12,108	..0
Authorized Other Non-U.S. Insurers																		
AA-1120337	.....	Aspen Insurance UK.....	GBR.....					..31						..31			..31	
AA-1340125	.....	Hannover Ruckersicherung.....	DEU.....		..1,000			..1,920						..1,920	..21		..1,899	
AA-1127414	.....	Lloyd's Syndicate 1414 (ASC).....	GBR.....		..129			..51						..51	..3		..48	
AA-1128003	.....	Lloyd's Syndicate 2003.....	GBR.....					..1,893						..1,893			..1,893	
AA-1120158	.....	Lloyd's Syndicate 2014 (ACA).....	GBR.....		..30			..51						..51	..1		..51	
AA-1128020	.....	Lloyd's Syndicate 2020 (WEL).....	GBR.....					..72						..72			..72	
AA-1128987	.....	Lloyd's Syndicate 2987 (BRT).....	GBR.....		..792			..697						..697	..21		..676	
AA-1129000	.....	Lloyd's Syndicate 3000 (MKL).....	GBR.....		..321			..93						..93	..8		..85	
AA-1126004	.....	Lloyd's Syndicate 4444 (CNP).....	GBR.....		..44			..16						..16	..1		..15	
AA-1120163	.....	Lloyd's Syndicate 5678 (VSM).....	GBR.....		..133									..0	..3		..(3)	
AA-1126958	.....	Lloyd's Syndicate 958 (CNP).....	GBR.....					..4						..4			..4	
AA-1126609	.....	Lloyd's Syndicate No. 0609.....	GBR.....		..115									..0	..3		..(3)	
AA-1126780	.....	Lloyd's Syndicate No. 0780 (ADV).....	GBR.....		..173			..62						..62	..4		..58	
1299999.	Total Authorized Other Non-U.S. Insurers.....				..2,736	..0	..0	..4,890	..0	..0	..0	..0	..0	..4,890	..64	..0	..4,826	..0
1399999.	Total Authorized.....				..6,149	..146	..0	..16,927	..0	..0	..0	..0	..0	..17,073	..139	..0	..16,934	..0
Unauthorized Other Non-U.S. Insurers																		
AA-3194161	.....	Catlin Insurance (Bermuda).....	BMU.....		..187									..0	..4		..(4)	
AA-3194130	.....	Endurance Specialty Insurance.....	BMU.....		..153									..0	..4		..(4)	
AA-3190060	.....	Hannover RE (Bermuda) Limited.....	BMU.....		..37									..0			..0	
AA-3190686	.....	Partner Reinsurance Company Ltd.....	BMU.....		..42									..0	..2		..(2)	
AA-3190829	.....	Markel Bermuda Limited.....	BMU.....		..193			..51						..51	..5		..46	
AA-3194129	.....	Montpelier Re (Bermuda).....	BMU.....					..51						..51			..51	
AA-3194190	.....	Quanta Reins Ltd.....	BMU.....					..31						..31			..31	..20
2599999.	Total Unauthorized Other Non-U.S. Insurers.....				..612	..0	..0	..134	..0	..0	..0	..0	..0	..134	..15	..0	..118	..20

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)

1 ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Special Code	6 Reinsurance Premiums Ceded	Reinsurance Recoverable on									Reinsurance Payable		18 Net Amount Recoverable From Reinsurers Col. 15-[16+17]	19 Funds Held By Company Under Reinsurance Treaties
						7 Paid Losses	8 Paid LAE	9 Known Case Loss Reserves	10 Known Case LAE Reserves	11 IBNR Loss Reserves	12 IBNR LAE Reserves	13 Unearned Premiums	14 Contingent Commissions	15 Cols. 7 through 14 Totals	16 Ceded Balances Payable	17 Other Amounts Due to Reinsurers		
2699999.	Total Unauthorized.....				.....612	.....0	.....0	.....134	.....0	.....0	.....0	.....0	.....0	.....134	.....15	.....0	.....118	.....20
4099999.	Total Authorized, Unauthorized and Certified.....				.....6,761	.....146	.....0	.....17,061	.....0	.....0	.....0	.....0	.....0	.....17,207	.....154	.....0	.....17,052	.....20
9999999.	Totals.....				.....6,761	.....146	.....0	.....17,061	.....0	.....0	.....0	.....0	.....0	.....17,207	.....154	.....0	.....17,052	.....20

Note: A. Report the five largest provisional commission rates included in the cedant's reinsurance treaties. The commission rate to be reported is by contract with ceded premium in excess of \$50,000.

1 Name of Reinsurer	2 Commission Rate	3 Ceded Premium
(1)
(2)
(3)
(4)
(5)

B. Report the five largest reinsurance recoverables reported in Column 15, due from any one reinsurer (based on the total recoverables, Line 9999999, Column 15), the amount of ceded premium, and indicate whether the recoverables are due from an affiliated insurer.

1 Name of Reinsurer	2 Total Recoverables	3 Ceded Premiums	4 Affiliated	
(1) Safety National Casualty Corporation.....	.....3,444	.....1,462	Yes []	No [X]
(2) Connecticut General Life Ins Co.....	.....3,284	.....	Yes []	No [X]
(3) Hannover Ruckersicherung.....	.....1,920	.....1,000	Yes []	No [X]
(4) Lloyd's Syndicate 2003.....	.....1,893	.....	Yes []	No [X]
(5) Reliastar Life Ins Co.....	.....1,373	.....	Yes []	No [X]

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)

1 ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Domiciliary Jurisdiction	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12 Percentage Overdue Col. 10 / Col. 11	13 Percentage More Than 120 Days Overdue Col. 9 / Col. 11
				5 Current	Overdue					11 Total Due Cols. 5 + 10		
					6 1 to 29 Days	7 30 to 90 Days	8 91 to 120 Days	9 Over 120 Days	10 Total Overdue Cols. 6 + 7 + 8 + 9			
Authorized Other U.S. Unaffiliated Insurers												
06-0303370..	62308.....	Connecticut General Life Ins Co.....	CT.....	.....5	.....	.....	.....	.....	.....0	.....5	.....0.0	.....0.0
74-0484030..	60739.....	IOA Re/American National Insurance.....	TX.....	.....63	.....	.....	.....	.....	.....0	.....63	.....0.0	.....0.0
41-0451140..	67105.....	Reliastar Life Ins Co.....	MN.....	.....77	.....	.....	.....	.....	.....0	.....77	.....0.0	.....0.0
0999999.	Total Authorized - Other U.S. Unaffiliated Insurers.....			.....146	.....0	.....0	.....0	.....0	.....0	.....146	.....0.0	.....0.0
1399999.	Total Authorized.....			.....146	.....0	.....0	.....0	.....0	.....0	.....146	.....0.0	.....0.0
4099999.	Total Authorized, Unauthorized and Certified.....			.....146	.....0	.....0	.....0	.....0	.....0	.....146	.....0.0	.....0.0
9999999.	Totals.....			.....146	.....0	.....0	.....0	.....0	.....0	.....146	.....0.0	.....0.0

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (\$000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
ID Number	NAIC Company Code	Name of Reinsurer	Domi- ciliary Juris- diction	Special Code	Reinsurance Recoverable all Items Schedule F, Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Ceded Balances Payable	Miscellaneous Balances Payable	Trust Funds and Other Allowed Offset Items	Total Collateral and Offsets Allowed (Cols. 7+8+10 + 11 + 12 but not in Excess of Col. 6)	Provision for Unauthorized Reinsurance (Col. 6 minus Col. 13)	Recoverable Paid Losses & LAE Expenses Over 90 Days Past Due not in Dispute	20% of Amount in Col. 15	20% of Amount in Dispute Included in Col. 6	Provision for Overdue Reinsurance (Col. 16 plus Col. 17)	Total Provision for Reinsurance Ceded to Unauthorized Reinsurers (Col. 14 plus Col. 18 but not in Excess of Col. 6)
Other Non-U.S. Insurers																		
AA-3194161.	.....	Catlin Insurance (Bermuda).....	BMU.	.....	.....	.....	.....	.....	.....4	.....	.....	.....0	.....0	.....	.....0	.....	.....0	.....0
AA-3194130.	.....	Endurance Specialty Insurance.....	BMU.	.....	.....	.....	.....	.....	.....4	.....	.....	.....0	.....0	.....	.....0	.....	.....0	.....0
AA-3190060.	.....	Hannover RE (Bermuda) Limited.....	BMU.	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....0	.....	.....0	.....	.....0	.....0
AA-3190686.	.....	Partner Reinsurance Company Ltd.....	BMU.	.....	.....	.....	.....	.....	.....2	.....	.....	.....0	.....0	.....	.....0	.....	.....0	.....0
AA-3190829.	.....	Markel Bermuda Limited.....	BMU.	.....	.....51	.....	.....51	.....30904773	.....5	.....	.....	.....51	.....0	.....	.....0	.....	.....0	.....0
AA-3194129.	.....	Montpelier Re (Bermuda).....	BMU.	.....	.....51	.....	.....51	.....006553518	.....	.....	.....	.....51	.....0	.....	.....0	.....	.....0	.....0
AA-3194190.	.....	Quanta Reins Ltd.....	BMU.	.....	.....31	.....20	.....31	...OSB14335M	.....	.....	.....	.....31	.....0	.....	.....0	.....	.....0	.....0
1299999.	Total Other Non-U.S. Insurers.....				.....134	.....20	.....134	.....XXX.....	.....15	.....0	.....0	.....134	.....0	.....0	.....0	.....0	.....0	.....0
1399999.	Total Affiliates and Others.....				.....134	.....20	.....134	.....XXX.....	.....15	.....0	.....0	.....134	.....0	.....0	.....0	.....0	.....0	.....0
9999999.	Totals.....				.....134	.....20	.....134	.....XXX.....	.....15	.....0	.....0	.....134	.....0	.....0	.....0	.....0	.....0	.....0

1. Amounts in dispute totaling \$.0 are included in Column 6.
2. Amounts in dispute totaling \$.0 are excluded from Column 15.

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
30904773.....	1.....	021000089.....	Citibank Europe PLC.....	.....51
006553518.....	2.....		Mizuho Bank Ltd.....	.....51
OSB14335M.....	3.....		Comerica Bank.....	.....31

Sch. F - Pt. 6 - Sn. 1
NONE

Sch. F - Pt. 6 - Sn. 2
NONE

Sch. F - Pt. 7
NONE

Sch. F - Pt. 8
NONE

SCHEDULE F - PART 9

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

	1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12).....	775,229,552		775,229,552
2. Premiums and considerations (Line 15).....	41,497,744		41,497,744
3. Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1).....	145,939	(145,939)	0
4. Funds held by or deposited with reinsured companies (Line 16.2).....	241,478		241,478
5. Other assets.....	7,017,271		7,017,271
6. Net amount recoverable from reinsurers.....		17,052,537	17,052,537
7. Protected cell assets (Line 27).....			0
8. Totals (Line 28).....	824,131,984	16,906,598	841,038,581
LIABILITIES (Page 3)			
9. Losses and loss adjustment expenses (Lines 1 through 3).....	470,369,621	17,061,000	487,430,621
10. Taxes, expenses, and other obligations (Lines 4 through 8).....	9,529,688		9,529,688
11. Unearned premiums (Line 9).....	19,435,810		19,435,810
12. Advance premiums (Line 10).....	5,950		5,950
13. Dividends declared and unpaid (Line 11.1 and 11.2).....			0
14. Ceded reinsurance premiums payable (net of ceding commissions) (Line 12).....	154,402	(154,402)	0
15. Funds held by company under reinsurance treaties (Line 13).....	20,400	(20,400)	0
16. Amounts withheld or retained by company for account of others (Line 14).....	793,631		793,631
17. Provision for reinsurance (Line 16).....			0
18. Other liabilities.....	55,583,728		55,583,728
19. Total liabilities excluding protected cell business (Line 26).....	555,893,230	16,886,198	572,779,428
20. Protected cell liabilities (Line 27).....			0
21. Surplus as regards policyholders (Line 37).....	268,238,753	XXX	268,238,753
22. Totals (Line 38).....	824,131,984	16,886,198	841,018,181

NOTE: Is the restatement of this exhibit the result of grossing up balances ceded to affiliates under 100 percent reinsurance or pooling arrangements?..Yes [] No [X]

If yes, give full explanation:

Sch. H - Pt. 1
NONE

Sch. H - Pt. 2
NONE

Sch. H - Pt. 3
NONE

Sch. H - Pt. 4
NONE

Sch. H - Pt. 5
NONE

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

(\$000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12 Number of Claims Reported- Direct and Assumed
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	Direct and Assumed	Ceded	Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior.....	.....XXX.....	.....XXX.....	.....XXX.....	.....7,805	.....277	.....265	.....	.....413	.....	.....29	.....8,206	.....XXX.....
2. 2008.....	.....197,411	.....2,386	.....195,025	.....128,829	.....	.....8,779	.....	.....8,209	.....	.....1,630	.....145,817	.....XXX.....
3. 2009.....	.....161,317	.....2,501	.....158,816	.....110,748	.....	.....6,970	.....	.....7,789	.....	.....1,617	.....125,507	.....XXX.....
4. 2010.....	.....143,675	.....3,542	.....140,133	.....103,644	.....	.....6,286	.....	.....7,707	.....	.....1,236	.....117,637	.....XXX.....
5. 2011.....	.....147,852	.....4,138	.....143,714	.....104,198	.....	.....6,380	.....	.....8,495	.....	.....1,083	.....119,073	.....XXX.....
6. 2012.....	.....155,790	.....4,528	.....151,262	.....111,366	.....	.....6,955	.....	.....9,827	.....	.....968	.....128,148	.....XXX.....
7. 2013.....	.....188,384	.....5,114	.....183,270	.....120,087	.....	.....6,994	.....	.....11,015	.....	.....1,600	.....138,096	.....XXX.....
8. 2014.....	.....215,149	.....5,499	.....209,650	.....120,997	.....	.....6,603	.....	.....11,109	.....	.....1,213	.....138,709	.....XXX.....
9. 2015.....	.....228,669	.....5,947	.....222,722	.....112,193	.....	.....5,397	.....	.....10,370	.....	.....808	.....127,960	.....XXX.....
10. 2016.....	.....241,886	.....6,441	.....235,445	.....102,016	.....	.....3,869	.....	.....8,569	.....	.....425	.....114,454	.....XXX.....
11. 2017.....	.....251,350	.....6,761	.....244,589	.....54,044	.....	.....1,344	.....	.....3,576	.....	.....52	.....58,964	.....XXX.....
12. Totals.....	.....XXX.....	.....XXX.....	.....XXX.....	.....1,075,927	.....277	.....59,842	.....0	.....87,079	.....0	.....10,661	.....1,222,571	.....XXX.....

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21 Direct and Assumed	22 Ceded			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded					
1. Prior.....	.....66,026	.....5,969	.....19,069	.....	.....112	.....	.....2,599	.....	.....3,260	.....	.....17	.....85,098	.....XXX.....
2. 2008.....	.....6,739	.....	.....4,579	.....	.....76	.....	.....295	.....	.....534	.....	.....10	.....12,223	.....XXX.....
3. 2009.....	.....2,244	.....	.....6,453	.....	.....40	.....	.....213	.....	.....370	.....	.....13	.....9,320	.....XXX.....
4. 2010.....	.....3,378	.....	.....6,548	.....	.....121	.....	.....230	.....	.....488	.....	.....14	.....10,765	.....XXX.....
5. 2011.....	.....3,670	.....	.....7,746	.....	.....179	.....	.....326	.....	.....566	.....	.....37	.....12,487	.....XXX.....
6. 2012.....	.....7,642	.....1,281	.....8,137	.....	.....377	.....	.....792	.....	.....746	.....	.....62	.....16,413	.....XXX.....
7. 2013.....	.....14,545	.....1,141	.....11,278	.....	.....419	.....	.....1,453	.....	.....963	.....	.....150	.....27,517	.....XXX.....
8. 2014.....	.....21,658	.....4,339	.....16,947	.....	.....501	.....	.....2,371	.....	.....1,566	.....	.....268	.....38,705	.....XXX.....
9. 2015.....	.....22,598	.....4,331	.....22,787	.....	.....781	.....	.....3,448	.....	.....2,338	.....	.....434	.....47,620	.....XXX.....
10. 2016.....	.....26,462	.....	.....37,487	.....	.....904	.....	.....5,803	.....	.....4,222	.....	.....877	.....74,878	.....XXX.....
11. 2017.....	.....38,343	.....	.....78,569	.....	.....412	.....	.....9,369	.....	.....8,652	.....	.....1,329	.....135,345	.....XXX.....
12. Totals...	.....213,305	.....17,061	.....219,600	.....0	.....3,922	.....0	.....26,899	.....0	.....23,705	.....0	.....3,211	.....470,370	.....XXX.....

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and	27	28	29 Direct and	30	31	32	33	Inter-Company Pooling Participation Percentage	35	36
	Assumed	Ceded	Net	Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior..	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....	.....	.....XXX.....	.....79,127	.....5,971
2. 2008.	.....158,040	.....0	.....158,040	.....80.1	.....0.0	.....81.0	.....	.....	.....	.....11,318	.....905
3. 2009.	.....134,827	.....0	.....134,827	.....83.6	.....0.0	.....84.9	.....	.....	.....	.....8,697	.....623
4. 2010.	.....128,402	.....0	.....128,402	.....89.4	.....0.0	.....91.6	.....	.....	.....	.....9,926	.....839
5. 2011.	.....131,559	.....0	.....131,559	.....89.0	.....0.0	.....91.5	.....	.....	.....	.....11,416	.....1,071
6. 2012.	.....145,841	.....1,281	.....144,560	.....93.6	.....28.3	.....95.6	.....	.....	.....	.....14,498	.....1,915
7. 2013.	.....166,755	.....1,141	.....165,614	.....88.5	.....22.3	.....90.4	.....	.....	.....	.....24,682	.....2,835
8. 2014.	.....181,753	.....4,339	.....177,414	.....84.5	.....78.9	.....84.6	.....	.....	.....	.....34,267	.....4,438
9. 2015.	.....179,911	.....4,331	.....175,580	.....78.7	.....72.8	.....78.8	.....	.....	.....	.....41,053	.....6,567
10. 2016.	.....189,332	.....0	.....189,332	.....78.3	.....0.0	.....80.4	.....	.....	.....	.....63,949	.....10,929
11. 2017.	.....194,309	.....0	.....194,309	.....77.3	.....0.0	.....79.4	.....	.....	.....	.....116,912	.....18,433
12. Totals	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0	.....XXX.....	.....415,844	.....54,526

Note: Parts 2 and 4 are gross of all discounting, including tabular discounting. Part 1 is gross of only nontabular discounting, which is reported in Columns 32 and 33 of Part 1. The tabular discount, if any, is reported in the Notes to Financial Statements, which will reconcile Part 1 with Parts 2 and 4.

SCHEDULE P - PART 2 - SUMMARY

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)										DEVELOPMENT	
	1	2	3	4	5	6	7	8	9	10	11	12
	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	One Year	Two Year
1. Prior.....	.....269,351	.....264,589	.....253,931	.....256,374	.....257,119	.....255,076	.....260,800	.....265,895	.....266,867	.....270,355	.....3,488	.....4,460
2. 2008.....	.....152,133	.....150,513	.....151,999	.....150,910	.....150,676	.....149,599	.....150,095	.....150,213	.....150,374	.....151,070	.....695	.....857
3. 2009.....	.....XXX.....	.....134,777	.....134,929	.....130,801	.....128,500	.....129,035	.....126,697	.....126,338	.....126,222	.....126,668	.....446	.....330
4. 2010.....	.....XXX.....	.....XXX.....	.....127,567	.....125,843	.....121,356	.....119,906	.....120,045	.....120,825	.....120,070	.....120,207	.....136	.....(618)
5. 2011.....	.....XXX.....	.....XXX.....	.....XXX.....	.....126,793	.....122,680	.....120,773	.....122,584	.....123,300	.....122,279	.....122,498	.....220	.....(802)
6. 2012.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....133,670	.....136,084	.....137,257	.....136,550	.....136,248	.....136,512	.....264	.....(38)
7. 2013.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....161,601	.....156,398	.....155,141	.....154,313	.....154,215	.....(99)	.....(926)
8. 2014.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....171,967	.....170,286	.....168,846	.....166,788	.....(2,059)	.....(3,499)
9. 2015.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....173,372	.....168,505	.....164,554	.....(3,951)	.....(8,817)
10. 2016.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....184,316	.....176,619	.....(7,697)	.....XXX.....
11. 2017.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....182,081	.....XXX.....	.....XXX.....
12. Totals.....											.....(8,557)	.....(9,054)

SCHEDULE P - PART 3 - SUMMARY

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)										11	12
	1	2	3	4	5	6	7	8	9	10	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017		
1. Prior.....	.....000.....	.....51,145	.....82,851	.....105,263	.....121,354	.....133,974	.....144,678	.....153,988	.....163,098	.....170,892	.....XXX.....	.....XXX.....
2. 2008.....	.....49,529	.....91,421	.....110,725	.....120,344	.....126,452	.....130,674	.....133,623	.....135,210	.....136,513	.....137,608	.....XXX.....	.....XXX.....
3. 2009.....	.....XXX.....	.....42,649	.....82,487	.....98,110	.....105,358	.....109,721	.....113,014	.....115,126	.....116,612	.....117,718	.....XXX.....	.....XXX.....
4. 2010.....	.....XXX.....	.....XXX.....	.....41,338	.....77,369	.....91,290	.....98,735	.....103,379	.....106,351	.....108,492	.....109,930	.....XXX.....	.....XXX.....
5. 2011.....	.....XXX.....	.....XXX.....	.....XXX.....	.....41,580	.....76,377	.....91,272	.....100,727	.....106,170	.....108,441	.....110,578	.....XXX.....	.....XXX.....
6. 2012.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....44,746	.....83,216	.....100,247	.....108,980	.....114,602	.....118,321	.....XXX.....	.....XXX.....
7. 2013.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....51,437	.....93,254	.....111,015	.....120,218	.....127,081	.....XXX.....	.....XXX.....
8. 2014.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....52,824	.....98,663	.....117,856	.....127,600	.....XXX.....	.....XXX.....
9. 2015.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....52,469	.....97,664	.....117,590	.....XXX.....	.....XXX.....
10. 2016.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....55,963	.....105,885	.....XXX.....	.....XXX.....
11. 2017.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....55,388	.....XXX.....	.....XXX.....

SCHEDULE P - PART 4 - SUMMARY

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1. Prior.....	.....121,857	.....88,438	.....62,667	.....48,278	.....39,035	.....30,131	.....27,913	.....23,186	.....21,027	.....21,668
2. 2008.....	.....70,584	.....38,164	.....21,620	.....16,019	.....12,456	.....8,874	.....8,089	.....6,514	.....5,091	.....4,874
3. 2009.....	.....XXX.....	.....58,964	.....28,670	.....21,001	.....16,060	.....12,188	.....8,994	.....8,089	.....7,189	.....6,666
4. 2010.....	.....XXX.....	.....XXX.....	.....57,589	.....29,712	.....19,518	.....14,684	.....11,202	.....8,420	.....7,752	.....6,778
5. 2011.....	.....XXX.....	.....XXX.....	.....XXX.....	.....60,157	.....29,661	.....19,542	.....14,632	.....12,021	.....9,494	.....8,072
6. 2012.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....59,357	.....27,092	.....19,316	.....15,453	.....11,758	.....8,929
7. 2013.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....71,600	.....36,904	.....23,212	.....18,422	.....12,731
8. 2014.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....81,363	.....39,340	.....25,947	.....19,318
9. 2015.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....84,189	.....42,039	.....26,235
10. 2016.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....88,686	.....43,290
11. 2017.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....87,938

Sch. P - Pt. 1A
NONE

Sch. P - Pt. 1B
NONE

Sch. P - Pt. 1C
NONE

SCHEDULE P - PART 1D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

(\$000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12 Number of Claims Reported- Direct and Assumed	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received		11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior.....	.....XXX.....	.....XXX.....	.....XXX.....	.....7,805	.....277	.....265		.....413		.....29	.....8,206	.....XXX.....
2. 2008.....	.....197,411	.....2,386	.....195,025	.....128,829		.....8,779		.....8,209		.....1,630	.....145,817	.....19,423
3. 2009.....	.....161,317	.....2,501	.....158,816	.....110,748		.....6,970		.....7,789		.....1,617	.....125,507	.....15,662
4. 2010.....	.....143,675	.....3,542	.....140,133	.....103,644		.....6,286		.....7,707		.....1,236	.....117,637	.....14,675
5. 2011.....	.....147,852	.....4,138	.....143,714	.....104,198		.....6,380		.....8,495		.....1,083	.....119,073	.....14,169
6. 2012.....	.....155,790	.....4,528	.....151,262	.....111,366		.....6,955		.....9,827		.....968	.....128,148	.....14,224
7. 2013.....	.....188,384	.....5,114	.....183,270	.....120,087		.....6,994		.....11,015		.....1,600	.....138,096	.....14,382
8. 2014.....	.....215,149	.....5,499	.....209,650	.....120,997		.....6,603		.....11,109		.....1,213	.....138,709	.....17,466
9. 2015.....	.....228,669	.....5,947	.....222,722	.....112,193		.....5,397		.....10,370		.....808	.....127,960	.....16,852
10. 2016.....	.....241,886	.....6,441	.....235,445	.....102,016		.....3,869		.....8,569		.....425	.....114,454	.....16,637
11. 2017.....	.....251,350	.....6,761	.....244,589	.....54,044		.....1,344		.....3,576		.....52	.....58,964	.....15,345
12. Totals.....	.....XXX.....	.....XXX.....	.....XXX.....	...1,075,927	.....277	.....59,842	.....0	.....87,079	.....0	.....10,661	.....1,222,571	.....XXX.....

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding- Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded			
1. Prior.....	.....66,026	.....5,969	.....19,069	.....	.....112	.....	.....2,599	.....	.....3,260	.....	.....17	.....85,098	.....360
2. 2008.....	.....6,739	.....	.....4,579	.....	.....76	.....	.....295	.....	.....534	.....	.....10	.....12,223	.....65
3. 2009.....	.....2,244	.....	.....6,453	.....	.....40	.....	.....213	.....	.....370	.....	.....13	.....9,320	.....49
4. 2010.....	.....3,378	.....	.....6,548	.....	.....121	.....	.....230	.....	.....488	.....	.....14	.....10,765	.....66
5. 2011.....	.....3,670	.....	.....7,746	.....	.....179	.....	.....326	.....	.....566	.....	.....37	.....12,487	.....80
6. 2012.....	.....7,642	.....1,281	.....8,137	.....	.....377	.....	.....792	.....	.....746	.....	.....62	.....16,413	.....118
7. 2013.....	.....14,545	.....1,141	.....11,278	.....	.....419	.....	.....1,453	.....	.....963	.....	.....150	.....27,517	.....162
8. 2014.....	.....21,658	.....4,339	.....16,947	.....	.....501	.....	.....2,371	.....	.....1,566	.....	.....268	.....38,705	.....270
9. 2015.....	.....22,598	.....4,331	.....22,787	.....	.....781	.....	.....3,448	.....	.....2,338	.....	.....434	.....47,620	.....471
10. 2016.....	.....26,462	.....	.....37,487	.....	.....904	.....	.....5,803	.....	.....4,222	.....	.....877	.....74,878	.....1,109
11. 2017.....	.....38,343	.....	.....78,569	.....	.....412	.....	.....9,369	.....	.....8,652	.....	.....1,329	.....135,345	.....3,883
12. Totals...	.....213,305	.....17,061	.....219,600	.....0	.....3,922	.....0	.....26,899	.....0	.....23,705	.....0	.....3,211	.....470,370	.....6,633

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter- Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior..	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....	.....	.....XXX.....	.....79,127	.....5,971
2. 2008.	.....158,040	.....0	.....158,040	.....80.1	.....0.0	.....81.0	.....	.....	.....	.....11,318	.....905
3. 2009.	.....134,827	.....0	.....134,827	.....83.6	.....0.0	.....84.9	.....	.....	.....	.....8,697	.....623
4. 2010.	.....128,402	.....0	.....128,402	.....89.4	.....0.0	.....91.6	.....	.....	.....	.....9,926	.....839
5. 2011.	.....131,559	.....0	.....131,559	.....89.0	.....0.0	.....91.5	.....	.....	.....	.....11,416	.....1,071
6. 2012.	.....145,841	.....1,281	.....144,560	.....93.6	.....28.3	.....95.6	.....	.....	.....	.....14,498	.....1,915
7. 2013.	.....166,755	.....1,141	.....165,614	.....88.5	.....22.3	.....90.4	.....	.....	.....	.....24,682	.....2,835
8. 2014.	.....181,753	.....4,339	.....177,414	.....84.5	.....78.9	.....84.6	.....	.....	.....	.....34,267	.....4,438
9. 2015.	.....179,911	.....4,331	.....175,580	.....78.7	.....72.8	.....78.8	.....	.....	.....	.....41,053	.....6,567
10. 2016.	.....189,332	.....0	.....189,332	.....78.3	.....0.0	.....80.4	.....	.....	.....	.....63,949	.....10,929
11. 2017.	.....194,309	.....0	.....194,309	.....77.3	.....0.0	.....79.4	.....	.....	.....	.....116,912	.....18,433
12. Totals	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0	.....XXX.....	.....415,844	.....54,526

Sch. P - Pt. 1E
NONE
Sch. P - Pt. 1F - Sn. 1
NONE
Sch. P - Pt. 1F - Sn. 2
NONE
Sch. P - Pt. 1G
NONE
Sch. P - Pt. 1H - Sn. 1
NONE
Sch. P - Pt. 1H - Sn. 2
NONE
Sch. P - Pt. 1I
NONE
Sch. P - Pt. 1J
NONE
Sch. P - Pt. 1K
NONE
Sch. P - Pt. 1L
NONE
Sch. P - Pt. 1M
NONE
Sch. P - Pt. 1N
NONE
Sch. P - Pt. 1O
NONE
Sch. P - Pt. 1P
NONE
Sch. P - Pt. 1R - Sn. 1
NONE
Sch. P - Pt. 1R - Sn. 2
NONE
Sch. P - Pt. 1S
NONE
Sch. P - Pt. 1T
NONE

SCHEDULE P - PART 2A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)										Development	
	1	2	3	4	5	6	7	8	9	10	11	12
	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	One Year	Two Year
1. Prior.....											.....0	.....0
2. 2008.....											.....0	.....0
3. 2009.....	XXX										.....0	.....0
4. 2010.....	XXX	XXX									.....0	.....0
5. 2011.....	XXX	XXX	XXX								.....0	.....0
6. 2012.....	XXX	XXX	XXX	XXX							.....0	.....0
7. 2013.....	XXX	XXX	XXX	XXX	XXX						.....0	.....0
8. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX					.....0	.....0
9. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX				.....0	.....0
10. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			.....0	XXX
11. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. Totals											.....0	.....0

NONE

SCHEDULE P - PART 2B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior.....											.....0	.....0
2. 2008.....											.....0	.....0
3. 2009.....	XXX										.....0	.....0
4. 2010.....	XXX	XXX									.....0	.....0
5. 2011.....	XXX	XXX	XXX								.....0	.....0
6. 2012.....	XXX	XXX	XXX	XXX							.....0	.....0
7. 2013.....	XXX	XXX	XXX	XXX	XXX						.....0	.....0
8. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX					.....0	.....0
9. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX				.....0	.....0
10. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			.....0	XXX
11. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. Totals											.....0	.....0

NONE

SCHEDULE P - PART 2C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior.....											.....0	.....0
2. 2008.....											.....0	.....0
3. 2009.....	XXX										.....0	.....0
4. 2010.....	XXX	XXX									.....0	.....0
5. 2011.....	XXX	XXX	XXX								.....0	.....0
6. 2012.....	XXX	XXX	XXX	XXX							.....0	.....0
7. 2013.....	XXX	XXX	XXX	XXX	XXX						.....0	.....0
8. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX					.....0	.....0
9. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX				.....0	.....0
10. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			.....0	XXX
11. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. Totals											.....0	.....0

NONE

**SCHEDULE P - PART 2D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)**

1. Prior.....	.....269,351	.....264,589	.....253,931	.....256,374	.....257,119	.....255,076	.....260,800	.....265,895	.....266,867	.....270,355	.....3,488	.....4,460
2. 2008.....	.....152,133	.....150,513	.....151,999	.....150,910	.....150,676	.....149,599	.....150,095	.....150,213	.....150,374	.....151,070	.....695	.....857
3. 2009.....	XXX	.....134,777	.....134,929	.....130,801	.....128,500	.....129,035	.....126,697	.....126,338	.....126,222	.....126,668	.....446	.....330
4. 2010.....	XXX	XXX	.....127,567	.....125,843	.....121,356	.....119,906	.....120,045	.....120,825	.....120,070	.....120,207	.....136	.....(618)
5. 2011.....	XXX	XXX	XXX	.....126,793	.....122,680	.....120,773	.....122,584	.....123,300	.....122,279	.....122,498	.....220	.....(802)
6. 2012.....	XXX	XXX	XXX	XXX	.....133,670	.....136,084	.....137,257	.....136,550	.....136,248	.....136,512	.....264	.....(38)
7. 2013.....	XXX	XXX	XXX	XXX	XXX	.....161,601	.....156,398	.....155,141	.....154,313	.....154,215	.....(99)	.....(926)
8. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	.....171,967	.....170,286	.....168,846	.....166,788	.....(2,059)	.....(3,499)
9. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....173,372	.....168,505	.....164,554	.....(3,951)	.....(8,817)
10. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....184,316	.....176,619	.....(7,697)	XXX
11. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....182,081	XXX	XXX
12. Totals											.....(8,557)	.....(9,054)

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior.....											.....0	.....0
2. 2008.....											.....0	.....0
3. 2009.....	XXX										.....0	.....0
4. 2010.....	XXX	XXX									.....0	.....0
5. 2011.....	XXX	XXX	XXX								.....0	.....0
6. 2012.....	XXX	XXX	XXX	XXX							.....0	.....0
7. 2013.....	XXX	XXX	XXX	XXX	XXX						.....0	.....0
8. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX					.....0	.....0
9. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX				.....0	.....0
10. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			.....0	XXX
11. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. Totals											.....0	.....0

NONE

Sch. P - Pt. 2F - Sn. 1
NONE

Sch. P - Pt. 2F - Sn. 2
NONE

Sch. P - Pt. 2G
NONE

Sch. P - Pt. 2H - Sn. 1
NONE

Sch. P - Pt. 2H - Sn. 2
NONE

Sch. P - Pt. 2I
NONE

Sch. P - Pt. 2J
NONE

Sch. P - Pt. 2K
NONE

Sch. P - Pt. 2L
NONE

Sch. P - Pt. 2M
NONE

Sch. P - Pt. 2N
NONE

Sch. P - Pt. 2O
NONE

Sch. P - Pt. 2P
NONE

Sch. P - Pt. 2R - Sn. 1
NONE

Sch. P - Pt. 2R - Sn. 2
NONE

Sch. P - Pt. 2S
NONE

Sch. P - Pt. 2T
NONE

SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017		
1. Prior.....	.000.....											
2. 2008.....												
3. 2009.....	.XXX.....											
4. 2010.....	.XXX.....	.XXX.....										
5. 2011.....	.XXX.....	.XXX.....	.XXX.....									
6. 2012.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....								
7. 2013.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....							
8. 2014.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....						
9. 2015.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....					
10. 2016.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....				
11. 2017.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....			

NONE

SCHEDULE P - PART 3B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior.....	.000.....											
2. 2008.....												
3. 2009.....	.XXX.....											
4. 2010.....	.XXX.....	.XXX.....										
5. 2011.....	.XXX.....	.XXX.....	.XXX.....									
6. 2012.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....								
7. 2013.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....							
8. 2014.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....						
9. 2015.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....					
10. 2016.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....				
11. 2017.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....			

NONE

SCHEDULE P - PART 3C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior.....	.000.....											
2. 2008.....												
3. 2009.....	.XXX.....											
4. 2010.....	.XXX.....	.XXX.....										
5. 2011.....	.XXX.....	.XXX.....	.XXX.....									
6. 2012.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....								
7. 2013.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....							
8. 2014.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....						
9. 2015.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....					
10. 2016.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....				
11. 2017.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....			

NONE

**SCHEDULE P - PART 3D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)**

1. Prior.....	.000.....	.51,145	.82,851	.105,263	.121,354	.133,974	.144,678	.153,988	.163,098	.170,892	.18,468	.1,647
2. 2008.....	.49,529	.91,421	.110,725	.120,344	.126,452	.130,674	.133,623	.135,210	.136,513	.137,608	.17,586	.1,772
3. 2009.....	.XXX.....	.42,649	.82,487	.98,110	.105,358	.109,721	.113,014	.115,126	.116,612	.117,718	.14,307	.1,306
4. 2010.....	.XXX.....	.XXX.....	.41,338	.77,369	.91,290	.98,735	.103,379	.106,351	.108,492	.109,930	.13,281	.1,328
5. 2011.....	.XXX.....	.XXX.....	.XXX.....	.41,580	.76,377	.91,272	.100,727	.106,170	.108,441	.110,578	.12,763	.1,326
6. 2012.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.44,746	.83,216	.100,247	.108,980	.114,602	.118,321	.12,605	.1,501
7. 2013.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.51,437	.93,254	.111,015	.120,218	.127,081	.12,802	.1,418
8. 2014.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.52,824	.98,663	.117,856	.127,600	.15,347	.1,849
9. 2015.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.52,469	.97,664	.117,590	.14,541	.1,840
10. 2016.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.55,963	.105,885	.13,792	.1,736
11. 2017.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.55,388	.10,072	.1,390

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior.....	.000.....											
2. 2008.....												
3. 2009.....	.XXX.....											
4. 2010.....	.XXX.....	.XXX.....										
5. 2011.....	.XXX.....	.XXX.....	.XXX.....									
6. 2012.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....								
7. 2013.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....							
8. 2014.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....						
9. 2015.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....					
10. 2016.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....				
11. 2017.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....			

NONE

Sch. P - Pt. 3F - Sn. 1
NONE

Sch. P - Pt. 3F - Sn. 2
NONE

Sch. P - Pt. 3G
NONE

Sch. P - Pt. 3H - Sn. 1
NONE

Sch. P - Pt. 3H - Sn. 2
NONE

Sch. P - Pt. 3I
NONE

Sch. P - Pt. 3J
NONE

Sch. P - Pt. 3K
NONE

Sch. P - Pt. 3L
NONE

Sch. P - Pt. 3M
NONE

Sch. P - Pt. 3N
NONE

Sch. P - Pt. 3O
NONE

Sch. P - Pt. 3P
NONE

Sch. P - Pt. 3R - Sn. 1
NONE

Sch. P - Pt. 3R - Sn. 2
NONE

Sch. P - Pt. 3S
NONE

Sch. P - Pt. 3T
NONE

Idaho State Insurance Fund

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1. Prior.....										
2. 2008.....										
3. 2009.....	XXX									
4. 2010.....	XXX	XXX								
5. 2011.....	XXX	XXX	XXX							
6. 2012.....	XXX	XXX	XXX	XXX						
7. 2013.....	XXX	XXX	XXX	XXX	XXX					
8. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior.....										
2. 2008.....										
3. 2009.....	XXX									
4. 2010.....	XXX	XXX								
5. 2011.....	XXX	XXX	XXX							
6. 2012.....	XXX	XXX	XXX	XXX						
7. 2013.....	XXX	XXX	XXX	XXX	XXX					
8. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior.....										
2. 2008.....										
3. 2009.....	XXX									
4. 2010.....	XXX	XXX								
5. 2011.....	XXX	XXX	XXX							
6. 2012.....	XXX	XXX	XXX	XXX						
7. 2013.....	XXX	XXX	XXX	XXX	XXX					
8. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior.....	121,857	88,438	62,667	48,278	39,035	30,131	27,913	23,186	21,027	21,668
2. 2008.....	70,584	38,164	21,620	16,019	12,456	8,874	8,089	6,514	5,091	4,874
3. 2009.....	XXX	58,964	28,670	21,001	16,060	12,188	8,994	8,089	7,189	6,666
4. 2010.....	XXX	XXX	57,589	29,712	19,518	14,684	11,202	8,420	7,752	6,778
5. 2011.....	XXX	XXX	XXX	60,157	29,661	19,542	14,632	12,021	9,494	8,072
6. 2012.....	XXX	XXX	XXX	XXX	59,357	27,092	19,316	15,453	11,758	8,929
7. 2013.....	XXX	XXX	XXX	XXX	XXX	71,600	36,904	23,212	18,422	12,731
8. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	81,363	39,340	25,947	19,318
9. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	84,189	42,039	26,235
10. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	88,686	43,290
11. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	87,938

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior.....										
2. 2008.....										
3. 2009.....	XXX									
4. 2010.....	XXX	XXX								
5. 2011.....	XXX	XXX	XXX							
6. 2012.....	XXX	XXX	XXX	XXX						
7. 2013.....	XXX	XXX	XXX	XXX	XXX					
8. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

Sch. P - Pt. 4F - Sn. 1
NONE
Sch. P - Pt. 4F - Sn. 2
NONE
Sch. P - Pt. 4G
NONE
Sch. P - Pt. 4H - Sn. 1
NONE
Sch. P - Pt. 4H - Sn. 2
NONE
Sch. P - Pt. 4I
NONE
Sch. P - Pt. 4J
NONE
Sch. P - Pt. 4K
NONE
Sch. P - Pt. 4L
NONE
Sch. P - Pt. 4M
NONE
Sch. P - Pt. 4N
NONE
Sch. P - Pt. 4O
NONE
Sch. P - Pt. 4P
NONE
Sch. P - Pt. 4R - Sn. 1
NONE
Sch. P - Pt. 4R - Sn. 2
NONE
Sch. P - Pt. 4S
NONE
Sch. P - Pt. 4T
NONE
Sch. P - Pt. 5A - Sn. 1
NONE
Sch. P - Pt. 5A - Sn. 2
NONE
Sch. P - Pt. 5A - Sn. 3
NONE

Sch. P - Pt. 5B - Sn. 1
NONE

Sch. P - Pt. 5B - Sn. 2
NONE

Sch. P - Pt. 5B - Sn. 3
NONE

Sch. P - Pt. 5C - Sn. 1
NONE

Sch. P - Pt. 5C - Sn. 2
NONE

Sch. P - Pt. 5C - Sn. 3
NONE

SCHEDULE P - PART 5D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1 2008	2 2009	3 2010	4 2011	5 2012	6 2013	7 2014	8 2015	9 2016	10 2017
1. Prior.....	5,780	1,569	793	471	298	251	181	109	143	105
2. 2008.....	12,690	16,198	16,841	17,126	17,293	17,416	17,494	17,535	17,563	17,586
3. 2009.....	XXX	10,097	13,085	13,683	13,949	14,080	14,181	14,238	14,283	14,307
4. 2010.....	XXX	XXX	9,254	12,194	12,722	12,982	13,123	13,195	13,239	13,281
5. 2011.....	XXX	XXX	XXX	8,854	11,605	12,171	12,472	12,636	12,705	12,763
6. 2012.....	XXX	XXX	XXX	XXX	8,439	11,389	12,070	12,369	12,517	12,605
7. 2013.....	XXX	XXX	XXX	XXX	XXX	7,929	11,524	12,207	12,575	12,802
8. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	10,497	14,127	14,928	15,347
9. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,007	13,736	14,541
10. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,901	13,792
11. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,072

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1 2008	2 2009	3 2010	4 2011	5 2012	6 2013	7 2014	8 2015	9 2016	10 2017
1. Prior.....	2,378	1,411	981	756	635	525	460	436	395	360
2. 2008.....	3,464	917	424	255	181	139	92	74	72	65
3. 2009.....	XXX	3,054	837	389	204	141	108	78	62	49
4. 2010.....	XXX	XXX	2,944	747	367	203	118	109	84	66
5. 2011.....	XXX	XXX	XXX	2,804	805	386	204	116	113	80
6. 2012.....	XXX	XXX	XXX	XXX	3,098	812	376	205	139	118
7. 2013.....	XXX	XXX	XXX	XXX	XXX	3,532	892	427	250	162
8. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	3,635	1,043	487	270
9. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,853	1,052	471
10. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,019	1,109
11. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,883

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1 2008	2 2009	3 2010	4 2011	5 2012	6 2013	7 2014	8 2015	9 2016	10 2017
1. Prior.....	2,192	600	339	214	100	91	53	25	21	
2. 2008.....	17,552	18,837	19,020	19,137	19,235	19,323	19,355	19,379	19,407	19,423
3. 2009.....	XXX	14,173	15,191	15,367	15,449	15,518	15,587	15,620	15,650	15,662
4. 2010.....	XXX	XXX	13,228	14,226	14,401	14,504	14,562	14,627	14,649	14,675
5. 2011.....	XXX	XXX	XXX	12,588	13,692	13,869	13,997	14,076	14,144	14,169
6. 2012.....	XXX	XXX	XXX	XXX	12,661	13,641	13,928	14,066	14,153	14,224
7. 2013.....	XXX	XXX	XXX	XXX	XXX	12,474	13,784	14,035	14,236	14,382
8. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	15,553	16,960	17,243	17,466
9. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,301	16,589	16,852
10. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,308	16,637
11. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,345

Sch. P - Pt. 5E - Sn. 1
NONE

Sch. P - Pt. 5E - Sn. 2
NONE

Sch. P - Pt. 5E - Sn. 3
NONE

Sch. P - Pt. 5F - Sn. 1A
NONE

Sch. P - Pt. 5F - Sn. 2A
NONE

Sch. P - Pt. 5F - Sn. 3A
NONE

Sch. P - Pt. 5F - Sn. 1B
NONE

Sch. P - Pt. 5F - Sn. 2B
NONE

Sch. P - Pt. 5F - Sn. 3B
NONE

Sch. P - Pt. 5H - Sn. 1A
NONE

Sch. P - Pt. 5H - Sn. 2A
NONE

Sch. P - Pt. 5H - Sn. 3A
NONE

Sch. P - Pt. 5H - Sn. 1B
NONE

Sch. P - Pt. 5H - Sn. 2B
NONE

Sch. P - Pt. 5H - Sn. 3B
NONE

Sch. P - Pt. 5R - Sn. 1A
NONE

Sch. P - Pt. 5R - Sn. 2A
NONE

Sch. P - Pt. 5R - Sn. 3A
NONE

Sch. P - Pt. 5R - Sn. 1B
NONE

Sch. P - Pt. 5R - Sn. 2B
NONE

Sch. P - Pt. 5R - Sn. 3B
NONE

Sch. P - Pt. 5T - Sn. 1
NONE

Sch. P - Pt. 5T - Sn. 2
NONE

Sch. P - Pt. 5T - Sn. 3
NONE

SCHEDULE P - PART 6C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End (\$000 omitted)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	
1. Prior.....										.....0	
2. 2008.....										.....0	
3. 2009.....	XXX									.....0	
4. 2010.....	XXX	XXX								.....0	
5. 2011.....	XXX	XXX	XXX							.....0	
6. 2012.....	XXX	XXX	XXX	XXX						.....0	
7. 2013.....	XXX	XXX	XXX	XXX	XXX					.....0	
8. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX				.....0	
9. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			.....0	
10. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		.....0	
11. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....0	
12. Total.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....0
13. Earned Prems.(P-Pt 1)											.....XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End (\$000 omitted)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	
1. Prior.....										.....0	
2. 2008.....										.....0	
3. 2009.....	XXX									.....0	
4. 2010.....	XXX	XXX								.....0	
5. 2011.....	XXX	XXX	XXX							.....0	
6. 2012.....	XXX	XXX	XXX	XXX						.....0	
7. 2013.....	XXX	XXX	XXX	XXX	XXX					.....0	
8. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX				.....0	
9. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			.....0	
10. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		.....0	
11. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX0	
12. Total.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX0
13. Earned Prems.(P-Pt 1)										XXX

**SCHEDULE P - PART 6D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)**

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End (\$000 omitted)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	
1. Prior.....		.....(166)	.....(14)				.....(1)			.....0	
2. 2008.....	.....197,411	.....205,940	.....205,940	.....205,925	.....205,925	.....205,926	.....205,925	.....205,925	.....205,925	.....205,925	
3. 2009.....	XXX	.....152,954	.....162,104	.....162,145	.....162,144	.....162,154	.....162,153	.....162,153	.....162,153	.....162,153	
4. 2010.....	XXX	XXX	.....134,539	.....134,551	.....134,672	.....134,669	.....134,666	.....134,666	.....134,661	.....134,661	
5. 2011.....	XXX	XXX	XXX	.....147,814	.....166,254	.....166,150	.....166,140	.....166,139	.....166,142	.....166,142	
6. 2012.....	XXX	XXX	XXX	XXX	.....137,230	.....189,302	.....189,456	.....189,452	.....268,795	.....268,795	
7. 2013.....	XXX	XXX	XXX	XXX	XXX	.....136,409	.....207,378	.....207,645	.....370,192	.....370,191	.....(1)
8. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	.....144,042	.....217,778	.....217,778	.....217,762	.....(16)
9. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....154,671	.....154,671	.....154,855	.....184
10. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		.....80,744	.....80,744
11. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....170,440	.....170,440
12. Total.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....251,351
13. Earned Prems.(P-Pt 1)	.....197,411	.....161,317	.....143,675	.....147,852	.....155,790	.....188,384	.....215,149	.....228,669	.....241,886	.....251,350	.....XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End (\$000 omitted)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	
1. Prior.....		.....(2)								.....0	
2. 2008.....	.....2,386	.....2,518	.....2,518	.....2,518	.....2,518	.....2,518	.....2,518	.....2,518	.....2,518	.....2,518	
3. 2009.....	XXX	.....2,371	.....2,597	.....2,598	.....2,598	.....2,598	.....2,598	.....2,598	.....2,598	.....2,598	
4. 2010.....	XXX	XXX	.....3,316	.....3,316	.....3,320	.....3,320	.....3,320	.....3,320	.....3,320	.....3,320	
5. 2011.....	XXX	XXX	XXX	.....4,137	.....4,673	.....4,670	.....4,670	.....4,670	.....4,670	.....4,670	
6. 2012.....	XXX	XXX	XXX	XXX	.....3,989	.....5,403	.....5,407	.....5,407	.....7,520	.....7,520	
7. 2013.....	XXX	XXX	XXX	XXX	XXX	.....3,703	.....5,517	.....5,524	.....9,852	.....9,852	
8. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	.....3,681	.....5,599	.....5,599	.....5,599	
9. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....4,023	.....4,023	.....4,028	.....5
10. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		.....2,172	.....2,172
11. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....4,585	.....4,585
12. Total.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....6,762
13. Earned Prems.(P-Pt 1)	.....2,386	.....2,501	.....3,542	.....4,138	.....4,528	.....5,114	.....5,499	.....5,947	.....6,441	.....6,761	.....XXX

Sch. P - Pt. 6E - Sn. 1
NONE

Sch. P - Pt. 6E - Sn. 2
NONE

Sch. P - Pt. 6H - Sn. 1A
NONE

Sch. P - Pt. 6H - Sn. 2A
NONE

Sch. P - Pt. 6H - Sn. 1B
NONE

Sch. P - Pt. 6H - Sn. 2B
NONE

Sch. P - Pt. 6M - Sn. 1
NONE

Sch. P - Pt. 6M - Sn. 2
NONE

Sch. P - Pt. 6N - Sn. 1
NONE

Sch. P - Pt. 6N - Sn. 2
NONE

Sch. P - Pt. 6O - Sn. 1
NONE

Sch. P - Pt. 6O - Sn. 2
NONE

Sch. P - Pt. 6R - Sn. 1A
NONE

Sch. P - Pt. 6R - Sn. 2A
NONE

Sch. P - Pt. 6R - Sn. 1B
NONE

Sch. P - Pt. 6R - Sn. 2B
NONE

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS

(\$000 Omitted)

SECTION 1

	1	2	3	4	5	6
	Total Net Losses and Expenses Unpaid	Net Losses and Expenses Unpaid on Loss Sensitive Contracts	Loss Sensitive as Percentage of Total	Total Net Premiums Written	Net Premiums Written on Loss Sensitive Contracts	Loss Sensitive as Percentage of Total
Schedule P - Part 1						
1. Homeowners/farmowners.....			0.0			0.0
2. Private passenger auto liability/medical.....			0.0			0.0
3. Commercial auto/truck liability/medical.....			0.0			0.0
4. Workers' compensation.....	470,370		0.0	243,934		0.0
5. Commercial multiple peril.....			0.0			0.0
6. Medical professional liability - occurrence.....			0.0			0.0
7. Medical professional liability - claims-made.....			0.0			0.0
8. Special liability.....			0.0			0.0
9. Other liability - occurrence.....			0.0			0.0
10. Other liability - claims-made.....			0.0			0.0
11. Special property.....			0.0			0.0
12. Auto physical damage.....			0.0			0.0
13. Fidelity/surety.....			0.0			0.0
14. Other.....			0.0			0.0
15. International.....			0.0			0.0
16. Reinsurance - nonproportional assumed property.....	XXX	XXX	XXX	XXX	XXX	XXX
17. Reinsurance - nonproportional assumed liability.....	XXX	XXX	XXX	XXX	XXX	XXX
18. Reinsurance - nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX	XXX	XXX
19. Products liability - occurrence.....			0.0			0.0
20. Products liability - claims-made.....			0.0			0.0
21. Financial guaranty/mortgage guaranty.....			0.0			0.0
22. Warranty.....			0.0			0.0
23. Totals.....	470,370	0	0.0	243,934	0	0.0

SECTION 2

Years in Which Policies Were Issued	Incurred Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1. Prior.....										
2. 2008.....										
3. 2009.....	XXX									
4. 2010.....	XXX	XXX								
5. 2011.....	XXX	XXX	XXX							
6. 2012.....	XXX	XXX	XXX	XXX						
7. 2013.....	XXX	XXX	XXX	XXX	XXX					
8. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Policies Were Issued	Bulk and Incurred But Not Reported Reserves for Losses and Defense and Cost Containment Expenses at Year End (\$000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1. Prior.....										
2. 2008.....										
3. 2009.....	XXX									
4. 2010.....	XXX	XXX								
5. 2011.....	XXX	XXX	XXX							
6. 2012.....	XXX	XXX	XXX	XXX						
7. 2013.....	XXX	XXX	XXX	XXX	XXX					
8. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS (continued)

SECTION 4

Years in Which Policies Were Issued	Net Earned Premiums Reported at Year End (\$000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1. Prior.....										
2. 2008.....										
3. 2009.....	XXX									
4. 2010.....	XXX	XXX								
5. 2011.....	XXX	XXX	XXX							
6. 2012.....	XXX	XXX	XXX	XXX						
7. 2013.....	XXX	XXX	XXX	XXX	XXX					
8. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 5

Years in Which Policies Were Issued	Net Reserve for Premium Adjustments and Accrued Retrospective Premiums at Year End (\$000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1. Prior.....										
2. 2008.....										
3. 2009.....	XXX									
4. 2010.....	XXX	XXX								
5. 2011.....	XXX	XXX	XXX							
6. 2012.....	XXX	XXX	XXX	XXX						
7. 2013.....	XXX	XXX	XXX	XXX	XXX					
8. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS

(\$000 Omitted)

SECTION 1

	1	2	3	4	5	6
	Total Net Losses and Expenses Unpaid	Net Losses and Expenses Unpaid on Loss Sensitive Contracts	Loss Sensitive as Percentage of Total	Total Net Premiums Written	Net Premiums Written on Loss Sensitive Contracts	Loss Sensitive as Percentage of Total
Schedule P - Part 1						
1. Homeowners/farmowners.....			0.0			0.0
2. Private passenger auto liability/medical.....			0.0			0.0
3. Commercial auto/truck liability/medical.....			0.0			0.0
4. Workers' compensation.....	470,370		0.0	243,934		0.0
5. Commercial multiple peril.....			0.0			0.0
6. Medical professional liability - occurrence.....			0.0			0.0
7. Medical professional liability - claims-made.....			0.0			0.0
8. Special liability.....			0.0			0.0
9. Other liability - occurrence.....			0.0			0.0
10. Other liability - claims-made.....			0.0			0.0
11. Special property.....			0.0			0.0
12. Auto physical damage.....			0.0			0.0
13. Fidelity/surety.....			0.0			0.0
14. Other.....			0.0			0.0
15. International.....			0.0			0.0
16. Reinsurance - nonproportional assumed property.....			0.0			0.0
17. Reinsurance - nonproportional assumed liability.....			0.0			0.0
18. Reinsurance - nonproportional assumed financial lines.....			0.0			0.0
19. Products liability - occurrence.....			0.0			0.0
20. Products liability - claims-made.....			0.0			0.0
21. Financial guaranty/mortgage guaranty.....			0.0			0.0
22. Warranty.....			0.0			0.0
23. Totals	470,370	0	0.0	243,934	0	0.0

SECTION 2

Years in Which Policies Were Issued	Incurred Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1. Prior.....										
2. 2008.....										
3. 2009.....	XXX									
4. 2010.....	XXX	XXX								
5. 2011.....	XXX	XXX	XXX							
6. 2012.....	XXX	XXX	XXX	XXX						
7. 2013.....	XXX	XXX	XXX	XXX	XXX					
8. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Policies Were Issued	Bulk and Incurred But Not Reported Reserves for Losses and Defense and Cost Containment Expenses at Year End (\$000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1. Prior.....										
2. 2008.....										
3. 2009.....	XXX									
4. 2010.....	XXX	XXX								
5. 2011.....	XXX	XXX	XXX							
6. 2012.....	XXX	XXX	XXX	XXX						
7. 2013.....	XXX	XXX	XXX	XXX	XXX					
8. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS (continued)

SECTION 4

Years in Which Policies Were Issued	Net Earned Premiums Reported At Year End (\$000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1. Prior.....										
2. 2008.....										
3. 2009.....	.XXX									
4. 2010.....	.XXX	.XXX								
5. 2011.....	.XXX	.XXX	.XXX							
6. 2012.....	.XXX	.XXX	.XXX	.XXX						
7. 2013.....	.XXX	.XXX	.XXX	.XXX	.XXX					
8. 2014.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX				
9. 2015.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX			
10. 2016.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX		
11. 2017.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	

SECTION 5

Years in Which Policies Were Issued	Net Reserve For Premium Adjustments And Accrued Retrospective Premiums At Year End (\$000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1. Prior.....										
2. 2008.....										
3. 2009.....	.XXX									
4. 2010.....	.XXX	.XXX								
5. 2011.....	.XXX	.XXX	.XXX							
6. 2012.....	.XXX	.XXX	.XXX	.XXX						
7. 2013.....	.XXX	.XXX	.XXX	.XXX	.XXX					
8. 2014.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX				
9. 2015.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX			
10. 2016.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX		
11. 2017.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	

SECTION 6

Years in Which Policies Were Issued	Incurred Adjustable Commissions Reported At Year End (\$000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1. Prior.....										
2. 2008.....										
3. 2009.....	.XXX									
4. 2010.....	.XXX	.XXX								
5. 2011.....	.XXX	.XXX	.XXX							
6. 2012.....	.XXX	.XXX	.XXX	.XXX						
7. 2013.....	.XXX	.XXX	.XXX	.XXX	.XXX					
8. 2014.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX				
9. 2015.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX			
10. 2016.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX		
11. 2017.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	

SECTION 7

Years in Which Policies Were Issued	Reserves For Commission Adjustments At Year End (\$000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1. Prior.....										
2. 2008.....										
3. 2009.....	.XXX									
4. 2010.....	.XXX	.XXX								
5. 2011.....	.XXX	.XXX	.XXX							
6. 2012.....	.XXX	.XXX	.XXX	.XXX						
7. 2013.....	.XXX	.XXX	.XXX	.XXX	.XXX					
8. 2014.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX				
9. 2015.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX			
10. 2016.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX		
11. 2017.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	

SCHEDULE P INTERROGATORIES

1.

The following questions relate to yet-to-be-issued Extended Reporting Endorsements (EREs) arising from Death, Disability, or Retirement (DDR) provisions in Medical Professional Liability Claims-Made insurance policies. EREs provided for reasons other than DDR are not be included.
- 1.1

Does the company issue Medical Professional Liability Claims-Made insurance policies that provide tail (also known as an extended reporting endorsement, or "ERE") benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge or at no additional cost?
If the answer to question 1.1 is "no", leave the following questions blank. If the answer to question 1.1 is "yes", please answer the following questions.

Yes [] No [X]
- 1.2

What is the total amount of the reserve for that provision (DDR reserve), as reported, explicitly or not, elsewhere in this statement (in dollars)?

.....
- 1.3

Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65?

Yes [] No [X]
- 1.4

Does the company report any DDR reserve as loss or loss adjustment expense reserve?

Yes [] No [X]
- 1.5

If the company reports DDR reserve as Unearned Premium Reserve, does that amount match the figure on the Underwriting and Investment Exhibit, Part 1A - Recapitulation of all Premiums (Page 7) Column 2, Lines 11.1 plus 11.2?

Yes [] No [] N/A [X]
- 1.6

If the company reports DDR reserve as loss or loss adjustment expense reserve, please complete the following table corresponding to where these reserves are reported in Schedule P:

Years in Which Premiums Were Earned and Losses Were Incurred		DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
		1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601	Prior.....	.....	.....
1.602	2008.....	.....	.....
1.603	2009.....	.....	.....
1.604	2010.....	.....	.....
1.605	2011.....	.....	.....
1.606	2012.....	.....	.....
1.607	2013.....	.....	.....
1.608	2014.....	.....	.....
1.609	2015.....	.....	.....
1.610	2016.....	.....	.....
1.611	2017.....	.....	.....
1.612	Totals.....	.....0	.....0

2.

The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as "Defense and Cost Containment" and "Adjusting and Other") reported in compliance with these definitions in this statement?

Yes [X] No []
3.

The Adjusting and Other expense payments and reserves should be allocated to the years in which the losses were incurred based on the number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense between companies in a group or a pool, the Adjusting and Other expense should be allocated in the same percentage used for the loss amounts and the claim counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurance contract. For Adjusting and Other expense incurred by reinsurers, or in those situations where suitable claim count information is not available, Adjusting and Other expense should be allocated by a reasonable method determined by the company and described in Interrogatory 7, below. Are they so reported in this statement?

Yes [X] No []
4.

Do any lines in Schedule P include reserves that are reported gross of any discount to present value of future payments, and that are reported net of such discounts on Page 10?

Yes [] No [X]

If yes, proper disclosure must be made in the Notes to Financial Statements, as specified in the Instructions. Also, the discounts must be reported in Schedule P - Part 1, Columns 32 and 33.

Schedule P must be completed gross of non-tabular discounting. Work papers relating to discount calculations must be available for examination upon request.

Discounting is allowed only if expressly permitted by the state insurance department to which this Annual Statement is being filed.

5.

What were the net premiums in force at the end of the year for: (in thousands of dollars)

5.1 Fidelity
5.2 Surety

.....
.....
6.

Claim count information is reported per claim or per claimant. (Indicate which).
If not the same in all years, explain in Interrogatory 7.

PER CLAIMANT
- 7.1

The information provided in Schedule P will be used by many persons to estimate the adequacy of the current loss and expense reserves, among other things. Are there any especially significant events, coverage, retention or accounting changes that have occurred that must be considered when making such analyses?

Yes [] No [X]
- 7.2

An extended statement may be attached.

Idaho State Insurance Fund
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN
Allocated by States and Territories

		1	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies Not Taken		4	5	6	7	8	9
			2	3						
States, Etc.		Active Status	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Losses Paid (Deducting Salvage)	Direct Losses Incurred	Direct Losses Unpaid	Finance and Service Charges not Included in Premiums	Direct Premiums Written for Federal Purchasing Groups (Incl. in Col. 2)
1.	Alabama.....	AL ..N....								
2.	Alaska.....	AK ..N....								
3.	Arizona.....	AZ ..N....								
4.	Arkansas.....	AR ..N....								
5.	California.....	CA ..N....								
6.	Colorado.....	CO ..N....								
7.	Connecticut.....	CT ..N....								
8.	Delaware.....	DE ..N....								
9.	District of Columbia.....	DC ..N....								
10.	Florida.....	FL ..N....								
11.	Georgia.....	GA ..N....								
12.	Hawaii.....	HI ..N....								
13.	Idaho.....	ID ..L....	248,730,904	249,410,548	14,666,976	148,853,110	160,899,110	423,296,000		
14.	Illinois.....	IL ..N....								
15.	Indiana.....	IN ..N....								
16.	Iowa.....	IA ..N....								
17.	Kansas.....	KS ..N....								
18.	Kentucky.....	KY ..N....								
19.	Louisiana.....	LA ..N....								
20.	Maine.....	ME ..N....								
21.	Maryland.....	MD ..N....								
22.	Massachusetts.....	MA ..N....								
23.	Michigan.....	MI ..N....								
24.	Minnesota.....	MN ..N....								
25.	Mississippi.....	MS ..N....								
26.	Missouri.....	MO ..N....								
27.	Montana.....	MT ..N....								
28.	Nebraska.....	NE ..N....								
29.	Nevada.....	NV ..N....								
30.	New Hampshire.....	NH ..N....								
31.	New Jersey.....	NJ ..N....								
32.	New Mexico.....	NM ..N....								
33.	New York.....	NY ..N....								
34.	North Carolina.....	NC ..N....								
35.	North Dakota.....	ND ..N....								
36.	Ohio.....	OH ..N....								
37.	Oklahoma.....	OK ..N....								
38.	Oregon.....	OR ..N....								
39.	Pennsylvania.....	PA ..N....								
40.	Rhode Island.....	RI ..N....								
41.	South Carolina.....	SC ..N....								
42.	South Dakota.....	SD ..N....								
43.	Tennessee.....	TN ..N....								
44.	Texas.....	TX ..N....								
45.	Utah.....	UT ..N....								
46.	Vermont.....	VT ..N....								
47.	Virginia.....	VA ..N....								
48.	Washington.....	WA ..N....								
49.	West Virginia.....	WV ..N....								
50.	Wisconsin.....	WI ..N....								
51.	Wyoming.....	WY ..N....								
52.	American Samoa.....	AS ..N....								
53.	Guam.....	GU ..N....								
54.	Puerto Rico.....	PR ..N....								
55.	US Virgin Islands.....	VI ..N....								
56.	Northern Mariana Islands.....	MP ..N....								
57.	Canada.....	CAN ..N....								
58.	Aggregate Other Alien.....	OT XXX	0	0	0	0	0	0	0	0
59.	Totals.....	(a)....1	248,730,904	249,410,548	14,666,976	148,853,110	160,899,110	423,296,000	0	0

DETAILS OF WRITE-INS

58001.	XXX								
58002.	XXX								
58003.	XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	0	0	0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer; (E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state (other than their state of domicile see DSLI); (D) - DSLI - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write Surplus Lines in the state of domicile; (N) - None of the above - Not allowed to write business in the state.

Explanation of Basis of Allocation of Premiums by States, etc.

The fund only does business in the State of Idaho

(a) Insert the number of D and L responses except for Canada and Other Alien.

Sch. T - Pt. 2 - Interstate Compact
NONE

Sch. Y-Pt. 1
NONE

Sch. Y - Pt. 1A
NONE

Sch. Y - Pt. 2
NONE

Idaho State Insurance Fund

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

MARCH FILING		Responses
1.	Will an actuarial opinion be filed by March 1?	YES
2.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
3.	Will the confidential Risk-Based Capital Report be filed with the NAIC by March 1?	YES
4.	Will the confidential Risk-Based Capital Report be filed with the state of domicile, if required, by March 1?	YES
APRIL FILING		
5.	Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
6.	Will the Management's Discussion and Analysis be filed by April 1?	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
MAY FILING		
8.	Will this company be included in a combined annual statement that is filed with the NAIC by May 1?	NO
JUNE FILING		
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
AUGUST FILING		
11.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

MARCH FILING		
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Financial Guaranty Insurance Exhibit be filed by March 1?	NO
14.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	NO
16.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
17.	Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	NO
18.	Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?	YES
19.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
20.	Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?	YES
21.	Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	YES
22.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	NO
23.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
24.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
25.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
26.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
27.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
28.	Will the Supplemental Schedule for Reinsurance Counterparty Reporting Exception - Asbestos and Pollution Contracts be filed with the state of domicile and the NAIC by March 1?	NO
APRIL FILING		
29.	Will the Credit Insurance Experience Exhibit be filed with state of domicile and the NAIC by April 1?	NO
30.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
31.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
32.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
33.	Will the regulator-only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
34.	Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?	NO
AUGUST FILING		
35.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	NO

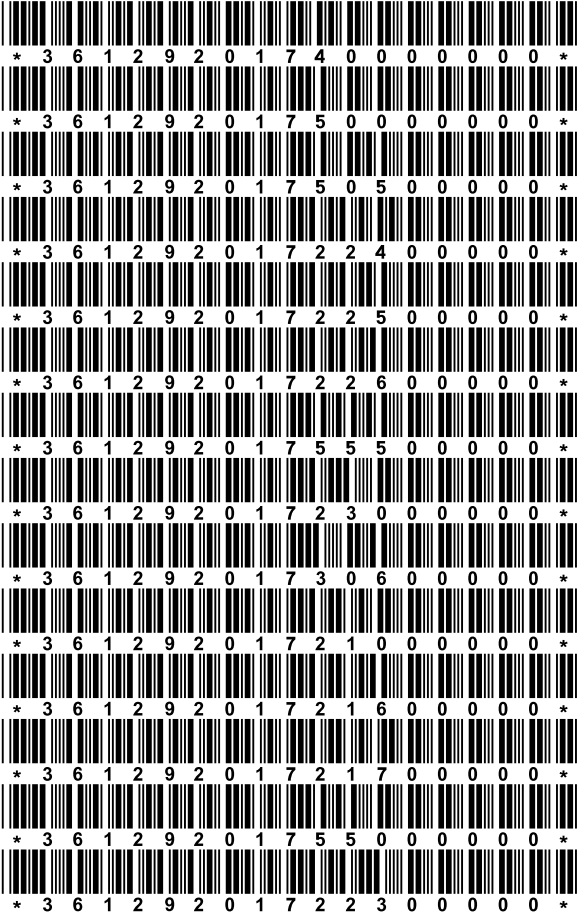
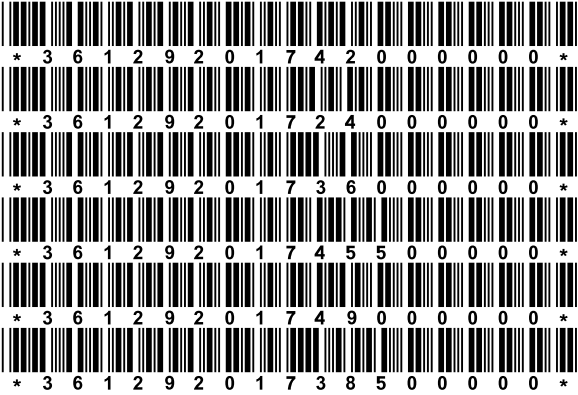
Idaho State Insurance Fund
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

EXPLANATION:

BAR CODE:

1.
2.
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8. The data for this supplement is not required to be filed.
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12. The data for this supplement is not required to be filed.
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32. The data for this supplement is not required to be filed.
33. The data for this supplement is not required to be filed.
34. The data for this supplement is not required to be filed.
35. The data for this supplement is not required to be filed.



Idaho State Insurance Fund
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Claims Receivable.....	125,835		125,835	124,383
2505. NCCI reinsurance pool receivable.....	175,204		175,204	
2506. Claims Third Party Receivable.....			0	0
2507. Other Receivables.....			0	35,903
2597. Summary of remaining write-ins for Line 25.....	301,038	0	301,038	160,286

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	403,032,982	52.0	403,032,982		403,032,982	52.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	24,133,912	3.1	24,133,912		24,133,912	3.1
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	1,190,661	0.2	1,190,661		1,190,661	0.2
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....		0.0			0	0.0
1.43 Revenue and assessment obligations.....	10,715,164	1.4	10,715,164		10,715,164	1.4
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	18,157,597	2.3	18,157,597		18,157,597	2.3
1.512 Issued or guaranteed by FNMA and FHLMC.....	44,538,895	5.7	44,538,895		44,538,895	5.7
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	1,739,875	0.2	1,739,875		1,739,875	0.2
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	2,528,948	0.3	2,528,948		2,528,948	0.3
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	106,346,182	13.7	106,346,182		106,346,182	13.7
2.2 Unaffiliated non-U.S. securities (including Canada).....	22,295,271	2.9	22,295,271		22,295,271	2.9
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	99,797,427	12.9	99,797,427		99,797,427	12.9
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	2,000,000	0.3	2,000,000		2,000,000	0.3
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....	50,540	0.0	50,540		50,540	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	38,702,096	5.0	38,702,096		38,702,096	5.0
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	775,229,552	100.0	775,229,552	0	775,229,552	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		2,000,000
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		2,000,000
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		2,000,000

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		678,058,650
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		212,589,370
3.	Accrual of discount.....		757,686
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	1,119,463	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	16,910,261	
4.4	Part 4, Column 11.....	(8,169,767)	9,859,957
5.	Total gain (loss) on disposals, Part 4, Column 19.....		11,259,423
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		176,345,049
7.	Deduct amortization of premium.....		976,774
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	295,382	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	430,964	
9.4	Part 4, Column 13.....		726,346
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		734,476,916
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		734,476,916

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	421,190,579	421,712,505	418,255,722	416,000,326
	2. Canada.....	1,789,936	1,868,571	1,807,756	1,800,000
	3. Other Countries.....	22,343,976	22,854,741	22,324,306	22,437,000
	4. Totals.....	445,324,491	446,435,817	442,387,784	440,237,326
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	1,190,661	1,515,271	1,182,222	1,240,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....				
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	56,993,935	58,123,605	56,956,126	56,723,059
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (Unaffiliated)	8. United States.....	108,875,131	113,229,111	108,865,539	108,841,773
	9. Canada.....	3,370,392	3,679,075	3,374,207	3,387,000
	10. Other Countries.....	18,924,879	19,550,144	18,987,896	18,885,000
	11. Totals.....	131,170,402	136,458,329	131,227,641	131,113,773
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	634,679,489	642,533,021	631,753,773	629,314,158
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	0	0	0	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	95,197,623	95,197,623	56,169,243	
	21. Canada.....	601,733	601,733	466,327	
	22. Other Countries.....	3,998,070	3,998,070	2,969,205	
	23. Totals.....	99,797,427	99,797,427	59,604,775	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	99,797,427	99,797,427	59,604,775	
	26. Total Stocks.....	99,797,427	99,797,427	59,604,775	
	27. Total Bonds and Stocks.....	734,476,916	742,330,448	691,358,548	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	9,436,107	298,968,098	83,328,792	8,389,143	21,068,439	XXX	421,190,579	66.4	388,071,684	65.9	421,190,579	
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	9,436,107	298,968,098	83,328,792	8,389,143	21,068,439	XXX	421,190,579	66.4	388,071,684	65.9	421,190,579	0
2. All Other Governments												
2.1 NAIC 1.....	5,911,644	9,211,963	5,138,651	12,915	64,421	XXX	20,339,593	3.2	18,717,630	3.2	20,339,593	
2.2 NAIC 2.....		875,568	1,524,833	443,846	950,072	XXX	3,794,319	0.6	4,163,536	0.7	3,794,319	
2.3 NAIC 3.....						XXX	0	0.0		0.0		
2.4 NAIC 4.....						XXX	0	0.0		0.0		
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	5,911,644	10,087,531	6,663,484	456,760	1,014,493	XXX	24,133,912	3.8	22,881,166	3.9	24,133,912	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....			28,316	180,908	550,283	XXX	759,507	0.1	1,060,237	0.2	759,507	
3.2 NAIC 2.....		300,999		130,155		XXX	431,154	0.1	128,975	0.0	431,154	
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	0	300,999	28,316	311,063	550,283	XXX	1,190,661	0.2	1,189,212	0.2	1,190,661	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....						XXX	0	0.0		0.0		
4.2 NAIC 2.....						XXX	0	0.0		0.0		
4.3 NAIC 3.....						XXX	0	0.0		0.0		
4.4 NAIC 4.....						XXX	0	0.0		0.0		
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	8,564,408	27,197,160	14,058,128	6,043,585	1,130,654	XXX	56,993,935	9.0	55,504,377	9.4	56,993,935	
5.2 NAIC 2.....						XXX	0	0.0		0.0		
5.3 NAIC 3.....						XXX	0	0.0		0.0		
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....						XXX	0	0.0		0.0		
5.7 Totals.....	8,564,408	27,197,160	14,058,128	6,043,585	1,130,654	XXX	56,993,935	9.0	55,504,377	9.4	56,993,935	0

9015

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	7,148,435	33,305,410	24,407,288	3,731,642	6,442,048	XXX.....	75,034,823	11.8	66,602,553	11.3	74,034,823	1,000,000
6.2 NAIC 2.....	3,303,357	15,700,608	26,080,270	3,672,003	5,656,626	XXX.....	54,412,865	8.6	53,655,535	9.1	54,412,865	
6.3 NAIC 3.....	19,557	348,682	607,508	405,883	132,130	XXX.....	1,513,761	0.2	789,446	0.1	1,513,761	
6.4 NAIC 4.....				124,635	84,317	XXX.....	208,953	0.0	208,965	0.0	208,953	
6.5 NAIC 5.....						XXX.....	0	0.0		0.0		
6.6 NAIC 6.....						XXX.....	0	0.0		0.0		
6.7 Totals.....	10,471,350	49,354,701	51,095,066	7,934,163	12,315,121	XXX.....	131,170,402	20.7	121,256,499	20.6	130,170,402	1,000,000
7. Hybrid Securities												
7.1 NAIC 1.....						XXX.....	0	0.0		0.0		
7.2 NAIC 2.....						XXX.....	0	0.0		0.0		
7.3 NAIC 3.....						XXX.....	0	0.0		0.0		
7.4 NAIC 4.....						XXX.....	0	0.0		0.0		
7.5 NAIC 5.....						XXX.....	0	0.0		0.0		
7.6 NAIC 6.....						XXX.....	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						XXX.....	0	0.0		0.0		
8.2 NAIC 2.....						XXX.....	0	0.0		0.0		
8.3 NAIC 3.....						XXX.....	0	0.0		0.0		
8.4 NAIC 4.....						XXX.....	0	0.0		0.0		
8.5 NAIC 5.....						XXX.....	0	0.0		0.0		
8.6 NAIC 6.....						XXX.....	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.2 NAIC 2.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.3 NAIC 3.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.4 NAIC 4.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.5 NAIC 5.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.6 NAIC 6.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.7 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1.....	(d).....31,060,594	.....368,682,631	.....126,961,176	.....18,358,193	.....29,255,844	.....0	.....574,318,437	.....90.5	.....XXX	.....XXX	.....573,318,437	.....1,000,000
10.2 NAIC 2.....	(d).....3,303,357	.....16,877,175	.....27,605,103	.....4,246,004	.....6,606,698	.....0	.....58,638,338	.....9.2	.....XXX	.....XXX	.....58,638,338	.....0
10.3 NAIC 3.....	(d).....19,557	.....348,682	.....607,508	.....405,883	.....132,130	.....0	.....1,513,761	.....0.2	.....XXX	.....XXX	.....1,513,761	.....0
10.4 NAIC 4.....	(d).....0	.....0	.....0	.....124,635	.....84,317	.....0	.....208,953	.....0.0	.....XXX	.....XXX	.....208,953	.....0
10.5 NAIC 5.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
10.6 NAIC 6.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
10.7 Totals.....	.....34,383,509	.....385,908,489	.....155,173,787	.....23,134,715	.....36,078,989	.....0	(b).....634,679,489	.....100.0	.....XXX	.....XXX	.....633,679,489	.....1,000,000
10.8 Line 10.7 as a % of Col. 7.....	.....5.4	.....60.8	.....24.4	.....3.6	.....5.7	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....99.8	.....0.2
11. Total Bonds Prior Year												
11.1 NAIC 1.....	.....43,707,627	.....321,343,937	.....124,168,478	.....15,926,878	.....24,809,561	.....	.....XXX	.....XXX	.....529,956,481	.....90.0	.....529,956,481	.....
11.2 NAIC 2.....	.....2,602,408	.....19,492,090	.....25,652,774	.....3,092,294	.....7,108,480	.....	.....XXX	.....XXX	.....57,948,046	.....9.8	.....57,948,046	.....
11.3 NAIC 3.....	.....	.....164,985	.....255,240	.....353,210	.....16,010	.....	.....XXX	.....XXX	.....789,446	.....0.1	.....789,446	.....
11.4 NAIC 4.....	.....3,068	.....83,718	.....122,179	.....	.....	.....	.....XXX	.....XXX	.....208,965	.....0.0	.....208,965	.....
11.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....XXX	.....XXX	(c).....0	.....0.0	.....	.....
11.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....XXX	.....XXX	(c).....0	.....0.0	.....	.....
11.7 Totals.....	.....46,313,103	.....341,084,731	.....150,198,671	.....19,372,382	.....31,934,051	.....0	.....XXX	.....XXX	(b)....588,902,939	.....100.0	.....588,902,939	.....0
11.8 Line 11.7 as a % of Col. 9.....	.....7.9	.....57.9	.....25.5	.....3.3	.....5.4	.....0.0	.....XXX	.....XXX	.....100.0	.....XXX	.....100.0	.....0.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1.....	.....30,060,594	.....368,682,631	.....126,961,176	.....18,358,193	.....29,255,844	.....	.....573,318,437	.....90.3	.....529,956,481	.....90.0	.....573,318,437	.....XXX
12.2 NAIC 2.....	.....3,303,357	.....16,877,175	.....27,605,103	.....4,246,004	.....6,606,698	.....	.....58,638,338	.....9.2	.....57,948,046	.....9.8	.....58,638,338	.....XXX
12.3 NAIC 3.....	.....19,557	.....348,682	.....607,508	.....405,883	.....132,130	.....	.....1,513,761	.....0.2	.....789,446	.....0.1	.....1,513,761	.....XXX
12.4 NAIC 4.....	.....	.....	.....	.....124,635	.....84,317	.....	.....208,953	.....0.0	.....208,965	.....0.0	.....208,953	.....XXX
12.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
12.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
12.7 Totals.....	.....33,383,509	.....385,908,489	.....155,173,787	.....23,134,715	.....36,078,989	.....0	.....633,679,489	.....99.8	.....588,902,939	.....100.0	.....633,679,489	.....XXX
12.8 Line 12.7 as a % of Col. 7.....	.....5.3	.....60.9	.....24.5	.....3.7	.....5.7	.....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.....	.....5.3	.....60.8	.....24.4	.....3.6	.....5.7	.....0.0	.....99.8	.....XXX	.....XXX	.....XXX	.....99.8	.....XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1.....	.....1,000,000	.....	.....	.....	.....	.....	.....1,000,000	.....0.2	.....0	.....0.0	.....XXX	.....1,000,000
13.2 NAIC 2.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.7 Totals.....	.....1,000,000	.....0	.....0	.....0	.....0	.....0	.....1,000,000	.....0.2	.....0	.....0.0	.....XXX	.....1,000,000
13.8 Line 13.7 as a % of Col. 7.....	.....100.0	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10.....	.....0.2	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....0.2	.....XXX	.....XXX	.....XXX	.....XXX	.....0.2

(a) Includes \$......0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

SIIS

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.1	Issuer Obligations.....	7,424,192	292,852,602	79,026,739	4,361,936	19,367,513	.XXX.	403,032,982	63.5	372,247,658	63.2	403,032,982	
1.2	Residential Mortgage-Backed Securities.....	2,011,915	6,115,496	4,302,054	4,027,207	1,700,925	.XXX.	18,157,597	2.9	15,824,026	2.7	18,157,597	
1.3	Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
1.4	Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
1.5	Totals.....	9,436,107	298,968,098	83,328,792	8,389,143	21,068,439	.XXX.	421,190,579	66.4	388,071,684	65.9	421,190,579	0
2.	All Other Governments												
2.1	Issuer Obligations.....	5,911,644	10,087,531	6,663,484	456,760	1,014,493	.XXX.	24,133,912	3.8	22,881,166	3.9	24,133,912	
2.2	Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
2.3	Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
2.4	Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
2.5	Totals.....	5,911,644	10,087,531	6,663,484	456,760	1,014,493	.XXX.	24,133,912	3.8	22,881,166	3.9	24,133,912	0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.1	Issuer Obligations.....		300,999	28,316	311,063	550,283	.XXX.	1,190,661	0.2	1,189,212	0.2	1,190,661	
3.2	Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
3.3	Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
3.4	Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
3.5	Totals.....	0	300,999	28,316	311,063	550,283	.XXX.	1,190,661	0.2	1,189,212	0.2	1,190,661	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations.....						.XXX.	0	0.0		0.0		
4.2	Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
4.3	Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
4.4	Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
4.5	Totals.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations.....	1,745,153	7,171,041	1,433,624		365,346	.XXX.	10,715,164	1.7	12,321,520	2.1	10,715,164	
5.2	Residential Mortgage-Backed Securities.....	6,685,514	19,398,774	11,658,829	6,030,990	764,789	.XXX.	44,538,895	7.0	41,763,906	7.1	44,538,895	
5.3	Commercial Mortgage-Backed Securities.....	133,741	627,346	965,675	12,595	518	.XXX.	1,739,875	0.3	1,418,951	0.2	1,739,875	
5.4	Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
5.5	Totals.....	8,564,408	27,197,160	14,058,128	6,043,585	1,130,654	.XXX.	56,993,935	9.0	55,504,377	9.4	56,993,935	0
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	Issuer Obligations.....	10,294,676	47,610,057	49,710,831	7,638,706	12,140,654	.XXX.	127,394,924	20.1	118,550,989	20.1	126,394,924	1,000,000
6.2	Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
6.3	Commercial Mortgage-Backed Securities.....	176,674	1,744,644	1,384,235	295,457	174,467	.XXX.	3,775,478	0.6	2,705,510	0.5	3,775,478	
6.4	Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
6.5	Totals.....	10,471,350	49,354,701	51,095,066	7,934,163	12,315,121	.XXX.	131,170,402	20.7	121,256,499	20.6	130,170,402	1,000,000
7.	Hybrid Securities												
7.1	Issuer Obligations.....						.XXX.	0	0.0		0.0		
7.2	Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
7.3	Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
7.4	Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
7.5	Totals.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates												
8.1	Issuer Obligations.....						.XXX.	0	0.0		0.0		
8.2	Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
8.3	Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
8.4	Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
8.5	Totals.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.6	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations.....	25,375,665	358,022,230	136,862,994	12,768,465	33,438,289	XXX	566,467,643	89.3	XXX	XXX	565,467,643	1,000,000
10.2 Residential Mortgage-Backed Securities.....	8,697,429	25,514,270	15,960,883	10,058,197	2,465,714	XXX	62,696,492	9.9	XXX	XXX	62,696,492	0
10.3 Commercial Mortgage-Backed Securities.....	310,415	2,371,990	2,349,911	308,052	174,986	XXX	5,515,353	0.9	XXX	XXX	5,515,353	0
10.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals.....	34,383,509	385,908,489	155,173,787	23,134,715	36,078,989	0	634,679,489	100.0	XXX	XXX	633,679,489	1,000,000
10.7 Line 10.6 as a % of Col. 7.....	5.4	60.8	24.4	3.6	5.7	0.0	100.0	XXX	XXX	XXX	99.8	0.2
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	37,663,777	314,574,163	133,257,256	11,331,019	30,364,330	XXX	XXX	XXX	527,190,545	89.5	527,190,545	
11.2 Residential Mortgage-Backed Securities.....	8,547,889	24,840,558	14,658,829	7,992,678	1,547,978	XXX	XXX	XXX	57,587,932	9.8	57,587,932	
11.3 Commercial Mortgage-Backed Securities.....	101,437	1,670,009	2,282,587	48,685	21,742	XXX	XXX	XXX	4,124,461	0.7	4,124,461	
11.4 Other Loan-Backed and Structured Securities.....						XXX	XXX	XXX	0	0.0		
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
11.6 Totals.....	46,313,103	341,084,731	150,198,671	19,372,382	31,934,051	0	XXX	XXX	588,902,939	100.0	588,902,939	0
11.7 Line 11.6 as a % of Col. 9.....	7.9	57.9	25.5	3.3	5.4	0.0	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....	24,375,665	358,022,230	136,862,994	12,768,465	33,438,289	XXX	565,467,643	89.1	527,190,545	89.5	565,467,643	XXX
12.2 Residential Mortgage-Backed Securities.....	8,697,429	25,514,270	15,960,883	10,058,197	2,465,714	XXX	62,696,492	9.9	57,587,932	9.8	62,696,492	XXX
12.3 Commercial Mortgage-Backed Securities.....	310,415	2,371,990	2,349,911	308,052	174,986	XXX	5,515,353	0.9	4,124,461	0.7	5,515,353	XXX
12.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0	0	0.0	0	XXX
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
12.6 Totals.....	33,383,509	385,908,489	155,173,787	23,134,715	36,078,989	0	633,679,489	99.8	588,902,939	100.0	633,679,489	XXX
12.7 Line 12.6 as a % of Col. 7.....	5.3	60.9	24.5	3.7	5.7	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.....	5.3	60.8	24.4	3.6	5.7	0.0	99.8	XXX	XXX	XXX	99.8	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations.....	1,000,000					XXX	1,000,000	0.2	0	0.0	XXX	1,000,000
13.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0	0	0.0	XXX	0
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
13.6 Totals.....	1,000,000	0	0	0	0	0	1,000,000	0.2	0	0.0	XXX	1,000,000
13.7 Line 13.6 as a % of Col. 7.....	100.0	0.0	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	0.2	0.0	0.0	0.0	0.0	0.0	0.2	XXX	XXX	XXX	XXX	0.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

\$10

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	3,702,894	1,301,875		2,401,019	
2. Cost of short-term investments acquired.....	122,532,557	122,532,557			
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	(0)	(0)			
6. Deduct consideration received on disposals.....	126,235,451	126,235,451			
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	(0)	(2,401,019)	0	2,401,019	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	(0)	(2,401,019)	0	2,401,019	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

\$15

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	0			
2. Cost of cash equivalents acquired.....	788,129		788,129	
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	0			
6. Deduct consideration received on disposals.....	0			
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	788,129	0	788,129	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	788,129	0	788,129	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than- Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
Home Office Building.....	Boise.....	ID.....	06/12/1990.	06/11/1989.	.....5,067,247	.....	.....1,000,000	.....	.....	.....	.....	.....0	.....	.....1,373,488	.....1,009,487
Home Office Lot.....	Boise.....	ID.....	06/12/1990.	06/11/1989.	.....1,000,000	.....	.....1,000,000	.....	.....	.....	.....	.....0	.....	.....	.....
0299999. Properties Occupied by the Reporting Entity - Administrative.....6,067,247	.....0	.....2,000,000	.....0	.....0	.....0	.....0	.....0	.....0	.....1,373,488	.....1,009,487
0399999. Total - Properties Occupied by the Reporting Entity.....6,067,247	.....0	.....2,000,000	.....0	.....0	.....0	.....0	.....0	.....0	.....1,373,488	.....1,009,487
0699999. Totals.....6,067,247	.....0	.....2,000,000	.....0	.....0	.....0	.....0	.....0	.....0	.....1,373,488	.....1,009,487

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

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	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																						
912810	ED	6	US TREASURY BONDS.....	1	2,247,211	109.898	1,868,273	1,700,000	1,781,371	(46,963)	8.125	5.081	FA.....	51,797	138,125	03/22/2006.	08/15/2019.
912810	QE	1	US TREASURY BONDS.....	..	.....	1	738,753	132.981	997,354	750,000	740,371	.....	243	.....	4.625	4.775	FA.....	13,008	34,688	03/31/2010.	02/15/2040.
912810	QH	4	US TREASURY BONDS.....	..	.....	1	502,420	128.938	644,688	500,000	502,085	.....	(54)	.....	4.375	4.393	MN.....	2,780	21,875	07/30/2010.	05/15/2040.
912810	QK	7	US TREASURY BONDS.....	..	.....	1	1,197,422	120.484	1,566,297	1,300,000	1,211,407	.....	2,265	.....	3.875	4.399	FA.....	18,891	50,375	10/29/2010.	08/15/2040.
912810	QL	5	US TREASURY BONDS.....	..	.....	1	1,176,942	127.000	1,524,000	1,200,000	1,180,013	.....	499	.....	4.250	4.414	MN.....	6,481	51,000	01/31/2011.	11/15/2040.
912810	QU	5	US TREASURY BONDS.....	..	.....	1	803,656	107.496	859,969	800,000	803,181	.....	(88)	.....	3.125	3.126	FA.....	9,375	25,000	02/29/2012.	02/15/2042.
912810	QW	1	US TREASURY BONDS.....	..	.....	1	1,243,711	105.254	1,210,420	1,150,000	1,236,722	.....	(2,542)	.....	3.000	2.600	MN.....	4,384	34,500	03/31/2015.	05/15/2042.
912810	RK	6	US TREASURY BONDS.....	..	.....	1	1,145,117	95.332	1,191,650	1,250,000	1,150,002	.....	2,378	.....	2.500	2.952	FA.....	11,719	31,250	01/29/2016.	02/15/2045.
912810	RP	5	US TREASURY BONDS.....	..	.....	1	503,672	105.020	525,098	500,000	503,509	.....	(80)	.....	3.000	2.985	MN.....	1,906	15,000	12/09/2015.	11/15/2045.
912810	RQ	3	US TREASURY BONDS.....	..	.....	1	1,216,016	95.160	1,189,503	1,250,000	1,217,363	.....	775	.....	2.500	2.649	FA.....	11,719	31,250	03/31/2016.	02/15/2046.
912810	RT	7	US TREASURY BONDS.....	..	.....	1	3,144,834	90.207	3,076,059	3,410,000	3,147,651	.....	2,688	.....	2.250	2.662	FA.....	28,772	37,350	09/29/2017.	08/15/2046.
912810	FD	5	US TREASURY INFLATION INDEX.....	..	.....	1	813,109	200.095	990,472	495,000	872,462	.....	15,102	.....	3.625	1.798	AO.....	5,789	27,087	12/09/2015.	04/15/2028.
912810	FH	6	US TREASURY INFLATION INDEX.....	..	.....	1	1,110,789	204.555	1,258,010	615,000	1,143,617	.....	18,456	.....	3.875	1.363	AO.....	7,564	35,394	10/06/2016.	04/15/2029.
912810	FQ	6	US TREASURY INFLATION INDEX.....	..	.....	1	442,208	192.237	480,591	250,000	458,690	.....	6,950	.....	3.375	0.667	AO.....	2,480	11,606	07/28/2016.	04/15/2032.
912810	FR	4	US TREASURY INFLATION INDEX.....	..	.....	1	1,460,208	149.120	1,811,810	1,215,000	1,449,386	.....	31,038	.....	2.375	5.852	JJ.....	17,341	35,835	08/31/2017.	01/15/2025.
912810	FS	2	US TREASURY INFLATION INDEX.....	..	.....	1	938,875	139.790	1,258,107	900,000	1,129,941	.....	22,374	.....	2.000	1.935	JJ.....	10,273	22,046	07/28/2016.	01/15/2026.
912810	PS	1	US TREASURY INFLATION INDEX.....	..	.....	1	791,351	143.220	1,052,665	735,000	921,287	.....	17,993	.....	2.375	2.111	JJ.....	9,813	21,042	12/09/2015.	01/15/2027.
912810	PV	4	US TREASURY INFLATION INDEX.....	..	.....	1	810,224	132.334	1,005,735	760,000	911,756	.....	17,898	.....	1.750	1.563	JJ.....	7,191	15,433	10/06/2016.	01/15/2028.
912810	PZ	5	US TREASURY INFLATION INDEX.....	..	.....	1	869,820	139.362	1,135,802	815,000	975,411	.....	17,880	.....	2.500	2.097	JJ.....	10,750	21,164	08/31/2017.	01/15/2029.
912810	QF	8	US TREASURY INFLATION INDEX.....	..	.....	1	526,241	148.499	631,121	425,000	554,271	.....	9,574	.....	2.125	1.361	FA.....	3,865	9,802	03/27/2017.	02/15/2040.
912810	QP	6	US TREASURY INFLATION INDEX.....	..	.....	1	761,033	147.581	819,072	555,000	774,962	.....	10,995	.....	2.127	0.894	FA.....	4,986	10,970	10/26/2017.	02/15/2041.
912810	QV	3	US TREASURY INFLATION INDEX.....	..	.....	1	988,782	110.224	1,107,756	1,005,000	1,032,431	.....	21,209	.....	0.750	1.044	FA.....	3,086	7,389	03/27/2017.	02/15/2042.
912810	RA	8	US TREASURY INFLATION INDEX.....	..	.....	1	622,395	104.978	766,339	730,000	674,013	.....	15,666	.....	0.625	1.318	FA.....	1,836	4,824	07/28/2016.	02/15/2043.
912810	RF	7	US TREASURY INFLATION INDEX.....	..	.....	1	1,269,773	122.183	1,392,885	1,140,000	1,302,563	.....	21,518	.....	1.375	1.022	FA.....	6,221	14,129	10/31/2017.	02/15/2044.
912810	RL	4	US TREASURY INFLATION INDEX.....	..	.....	1	1,239,836	105.273	1,389,606	1,320,000	1,294,430	.....	26,062	.....	0.750	1.038	FA.....	3,889	9,452	04/28/2017.	02/15/2045.
912810	RR	1	US TREASURY INFLATION INDEX.....	..	.....	1	989,383	111.208	1,034,238	930,000	1,017,881	.....	19,419	.....	1.000	0.794	FA.....	3,631	9,542	01/31/2017.	02/15/2046.
912810	RW	0	US TREASURY INFLATION INDEX.....	..	.....	1	1,012,033	106.183	1,067,140	1,005,000	1,024,659	.....	12,664	.....	0.875	0.886	FA.....	3,370	3,040	11/29/2017.	02/15/2047.
912828	2L	3	US TREASURY INFLATION INDEX.....	..	.....	1	1,986,761	100.299	2,005,983	2,000,000	1,997,845	.....	10,608	.....	0.375	0.477	JJ.....	3,473	.....	11/29/2017.	07/15/2027.
912828	B2	5	US TREASURY INFLATION INDEX.....	..	.....	1	2,427,290	107.565	2,473,994	2,300,000	2,479,825	.....	41,161	.....	0.625	0.285	JJ.....	6,979	12,113	06/26/2017.	01/15/2024.
912828	C9	9	US TREASURY INFLATION INDEX.....	..	.....	1	2,888,710	105.031	2,961,887	2,820,000	2,977,748	.....	57,821	.....	0.125	(0.123)	AO.....	785	3,543	04/28/2017.	04/15/2019.
912828	H4	5	US TREASURY INFLATION INDEX.....	..	.....	1	2,312,958	103.219	2,394,684	2,320,000	2,411,120	.....	47,241	.....	0.250	0.282	JJ.....	2,774	5,781	06/26/2017.	01/15/2025.
912828	JX	9	US TREASURY INFLATION INDEX.....	..	.....	1	840,404	117.252	832,490	710,000	836,041	.....	16,316	.....	2.125	(0.362)	JJ.....	7,960	17,082	07/28/2016.	01/15/2019.
912828	K3	3	US TREASURY INFLATION INDEX.....	..	.....	1	2,813,747	105.114	2,916,913	2,775,000	2,916,151	.....	57,080	.....	0.125	0.233	AO.....	773	3,617	03/27/2017.	04/15/2020.
912828	LA	6	US TREASURY INFLATION INDEX.....	..	.....	1	909,010	119.110	976,698	820,000	964,220	.....	16,975	.....	1.875	0.682	JJ.....	8,157	15,118	04/28/2017.	07/15/2019.
912828	MF	4	US TREASURY INFLATION INDEX.....	..	.....	1	997,078	117.052	1,152,967	985,000	1,125,713	.....	22,478	.....	1.375	1.270	JJ.....	7,095	15,225	04/30/2010.	01/15/2020.
912828	N7	1	US TREASURY INFLATION INDEX.....	..	.....	1	2,110,509	105.471	2,146,326	2,035,000	2,172,072	.....	41,465	.....	0.625	0.258	JJ.....	6,063	12,377	03/27/2017.	01/15/2026.
912828	NM	8	US TREASURY INFLATION INDEX.....	..	.....	1	1,713,551	116.787	1,827,715	1,565,000	1,801,466	.....	34,865	.....	1.250	0.491	JJ.....	10,165	21,248	07/31/2017.	07/15/2020.
912828	PP	9	US TREASURY INFLATION INDEX.....	..	.....	1	1,956,215	116.124	2,032,173	1,750,000	2,019,730	.....	39,480	.....	1.125	0.304	JJ.....	10,195	21,878	08/31/2016.	01/15/2021.
912828	Q6	0	US TREASURY INFLATION INDEX.....	..	.....	1	2,664,894	103.645	2,689,591	2,595,000	2,716,852	.....	47,424	.....	0.125	(0.061)	AO.....	714	2,833	10/26/2017.	04/15/2021.
912828	QV	5	US TREASURY INFLATION INDEX.....	..	.....	1	2,189,171	111.546	2,234,380	2,003,100	2,247,780	.....	41,491	.....	0.627	(0.132)	JJ.....	6,308	12,058	07/31/2017.	07/15/2021.
912828	S5	0	US TREASURY INFLATION INDEX.....	..	.....	1	1,968,944	100.547	1,990,822	1,980,000	2,011,358	.....	36,349	.....	0.125	0.282	JJ.....	1,170	2,038	04/28/2017.	07/15/2026.
912828	SA	9	US TREASURY INFLATION INDEX.....	..	.....	1	2,314,476	108.543	2,357,446	2,171,900	2,393,110	.....	43,989	.....	0.125	(0.162)	JJ.....	1,359	2,614	07/31/2017.	01/15/2022.

SCHEDULE D - PART 1

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

E10.1

1	2			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						8	9			12	13	14	15	16	17	18	19	20	21	22
	3 4 5																			
CUSIP Identification	Description			NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
912828	TE	0	US TREASURY INFLATION INDEX.....	1	2,384,526	107.118	2,442,292	2,280,000	2,467,169	47,812	(4,843)			0.125	(0.077)	JJ	1,404	2,924	06/26/2017.	07/15/2022.
912828	UH	1	US TREASURY INFLATION INDEX.....	1	2,324,464	106.033	2,433,460	2,295,000	2,434,670	48,606	3,462			0.125	0.279	JJ	1,408	2,956	03/30/2017.	01/15/2023.
912828	V4	9	US TREASURY INFLATION INDEX.....	1	1,953,401	101.377	1,976,855	1,950,000	1,982,179	28,389	388			0.375	0.427	JJ	3,429	3,123	10/26/2017.	01/15/2027.
912828	VM	9	US TREASURY INFLATION INDEX.....	1	2,305,011	106.789	2,450,797	2,295,000	2,419,510	47,258	2,523			0.375	0.481	JJ	4,189	8,309	03/27/2017.	07/15/2023.
912828	WU	0	US TREASURY INFLATION INDEX.....	1	2,351,808	102.661	2,463,873	2,400,000	2,447,260	45,469	6,403			0.125	0.422	JJ	1,431	2,736	10/26/2017.	07/15/2024.
912828	X3	9	US TREASURY INFLATION INDEX.....	1	2,563,429	100.712	2,563,114	2,545,000	2,579,677	16,981	(734)			0.125	0.140	AO	683	926	12/28/2017.	04/15/2022.
912828	XL	9	US TREASURY INFLATION INDEX.....	1	2,375,885	104.173	2,489,733	2,390,000	2,457,307	45,406	3,583			0.375	0.538	JJ	4,281	7,883	10/26/2017.	07/15/2025.
912828	2A	7	US TREASURY NOTES.....	1	1,193,217	93.039	1,135,077	1,220,000	1,196,330		2,523			1.500	1.751	FA	6,863	18,300	10/06/2016.	08/15/2026.
912828	2B	5	US TREASURY NOTES.....	1	6,471,563	98.231	6,384,983	6,500,000	6,484,301		9,563			0.750	0.902	FA	18,281	48,750	08/31/2016.	08/15/2019.
912828	2G	4	US TREASURY NOTES.....	1	9,417,885	98.324	9,291,637	9,450,000	9,431,308		10,837			0.875	0.995	MS	24,441	82,688	10/06/2016.	09/15/2019.
912828	2J	8	US TREASURY NOTES.....	1	9,000,000	98.930	8,903,673	9,000,000	9,000,000					1.500	1.506	JJ	61,997		07/31/2017.	07/15/2020.
912828	2P	4	US TREASURY NOTES.....	1	5,010,156	98.645	4,932,225	5,000,000	5,009,342		(814)			1.875	1.841	JJ	38,978		07/31/2017.	07/31/2022.
912828	2Q	2	US TREASURY NOTES.....	1	7,014,219	98.895	6,922,615	7,000,000	7,012,642		(1,577)			1.500	1.435	FA	39,375		08/31/2017.	08/15/2020.
912828	2R	0	US TREASURY NOTES.....	1	2,946,211	98.594	2,957,814	3,000,000	2,947,085		874			2.250	2.472	FA	25,313		10/27/2017.	08/15/2027.
912828	2V	1	US TREASURY NOTES.....	1	6,456,836	98.574	6,407,323	6,500,000	6,460,535		3,699			1.375	1.612	MS	26,417		09/29/2017.	09/15/2020.
912828	3C	2	US TREASURY NOTES.....	1	5,977,734	99.129	5,947,734	6,000,000	5,978,501		767			2.000	2.089	AO	20,221		10/27/2017.	10/31/2022.
912828	3L	2	US TREASURY NOTES.....	1	3,487,832	99.711	3,489,882	3,500,000	3,487,876		44			1.875	2.006	JD	2,885		12/28/2017.	12/15/2020.
912828	A3	4	US TREASURY NOTES.....	1	1,502,168	99.512	1,492,676	1,500,000	1,500,673		(729)			1.250	1.204	MN	1,597	18,750	12/09/2015.	11/30/2018.
912828	B3	3	US TREASURY NOTES.....	1	5,501,719	99.633	5,479,804	5,500,000	5,500,389		(354)			1.500	1.499	JJ	34,300	82,500	02/28/2014.	01/31/2019.
912828	C6	5	US TREASURY NOTES.....	1	2,487,500	99.707	2,492,675	2,500,000	2,496,786		2,532			1.625	1.737	MS	10,268	40,625	03/31/2014.	03/31/2019.
912828	D7	2	US TREASURY NOTES.....	1	1,996,250	99.672	1,993,438	2,000,000	1,997,974		528			2.000	2.039	FA	13,481	40,000	08/29/2014.	08/31/2021.
912828	F3	9	US TREASURY NOTES.....	1	3,494,805	99.773	3,492,069	3,500,000	3,498,134		1,043			1.750	1.789	MS	15,481	61,250	09/30/2014.	09/30/2019.
912828	G3	8	US TREASURY NOTES.....	1	1,578,516	99.484	1,492,266	1,500,000	1,556,420		(7,688)			2.250	1.675	MN	4,289	33,750	01/30/2015.	11/15/2024.
912828	HR	4	US TREASURY NOTES.....	1	1,364,125	100.261	1,403,648	1,400,000	1,399,462		4,281			3.500	3.852	FA	18,375	49,000	04/30/2008.	02/15/2018.
912828	J4	3	US TREASURY NOTES.....	1	1,990,625	98.469	1,969,376	2,000,000	1,994,287		1,310			1.750	1.830	FA	11,796	35,000	02/27/2015.	02/28/2022.
912828	KD	1	US TREASURY NOTES.....	1	2,807,907	100.996	3,080,381	3,050,000	3,015,536		29,486			2.750	3.823	FA	31,453	83,875	04/30/2009.	02/15/2019.
912828	L5	7	US TREASURY NOTES.....	1	1,999,375	97.996	1,959,922	2,000,000	1,999,568		87			1.750	1.762	MS	8,846	35,000	09/30/2015.	09/30/2022.
912828	LJ	7	US TREASURY NOTES.....	1	3,785,032	102.781	3,957,080	3,850,000	3,837,312		7,436			3.625	3.873	FA	52,336	139,563	10/30/2009.	08/15/2019.
912828	LY	4	US TREASURY NOTES.....	1	961,880	102.750	1,027,500	1,000,000	991,634		4,233			3.375	3.880	MN	4,289	33,750	11/30/2009.	11/15/2019.
912828	M5	6	US TREASURY NOTES.....	1	5,216,794	99.121	5,060,132	5,105,000	5,196,471		(10,670)			2.250	2.014	MN	14,596	114,863	02/02/2016.	11/15/2025.
912828	M8	0	US TREASURY NOTES.....	1	9,935,156	99.090	9,908,980	10,000,000	9,936,233		1,077			2.000	2.149	MN	17,033		11/30/2017.	11/30/2022.
912828	M9	8	US TREASURY NOTES.....	1	7,989,375	98.996	7,919,688	8,000,000	7,993,705		2,093			1.625	1.660	MN	11,071	130,000	11/30/2015.	11/30/2020.
912828	MP	2	US TREASURY NOTES.....	1	737,024	103.582	776,865	750,000	746,787		1,426			3.625	3.874	FA	10,195	27,188	03/31/2010.	02/15/2020.
912828	N4	8	US TREASURY NOTES.....	1	6,990,703	99.305	6,951,329	7,000,000	6,994,329		1,826			1.750	1.786	JD	61,250	122,500	12/31/2015.	12/31/2020.
912828	N6	3	US TREASURY NOTES.....	1	5,020,313	99.273	4,963,670	5,000,000	5,007,187		(6,854)			1.125	0.988	JJ	25,832	56,250	01/29/2016.	01/15/2019.
912828	ND	8	US TREASURY NOTES.....	1	1,946,322	103.656	1,969,470	1,900,000	1,913,051		(5,217)			3.500	3.222	MN	8,450	66,500	07/30/2010.	05/15/2020.
912828	NT	3	US TREASURY NOTES.....	1	10,144,105	101.746	10,886,833	10,700,000	10,530,958		60,765			2.625	3.285	FA	105,328	280,875	10/29/2010.	08/15/2020.
912828	P4	6	US TREASURY NOTES.....	1	3,955,938	94.438	3,777,500	4,000,000	3,963,508		4,147			1.625	1.754	FA	24,375	65,000	02/29/2016.	02/15/2026.
912828	P5	3	US TREASURY NOTES.....	1	3,184,500	98.789	3,161,251	3,200,000	3,194,076		5,227			0.750	0.918	FA	9,000	24,000	02/29/2016.	02/15/2019.
912828	P8	7	US TREASURY NOTES.....	1	248,818	97.246	243,115	250,000	249,245		233			1.125	1.226	FA	948	2,813	02/29/2016.	02/28/2021.
912828	P9	5	US TREASURY NOTES.....	1	7,026,250	98.996	6,929,727	7,000,000	7,010,753		(8,861)			1.000	0.873	MS	20,691	70,000	03/31/2016.	03/15/2019.
912828	PC	8	US TREASURY NOTES.....	1	5,750,687	101.805	6,210,087	6,100,000	5,986,397		37,121			2.625	3.338	MN	20,347	160,125	01/31/2011.	11/15/2020.
912828	PX	2	US TREASURY NOTES.....	1	1,526,250	104.867	1,573,008	1,500,000	1,509,199		(2,746)			3.625	3.445	FA	20,391	54,375	02/28/2011.	02/15/2021.

SCHEDULE D - PART 1

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

E10.2

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	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
912828	Q7	8	US TREASURY NOTES.....	.....	..	.....	.....1	.....2,511,328	...97.836	.....2,445,898	.....2,500,000	.....2,507,619	.....	.....(2,226)	.....	.....	.....1.375	.....1.285	AO.....	.....5,792	.....34,375	04/29/2016.	04/30/2021.
912828	QN	3	US TREASURY NOTES.....	.....	..	.....	.....1	.....2,795,406	...103.469	.....2,897,126	.....2,800,000	.....2,798,271	.....	......479	.....	.....	.....3.125	.....3.169	MN.....	.....11,119	.....87,500	06/30/2011.	05/15/2021.
912828	R4	4	US TREASURY NOTES.....	.....	..	.....	.....1	.....9,957,813	...98.684	.....9,868,360	.....10,000,000	.....9,980,288	.....	.....14,212	.....	.....	.....0.875	.....1.023	MN.....	.....11,119	.....87,500	05/31/2016.	05/15/2019.
912828	R6	9	US TREASURY NOTES.....	.....	..	.....	.....1	.....2,995,781	...96.867	.....2,906,016	.....3,000,000	.....2,996,696	.....	......579	.....	.....	.....1.625	.....1.653	MN.....	.....4,152	.....48,750	05/31/2016.	05/31/2023.
912828	R8	5	US TREASURY NOTES.....	.....	..	.....	.....1	.....2,010,625	...98.602	.....1,972,032	.....2,000,000	.....2,005,246	.....	.....(3,579)	.....	.....	.....0.875	.....0.695	JD.....	......769	.....17,500	06/30/2016.	06/15/2019.
912828	RC	6	US TREASURY NOTES.....	.....	..	.....	.....1	.....1,120,238	...100.145	.....1,101,590	.....1,100,000	.....1,107,871	.....	.....(2,078)	.....	.....	.....2.125	.....1.929	FA.....	.....8,766	.....23,375	09/30/2011.	08/15/2021.
912828	RE	2	US TREASURY NOTES.....	.....	..	.....	.....1	.....1,036,646	...99.875	.....1,018,725	.....1,020,000	.....1,023,269	.....	.....(4,908)	.....	.....	.....1.500	.....1.015	FA.....	.....5,156	.....15,300	04/02/2015.	08/31/2018.
912828	RR	3	US TREASURY NOTES.....	.....	..	.....	.....1	.....2,023,203	...99.703	.....1,994,062	.....2,000,000	.....2,009,648	.....	.....(2,382)	.....	.....	.....2.000	.....1.879	MN.....	.....5,083	.....40,000	01/17/2012.	11/15/2021.
912828	S2	7	US TREASURY NOTES.....	.....	..	.....	.....1	.....6,539,102	...96.844	.....6,294,847	.....6,500,000	.....6,527,554	.....	.....(7,703)	.....	.....	.....1.125	.....1.004	JD.....	.....36,563	.....73,125	06/30/2016.	06/30/2021.
912828	S4	3	US TREASURY NOTES.....	.....	..	.....	.....1	.....5,499,570	...98.316	.....5,407,402	.....5,500,000	.....5,499,776	.....	......144	.....	.....	.....0.750	.....0.754	JJ.....	.....18,944	.....41,250	07/29/2016.	07/15/2019.
912828	ST	8	US TREASURY NOTES.....	.....	..	.....	.....1	.....3,998,750	...99.207	.....3,968,280	.....4,000,000	.....3,999,168	.....	......418	.....	.....	.....1.250	.....1.270	AO.....	.....8,425	.....25,000	04/28/2017.	04/30/2019.
912828	T3	4	US TREASURY NOTES.....	.....	..	.....	.....1	.....9,488,125	...96.488	.....9,166,389	.....9,500,000	.....9,491,042	.....	.....2,328	.....	.....	.....1.125	.....1.154	MS.....	.....27,012	.....106,875	09/30/2016.	09/30/2021.
912828	T5	9	US TREASURY NOTES.....	.....	..	.....	.....1	.....3,500,820	...98.477	.....3,446,681	.....3,500,000	.....3,500,498	.....	.....(275)	.....	.....	.....1.000	.....0.994	AO.....	.....7,404	.....35,000	10/31/2016.	10/15/2019.
912828	TY	6	US TREASURY NOTES.....	.....	..	.....	.....1	.....2,904,609	...97.453	.....2,923,593	.....3,000,000	.....2,950,229	.....	.....9,640	.....	.....	.....1.625	.....1.994	MN.....	.....6,195	.....48,750	01/31/2013.	11/15/2022.
912828	U2	4	US TREASURY NOTES.....	.....	..	.....	.....1	.....2,885,625	...96.777	.....2,903,319	.....3,000,000	.....2,896,059	.....	.....10,377	.....	.....	.....2.000	.....2.452	MN.....	.....7,624	.....60,000	12/30/2016.	11/15/2026.
912828	U3	2	US TREASURY NOTES.....	.....	..	.....	.....1	.....11,867,813	...98.391	.....11,806,872	.....12,000,000	.....11,915,806	.....	.....44,130	.....	.....	.....1.000	.....1.386	MN.....	.....15,249	.....120,000	11/30/2016.	11/15/2019.
912828	U9	9	US TREASURY NOTES.....	.....	..	.....	.....1	.....2,002,188	...99.445	.....1,988,906	.....2,000,000	.....2,001,096	.....	.....(1,086)	.....	.....	.....1.250	.....1.198	JD.....	.....12,500	.....12,500	12/30/2016.	12/31/2018.
912828	UB	4	US TREASURY NOTES.....	.....	..	.....	.....1	.....484,492	...98.356	.....491,778	.....500,000	.....493,956	.....	.....3,086	.....	.....	.....1.000	.....1.651	MN.....	.....426	.....5,000	11/18/2014.	11/30/2019.
912828	V3	1	US TREASURY NOTES.....	.....	..	.....	.....1	.....8,981,719	...98.969	.....8,907,192	.....9,000,000	.....8,987,312	.....	.....5,593	.....	.....	.....1.375	.....1.451	JJ.....	.....56,831	.....61,875	01/31/2017.	01/15/2020.
912828	V9	8	US TREASURY NOTES.....	.....	..	.....	.....1	.....1,974,531	...98.688	.....1,973,750	.....2,000,000	.....1,976,294	.....	.....1,762	.....	.....	.....2.250	.....2.410	FA.....	.....16,875	.....22,500	03/28/2017.	02/15/2027.
912828	VB	3	US TREASURY NOTES.....	.....	..	.....	.....1	.....3,796,406	...97.535	.....3,901,408	.....4,000,000	.....3,883,708	.....	.....20,071	.....	.....	.....1.750	.....2.343	MN.....	.....8,895	.....70,000	07/01/2013.	05/15/2023.
912828	VE	7	US TREASURY NOTES.....	.....	..	.....	.....1	.....1,496,367	...99.797	.....1,496,954	.....1,500,000	.....1,499,693	.....	......739	.....	.....	.....1.000	.....1.053	MN.....	.....1,277	.....15,000	05/31/2013.	05/31/2018.
912828	W3	0	US TREASURY NOTES.....	.....	..	.....	.....1	.....2,991,211	...99.180	.....2,975,391	.....3,000,000	.....2,994,673	.....	.....3,462	.....	.....	.....1.125	.....1.284	FA.....	.....11,374	.....16,875	03/28/2017.	02/28/2019.
912828	W4	8	US TREASURY NOTES.....	.....	..	.....	.....1	.....5,975,234	...99.012	.....5,940,702	.....6,000,000	.....5,977,954	.....	.....2,719	.....	.....	.....2.125	.....2.201	FA.....	.....42,970	.....63,750	03/28/2017.	02/29/2024.
912828	W6	3	US TREASURY NOTES.....	.....	..	.....	.....1	.....17,799,570	...99.391	.....17,641,832	.....17,750,000	.....17,787,052	.....	.....(12,518)	.....	.....	.....1.625	.....1.534	MS.....	.....85,256	.....144,219	03/31/2017.	03/15/2020.
912828	WE	6	US TREASURY NOTES.....	.....	..	.....	.....1	.....4,028,125	...102.707	.....4,108,280	.....4,000,000	.....4,017,736	.....	.....(2,755)	.....	.....	.....2.750	.....2.686	MN.....	.....13,978	.....110,000	01/31/2014.	11/15/2023.
912828	WJ	5	US TREASURY NOTES.....	.....	..	.....	.....1	.....6,112,031	...101.129	.....6,067,734	.....6,000,000	.....6,084,705	.....	.....(12,348)	.....	.....	.....2.500	.....2.276	MN.....	.....19,061	.....150,000	09/24/2015.	05/15/2024.
912828	WR	7	US TREASURY NOTES.....	.....	..	.....	.....1	.....904,929	...100.195	.....906,767	.....905,000	.....904,963	.....	......10	.....	.....	.....2.125	.....2.138	JD.....	.....9,616	.....19,231	07/21/2014.	06/30/2021.
912828	WS	5	US TREASURY NOTES.....	.....	..	.....	.....1	.....2,799,781	...99.652	.....2,790,264	.....2,800,000	.....2,799,933	.....	......44	.....	.....	.....1.625	.....1.633	JD.....	.....22,750	.....45,500	06/30/2014.	06/30/2019.
912828	WW	6	US TREASURY NOTES.....	.....	..	.....	.....1	.....3,974,688	...99.633	.....3,985,312	.....4,000,000	.....3,991,751	.....	.....5,098	.....	.....	.....1.625	.....1.765	JJ.....	.....27,024	.....65,000	07/31/2014.	07/31/2019.
912828	X2	1	US TREASURY NOTES.....	.....	..	.....	.....1	.....1,502,461	...99.070	.....1,486,055	.....1,500,000	.....1,501,907	.....	.....(554)	.....	.....	.....1.500	.....1.448	AO.....	.....4,760	.....11,250	04/28/2017.	04/15/2020.
912828	X8	8	US TREASURY NOTES.....	.....	..	.....	.....1	.....2,013,438	...99.715	.....1,994,296	.....2,000,000	.....2,012,822	.....	.....(616)	.....	.....	.....2.375	.....2.312	MN.....	.....6,036	.....23,750	06/30/2017.	05/15/2027.
912828	X9	6	US TREASURY NOTES.....	.....	..	.....	.....1	.....3,006,563	...99.043	.....2,971,290	.....3,000,000	.....3,005,283	.....	.....(1,279)	.....	.....	.....1.500	.....1.429	MN.....	.....5,718	.....22,500	05/31/2017.	05/15/2020.
912828	XB	1	US TREASURY NOTES.....	.....	..	.....	.....1	.....4,012,500	...98.473	.....3,938,908	.....4,000,000	.....4,009,493	.....	.....(1,179)	.....	.....	.....2.125	.....2.101	MN.....	.....10,801	.....85,000	05/29/2015.	05/15/2025.
912828	XD	7	US TREASURY NOTES.....	.....	..	.....	.....1	.....7,016,406	...98.856	.....6,919,885	.....7,000,000	.....7,010,577	.....	.....(2,281)	.....	.....	.....1.875	.....1.848	MN.....	.....11,178	.....131,250	05/29/2015.	05/31/2022.
912828	XQ	8	US TREASURY NOTES.....	.....	..	.....	.....1	.....5,020,312	...99.238	.....4,961,915	.....5,000,000	.....5,013,601	.....	.....(2,813)	.....	.....	.....2.000	.....1.947	JJ.....	.....41,667	.....100,000	07/31/2015.	07/31/2022.
912828	XT	2	US TREASURY NOTES.....	.....	..	.....	.....1	.....3,997,500	...98.133	.....3,925,312	.....4,000,000	.....3,997,697	.....	......197	.....	.....	.....2.000	.....2.020	MN.....	.....6,813	.....40,000	05/31/2017.	05/31/2024.
912828	XU	9	US TREASURY NOTES.....	.....	..	.....	.....1	.....3,995,313	...98.992	.....3,959,688	.....4,000,000	.....3,996,099	.....	......786	.....	.....	.....1.500	.....1.547	JD.....	.....2,637	.....30,000	06/30/2017.	06/15/2020.
912828	XW	5	US TREASURY NOTES.....	.....	..	.....	.....1	.....3,975,000	...98.191	.....3,927,656	.....4,000,000	.....3,977,409	.....	.....2,409	.....	.....	.....1.750	.....1.890	JD.....	.....35,000	.....	06/30/2017.	06/30/2022.
0199999.	U.S. Government - Issuer Obligations.....			.....	..	.....	.....	.....400,032,067	XXX	.....403,596,765	.....398,540,000	.....403,032,982	.....1,119,463	.....46,328	.....0	.....0	XXX	XXX	XXX	.....1,807,311	.....4,992,336	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																							
36208J	AJ	1	GNMA I POOL 451909X.....	.....	..	.....4	.....1	.....21,734	...108.934	.....22,649	.....20,791	.....21,440	.....	.....(40)	.....	.....	.....8.000	.....6.703	MON...	.....139	.....1,690	10/15/2014.	08/15/2027.
36200M	P3	1	GNMA I POOL 604442X.....	.....	..	.....4	.....1	.....86,236	...111.093	.....98,558	.....88,717	.....86,622	.....	......69	.....	.....	.....5.500	.....6.350	MON...	.....407	.....4,943	06/29/2007.	07/15/2033.

SCHEDULE D - PART 1

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

E10.3

1			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
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description			NAIC Design- ation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
36290U	HQ	2	GNMA I POOL 617739X.....	.....	4	.....1	.....19,031	...111.802	.....21,198	.....18,960	.....19,017	.....	.....(1)	.....	.....	.....6.000	.....6.103	MON...	.....95	.....1,152	08/12/2008.	10/15/2037.
36291N	Z5	3	GNMA I POOL 633564X.....	.....	4	.....1	.....12,911	...111.802	.....14,485	.....12,955	.....12,917	.....	.....1	.....	.....	.....6.000	.....6.227	MON...	.....65	.....802	06/29/2007.	08/15/2034.
36292D	TS	1	GNMA I POOL 645961X.....	.....	4	.....1	.....8,616	...110.941	.....9,329	.....8,409	.....8,586	.....	.....(2)	.....	.....	.....6.500	.....6.024	MON...	.....46	.....601	09/28/2007.	08/15/2036.
36295N	M9	5	GNMA I POOL 685484X.....	.....	4	.....1	.....9,818	...110.095	.....10,621	.....9,647	.....9,775	.....	.....(2)	.....	.....	.....5.500	.....5.283	MON...	.....44	.....547	09/15/2008.	06/15/2038.
36296D	D5	4	GNMA I POOL 687824X.....	.....	4	.....1	.....15,572	...109.916	.....16,819	.....15,302	.....15,498	.....	.....(2)	.....	.....	.....5.500	.....5.222	MON...	.....70	.....856	09/15/2008.	08/15/2038.
36296Q	Y9	4	GNMA I POOL 698336X.....	.....	4	.....1	.....29,123	...105.277	.....30,585	.....29,052	.....29,111	.....	.....(1)	.....	.....	.....4.500	.....4.529	MON...	.....109	.....1,335	10/16/2009.	05/15/2039.
36296T	W9	0	GNMA I POOL 700972X.....	.....	4	.....1	.....15,182	...110.896	.....16,799	.....15,149	.....15,171	.....	.....(1)	.....	.....	.....5.500	.....5.614	MON...	.....69	.....846	10/15/2014.	11/15/2038.
3620A9	TU	5	GNMA I POOL 723363X.....	.....	4	.....1	.....120,547	...109.527	.....128,046	.....116,908	.....119,561	.....	.....(41)	.....	.....	.....5.000	.....4.588	MON...	.....487	.....5,937	10/15/2014.	10/15/2039.
3620AM	B8	4	GNMA I POOL 733663X.....	.....	4	.....1	.....239,509	...106.794	.....246,909	.....231,201	.....237,498	.....	.....(59)	.....	.....	.....4.500	.....3.776	MON...	.....867	.....10,582	10/15/2014.	05/15/2040.
3620C3	S8	6	GNMA I POOL 747643X.....	.....	4	.....1	.....173,643	...105.698	.....166,899	.....157,902	.....172,966	.....	.....(153)	.....	.....	.....4.500	.....1.878	MON...	.....592	.....7,272	09/13/2012.	08/15/2040.
36241K	Z6	8	GNMA I POOL 782565X.....	.....	4	.....1	.....63,765	...108.474	.....65,272	.....60,173	.....63,478	.....	.....(52)	.....	.....	.....5.000	.....3.368	MON...	.....251	.....3,067	12/14/2010.	02/15/2039.
36241L	Q5	8	GNMA I POOL 783176X.....	.....	4	.....1	.....89,143	...104.924	.....87,133	.....83,045	.....88,908	.....	.....(57)	.....	.....	.....4.000	.....2.052	MON...	.....277	.....3,376	06/13/2013.	11/15/2040.
36178D	XS	5	GNMA I POOL AA6089X.....	.....	4	.....1	.....180,202	...101.212	.....184,344	.....182,137	.....180,483	.....	.....29	.....	.....	.....3.000	.....3.192	MON...	.....455	.....5,530	06/28/2013.	02/15/2043.
36181L	UA	4	GNMA I POOL AF5077X.....	.....	4	.....1	.....42,156	...103.700	.....42,553	.....41,034	.....42,003	.....	.....(12)	.....	.....	.....3.500	.....3.082	MON...	.....120	.....1,465	10/15/2014.	08/15/2043.
36202D	RG	8	GNMA II POOL 003187M.....	.....	4	.....1	.....12,652	...113.888	.....14,199	.....12,467	.....12,597	.....	.....(5)	.....	.....	.....6.000	.....5.863	MON...	.....62	.....760	09/02/2003.	01/20/2032.
36202D	UU	3	GNMA II POOL 003295M.....	.....	4	.....1	.....17,690	...111.039	.....19,169	.....17,263	.....17,584	.....	.....(9)	.....	.....	.....5.500	.....5.051	MON...	.....79	.....965	02/27/2004.	10/20/2032.
36202D	YA	3	GNMA II POOL 003405M.....	.....	4	.....1	.....5,185	...109.097	.....5,274	.....4,834	.....5,144	.....	.....(8)	.....	.....	.....6.500	.....4.488	MON...	.....26	.....318	09/02/2003.	06/20/2033.
36202D	5Q	0	GNMA II POOL 003555M.....	.....	4	.....1	.....39,136	...108.720	.....43,626	.....40,127	.....39,354	.....	.....18	.....	.....	.....5.000	.....5.702	MON...	.....167	.....2,042	07/30/2004.	05/20/2034.
36202E	BV	0	GNMA II POOL 003652M.....	.....	4	.....1	.....76,222	...110.886	.....83,883	.....75,648	.....76,125	.....	.....(10)	.....	.....	.....5.500	.....5.448	MON...	.....347	.....4,225	09/30/2005.	12/20/2034.
36202E	CB	3	GNMA II POOL 003666M.....	.....	4	.....1	.....49,819	...114.201	.....56,131	.....49,151	.....49,740	.....	.....(14)	.....	.....	.....6.000	.....5.816	MON...	.....246	.....2,992	01/01/2007.	01/20/2035.
36202E	GN	3	GNMA II POOL 003805M.....	.....	4	.....1	.....62,093	...108.711	.....68,881	.....63,361	.....62,328	.....	.....15	.....	.....	.....5.000	.....5.805	MON...	.....264	.....3,233	10/15/2014.	01/20/2036.
36202E	H5	1	GNMA II POOL 003852M.....	.....	4	.....1	.....10,644	...113.280	.....12,093	.....10,675	.....10,648	.....	.....0	.....	.....	.....6.000	.....6.254	MON...	.....53	.....653	10/15/2014.	05/20/2036.
36202E	MP	1	GNMA II POOL 003966M.....	.....	4	.....1	.....22,156	...112.430	.....24,729	.....21,995	.....22,126	.....	.....(2)	.....	.....	.....6.000	.....5.965	MON...	.....110	.....1,349	09/28/2007.	03/20/2037.
36202E	UT	4	GNMA II POOL 004194M.....	.....	4	.....1	.....25,858	...109.618	.....27,947	.....25,495	.....25,764	.....	.....(3)	.....	.....	.....5.500	.....5.296	MON...	.....117	.....1,431	10/15/2014.	07/20/2038.
36202E	W6	2	GNMA II POOL 004269M.....	.....	4	.....1	.....26,047	...113.958	.....29,334	.....25,741	.....25,945	.....	.....(2)	.....	.....	.....6.500	.....6.423	MON...	.....139	.....1,710	10/31/2008.	10/20/2038.
36202E	ZH	5	GNMA II POOL 004344M.....	.....	4	.....1	.....8,027	...112.274	.....8,670	.....7,722	.....7,929	.....	.....(2)	.....	.....	.....6.000	.....5.298	MON...	.....39	.....474	03/16/2009.	01/20/2039.
36202F	DW	3	GNMA II POOL 004617M.....	.....	4	.....1	.....95,994	...106.068	.....100,943	.....95,169	.....95,806	.....	.....(6)	.....	.....	.....4.500	.....4.384	MON...	.....357	.....4,369	10/15/2014.	01/20/2040.
36202F	PG	5	GNMA II POOL 004923M.....	.....	4	.....1	.....69,968	...106.072	.....71,138	.....67,065	.....69,330	.....	.....(20)	.....	.....	.....4.500	.....3.575	MON...	.....252	.....3,076	04/29/2011.	01/20/2041.
36202F	SD	9	GNMA II POOL 005016M.....	.....	4	.....1	.....78,469	...105.252	.....77,186	.....73,335	.....77,488	.....	.....(38)	.....	.....	.....4.000	.....2.434	MON...	.....244	.....2,989	10/15/2014.	04/20/2041.
36202F	TF	3	GNMA II POOL 005050M.....	.....	4	.....1	.....76,221	...104.341	.....75,563	.....72,419	.....75,004	.....	.....(178)	.....	.....	.....4.000	.....2.633	MON...	.....241	.....2,970	05/31/2011.	05/20/2026.
36202F	UE	4	GNMA II POOL 005081M.....	.....	4	.....1	.....43,578	...105.242	.....43,146	.....40,997	.....43,081	.....	.....(19)	.....	.....	.....4.000	.....2.595	MON...	.....137	.....1,676	11/30/2011.	06/20/2041.
36202F	UG	9	GNMA II POOL 005083M.....	.....	4	.....1	.....133,477	...108.711	.....131,390	.....120,861	.....132,390	.....	.....(106)	.....	.....	.....5.000	.....2.379	MON...	.....504	.....6,172	09/13/2012.	06/20/2041.
36202F	VF	0	GNMA II POOL 005114M.....	.....	4	.....1	.....46,703	...105.249	.....46,297	.....43,988	.....46,101	.....	.....(19)	.....	.....	.....4.000	.....2.675	MON...	.....147	.....1,796	08/31/2011.	07/20/2041.
36202F	V9	4	GNMA II POOL 005140M.....	.....	4	.....1	.....66,032	...105.908	.....64,594	.....60,991	.....64,691	.....	.....(32)	.....	.....	.....4.500	.....2.824	MON...	.....229	.....2,803	10/15/2014.	08/20/2041.
36202F	XD	3	GNMA II POOL 005176M.....	.....	4	.....1	.....90,492	...108.694	.....89,010	.....81,890	.....89,529	.....	.....(71)	.....	.....	.....5.000	.....2.437	MON...	.....341	.....4,177	10/15/2014.	09/20/2041.
36202F	Y5	9	GNMA II POOL 005232M.....	.....	4	.....1	.....68,817	...103.934	.....69,252	.....66,631	.....68,443	.....	.....(26)	.....	.....	.....3.500	.....2.999	MON...	.....194	.....2,372	11/30/2011.	11/20/2041.
3620AR	NT	4	GNMA II POOL 737602C.....	.....	4	.....1	.....210,781	...106.145	.....222,482	.....209,602	.....210,546	.....	.....(9)	.....	.....	.....4.000	.....3.936	MON...	.....699	.....8,508	10/15/2014.	11/20/2040.
36230M	B2	2	GNMA II POOL 752757C.....	.....	4	.....1	.....192,406	...107.484	.....195,736	.....182,106	.....190,418	.....	.....(78)	.....	.....	.....4.500	.....3.265	MON...	.....683	.....8,331	10/15/2014.	11/20/2040.
36178D	T3	5	GNMA II POOL AA5970.....	.....	4	.....1	.....300,117	...101.325	.....290,954	.....287,150	.....298,287	.....	.....(200)	.....	.....	.....3.000	.....2.413	MON...	.....718	.....8,728	10/15/2014.	01/20/2043.
36178D	ZN	4	GNMA II POOL AA6149.....	.....	4	.....1	.....315,543	...101.151	.....304,885	.....301,414	.....313,517	.....	.....(216)	.....	.....	.....3.000	.....2.392	MON...	.....754	.....9,171	10/15/2014.	03/20/2043.
36178D	5C	1	GNMA II POOL AA6243.....	.....	4	.....1	.....160,493	...103.471	.....162,359	.....156,913	.....160,143	.....	.....(41)	.....	.....	.....3.500	.....3.140	MON...	.....458	.....5,594	10/15/2014.	04/20/2043.
36178W	7C	7	GNMA II POOL AB9891.....	.....	4	.....1	.....657,526	...104.155	.....661,887	.....635,483	.....655,980	.....	.....(304)	.....	.....	.....3.500	.....2.966	MON...	.....1,853	.....22,554	10/15/2014.	04/20/2043.

SCHEDULE D - PART 1

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

E10.4

1	2							6	7			10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description							NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36180C 5Q 8	GNMA II POOL AD1755.....	.....	..	.....	4	.....	1	.....	303,026	...103.921	.....292,981	.....281,925	.....299,897	.....	.....(257)	.....	.....	.....3.500	.....2.306	MON.....	.....822	.....10,010	10/15/2014.	02/20/2043.
36181L UW 6	GNMA II POOL AF5097.....	.....	..	.....	4	.....	1	.....	218,640	...104.899	.....219,673	.....209,413	.....217,506	.....	.....(59)	.....	.....	.....4.000	.....2.955	MON.....	.....698	.....8,505	12/27/2013.	08/20/2043.
36182Y BL 2	GNMA II POOL AJ3643C.....	.....	..	.....	4	.....	1	.....	684,616	...104.969	.....663,002	.....631,619	.....680,148	.....	.....(456)	.....	.....	.....4.000	.....1.940	MON.....	.....2,105	.....25,620	02/27/2015.	10/20/2044.
36184Q 2N 3	GNMA II POOL AM4381C.....	.....	..	.....	4	.....	1	.....	831,029	...103.462	.....824,003	.....796,434	.....828,234	.....	.....(824)	.....	.....	.....3.500	.....2.861	MON.....	.....2,323	.....28,194	06/30/2015.	05/20/2045.
36179M CZ 1	GNMA II POOL MA0088M.....	.....	..	.....	4	.....	1	.....	302,592	...103.934	.....294,740	.....283,583	.....299,502	.....	.....(226)	.....	.....	.....3.500	.....2.447	MON.....	.....827	.....10,099	05/31/2012.	05/20/2042.
36179M E4 8	GNMA II POOL MA0155M.....	.....	..	.....	4	.....	1	.....	294,686	...105.205	.....284,555	.....270,477	.....290,963	.....	.....(172)	.....	.....	.....4.000	.....1.946	MON.....	.....902	.....11,029	07/31/2012.	06/20/2042.
36179M K7 4	GNMA II POOL MA0318M.....	.....	..	.....	4	.....	1	.....	85,531	...103.934	.....82,335	.....79,218	.....84,534	.....	.....(75)	.....	.....	.....3.500	.....2.248	MON.....	.....231	.....2,821	08/31/2012.	08/20/2042.
36179M LA 6	GNMA II POOL MA0321M.....	.....	..	.....	4	.....	1	.....	33,384	...108.144	.....32,689	.....30,227	.....32,764	.....	.....(37)	.....	.....	.....5.000	.....2.942	MON.....	.....126	.....1,550	10/11/2012.	08/20/2042.
36179M NH 9	GNMA II POOL MA0392M.....	.....	..	.....	4	.....	1	.....	225,473	...103.934	.....215,706	.....207,540	.....222,079	.....	.....(205)	.....	.....	.....3.500	.....2.195	MON.....	.....605	.....7,384	10/15/2014.	09/20/2042.
36179M 5M 8	GNMA II POOL MA0852M.....	.....	..	.....	4	.....	1	.....	139,661	...103.935	.....141,789	.....136,421	.....139,411	.....	.....(38)	.....	.....	.....3.500	.....3.113	MON.....	.....398	.....4,855	03/31/2014.	03/20/2043.
36179N BA 5	GNMA II POOL MA0933M.....	.....	..	.....	4	.....	1	.....	548,109	...101.411	.....557,587	.....549,827	.....548,246	.....	.....26	.....	.....	.....3.000	.....3.090	MON.....	.....1,375	.....16,743	04/30/2014.	04/20/2043.
36179N DQ 8	GNMA II POOL MA1011M.....	.....	..	.....	4	.....	1	.....	211,500	...101.411	.....210,763	.....207,830	.....210,894	.....	.....(52)	.....	.....	.....3.000	.....2.799	MON.....	.....520	.....6,328	10/15/2014.	05/20/2043.
36179N FD 5	GNMA II POOL MA1064M.....	.....	..	.....	4	.....	1	.....	97,611	...100.438	.....98,284	.....97,856	.....97,686	.....	.....12	.....	.....	.....2.500	.....2.574	MON.....	.....204	.....2,488	07/31/2013.	06/20/2028.
36179N JA 7	GNMA II POOL MA1157M.....	.....	..	.....	4	.....	1	.....	234,477	...103.935	.....239,291	.....230,232	.....233,805	.....	.....(44)	.....	.....	.....3.500	.....3.242	MON.....	.....672	.....8,194	10/15/2014.	07/20/2043.
36179N TF 5	GNMA II POOL MA1450M.....	.....	..	.....	4	.....	1	.....	63,432	...105.695	.....62,713	.....59,334	.....62,724	.....	.....(24)	.....	.....	.....4.500	.....2.949	MON.....	.....223	.....2,730	12/27/2013.	11/20/2043.
36179N 5W 4	GNMA II POOL MA1761M.....	.....	..	.....	4	.....	1	.....	343,993	...105.056	.....336,832	.....320,623	.....340,103	.....	.....(136)	.....	.....	.....4.000	.....2.364	MON.....	.....1,069	.....13,108	06/30/2014.	03/20/2044.
36179R F8 7	GNMA II POOL MA2891M.....	.....	..	.....	4	.....	1	.....	352,348	...101.011	.....352,168	.....348,643	.....352,017	.....	.....(94)	.....	.....	.....3.000	.....2.887	MON.....	.....872	.....10,607	06/30/2015.	06/20/2045.
36179R Q2 8	GNMA II POOL MA3173M.....	.....	..	.....	4	.....	1	.....	667,046	...103.535	.....659,065	.....636,561	.....663,793	.....	.....(1,259)	.....	.....	.....3.500	.....2.738	MON.....	.....1,857	.....22,639	12/09/2015.	10/20/2045.
36179R VB 2	GNMA II POOL MA3310M.....	.....	..	.....	4	.....	1	.....	715,592	...103.528	.....699,726	.....675,884	.....711,790	.....	.....(1,946)	.....	.....	.....3.500	.....2.553	MON.....	.....1,971	.....24,015	03/31/2016.	12/20/2045.
36179S EH 6	GNMA II POOL MA3736M.....	.....	..	.....	4	.....	1	.....	870,027	...103.482	.....863,096	.....834,058	.....868,835	.....	.....(1,092)	.....	.....	.....3.500	.....3.182	MON.....	.....2,433	.....29,596	11/30/2016.	06/20/2046.
36179S GK 7	GNMA II POOL MA3802M.....	.....	..	.....	4	.....	1	.....	904,403	...101.004	.....871,155	.....862,491	.....901,553	.....	.....(1,852)	.....	.....	.....3.000	.....2.501	MON.....	.....2,156	.....26,114	07/27/2016.	07/20/2046.
36179S NU 7	GNMA II POOL MA4003M.....	.....	..	.....	4	.....	1	.....	947,225	...101.004	.....917,461	.....908,337	.....944,786	.....	.....(2,060)	.....	.....	.....3.000	.....2.532	MON.....	.....2,271	.....27,457	10/28/2016.	10/20/2046.
36179S SP 3	GNMA II POOL MA4126M.....	.....	..	.....	4	.....	1	.....	699,239	...101.005	.....701,440	.....694,464	.....699,003	.....	.....(236)	.....	.....	.....3.000	.....2.957	MON.....	.....1,736	.....19,228	01/27/2017.	12/20/2046.
36179S 2P 1	GNMA II POOL MA4382M.....	.....	..	.....	4	.....	1	.....	966,872	...103.479	.....964,057	.....931,645	.....966,145	.....	.....(728)	.....	.....	.....3.500	.....3.116	MON.....	.....2,717	.....13,757	07/26/2017.	04/20/2047.
36179S 2Q 9	GNMA II POOL MA4383M.....	.....	..	.....	4	.....	1	.....	913,809	...104.316	.....904,761	.....867,326	.....912,852	.....	.....(957)	.....	.....	.....4.000	.....3.440	MON.....	.....2,891	.....14,844	07/26/2017.	04/20/2047.
36179T AM 7	GNMA II POOL MA4512M.....	.....	..	.....	4	.....	1	.....	949,940	...105.066	.....933,590	.....888,573	.....949,209	.....	.....(731)	.....	.....	.....4.500	.....3.765	MON.....	.....3,332	.....10,170	09/28/2017.	06/20/2047.
36179T CX 1	GNMA II POOL MA4586M.....	.....	..	.....	4	.....	1	.....	1,016,204	...103.479	.....1,016,228	.....982,062	.....1,016,256	.....	.....52	.....	.....	.....3.500	.....3.146	MON.....	.....2,864	.....	12/27/2017.	07/20/2047.
36179T G4 1	GNMA II POOL MA4719M.....	.....	..	.....	4	.....	1	.....	513,857	...103.479	.....513,095	.....495,844	.....513,787	.....	.....(71)	.....	.....	.....3.500	.....3.252	MON.....	.....1,446	.....2,901	10/27/2017.	09/20/2047.
0299999. U.S. Government - Residential Mortgage-Backed Securities.....									18,223,655	XXX	18,115,740	17,460,326	18,157,597	0	(15,245)	0	0	XXX	XXX	XXX	53,196	526,423	XXX	XXX
0599999. Total - U.S. Government.....									418,255,722	XXX	421,712,505	416,000,326	421,190,579	1,119,463	31,083	0	0	XXX	XXX	XXX	1,860,506	5,518,759	XXX	XXX
All Other Governments - Issuer Obligations																								
11070T AB 4	BRITISH COLUMBIA PROV CDA.....	.....	A	.....	.....	.....	1FE	.....	22,440	98.055	24,514	25,000	23,510	.....	.....281	.....	.....	.....2.000	.....3.380	AO.....	.....94	.....500	10/16/2012.	10/23/2022.
11070T AK 4	BRITISH COLUMBIA PROV CDA.....	.....	A	.....	.....	.....	1FE	.....	475,630	96.691	483,456	500,000	477,920	.....	.....2,290	.....	.....	.....2.250	.....2.864	JD.....	.....906	.....11,250	08/31/2016.	06/02/2026.
135087 C7 7	CANADA GOVT.....	.....	A	.....	.....	.....	1FE	.....	64,774	99.653	64,774	65,000	64,774	.....	.....21	.....201	.....	.....1.625	.....1.939	FA.....	.....364	.....1,056	02/20/2014.	02/27/2019.
30216B EJ 7	EXPORT DEV CDA.....	.....	A	.....	.....	.....	1FE	.....	99,736	99.736	99,736	100,000	99,736	.....	.....213	.....100	.....	.....1.500	.....1.862	AO.....	.....367	.....1,500	09/26/2013.	10/03/2018.
683234 8K 7	ONTARIO PROV CDA.....	.....	A	.....	.....	.....	1FE	.....	398,688	104.737	418,948	400,000	399,647	.....	.....143	.....	.....	.....4.400	.....4.490	AO.....	.....3,764	.....17,600	04/07/2010.	04/14/2020.
68323A AU 8	PROVINCE OF ONTARIO.....	.....	A	.....	.....	.....	1FE	.....	299,793	100.623	301,869	300,000	299,982	.....	.....32	.....	.....	.....3.000	.....3.034	JJ.....	.....4,125	.....9,000	07/07/2011.	07/16/2018.
748148 PD 9	QUEBEC PROV CDA.....	.....	A	.....	.....	.....	1FE	.....	320,381	123.545	339,749	275,000	294,428	.....	.....(2,590)	.....	.....	.....7.125	.....5.820	FA.....	.....7,729	.....19,594	11/03/2003.	02/09/2024.
748149 AF 8	QUEBEC PROV CDA.....	.....	A	.....	.....	.....	1FE	.....	48,238	101.067	50,534	50,000	49,104	.....	.....227	.....	.....	.....2.750	.....3.301	FA.....	.....481	.....1,375	08/18/2011.	08/25/2021.
748149 AG 6	QUEBEC PROV CDA.....	.....	A	.....	.....	.....	1FE	.....	78,076	99.989	84,990	85,000	80,833	.....	.....727	.....	.....	.....2.625	.....3.719	FA.....	.....855	.....2,231	02/06/2013.	02/13/2023.
00828E AU 3	AFRICAN DEV BK GLOBAL MTN SR.....	.....	C	.....	.....	.....	1FE	.....	99,841	99.841	99,841	100,000	99,841	.....	.....658	.....22	.....	.....0.875	.....1.658	MS.....	.....258	.....876	01/16/2013.	03/15/2018.
00828E BP 3	AFRICAN DEV BK GLOBAL MTN SR.....	.....	C	.....	.....	.....	1FE	.....	48,293	96.585	48,293	50,000	48,293	.....	.....415	.....151	.....	.....1.250	.....2.264	JJ.....	.....269	.....625	07/19/2016.	07/26/2021.
00828E BQ 1	AFRICAN DEV BK GLOBAL MTN SR.....	.....	C	.....	.....	.....	1FE	.....	147,694	98.463	147,694	150,000	147,694	.....	.....806	.....888	.....	.....1.125	.....2.050	MS.....	.....473	.....1,688	09/14/2016.	09/20/2019.

SCHEDULE D - PART 1

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

E10.5

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
							Rate Used to Obtain Fair Value	Fair Value													
CUSIP Identification	Description				NAIC Design- nation	Actual Cost			Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00828E CA 5	AFRICAN DEV BK GLOBAL MTN SR.....				1FE	79,658	99.573	79,658	80,000	79,658		31	255		1.875	2.085	MS	438	750	03/08/2017	03/16/2020
045167 CK 7	ASIAN DEV BK.....				1FE	198,912	99.977	199,953	200,000	199,843		222			1.750	1.873	MS	1,069	3,500	09/04/2013	09/11/2018
045167 CM 3	ASIAN DEV BK.....				1FE	99,881	99.881	99,881	100,000	99,881		36	72		1.875	1.979	AO	411	1,875	01/22/2014	04/12/2019
045167 CT 8	ASIAN DEV BK.....				1FE	99,485	99.485	99,485	100,000	99,485		90	144		2.125	2.277	MN	218	2,125	11/14/2014	11/24/2021
045167 DG 5	ASIAN DEV BK.....				1FE	99,432	99.432	99,432	100,000	99,432		114	448		1.375	1.939	JJ	634	1,375	01/06/2016	01/15/2019
045167 DN 0	ASIAN DEV BK.....				1FE	94,814	96.071	96,071	100,000	95,312		498			2.000	2.649	AO	372	2,000	04/19/2016	04/24/2026
045167 DT 7	ASIAN DEV BK.....				1FE	248,636	99.454	248,636	250,000	248,636		47	1,266		1.750	2.037	JJ	2,078	2,163	01/04/2017	01/10/2020
045167 EE 9	ASIAN DEV BK.....				1FE	297,504	99.300	297,900	300,000	297,545		41			2.500	2.612	MN	1,229		10/24/2017	11/02/2027
168863 BN 7	CHILE REP.....				1FE	493,250	98.650	493,250	500,000	493,250		(123)	8,627		2.250	2.565	AO	1,875	5,625	08/31/2017	10/30/2022
195325 BR 5	COLOMBIA REP.....				2FE	182,500	114.500	229,000	200,000	182,989		252			5.625	6.391	FA	3,906	11,250	01/21/2014	02/26/2044
219868 BS 4	CORPORACION ANDINA DE FOMENTO.....				1FE	38,617	106.539	41,550	39,000	38,780		44			4.375	4.567	JD	76	1,706	06/19/2012	06/15/2022
222213 AP 5	COUNCIL OF EUROPE.....				1FE	49,778	99.556	49,778	50,000	49,778		11	198		1.875	2.106	JJ	401	469	01/19/2017	01/27/2020
29874Q CH 5	EURO BK RECON & DEV EURO MTN.....				1FE	296,299	98.766	296,299	300,000	296,299		1,309	717		1.500	2.085	MS	1,313	4,500	09/30/2014	03/16/2020
29874Q CP 7	EURO BK RECON & DEV EURO MTN.....				1FE	49,850	99.701	49,850	50,000	49,850		45	83		1.750	1.969	JD	41	875	04/08/2014	06/14/2019
29874Q CR 3	EURO BK RECON & DEV EURO MTN.....				1FE	49,740	99.480	49,740	50,000	49,740		10	240		1.750	2.040	MN	85	875	11/19/2014	11/26/2019
29874Q DA 9	EURO BK RECON & DEV EURO MTN.....				1FE	99,268	99.268	99,268	100,000	99,268		18	637		2.125	2.323	MS	673	1,063	02/28/2017	03/07/2022
298785 FH 4	EUROPEAN INVT BK.....				1FE	281,314	101.948	305,843	300,000	294,116		2,033			2.875	3.676	MS	2,540	8,625	09/07/2010	09/15/2020
298785 FM 3	EUROPEAN INVT BK.....				1FE	800,000	105.421	843,367	800,000	800,000					4.000	4.040	FA	12,000	32,000	02/08/2011	02/16/2021
298785 GA 8	EUROPEAN INVT BK.....				1FE	99,876	99.876	99,876	100,000	99,876		564	7		1.000	1.612	MS	294	1,000	01/08/2013	03/15/2018
298785 GC 4	EUROPEAN INVT BK.....				1FE	498,314	99.663	498,314	500,000	498,314		3,393	121		1.000	1.754	JD	222	5,000	04/09/2013	06/15/2018
298785 GH 3	EUROPEAN INVT BK.....				1FE	198,936	99.882	199,765	200,000	199,743		209			1.875	1.993	MS	1,104	3,750	01/07/2014	03/15/2019
298785 GR 1	EUROPEAN INVT BK.....				1FE	59,420	99.034	59,420	60,000	59,420		149	241		1.625	2.086	MS	284	975	01/07/2015	03/16/2020
298785 HD 1	EUROPEAN INVT BK.....				1FE	95,371	96.553	96,553	100,000	95,817		445			2.125	2.710	AO	460	2,125	04/06/2016	04/13/2026
298785 HH 2	EUROPEAN INVT BK.....				1FE	149,383	99.589	149,383	150,000	149,383		18	535		2.250	2.367	MS	994	2,278	01/05/2017	03/15/2022
298785 HJ 8	EUROPEAN INVT BK.....				1FE	84,341	99.225	84,341	85,000	84,341		67	476		1.750	2.097	MN	190	1,120	02/07/2017	05/15/2020
298785 HK 5	EUROPEAN INVT BK.....				1FE	750,992	100.132	750,992	750,000	750,992		(1,023)	5,343		2.375	2.357	JD	792	13,409	03/27/2017	06/15/2022
302154 BT 5	EXPORT IMPORT BK KOREA.....				1FE	482,803	97.535	487,674	500,000	484,694		1,892			2.875	3.394	JJ	6,389	14,375	03/31/2015	01/21/2025
30254W AD 1	FMS WERTMANAGEMENT MUENCHEN.....				1FE	498,761	99.752	498,761	500,000	498,761		(529)	1,715		1.625	1.917	MN	925	8,125	01/06/2015	11/20/2018
445545 AH 9	HUNGARY REP.....				2FE	333,750	111.250	333,750	300,000	333,750		(1,122)	1,293		5.375	3.019	FA	5,823		10/27/2017	02/21/2023
4581X0 AZ 1	INTER AMERN DEV BK GLOBAL MTN.....				1FE	349,521	101.683	355,891	350,000	349,960		56			4.250	4.312	MS	4,586	14,875	09/03/2008	09/10/2018
4581X0 BL 1	INTER AMERN DEV BK GLOBAL MTN.....				1FE	49,767	103.712	51,856	50,000	49,943		25			3.875	3.971	FA	737	1,938	02/09/2010	02/14/2020
4581X0 BR 8	INTER AMERN DEV BK GLOBAL MTN.....				1FE	99,761	99.980	99,980	100,000	99,966		52			1.750	1.812	FA	617	1,750	08/17/2011	08/24/2018
4581X0 CE 6	INTER AMERN DEV BK GLOBAL MTN.....				1FE	64,378	122.066	79,343	65,000	64,421		12			4.375	4.482	JJ	1,240	2,844	01/16/2014	01/24/2044
4581X0 CM 8	INTER AMERN DEV BK GLOBAL MTN.....				1FE	290,515	98.080	294,239	300,000	291,592		1,077			2.125	2.579	JJ	2,940	6,375	01/07/2015	01/15/2025
4581X0 CS 5	INTER AMERN DEV BK GLOBAL MTN.....				1FE	198,179	99.089	198,179	200,000	198,179		280	885		1.875	2.182	MS	1,104	3,750	01/07/2016	03/15/2021
4581X0 CU 0	INTER AMERN DEV BK GLOBAL MTN.....				1FE	94,574	96.035	96,035	100,000	95,088		514			2.000	2.672	JD	161	2,000	05/25/2016	06/02/2026
4581X0 CW 6	INTER AMERN DEV BK GLOBAL MTN.....				1FE	99,557	99.557	99,557	100,000	99,557		23	343		2.125	2.253	JJ	962	1,063	01/10/2017	01/18/2022
4581X0 CZ 9	INTER AMERN DEV BK GLOBAL MTN.....				1FE	121,979	97.583	121,979	125,000	121,979		27	2,608		1.750	2.308	MS	650		09/07/2017	09/14/2022
459058 DW 0	INTERNATIONAL BK FOR RECON &.....				1FE	498,914	99.783	498,914	500,000	498,914		(900)	2,711		1.875	2.011	AO	2,189	9,380	01/07/2015	10/07/2019
459058 DX 8	INTERNATIONAL BK FOR RECON &.....				1FE	99,762	100.067	100,067	100,000	99,790		28			2.500	2.549	MN	250	2,500	11/18/2014	11/25/2024
459058 EJ 8	INTERNATIONAL BK FOR RECON &.....				1FE	996,394	99.639	996,394	1,000,000	996,394		2,785	2,325		1.000	1.806	JD	444	10,000	10/31/2016	06/15/2018
459058 EP 4	INTERNATIONAL BK FOR RECON &.....				1FE	247,946	99.877	249,693	250,000	248,163		217			2.500	2.624	JJ	2,639	6,250	12/09/2015	07/29/2025
459058 FP 3	INTERNATIONAL BK FOR RECON &.....				1FE	193,883	96.942	193,883	200,000	193,883		1,288	1,086		1.375	2.249	MS	772	2,752	09/13/2016	09/20/2021

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

E10.6

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	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
459056	LD	7	INTERNATIONAL BK FOR RECON&DEV.....	.....	C	.....	....1FE	.....125,000	...	124.547	.....124,547	.....100,000	.....110,245	.....	.....(1,727)	.....	.....	.....7.625	.....5.357	JJ.....	.....3,431	.....7,625	01/31/2007.	01/19/2023.
45950K	BX	7	INTERNATIONAL FIN CORP.....	.....	C	.....	....1FE	.....193,103	...	99.638	.....199,276	.....200,000	.....199,271	.....	.....1,581	.....	.....	.....0.875	.....1.689	JD.....	.....78	.....1,750	04/03/2013.	06/15/2018.
45950K	CA	6	INTERNATIONAL FIN CORP.....	.....	C	.....	....1FE	.....499,725	...	99.945	.....499,725	.....500,000	.....499,725	.....	.....(528)	.....636	.....	.....1.750	.....1.841	MS.....	.....2,844	.....8,750	01/07/2015.	09/04/2018.
45905U	RL	0	INTL BK RECON DEV MTNS BE.....	.....	C	.....	....1FE	.....721,779	...	97.632	.....732,243	.....750,000	.....724,916	.....	.....3,137	.....	.....	.....2.125	.....2.657	MS.....	.....5,224	.....15,945	04/28/2016.	03/03/2025.
465138	7M	1	ISRAEL ST.....	.....	C	.....	....1FE	.....507,840	...	102.258	.....511,290	.....500,000	.....505,912	.....	.....(978)	.....	.....	.....3.150	.....2.937	JD.....	.....7,875	.....7,875	12/09/2015.	06/30/2023.
471048	AH	1	JAPAN BK INTL COOPERATION.....	.....	C	.....	....1FE	.....199,311	...	99.656	.....199,311	.....200,000	.....199,311	.....	.....476	.....268	.....	.....1.750	.....2.165	MN.....	.....467	.....3,500	11/06/2013.	11/13/2018.
471048	AP	3	JAPAN BK INTL COOPERATION.....	.....	C	.....	....1FE	.....291,527	...	98.181	.....294,543	.....300,000	.....292,432	.....	.....904	.....	.....	.....2.500	.....2.901	MN.....	.....688	.....7,500	06/30/2015.	05/28/2025.
471048	BA	5	JAPAN BK INTL COOPERATION.....	.....	C	.....	....1FE	.....995,660	...	99.566	.....995,660	.....1,000,000	.....995,660	.....	.....(1,502)	.....10,018	.....	.....2.250	.....2.474	FA.....	.....7,938	.....11,250	05/31/2017.	02/24/2020.
471068	AA	4	JAPAN FIN ORG FOR.....	.....	C	.....	....1FE	.....198,340	...	103.862	.....207,724	.....200,000	.....199,424	.....	.....175	.....	.....	.....4.000	.....4.144	JJ.....	.....3,733	.....8,000	01/06/2011.	01/13/2021.
500769	BR	4	KREDITANSTALT FUR WIEDERAUFBAU.....	@.....	C1FE11,295	...	59.00014,75025,00012,9154583.676	N/A.....	04/21/2014.	04/18/2036.
500769	CR	3	KREDITANSTALT FUR WIEDERAUFBAU.....	.....	C	.....	....1FE	.....226,148	...	100.541	.....226,217	.....225,000	.....225,031	.....	.....(144)	.....	.....	.....4.375	.....4.355	MS.....	.....2,898	.....9,844	09/05/2008.	03/15/2018.
500769	EX	8	KREDITANSTALT FUR WIEDERAUFBAU.....	.....	C	.....	....1FE	.....683,001	...	101.353	.....709,473	.....700,000	.....690,926	.....	.....2,070	.....	.....	.....2.625	.....2.988	JJ.....	.....7,963	.....18,375	02/21/2012.	01/25/2022.
500769	FK	5	KREDITANSTALT FUR WIEDERAUFBAU.....	.....	C	.....	....1FE	.....147,821	...	98.875	.....148,312	.....150,000	.....148,161	.....	.....339	.....	.....	.....2.125	.....2.399	JJ.....	.....1,452	.....3,188	10/06/2016.	01/17/2023.
500769	FW	9	KREDITANSTALT FUR WIEDERAUFBAU.....	.....	C	.....	....1FE	.....249,380	...	101.645	.....254,113	.....250,000	.....249,744	.....	.....88	.....	.....	.....2.750	.....2.808	AO.....	.....1,719	.....6,875	09/10/2013.	10/01/2020.
500769	GA	6	KREDITANSTALT FUR WIEDERAUFBAU.....	.....	C	.....	....1FE	.....99,907	...	99.907	.....99,907	.....100,000	.....99,907	.....	.....65	.....10	.....	.....1.875	.....1.960	AO.....	.....469	.....1,875	01/15/2014.	04/01/2019.
500769	GK	4	KREDITANSTALT FUR WIEDERAUFBAU.....	.....	C	.....	....1FE	.....596,444	...	99.855	.....599,130	.....600,000	.....596,856	.....	.....412	.....	.....	.....2.500	.....2.600	MN.....	.....1,708	.....15,000	01/06/2015.	11/20/2024.
500769	GS	7	KREDITANSTALT FUR WIEDERAUFBAU.....	.....	C	.....	....1FE	.....996,674	...	99.667	.....996,674	.....1,000,000	.....996,674	.....	.....2,462	.....1,838	.....	.....1.125	.....1.694	FA.....	.....4,531	.....11,250	10/31/2016.	08/06/2018.
500769	GY	4	KREDITANSTALT FUR WIEDERAUFBAU.....	.....	C	.....	....1FE	.....499,000	...	99.800	.....499,000	.....500,000	.....499,000	.....	.....2,047	.....380	.....	.....0.875	.....1.551	AO.....	.....875	.....4,375	04/29/2016.	04/19/2018.
500769	HJ	6	KREDITANSTALT FUR WIEDERAUFBAU.....	.....	C	.....	....1FE	.....148,698	...	99.132	.....148,698	.....150,000	.....148,698	.....	.....23	.....1,153	.....	.....2.125	.....2.345	JD.....	.....142	.....2,152	04/05/2017.	06/15/2022.
515110	BF	0	LANDWIRTSCHAFTLICHE RENTENBANK.....	.....	C	.....	....1FE	.....49,646	...	100.005	.....50,003	.....50,000	.....49,960	.....	.....55	.....	.....	.....1.875	.....1.998	MS.....	.....271	.....9,938	09/08/2011.	09/17/2018.
515110	BL	7	LANDWIRTSCHAFTLICHE RENTENBANK.....	.....	C	.....	....1FE	.....499,736	...	99.947	.....499,736	.....500,000	.....499,736	.....	.....(467)	.....2,682	.....	.....2.250	.....2.278	AO.....	.....2,813	.....11,250	03/27/2017.	10/01/2021.
65562Q	AZ	8	NORDIC INVT BK MTN BOOK ENTRY.....	.....	C	.....	....1FE	.....196,756	...	98.378	.....196,756	.....200,000	.....196,756	.....	.....698	.....1,261	.....	.....1.500	.....2.122	MS.....	.....767	.....3,000	09/22/2015.	09/29/2020.
676167	BK	4	OESTERREICHISCHE KONTROLLBANK.....	.....	C	.....	....1FE	.....49,791	...	99.582	.....49,791	.....50,000	.....49,791	.....	.....52	.....146	.....	.....1.625	.....1.989	MS.....	.....246	.....813	03/05/2014.	03/12/2019.
676167	BS	7	OESTERREICHISCHE KONTROLLBANK.....	.....	C	.....	....1FE	.....69,173	...	98.818	.....69,173	.....70,000	.....69,173	.....	.....391	.....302	.....	.....1.125	.....2.048	AO.....	.....142	.....788	04/19/2016.	04/26/2019.
676167	BU	2	OESTERREICHISCHE KONTROLLBANK.....	.....	C	.....	....1FE	.....14,894	...	99.296	.....14,894	.....15,000	.....14,894	.....	.....11	.....80	.....	.....1.750	.....2.111	JJ.....	.....114	.....131	01/18/2017.	01/24/2020.
698299	BD	5	PANAMA REP.....	.....	C	.....	....2FE	.....49,638	...	106.350	.....53,175	.....50,000	.....49,741	.....	.....33	.....	.....	.....4.000	.....4.131	MS.....	.....550	.....2,000	09/15/2014.	09/22/2024.
698299	BE	3	PANAMA REP.....	.....	C	.....	....2FE	.....198,500	...	104.300	.....208,600	.....200,000	.....198,659	.....	.....159	.....	.....	.....3.750	.....3.895	MS.....	.....2,188	.....7,500	10/31/2016.	03/16/2025.
715638	BM	3	PERU REP.....	.....	C	.....	....2FE	.....231,250	...	128.300	.....320,750	.....250,000	.....232,225	.....	.....166	.....	.....	.....5.625	.....6.224	MN.....	.....1,680	.....14,063	11/10/2010.	11/18/2050.
71654Q	AX	0	PETROLEOS MEXICANOS.....	.....	C	.....	....2FE	.....30,261	...	106.100	.....31,830	.....30,000	.....30,166	.....	.....(49)	.....	.....	.....5.500	.....5.372	JJ.....	.....733	.....1,650	04/26/2013.	01/21/2021.
71654Q	AZ	5	PETROLEOS MEXICANOS.....	.....	C	.....	....2FE	.....82,128	...	102.850	.....97,708	.....95,000	.....82,487	.....	.....186	.....	.....	.....6.500	.....7.874	JD.....	.....497	.....6,175	09/04/2013.	06/02/2041.
71654Q	BB	7	PETROLEOS MEXICANOS.....	.....	C	.....	....2FE	.....336,875	...	104.225	.....364,788	.....350,000	.....340,727	.....	.....1,979	.....	.....	.....4.875	.....5.692	JJ.....	.....7,441	.....17,063	05/28/2015.	01/24/2022.
71654Q	BH	4	PETROLEOS MEXICANOS.....	.....	C	.....	....2FE	.....93,250	...	103.595	.....103,595	.....100,000	.....94,643	.....	.....717	.....	.....	.....4.875	.....6.031	JJ.....	.....2,207	.....4,875	06/30/2015.	01/18/2024.
71654Q	CC	4	PETROLEOS MEXICANOS.....	.....	C	.....	....2FE	.....452,400	...	104.385	.....454,075	.....435,000	.....452,371	.....	.....(29)	.....	.....	.....6.750	.....6.550	MS.....	.....8,156	.....	11/08/2017.	09/21/2047.
71656L	BQ	3	PETROLEOS MEXICANOS MTN 144A.....	.....	C	.....	....2FE	.....120,031	...	109.300	.....125,695	.....115,000	.....119,695	.....	.....(337)	.....	.....	.....6.500	.....6.006	MS.....	.....2,243	.....5,606	02/08/2017.	03/13/2027.
718286	BG	1	PHILIPPINES REP.....	.....	C	.....	....2FE	.....119,000	...	133.742	.....133,742	.....100,000	.....116,667	.....	.....(626)	.....	.....	.....6.375	.....4.968	AO.....	.....1,204	.....6,375	05/31/2013.	10/23/2034.
718286	BY	2	PHILIPPINES REP.....	.....	C	.....	....2FE	.....324,956	...	108.611	.....325,834	.....300,000	.....319,312	.....	.....(2,864)	.....	.....	.....4.200	.....3.051	JJ.....	.....5,600	.....12,600	01/06/2015.	01/21/2024.
760942	BB	7	REPUBLICA ORIENTAL DEL URUGUAY.....	.....	C	.....	....2FE	.....160,628	...	107.085	.....160,628	.....150,000	.....160,628	.....	.....(349)	.....1,624	.....	.....4.375	.....3.547	AO.....	.....1,167	.....3,281	08/31/2017.	10/27/2027.
857524	AA	0	STATE TREAS REPUBLIC POLAND.....	.....	C	.....	....1FE	.....59,299	...	108.254	.....64,952	.....60,000	.....59,727	.....	.....74	.....	.....	.....5.125	.....5.346	AO.....	.....598	.....3,075	04/14/2011.	04/21/2021.
857524	AC	6	STATE TREAS REPUBLIC POLAND.....	.....	C	.....	....1FE	.....198,388	...	106.638	.....213,276	.....200,000	.....198,948	.....	.....150	.....	.....	.....4.000	.....4.141	JJ.....	.....3,533	.....8,000	01/16/2014.	01/22/2024.
91086Q	AS	7	UNITED MEXICAN STS MTN BE.....	.....	C	.....	....2FE	.....330,215	...	130.000	.....406,900	.....313,000	.....327,179	.....	.....(467)	.....	.....	.....6.750	.....6.407	MS.....	.....5,517	.....21,128	02/01/2007.	09/27/2034.
91086Q	BC	1	UNITED MEXICAN STS MTN BE.....	.....	C	.....	....2FE	.....247,500	...	104.650	.....261,625	.....250,000	.....248,407	.....	.....241	.....	.....	.....4.000	.....4.168	AO.....	.....2,472	.....10,000	09/23/2013.	10/02/2023.
91086Q	BD	9	UNITED MEXICAN STS MTN BE.....	.....	C	.....	....2FE	.....507,500	...	103.400	.....517,000	.....500,000	.....504,675	.....	.....(1,435)	.....	.....	.....3.500	.....3.202	JJ.....	.....7,778	.....17,500	01/07/2015.	01/21/2021.

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 F o r e i g n	5 Bond CHAR			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code		NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
0699999.	All Other Governments - Issuer Obligations.....				.....24,132,062	XXX	.....24,723,312	.....24,237,000	.....24,133,912	.....0	.....25,095	.....54,135	.....0	XXX	XXX	XXX	.....197,767	.....568,639	XXX	XXX
1099999.	Total - All Other Governments.....				.....24,132,062	XXX	.....24,723,312	.....24,237,000	.....24,133,912	.....0	.....25,095	.....54,135	.....0	XXX	XXX	XXX	.....197,767	.....568,639	XXX	XXX

U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

13063A	5G	5	CALIFORNIA ST	GO				1FE	62,990	157,361	102,285	65,000	63,192				33				7.550	7.973	AO	1,227	4,908	04/29/2009	04/01/2039	
13063B	FR	8	CALIFORNIA ST	GO				1FE	92,077	156,445	140,801	90,000	91,882				(33)				7.625	7.570	MS	2,288	6,863	12/01/2010	03/01/2040	
13063B	JB	9	CALIFORNIA ST	GO				1FE	15,106	114,984	17,248	15,000	15,084				(4)				7.700	7.776	MN	193	1,155	12/01/2010	11/01/2030	
16772P	AQ	9	CHICAGO ILL TRAN AUTH SALES TA SAL					1FE	50,152	130,185	71,602	55,000	50,597				77				6.200	7.019	JD	284	3,410	03/24/2010	12/01/2040	
235308	RA	3	DALLAS TEX INDPT SCH DIST	ULT				1FE	25,489	111,587	27,897	25,000	25,411				(13)				6.450	6.391	FA	609	1,613	11/16/2010	02/15/2035	
452151	LF	8	ILLINOIS ST GO					2FE	123,448	99,834	164,726	165,000	130,155				1,180				5.100	7.560	JD	701	8,415	01/05/2007	06/01/2033	
544435	C3	2	LOS ANGELES CALIF DEPT ARPTS A					1FE	25,299	132,551	33,138	25,000	25,267				(6)				6.582	6.594	MN	210	1,646	04/11/2011	05/15/2039	
57582P	WH	9	MASSACHUSETTS ST	GO				1FE	44,253	114,779	57,390	50,000	45,552				217				4.500	5.508	FA	938	2,250	09/03/2010	08/01/2031	
59259Y	GF	0	METROPOLITAN TRANSN AUTH N Y R REV					1FE	80,000	142,921	114,337	80,000	80,000								6.814	6.930	MN	697	5,451	12/22/2010	11/15/2040	
646136	XT	3	NEW JERSEY ST TRANSN TR FD AUT			2		2FE	302,709	104,945	314,835	300,000	300,999				(301)				6.104	6.069	JD	814	18,312	04/25/2011	12/15/2028	
64966J	AS	5	NEW YORK N Y	GO				1FE	25,000	112,130	28,033	25,000	25,000								6.646	6.756	JD	138	1,662	12/14/2010	12/01/2031	
66285W	FB	7	NORTH TEX TWY AUTH REV					1FE	55,256	152,129	76,065	50,000	54,951				(54)				6.718	6.100	JJ	1,680	3,359	05/18/2011	01/01/2049	
677632	MV	0	OHIO ST UNIV GEN RCPTS	UNI				1FE	22,634	121,143	30,286	25,000	22,909				46				4.910	5.645	JD	102	1,228	09/24/2010	06/01/2040	
68607D	NL	5	OREGON ST DEPT TRANSN HWY USER SUB					1FE	50,000	128,790	64,395	50,000	50,000								5.834	5.919	MN	373	2,917	04/01/2010	11/15/2034	
783186	NH	8	RUTGERS ST UNIV N J	GO				1FE	69,478	122,812	85,968	70,000	69,538				10				5.665	5.799	MN	661	3,966	11/04/2010	05/01/2040	
88283L	HU	3	TEXAS TRANSN COMMN ST HWY FD R REV					1FE	19,813	120,144	24,029	20,000	19,861				8				5.178	5.325	AO	259	1,036	07/27/2010	04/01/2030	
91412G	DZ	5	UNIVERSITY CALIF REVS FOR PREV REV					1FE	91,347	130,969	130,969	100,000	91,947				103				5.946	6.693	MN	760	5,946	09/22/2010	05/15/2045	
917542	QV	7	UTAH ST					1FE	27,173	104,235	31,271	30,000	28,316				186				3.539	4.475	JJ	531	1,062	09/24/2010	07/01/2025	
1199999	U.S. States, Territories & Possessions - Issuer Obligations								1,182,222	XXX	1,515,271	1,240,000	1,190,661				0	1,449	0	0	0	XXX	XXX	XXX	12,463	75,195	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)								1,182,222	XXX	1,515,271	1,240,000	1,190,661				0	1,449	0	0	0	XXX	XXX	XXX	12,463	75,195	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations

02765U	EK	6	AMERICAN MUN PWR OHIO INC REV	REV				1FE	25,000	170,425	42,606	25,000	25,000				8,084	8,247	FA	763	2,021	12/16/2010.	02/15/2050.
3130A9	EP	2	FHLB					1FE	246,170	98,468	246,170	250,000	246,170				1,000	1,910	MS	660	2,500	09/30/2016.	09/26/2019.
3130AA	3R	7	FHLB					1FE	989,972	98,997	989,972	1,000,000	989,972				1,375	1,932	MN	1,757	13,674	11/30/2016.	11/15/2019.
3130AA	BG	2	FHLB					1FE	495,823	99,165	495,823	500,000	495,823				1,875	2,110	MN	833	9,349	11/30/2016.	11/29/2021.
3137EA	CA	5	FHLMC					1FE	1,031,340	102,338	1,023,384	1,000,000	1,005,364				3,750	3,332	MS	9,792	37,500	02/28/2011.	03/27/2019.
3137EA	DB	2	FHLMC					1FE	1,311,069	100,899	1,362,138	1,350,000	1,331,465				2,375	2,760	JJ	14,963	23,750	10/24/2017.	01/13/2022.
3137EA	DM	8	FHLMC					1FE	988,091	98,809	988,091	1,000,000	988,091				1,250	1,954	AO	3,090	12,500	04/30/2014.	10/02/2019.
3137EA	DP	1	FHLMC					1FE	749,351	99,914	749,351	750,000	749,351				0,875	1,353	MS	2,078	6,563	02/28/2014.	03/07/2018.
3137EA	DR	7	FHLMC					1FE	468,757	98,505	492,525	500,000	487,924				1,375	2,461	MN	1,146	6,875	11/29/2013.	05/01/2020.
3137EA	EC	9	FHLMC					1FE	241,323	96,529	241,323	250,000	241,323				1,125	2,139	FA	1,086	2,813	10/31/2016.	08/12/2021.
3137EA	ED	7	FHLMC					1FE	248,269	99,308	248,269	250,000	248,269				0,875	1,779	AO	480	2,345	09/30/2016.	10/12/2018.
3135G0	K3	6	FNMA					1FE	472,846	96,499	482,496	500,000	475,436				2,125	2,811	AO	1,977	10,625	10/31/2016.	04/24/2026.
3135G0	N8	2	FNMA					1FE	242,257	96,903	242,257	250,000	242,257				1,250	2,153	FA	1,163	3,108	09/30/2016.	08/17/2021.
3135G0	Q2	2	FNMA					1FE	459,363	94,264	471,319	500,000	463,044				1,875	2,857	MS	2,526	9,297	10/31/2016.	09/24/2026.
3135G0	Q8	9	FNMA					1FE	145,878	97,252	145,878	150,000	145,878				1,375	2,149	AO	481	2,063	10/31/2016.	10/07/2021.
3135G0	WJ	8	FNMA					1FE	720,073	99,738	748,031	750,000	747,533				0,875	1,734	MN	729	6,563	06/24/2013.	05/21/2018.
3135G0	ZG	1	FNMA					1FE	495,526	99,717	498,584	500,000	498,466				1,750	1,944	MS	2,649	8,750	07/31/2014.	09/12/2019.
3135G0	ZR	7	FNMA					1FE	493,086	101,332	506,658	500,000	495,144				2,625	2,805	MS	4,193	13,125	09/30/2014.	09/06/2024.
3135G0	ZY	2	FNMA					1FE	498,309	99,662	498,309	500,000	498,309				1,750	1,941	MN	851	8,750	11/28/2014.	11/26/2019.

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	
			F	O			R																Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description	Code	Bond CHAR	NAIC Designation	Actual Cost		Par Value	Book/Adjusted Carrying Value													
626207	YF	5	MUNICIPAL ELEC AUTH GA.....	.....	..	.....1FE	.....24,438	..128.184	.....32,046	.....25,000	.....24,453	.....	.....3	.....	.....6.637	.....6.913	AO.....	.....415	.....1,659	03/04/2010.	04/01/2057.
626207	YM	0	MUNICIPAL ELEC AUTH GA.....	.....	..	.....1FE	.....102,796	..125.960	.....125,960	.....100,000	.....102,719	.....	.....(15)	.....	.....6.655	.....6.568	AO.....	.....1,664	.....6,655	12/05/2011.	04/01/2057.
64972F	Y3	4	NEW YORK N Y CITY MUN WTR FIN WTR.....	.....	..	.....1FE	.....49,962	..138.341	.....69,171	.....50,000	.....49,965	.....	.....1	.....	.....5.882	.....5.974	JD.....	.....131	.....2,941	12/02/2010.	06/15/2044.
663903	DM	1	NORTHEAST OHIO REGL SWR DIST W WAS.....	.....	..	.....1FE	.....68,952	..110.153	.....77,107	.....70,000	.....69,060	.....	.....18	.....	.....6.038	.....6.243	MN.....	.....540	.....4,227	11/05/2010.	11/15/2040.
79575D	E6	3	SALT RIVER PROJ ARIZ AGRIC IMP ELE.....	.....	..	.....1FE	.....68,326	..120.351	.....90,263	.....75,000	.....69,085	.....	.....127	.....	.....4.839	.....5.518	JJ.....	.....1,815	.....3,629	09/30/2010.	01/01/2041.
79765R	TL	3	SAN FRANCISCO CALIF CITY & CNT WTR.....	.....	..	.....1FE	.....25,066	..149.380	.....37,345	.....25,000	.....25,063	.....	.....(0)	.....	.....6.950	.....7.050	MN.....	.....290	.....1,738	12/15/2010.	11/01/2050.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....					10,662,040	XXX10,905,07410,870,00010,715,164037,64517,9390	XXX	XXX	XXX56,071203,017	XXX	XXX	

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities

3128MJ	EU	0			.....4	.....1FE	.....20,730	...	112.729	.....23,410	.....20,767	.....	.....0	.....	.....	.....6.000	.....6.226	MON...	.....104	.....1,269	08/23/2007.	08/01/2036.
31296L	G2	1			.....4	.....1FE	.....39,058	...	110.766	.....42,477	.....38,348	.....	.....(14)	.....	.....	.....5.500	.....5.116	MON...	.....176	.....2,120	10/15/2014.	08/01/2033.
31296N	V6	1			.....4	.....1FE	.....12,026	...	108.163	.....13,193	.....12,198	.....	.....3	.....	.....	.....5.000	.....5.501	MON...	.....51	.....622	03/10/2005.	10/01/2033.
31296R	ZB	7			.....4	.....1FE	.....42,782	...	108.144	.....47,182	.....43,629	.....	.....10	.....	.....	.....5.000	.....5.458	MON...	.....182	.....2,208	11/28/2003.	01/01/2034.
31297A	4Y	7			.....4	.....1FE	.....30,185	...	106.270	.....33,979	.....31,974	.....	.....23	.....	.....	.....4.500	.....6.118	MON...	.....120	.....1,444	07/30/2004.	06/01/2034.
31297A	5T	7			.....4	.....1FE	.....24,960	...	108.150	.....28,097	.....25,980	.....	.....16	.....	.....	.....5.000	.....6.339	MON...	.....108	.....1,324	10/15/2014.	06/01/2034.
3128K5	DU	3			.....4	.....1FE	.....7,546	...	109.699	.....8,477	.....7,727	.....	.....2	.....	.....	.....5.500	.....6.343	MON...	.....35	.....442	04/03/2006.	04/01/2036.
3128KE	H4	8			.....4	.....1FE	.....20,951	...	112.749	.....23,776	.....21,088	.....	.....1	.....	.....	.....6.000	.....6.355	MON...	.....105	.....1,283	09/01/2006.	09/01/2036.
3128KH	W3	6			.....4	.....1FE	.....26,967	...	112.427	.....29,921	.....26,614	.....	.....(3)	.....	.....	.....6.000	.....5.890	MON...	.....133	.....1,649	10/15/2014.	12/01/2036.
3128KU	YJ	0			.....4	.....1FE	.....11,821	...	109.241	.....13,469	.....12,329	.....	.....4	.....	.....	.....5.500	.....6.800	MON...	.....57	.....680	10/15/2014.	08/01/2037.
3128LB	HR	2			.....4	.....1FE	.....8,983	...	106.270	.....10,049	.....9,456	.....	.....8	.....	.....	.....4.500	.....6.015	MON...	.....35	.....429	10/15/2014.	05/01/2038.
312942	CZ	6			.....4	.....1FE	.....96,658	...	108.960	.....98,328	.....90,242	.....	.....(46)	.....	.....	.....5.000	.....3.318	MON...	.....376	.....4,561	07/29/2011.	09/01/2040.
312945	AK	4			.....4	.....1FE	.....214,102	...	105.587	.....228,024	.....215,958	.....	.....15	.....	.....	.....4.000	.....4.260	MON...	.....720	.....8,740	01/31/2011.	01/01/2041.
312963	B5	9			.....4	.....1FE	.....3,184	...	100.712	.....3,075	.....3,053	.....	.....(4)	.....	.....	.....5.500	.....5.285	MON...	.....14	.....179	10/15/2014.	11/01/2018.
312968	CN	8			.....4	.....1FE	.....3,332	...	100.143	.....3,332	.....3,328	.....	.....(0)	.....3	.....	.....6.000	.....5.143	MON...	.....17	.....208	10/15/2014.	07/01/2019.
31292G	W3	6			.....4	.....1FE	.....10,007	...	111.118	.....10,770	.....9,692	.....	.....(8)	.....	.....	.....7.000	.....5.919	MON...	.....57	.....685	03/11/2002.	10/01/2028.
31292H	RY	2			.....4	.....1FE	.....39,741	...	113.372	.....43,763	.....38,601	.....	.....(21)	.....	.....	.....6.000	.....5.147	MON...	.....193	.....2,353	02/28/2005.	09/01/2032.
31292H	4K	7			.....4	.....1FE	.....15,828	...	112.888	.....17,211	.....15,246	.....	.....(8)	.....	.....	.....6.000	.....5.043	MON...	.....76	.....934	01/30/2004.	12/01/2033.
31292K	ZW	0			.....4	.....1FE	.....15,027	...	106.703	.....15,140	.....14,189	.....	.....(9)	.....	.....	.....4.500	.....2.933	MON...	.....53	.....649	10/15/2014.	02/01/2040.
31292L	GN	9			.....4	.....1FE	.....237,964	...	103.339	.....247,426	.....239,430	.....	.....19	.....	.....	.....3.500	.....3.683	MON...	.....698	.....8,481	05/31/2012.	04/01/2042.
31292L	W5	0			.....4	.....1FE	.....129,754	...	100.541	.....137,548	.....136,808	.....	.....94	.....	.....	.....3.000	.....3.983	MON...	.....342	.....4,138	12/12/2013.	10/01/2042.
31292S	BY	5			.....4	.....1FE	.....80,608	...	104.724	.....82,126	.....78,421	.....	.....(14)	.....	.....	.....4.000	.....3.429	MON...	.....261	.....3,192	12/31/2013.	12/01/2043.
31293H	M7	5			.....4	.....1FE	.....3,765	...	110.766	.....4,185	.....3,768	.....	.....0	.....	.....	.....6.500	.....6.818	MON...	.....20	.....249	07/19/2001.	01/01/2029.
31287X	QR	0			.....4	.....1FE	.....66,783	...	110.766	.....71,645	.....64,681	.....	.....	.....	.....	.....6.500	.....6.697	MON...	.....350	.....4,263	09/10/2003.	08/01/2032.
31288J	VD	5			.....4	.....1FE	.....58,207	...	109.245	.....63,848	.....58,445	.....	.....2	.....	.....	.....5.500	.....5.700	MON...	.....268	.....3,224	08/29/2003.	04/01/2033.
3128P7	UJ	0			.....4	.....1FE	.....230,119	...	104.078	.....234,992	.....225,785	.....	.....(126)	.....	.....	.....3.500	.....3.121	MON...	.....659	.....8,008	09/05/2012.	08/01/2032.
3128P7	ZN	6			.....4	.....1FE	.....116,604	...	101.853	.....120,239	.....118,052	.....	.....42	.....	.....	.....3.000	.....3.289	MON...	.....295	.....3,584	04/30/2013.	04/01/2033.
3128P7	4J	9			.....4	.....1FE	.....114,937	...	104.077	.....115,806	.....111,269	.....	.....(91)	.....	.....	.....3.500	.....2.852	MON...	.....325	.....3,949	03/04/2014.	09/01/2033.
3128P8	B3	4			.....4	.....1FE	.....115,327	...	101.760	.....115,765	.....113,762	.....	.....(101)	.....	.....	.....3.000	.....2.742	MON...	.....284	.....3,452	01/06/2016.	12/01/2035.
3128P8	E4	9			.....4	.....1FE	.....100,080	...	101.456	.....100,080	.....98,643	.....	.....(43)	.....847	.....	.....3.000	.....2.814	MON...	.....247	.....743	09/25/2017.	10/01/2037.
3128P7	RJ	4			.....4	.....1FE	.....56,162	...	105.646	.....56,685	.....53,656	.....	.....(56)	.....	.....	.....4.000	.....3.024	MON...	.....179	.....2,185	11/30/2011.	08/01/2031.
3128E5	RK	7			.....4	.....1FE	.....133,826	...	106.646	.....135,400	.....126,962	.....	.....(141)	.....	.....	.....4.500	.....3.347	MON...	.....476	.....5,789	10/15/2014.	04/01/2031.
31294M	NN	7			.....4	.....1FE	.....200,098	...	100.555	.....202,855	.....201,735	.....	.....109	.....	.....	.....2.500	.....2.709	MON...	.....420	.....5,133	10/31/2012.	03/01/2027.
31294N	P5	2			.....4	.....1FE	.....54,522	...	103.364	.....54,021	.....52,263	.....	.....(131)	.....	.....	.....3.500	.....2.438	MON...	.....152	.....1,858	10/10/2012.	08/01/2027.

E10.8

SCHEDULE D - PART 1

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

E10.9

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	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
31283H	ZX	6	FHLMC GOLD POOL G01658					4	1FE	23,671	...108.411	26,559	24,498	23,838		14			5.000	6.006	MON...	102	1,246	06/30/2004.	02/01/2034.		
31283H	6G	5	FHLMC GOLD POOL G01771					4	1FE	44,676	...111.154	49,389	44,433	44,632		(3)			5.500	5.487	MON...	204	2,491	08/18/2005.	02/01/2035.		
3128LX	FP	0	FHLMC GOLD POOL G01974					4	1FE	20,508	...108.419	22,467	20,722	20,524		3			5.000	5.444	MON...	86	1,062	09/08/2008.	12/01/2035.		
3128LX	JN	1	FHLMC GOLD POOL G02069					4	1FE	7,344	...111.097	8,429	7,587	7,367		3			5.500	6.727	MON...	35	428	06/29/2007.	03/01/2036.		
3128LX	TY	6	FHLMC GOLD POOL G02367					4	1FE	7,633	...110.766	8,265	7,462	7,589		(2)			6.500	6.214	MON...	40	503	12/05/2006.	09/01/2036.		
3128LX	UQ	1	FHLMC GOLD POOL G02391					4	1FE	6,963	...112.753	7,922	7,026	6,973		1			6.000	6.454	MON...	35	432	06/29/2007.	11/01/2036.		
3128M4	TX	1	FHLMC GOLD POOL G02966					4	1FE	8,864	...110.038	9,992	9,080	8,911		2			5.500	6.335	MON...	42	502	05/31/2007.	04/01/2037.		
3128M5	NP	1	FHLMC GOLD POOL G03698					4	1FE	24,710	...112.540	27,565	24,494	24,649		(2)			6.000	5.932	MON...	122	1,505	03/07/2008.	12/01/2037.		
3128M6	QB	7	FHLMC GOLD POOL G04650					4	1FE	13,040	...112.298	14,266	12,704	12,940		(2)			6.500	5.829	MON...	69	852	10/07/2008.	09/01/2038.		
3128M7	ME	3	FHLMC GOLD POOL G05457					4	1FE	52,976	...107.460	53,607	49,885	52,845		(36)			4.500	2.857	MON...	187	2,290	10/02/2012.	05/01/2039.		
3128M7	2B	1	FHLMC GOLD POOL G05870					4	1FE	202,618	...107.844	216,348	200,612	202,095		(15)			4.500	4.366	MON...	752	9,156	04/30/2010.	04/01/2040.		
3128M7	2H	8	FHLMC GOLD POOL G05876					4	1FE	33,702	...108.584	35,427	32,626	33,432		(9)			4.500	3.842	MON...	122	1,491	06/08/2010.	04/01/2040.		
3128M8	U7	7	FHLMC GOLD POOL G06606					4	1FE	132,675	...107.610	134,531	125,017	130,446		(54)			4.500	3.362	MON...	469	5,716	08/31/2011.	05/01/2041.		
3128M8	Z8	0	FHLMC GOLD POOL G06767					4	1FE	111,346	...109.702	113,392	103,364	108,958		(47)			5.000	3.442	MON...	431	5,264	12/06/2011.	10/01/2041.		
3128M9	EB	4	FHLMC GOLD POOL G07030					4	1FE	207,358	...105.962	213,190	201,196	206,972		(67)			4.000	3.379	MON...	671	8,171	06/04/2013.	06/01/2042.		
3128M9	H5	4	FHLMC GOLD POOL G07152					4	1FE	153,330	...104.991	156,638	149,192	153,019		(43)			4.000	3.452	MON...	497	6,078	11/07/2012.	06/01/2042.		
3128M9	JQ	6	FHLMC GOLD POOL G07171					4	1FE	85,501	...105.587	87,704	83,063	85,315		(26)			4.000	3.415	MON...	277	3,366	11/07/2012.	08/01/2042.		
3128M9	K2	7	FHLMC GOLD POOL G07213					4	1FE	213,340	...103.341	221,824	214,652	213,444		15			3.500	3.680	MON...	626	7,607	05/31/2013.	11/01/2042.		
3128M9	TA	0	FHLMC GOLD POOL G07445					4	1FE	64,711	...96.591	69,322	71,769	65,427		97			2.500	4.165	MON...	150	1,807	11/04/2013.	07/01/2043.		
3128M9	XT	4	FHLMC GOLD POOL G07590					4	1FE	610,872	...103.574	629,165	607,455	610,475		(30)			3.500	3.436	MON...	1,772	21,510	04/03/2014.	12/01/2043.		
3128MJ	GH	7	FHLMC GOLD POOL G08199					4	1FE	11,978	...110.513	13,603	12,309	12,042		3			5.500	6.432	MON...	56	698	08/22/2007.	05/01/2037.		
3128MJ	Q7	8	FHLMC GOLD POOL G08477					4	1FE	178,455	...103.198	185,395	179,650	178,526		15			3.500	3.695	MON...	524	6,366	02/29/2012.	02/01/2042.		
3128MJ	SS	0	FHLMC GOLD POOL G08528					4	1FE	61,081	...100.582	64,768	64,394	61,392		40			3.000	3.968	MON...	161	1,951	10/15/2014.	04/01/2043.		
3128MJ	S4	3	FHLMC GOLD POOL G08538					4	1FE	59,188	...103.197	61,489	59,585	59,230		4			3.500	3.686	MON...	174	2,111	07/31/2013.	07/01/2043.		
3128MJ	TL	4	FHLMC GOLD POOL G08554					4	1FE	51,574	...103.197	53,579	51,919	51,615		3			3.500	3.684	MON...	151	1,841	10/15/2014.	10/01/2043.		
3128MJ	XE	5	FHLMC GOLD POOL G08676					4	1FE	742,452	...102.846	745,158	724,541	741,461		(991)			3.500	3.027	MON...	2,113	25,661	11/30/2015.	11/01/2045.		
3128MJ	X8	8	FHLMC GOLD POOL G08702					4	1FE	735,711	...102.846	738,329	717,895	734,439		(1,272)			3.500	3.068	MON...	2,094	25,406	07/27/2016.	04/01/2046.		
3128MJ	2H	2	FHLMC GOLD POOL G08775					4	1FE	1,013,372	...104.583	1,013,372	968,966	1,013,372		(1,393)	7,644		4.000	3.193	MON...	3,230	9,764	09/28/2017.	08/01/2047.		
3128MJ	2W	9	FHLMC GOLD POOL G08788					4	1FE	1,019,109	...102.849	1,021,332	993,041	1,018,710		(398)			3.500	3.142	MON...	2,896	5,813	10/27/2017.	11/01/2047.		
3128M1	RN	1	FHLMC GOLD POOL G12393					4	1FE	23,291	...103.508	24,201	23,381	23,352		8			5.500	5.751	MON...	107	1,335	10/01/2006.	10/01/2021.		
3128MC	4Y	8	FHLMC GOLD POOL G14239					4	1FE	86,468	...104.377	85,868	84,760	84,760		(177)			4.000	2.764	MON...	274	3,364	12/08/2011.	09/01/2026.		
3128MD	UQ	4	FHLMC GOLD POOL G14891					4	1FE	166,544	...102.024	166,544	163,239	166,544		(290)	1,022		3.000	2.494	MON...	408	4,978	08/29/2014.	10/01/2028.		
3128MM	AA	1	FHLMC GOLD POOL G18000					4	1FE	7,626	...102.926	8,186	7,953	7,908		35			4.000	5.269	MON...	27	342	07/30/2004.	07/01/2019.		
3128MM	BS	1	FHLMC GOLD POOL G18048					4	1FE	16,564	...102.363	16,761	16,374	16,418		(20)			5.000	4.756	MON...	68	859	05/31/2005.	04/01/2020.		
3128MM	P4	9	FHLMC GOLD POOL G18442					4	1FE	34,636	...103.349	34,343	33,231	34,316		(78)			3.500	2.478	MON...	97	1,188	10/10/2012.	08/01/2027.		
3128MM	TN	3	FHLMC GOLD POOL G18556					4	1FE	487,556	...99.881	487,556	488,135	487,556		(84)	1,811		2.500	2.556	MON...	1,017	12,357	07/31/2015.	06/01/2030.		
3128MJ	YY	0	FHLMC GOLD POOL G08726					4	1FE	822,090	...100.123	828,059	827,042	822,537		447			3.000	3.158	MON...	2,068	24,966	09/29/2016.	10/01/2046.		
3128PS	WB	9	FHLMC GOLD POOL J13342					4	1FE	89,157	...103.718	91,883	88,590	88,926		(32)			3.500	3.408	MON...	258	3,153	01/31/2011.	10/01/2025.		
3128PX	A9	7	FHLMC GOLD POOL J17232					4	1FE	69,815	...101.980	69,429	68,082	69,056		(88)			3.000	2.579	MON...	170	2,082	11/30/2011.	11/01/2026.		
3128PX	Y5	9	FHLMC GOLD POOL J17932					4	1FE	256,334	...101.970	256,102	251,154	255,072		(333)			3.000	2.557	MON...	628	7,694	05/31/2012.	03/01/2027.		
31306X	4T	7	FHLMC GOLD POOL J20834					4	1FE	227,812	...100.531	230,819	229,601	228,269		112			2.500	2.693	MON...	478	5,827	01/31/2013.	10/01/2027.		
31307B	J7	6	FHLMC GOLD POOL J22986					4	1FE	102,452	...100.486	103,735	103,234	102,656		45			2.500	2.681	MON...	215	2,621	06/28/2013.	03/01/2028.		
31307C	GW	2	FHLMC GOLD POOL J23813					4	1FE	153,097	...97.902	153,097	156,377	153,097		244	148		2.000	2.557	MON...	261	3,180	08/26/2016.	05/01/2028.		

SCHEDULE D - PART 1

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

E10.10

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	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
3132GD	SE	3	FHLMC GOLD POOL Q00517					4	1FE	85,891	108.410	88,052	81,221	84,485		(26)			5.000	3.860	MON	338	4,120	04/29/2011.	04/01/2041.		
3132GF	3N	5	FHLMC GOLD POOL Q02605					4	1FE	62,845	106.704	63,192	59,222	62,707		(34)			4.500	2.954	MON	222	2,709	10/15/2014.	08/01/2041.		
3132GK	ZN	9	FHLMC GOLD POOL Q04649					4	1FE	62,167	103.195	64,582	62,583	62,190		5			3.500	3.696	MON	183	2,219	11/30/2011.	11/01/2041.		
3132GU	KW	3	FHLMC GOLD POOL Q09009					4	1FE	146,261	105.588	150,000	142,062	146,001		(44)			4.000	3.404	MON	474	5,777	11/07/2012.	06/01/2042.		
3132HL	PX	5	FHLMC GOLD POOL Q10438					4	1FE	70,433	103.175	73,167	70,915	70,466		6			3.500	3.695	MON	207	2,518	10/15/2014.	08/01/2042.		
3132HQ	YV	8	FHLMC GOLD POOL Q14324					4	1FE	250,032	100.567	265,085	263,591	251,165		174			3.000	3.970	MON	659	7,971	01/31/2013.	01/01/2043.		
3132J8	5J	5	FHLMC GOLD POOL Q17648					4	1FE	149,673	103.186	155,477	150,675	149,767		11			3.500	3.689	MON	439	5,343	10/15/2014.	04/01/2043.		
3132J9	V9	6	FHLMC GOLD POOL Q18339					4	1FE	40,063	100.582	42,480	42,234	40,273		26			3.000	3.963	MON	106	1,276	05/31/2013.	05/01/2043.		
3132JB	N3	3	FHLMC GOLD POOL Q19909					4	1FE	240,809	100.462	255,042	253,868	242,146		154			3.000	3.955	MON	635	7,696	10/15/2014.	07/01/2043.		
3132M6	VL	1	FHLMC GOLD POOL Q26319					4	1FE	561,532	104.581	561,532	536,934	561,532		(181)	2,105		4.000	2.781	MON	1,790	21,861	12/30/2015.	05/01/2044.		
3132QR	FB	1	FHLMC GOLD POOL Q34661					4	1FE	623,296	100.115	627,770	627,049	623,423		126			3.000	3.160	MON	1,568	18,997	07/31/2015.	07/01/2045.		
3132L5	AC	7	FHLMC GOLD POOL V80003					4	1FE	241,300	100.572	255,793	254,339	242,530		160			3.000	3.966	MON	636	7,709	10/15/2014.	04/01/2043.		
3132L5	AD	5	FHLMC GOLD POOL V80004					4	1FE	64,546	100.577	68,437	68,045	64,875		43			3.000	3.968	MON	170	2,062	04/30/2013.	04/01/2043.		
3132L5	AH	6	FHLMC GOLD POOL V80008					4	1FE	119,666	103.197	121,911	118,134	119,533		(16)			3.500	3.303	MON	345	4,190	01/31/2014.	04/01/2043.		
3132L5	B3	6	FHLMC GOLD POOL V80058					4	1FE	81,172	100.577	86,066	85,572	81,599		54			3.000	3.964	MON	214	2,596	10/15/2014.	05/01/2043.		
3128P8	DH	1	FHLMC PC GOLD POOL C91904					4	1FE	22,673	98.266	22,767	23,169	22,706		33			2.500	2.857	MON	48	534	01/04/2017.	11/01/2036.		
3128P8	DM	0	FHLMC PC GOLD POOL C91908					4	1FE	117,381	101.515	117,806	116,048	117,287		(94)			3.000	2.863	MON	290	3,212	01/04/2017.	01/01/2037.		
3132WJ	FD	8	FHLMC PC GOLD POOL Q44663					4	1FE	949,354	100.107	955,900	954,874	949,615		261			3.000	3.117	MON	2,387	21,587	02/28/2017.	11/01/2046.		
3128KC	AA	5	FHLMC POOL A50001					4	1FE	118,164	107.459	135,454	126,052	119,666		103			5.000	6.975	MON	525	6,327	06/01/2006.	06/01/2036.		
312935	MZ	9	FHLMC POOL A88476					4	1FE	95,058	107.463	102,301	95,196	95,085		1			4.500	4.630	MON	357	4,346	10/15/2014.	09/01/2039.		
312936	FW	2	FHLMC POOL A89181					4	1FE	115,398	108.335	125,199	115,566	115,432		1			4.500	4.630	MON	433	5,279	10/30/2009.	10/01/2039.		
312943	UG	6	FHLMC POOL A95083					4	1FE	548,639	105.588	557,351	527,854	547,766		(229)			4.000	3.051	MON	1,760	21,406	10/15/2014.	11/01/2040.		
3128H4	SY	6	FHLMC POOL E96835					4	1FE	9,086	101.414	8,914	8,790	8,799		(21)			4.500	4.532	MON	33	442	10/15/2014.	06/01/2018.		
3128MB	MS	3	FHLMC POOL G12869					4	1FE	13,671	104.917	14,528	13,847	13,776		14			5.000	5.504	MON	58	717	11/14/2007.	09/01/2022.		
3128MB	X6	9	FHLMC POOL G13201					4	1FE	13,613	104.748	14,627	13,964	13,789		25			4.500	5.287	MON	52	647	10/15/2014.	07/01/2023.		
3132HR	FR	6	FHLMC POOL Q14676					4	1FE	118,555	100.546	125,663	124,981	119,103		78			3.000	3.975	MON	312	3,790	02/28/2013.	01/01/2043.		
3132J6	5D	2	FHLMC POOL Q15843					4	1FE	54,575	100.577	57,866	57,535	54,836		36			3.000	3.974	MON	144	1,747	02/28/2013.	02/01/2043.		
31371H	LT	3	FNMA POOL 252438					4	1FE	57,277	112.785	62,510	55,424	56,860		(58)			6.000	5.020	MON	277	3,382	09/30/2003.	05/01/2029.		
31371K	VF	5	FNMA POOL 254514					4	1FE	20,692	110.606	22,670	20,496	20,636		(3)			5.500	5.406	MON	94	1,148	10/31/2003.	11/01/2032.		
31371K	Y4	7	FNMA POOL 254631					4	1FE	215	101.653	211	207	207		(1)			5.000	5.116	MON	1	15	05/13/2003.	02/01/2018.		
31371M	HM	2	FNMA POOL 255936					4	1FE	33,123	102.171	34,168	33,442	33,357		33			4.500	4.834	MON	125	1,564	08/31/2005.	12/31/2040.		
31374T	MV	8	FNMA POOL 323572					4	1FE	3,788	109.559	4,010	3,660	3,724		(4)			7.500	7.021	MON	23	282	03/20/2001.	01/01/2029.		
31376K	GM	2	FNMA POOL 357604					4	1FE	14,540	113.447	15,911	14,025	14,438		(7)			6.000	5.059	MON	70	854	10/15/2014.	08/01/2034.		
31385H	3F	7	FNMA POOL 545398					4	1FE	8,193	116.238	9,246	7,954	8,075		(4)			7.000	6.754	MON	46	565	03/11/2002.	12/01/2031.		
31385J	JC	3	FNMA POOL 545759					4	1FE	14,786	113.363	16,107	14,209	14,693		(16)			6.500	5.644	MON	77	939	10/15/2014.	07/01/2032.		
31385W	ZT	9	FNMA POOL 555254					4	1FE	34,349	112.806	37,162	32,944	33,847		(31)			6.500	5.769	MON	178	2,180	09/30/2003.	01/01/2033.		
31404F	VD	2	FNMA POOL 67512					4	1FE	36,514	110.840	40,874	36,877	36,561		6			5.500	5.932	MON	169	2,073	05/28/2004.	04/01/2034.		
31400D	2W	1	FNMA POOL 684889					4	1FE	1,042	101.549	1,040	1,024	1,025		(1)			4.500	4.392	MON	4	55	04/24/2003.	04/01/2018.		
31400E	NV	8	FNMA POOL 685404					4	1FE	27,834	112.874	31,199	27,640	27,804		(4)			5.500	5.434	MON	127	1,548	03/10/2005.	02/01/2033.		
31400P	MU	6	FNMA POOL 693471					4	1FE	18,999	110.641	20,939	18,925	18,987		(1)			5.500	5.528	MON	87	1,064	07/30/2004.	03/01/2033.		
31400Q	QY	2	FNMA POOL 694471					4	1FE	1,041	101.802	1,022	1,004	1,005		(3)			5.000	4.472	MON	4	62	10/15/2014.	03/01/2018.		
31401A	K3	0	FNMA POOL 702414					4	1FE	135,937	108.631	142,957	131,598	134,576		(74)			5.000	4.395	MON	548	6,648	06/10/2003.	06/01/2033.		
31401V	5J	6	FNMA POOL 720049					4	1FE	14,483	110.918	16,582	14,950	14,530		9			5.500	6.624	MON	69	838	06/29/2007.	07/01/2033.		

SCHEDULE D - PART 1

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

E10.11

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	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
31401X	H8	3	FNMA POOL 721255					4	1FE	12,447	...110.832	...13,841	...12,488	...12,454		...1			...5.500	...5.734	MON...	...57	...699	06/30/2004	07/01/2033		
31402C	VQ	2	FNMA POOL 725223					4	1FE	45,051	...110.966	...49,321	...44,447	...44,959		...(11)			...5.500	...5.256	MON...	...204	...2,488	05/31/2005	03/01/2034		
31402H	5E	7	FNMA POOL 729945					4	1FE	35,857	...112.589	...39,064	...34,696	...35,646		...(18)			...6.000	...5.117	MON...	...173	...2,146	12/31/2003	11/01/2033		
31402R	DF	3	FNMA POOL 735502					4	1FE	17,917	...113.503	...20,485	...18,048	...17,927		...2			...6.000	...6.429	MON...	...90	...1,103	06/29/2007	04/01/2035		
31403A	2N	4	FNMA POOL 743381					4	1FE	11,247	...105.539	...11,264	...10,673	...10,937		...(6)			...7.000	...5.726	MON...	...62	...751	10/31/2003	08/01/2028		
31403D	DR	7	FNMA POOL 745412					4	1FE	46,044	...110.925	...52,519	...47,346	...46,289		...17			...5.500	...6.488	MON...	...217	...2,660	04/28/2006	12/01/2035		
31403F	J4	7	FNMA POOL 747383					4	1FE	33,196	...109.459	...37,487	...34,247	...33,306		...24			...5.500	...6.639	MON...	...157	...1,892	07/31/2007	10/01/2033		
31403K	KH	5	FNMA POOL 750996					4	1FE	2,762	...101.550	...2,774	...2,731	...2,733		...(2)			...4.500	...4.394	MON...	...10	...136	10/15/2014	11/01/2018		
31404M	5N	4	FNMA POOL 773153					4	1FE	4,844	...102.916	...5,099	...4,954	...4,940		...13			...4.000	...4.693	MON...	...17	...214	08/31/2004	06/01/2019		
31404U	Z9	4	FNMA POOL 779368					4	1FE	10,434	...101.550	...10,845	...10,680	...10,646		...27			...4.500	...5.172	MON...	...40	...513	05/28/2004	06/01/2019		
31405C	U5	6	FNMA POOL 785504					4	1FE	17,737	...106.524	...19,587	...18,387	...17,875		...9			...4.500	...5.548	MON...	...69	...856	08/31/2004	06/01/2034		
31406A	BY	7	FNMA POOL 803855					4	1FE	32,606	...110.846	...36,995	...33,375	...32,698		...12			...5.500	...6.325	MON...	...153	...1,876	10/15/2014	12/01/2034		
31406E	3D	4	FNMA POOL 808196					4	1FE	12,761	...110.831	...13,930	...12,569	...12,716		...(3)			...5.500	...5.241	MON...	...58	...705	01/31/2005	04/01/2035		
31409W	GN	5	FNMA POOL 880505					4	1FE	5,435	...102.815	...5,521	...5,370	...5,396		...(7)			...6.000	...5.736	MON...	...27	...338	10/10/2007	08/01/2021		
31410D	BZ	2	FNMA POOL 885756					4	1FE	97,603	...108.551	...111,968	...103,147	...98,626		...71			...5.000	...6.703	MON...	...430	...5,212	07/31/2006	07/01/2036		
31410E	AG	3	FNMA POOL 886607					4	1FE	34,693	...113.147	...39,214	...34,657	...34,685		...(0)			...6.000	...6.138	MON...	...173	...2,099	08/31/2006	08/01/2036		
31410L	TT	9	FNMA POOL 890762					4	1FE	901,766	...99.911	...901,766	...902,566	...901,766		...23	...539		...2.500	...2.546	MON...	...1,880	...22,746	12/28/2016	10/01/2031		
31410P	BM	4	FNMA POOL 892944					4	1FE	5,704	...110.845	...6,195	...5,589	...5,696		...(2)			...6.500	...6.122	MON...	...30	...413	10/15/2014	08/01/2036		
31410P	5F	6	FNMA POOL 893746					4	1FE	90,109	...111.714	...100,799	...90,229	...90,137		...1			...6.000	...6.206	MON...	...451	...5,573	09/01/2006	07/01/2036		
31410V	DW	7	FNMA POOL 898417					4	1FE	13,747	...112.845	...15,353	...13,606	...13,732		...(1)			...6.000	...5.823	MON...	...68	...822	03/10/2008	10/01/2036		
31411V	QX	0	FNMA POOL 915870					4	1FE	4,460	...104.481	...4,526	...4,332	...4,441		...(2)			...7.000	...6.510	MON...	...25	...332	11/03/2008	04/01/2037		
31412A	M9	2	FNMA POOL 919384					4	1FE	6,369	...112.864	...7,192	...6,372	...6,370		...0			...6.000	...6.181	MON...	...32	...401	05/31/2007	05/01/2037		
31412N	3P	9	FNMA POOL 930606					4	1FE	116,833	...105.153	...127,117	...120,888	...117,348		...44			...4.000	...4.937	MON...	...403	...4,903	10/15/2014	02/01/2039		
31412R	HS	9	FNMA POOL 932741					4	1FE	32,891	...108.119	...34,490	...31,900	...32,658		...(8)			...4.500	...3.875	MON...	...120	...1,459	06/08/2010	04/01/2040		
31412R	H5	9	FNMA POOL 932752					4	1FE	171,330	...107.925	...171,330	...158,750	...171,330		...(144)	...1,902		...5.000	...2.703	MON...	...661	...8,106	01/31/2014	04/01/2040		
31413B	PG	0	FNMA POOL 940623					4	1FE	11,810	...110.297	...13,609	...12,338	...11,932		...4			...5.500	...6.851	MON...	...57	...699	08/01/2007	08/01/2037		
31413H	LK	2	FNMA POOL 945930					4	1FE	20,767	...109.859	...23,827	...21,689	...20,991		...11			...5.500	...6.883	MON...	...99	...1,202	08/01/2007	08/01/2037		
31413R	G3	4	FNMA POOL 953018					4	1FE	7,548	...112.006	...8,232	...7,350	...7,512		...(2)			...6.500	...5.954	MON...	...40	...495	10/08/2008	10/01/2037		
31413S	GT	5	FNMA POOL 953910					4	1FE	13,546	...112.802	...15,111	...13,396	...13,502		...(1)			...6.000	...5.877	MON...	...67	...821	12/07/2007	11/01/2037		
31413U	JQ	3	FNMA POOL 955771					4	1FE	5,936	...110.845	...6,406	...5,779	...5,908		...(1)			...6.500	...5.851	MON...	...31	...391	10/08/2008	10/01/2037		
31413Y	RZ	6	FNMA POOL 959604					4	1FE	1,817	...113.059	...2,000	...1,769	...1,808		...(1)			...6.500	...6.126	MON...	...10	...118	10/08/2008	11/01/2037		
31413Y	2M	2	FNMA POOL 959880					4	1FE	4,709	...109.683	...5,269	...4,804	...4,733		...1			...5.500	...6.176	MON...	...22	...271	11/01/2007	11/01/2037		
31414C	6Y	9	FNMA POOL 962687					4	1FE	36,430	...107.750	...39,553	...36,708	...36,485		...2			...5.000	...5.317	MON...	...153	...1,880	10/06/2008	04/01/2038		
31414T	CA	7	FNMA POOL 975365					4	1FE	17,296	...105.513	...18,449	...17,485	...17,396		...10			...5.000	...5.419	MON...	...73	...896	08/29/2008	06/01/2023		
31415R	E9	1	FNMA POOL 986760					4	1FE	22,147	...110.790	...24,540	...22,150	...22,148		...0			...5.500	...5.645	MON...	...102	...1,237	09/05/2008	07/01/2038		
31415X	QZ	7	FNMA POOL 992472					4	1FE	3,384	...111.713	...3,752	...3,359	...3,376		...(0)			...6.000	...5.984	MON...	...17	...252	10/01/2008	10/01/2038		
31416B	RY	6	FNMA POOL 995203					4	1FE	52,337	...108.626	...52,307	...48,153	...52,076		...(82)			...5.000	...2.485	MON...	...201	...2,455	10/04/2012	07/01/2035		
31416H	WK	7	FNMA POOL AA0649					4	1FE	31,292	...109.659	...31,341	...28,580	...31,187		...(33)			...5.000	...2.387	MON...	...119	...1,452	10/15/2014	12/01/2038		
31416L	HR	0	FNMA POOL AA2939					4	1FE	69,534	...108.410	...75,445	...69,592	...69,543		...1			...4.500	...4.616	MON...	...261	...3,175	10/15/2014	04/01/2039		
31416M	X4	1	FNMA POOL AA4298					4	1FE	46,520	...106.632	...48,943	...45,899	...46,365		...(19)			...4.500	...4.203	MON...	...172	...2,095	11/30/2009	03/01/2029		
31416M	6U	3	FNMA POOL AA4482					4	1FE	33,567	...105.524	...36,654	...34,735	...33,729		...13			...4.000	...4.930	MON...	...116	...1,414	09/22/2009	04/01/2039		
31416N	DJ	8	FNMA POOL AA4604					4	1FE	63,619	...107.479	...64,381	...59,901	...63,463		...(43)			...4.500	...2.855	MON...	...225	...2,749	10/15/2014	04/01/2039		
31416T	MF	3	FNMA POOL AA9357					4	1FE	49,651	...106.711	...53,028	...49,693	...49,659		...0			...4.500	...4.615	MON...	...186	...2,282	09/17/2009	08/01/2039		

SCHEDULE D - PART 1

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

E10.12

1			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				F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31416X	JM	3	FNMA POOL AB2067.....	.....	4	1FE	.....185,270	...103.336	.....202,459	.....195,923	.....187,051	.....	.....98	.....	.....	.....3.500	.....4.831	MON...	.....571	.....6,948	02/28/2011.	01/01/2041.
31416X	QZ	9	FNMA POOL AB2272.....	.....	4	1FE	.....246,718	...108.474	.....264,157	.....243,522	.....245,851	.....	.....(22)	.....	.....	.....4.500	.....4.312	MON...	.....913	.....11,104	10/15/2014.	02/01/2041.
31416X	7F	1	FNMA POOL AB2693.....	.....	4	1FE	.....37,230	...107.925	.....38,752	.....35,906	.....36,867	.....	.....(9)	.....	.....	.....4.500	.....3.822	MON...	.....135	.....1,635	05/17/2011.	04/01/2041.
31416Y	XS	2	FNMA POOL AB3388.....	.....	4	1FE	.....186,412	...105.005	.....190,030	.....180,972	.....186,185	.....	.....(53)	.....	.....	.....4.000	.....3.300	MON...	.....603	.....7,322	09/30/2011.	08/01/2041.
31417A	EP	0	FNMA POOL AB3741.....	.....	4	1FE	.....303,032	...103.259	.....305,063	.....295,435	.....302,929	.....	.....(103)	.....	.....	.....3.500	.....3.015	MON...	.....862	.....10,474	03/31/2015.	10/01/2041.
31417C	VJ	1	FNMA POOL AB6016.....	.....	4	1FE	.....125,628	...103.241	.....130,431	.....126,336	.....125,676	.....	.....8	.....	.....	.....3.500	.....3.671	MON...	.....368	.....4,478	08/31/2012.	08/01/2042.
31417C	7F	6	FNMA POOL AB6293.....	.....	4	1FE	.....79,657	...103.303	.....79,657	.....77,110	.....79,657	.....	.....(195)	.....220	.....	.....3.500	.....2.479	MON...	.....225	.....2,753	10/15/2014.	09/01/2027.
31417D	2J	1	FNMA POOL AB7076.....	.....	4	1FE	.....291,347	...100.540	.....308,209	.....306,553	.....292,588	.....	.....198	.....	.....	.....3.000	.....3.940	MON...	.....766	.....9,289	01/31/2013.	11/01/2042.
31417E	SX	0	FNMA POOL AB7733.....	.....	4	1FE	.....129,216	...100.540	.....136,695	.....135,960	.....129,774	.....	.....86	.....	.....	.....3.000	.....3.935	MON...	.....340	.....4,114	11/05/2013.	01/01/2043.
31417F	YV	4	FNMA POOL AB8823.....	.....	4	1FE	.....311,846	...100.540	.....329,881	.....328,108	.....313,281	.....	.....200	.....	.....	.....3.000	.....3.939	MON...	.....820	.....9,922	03/28/2013.	03/01/2043.
31417G	MM	5	FNMA POOL AB9363.....	.....	4	1FE	.....76,602	...103.191	.....79,500	.....77,041	.....76,642	.....	.....5	.....	.....	.....3.500	.....3.670	MON...	.....225	.....2,733	10/15/2014.	05/01/2043.
31417G	TL	0	FNMA POOL AB9554.....	.....	4	1FE	.....775,659	...100.540	.....780,074	.....775,880	.....775,662	.....	.....3	.....	.....	.....3.000	.....3.047	MON...	.....1,940	.....23,531	12/09/2015.	06/01/2043.
31417M	JP	9	FNMA POOL AC2969.....	.....	4	1FE	.....39,750	...109.227	.....42,266	.....38,696	.....39,482	.....	.....(8)	.....	.....	.....5.000	.....4.463	MON...	.....161	.....1,964	10/15/2014.	09/01/2039.
31417M	VE	0	FNMA POOL AC3312.....	.....	4	1FE	.....105,197	...106.940	.....112,591	.....105,284	.....105,214	.....	.....1	.....	.....	.....4.500	.....4.615	MON...	.....395	.....4,821	10/06/2009.	10/01/2039.
31417V	PC	1	FNMA POOL AC8518.....	.....	4	1FE	.....57,981	...107.892	.....57,981	.....53,740	.....57,981	.....	.....(49)	.....529	.....	.....5.000	.....2.750	MON...	.....224	.....2,754	10/15/2014.	12/01/2039.
31418M	UK	6	FNMA POOL AD0585.....	.....	4	1FE	.....183,840	...108.671	.....198,849	.....182,982	.....183,656	.....	.....(8)	.....	.....	.....4.500	.....4.480	MON...	.....686	.....8,357	03/31/2010.	12/01/2039.
31418N	CF	5	FNMA POOL AD0969.....	.....	4	1FE	.....77,727	...110.848	.....78,748	.....71,042	.....77,280	.....	.....(97)	.....	.....	.....5.500	.....2.732	MON...	.....326	.....3,994	11/07/2012.	08/01/2037.
31418T	3T	2	FNMA POOL AD6209.....	.....	4	1FE	.....39,142	...104.153	.....39,437	.....37,864	.....38,593	.....	.....(95)	.....	.....	.....4.000	.....3.373	MON...	.....126	.....1,547	07/30/2010.	06/01/2025.
31419A	GY	7	FNMA POOL AE0214.....	.....	4	1FE	.....322,115	...105.561	.....329,709	.....312,340	.....321,613	.....	.....(124)	.....	.....	.....4.000	.....3.246	MON...	.....1,041	.....12,656	07/31/2012.	02/01/2040.
31419C	AH	6	FNMA POOL AE1807.....	.....	4	1FE	.....179,927	...105.072	.....193,311	.....183,980	.....180,667	.....	.....34	.....	.....	.....4.000	.....4.591	MON...	.....613	.....7,463	02/04/2011.	10/01/2040.
31419E	JT	7	FNMA POOL AE3873.....	.....	4	1FE	.....65,487	...106.679	.....69,105	.....64,779	.....65,323	.....	.....(5)	.....	.....	.....4.500	.....4.337	MON...	.....243	.....2,993	10/15/2014.	10/01/2040.
3138A1	SP	7	FNMA POOL AH0525.....	.....	4	1FE	.....148,073	...105.046	.....158,972	.....151,336	.....148,778	.....	.....26	.....	.....	.....4.000	.....4.557	MON...	.....504	.....6,144	02/04/2011.	12/01/2040.
3138A2	NM	7	FNMA POOL AH1295.....	.....	4	1FE	.....127,921	...103.485	.....131,577	.....127,146	.....127,591	.....	.....(40)	.....	.....	.....3.500	.....3.423	MON...	.....371	.....4,532	01/31/2011.	01/01/2026.
3138A5	TQ	5	FNMA POOL AH4158.....	.....	4	1FE	.....105,360	...105.018	.....112,119	.....106,762	.....105,675	.....	.....11	.....	.....	.....4.000	.....4.361	MON...	.....356	.....4,359	02/28/2011.	01/01/2041.
3138A7	FP	8	FNMA POOL AH5573.....	.....	4	1FE	.....200,456	...105.801	.....205,597	.....194,325	.....200,183	.....	.....(64)	.....	.....	.....4.000	.....3.258	MON...	.....648	.....7,881	02/29/2012.	02/01/2041.
3138AG	2C	1	FNMA POOL AI3470.....	.....	4	1FE	.....119,125	...107.223	.....123,316	.....115,009	.....117,868	.....	.....(27)	.....	.....	.....4.500	.....3.876	MON...	.....431	.....5,265	06/30/2011.	06/01/2041.
3138AP	TM	0	FNMA POOL AI9555.....	.....	4	1FE	.....92,016	...105.015	.....93,795	.....89,316	.....91,903	.....	.....(26)	.....	.....	.....4.000	.....3.295	MON...	.....298	.....3,626	10/31/2011.	09/01/2041.
3138E2	E2	7	FNMA POOL AJ9152.....	.....	4	1FE	.....72,976	...103.246	.....72,976	.....70,681	.....72,976	.....	.....(199)	.....272	.....	.....3.500	.....2.450	MON...	.....206	.....2,534	10/10/2012.	12/01/2026.
3138E9	A2	6	FNMA POOL AK4524.....	.....	4	1FE	.....150,559	...106.945	.....151,534	.....141,694	.....150,135	.....	.....(67)	.....	.....	.....4.500	.....2.815	MON...	.....531	.....6,494	10/02/2012.	03/01/2042.
3138E9	P7	9	FNMA POOL AK4945.....	.....	4	1FE	.....191,749	...103.262	.....199,113	.....192,824	.....191,812	.....	.....13	.....	.....	.....3.500	.....3.672	MON...	.....562	.....6,830	02/29/2012.	02/01/2042.
3138EA	Y4	3	FNMA POOL AK6130.....	.....	4	1FE	.....94,893	...102.015	.....94,758	.....92,887	.....94,400	.....	.....(136)	.....	.....	.....3.000	.....2.565	MON...	.....232	.....2,843	02/29/2012.	03/01/2027.
3138EG	WV	2	FNMA POOL AL0659.....	.....	4	1FE	.....76,765	...107.159	.....77,615	.....72,430	.....76,603	.....	.....(40)	.....	.....	.....4.500	.....2.991	MON...	.....272	.....3,325	09/06/2012.	07/01/2041.
3138EJ	RZ	3	FNMA POOL AL2303.....	.....	4	1FE	.....41,557	...103.581	.....41,557	.....40,121	.....41,557	.....	.....(251)	.....45	.....	.....4.500	.....2.221	MON...	.....150	.....1,876	10/10/2012.	06/01/2026.
3138EJ	SQ	2	FNMA POOL AL2326.....	.....	4	1FE	.....200,626	...107.037	.....202,089	.....188,803	.....199,835	.....	.....(90)	.....	.....	.....4.500	.....2.843	MON...	.....708	.....8,631	10/02/2012.	04/01/2042.
3138EK	X2	6	FNMA POOL AL3396.....	.....	4	1FE	.....181,355	...100.500	.....183,530	.....182,617	.....181,692	.....	.....78	.....	.....	.....2.500	.....2.671	MON...	.....380	.....4,646	05/31/2013.	03/01/2028.
3138EL	VR	1	FNMA POOL AL4223.....	.....	4	1FE	.....226,419	...106.177	.....232,828	.....219,283	.....225,396	.....	.....(57)	.....	.....	.....4.000	.....3.295	MON...	.....731	.....8,912	10/31/2013.	05/01/2043.
3138LT	JT	6	FNMA POOL AO2973.....	.....	4	1FE	.....706,719	...103.706	.....735,874	.....709,577	.....706,905	.....	.....35	.....	.....	.....3.500	.....3.639	MON...	.....2,070	.....25,092	05/31/2012.	05/01/2042.
3138LU	R5	6	FNMA POOL AO4107.....	.....	4	1FE	.....85,860	...106.913	.....86,359	.....80,775	.....85,566	.....	.....(38)	.....	.....	.....4.500	.....2.822	MON...	.....303	.....3,683	10/02/2012.	06/01/2042.
3138LW	NY	3	FNMA POOL AO5806.....	.....	4	1FE	.....17,309	...103.334	.....17,975	.....17,396	.....17,315	.....	.....1	.....	.....	.....3.500	.....3.659	MON...	.....51	.....616	04/30/2013.	06/01/2042.
3138LY	2C	0	FNMA POOL AO7970.....	.....	4	1FE	.....405,215	...100.500	.....405,995	.....403,978	.....405,117	.....	.....(98)	.....	.....	.....2.500	.....2.448	MON...	.....842	.....10,275	10/06/2016.	06/01/2027.
3138LY	4R	5	FNMA POOL AO8031.....	.....	4	1FE	.....72,257	...103.246	.....75,001	.....72,643	.....72,282	.....	.....5	.....	.....	.....3.500	.....3.665	MON...	.....212	.....2,574	01/03/2014.	07/01/2042.
3138W1	GA	9	FNMA POOL AP3792.....	.....	4	1FE	.....83,294	...100.539	.....88,117	.....87,645	.....83,667	.....	.....54	.....	.....	.....3.000	.....3.943	MON...	.....219	.....2,663	10/15/2014.	02/01/2043.

SCHEDULE D - PART 1

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

E10.13

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			F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138M9	6K	2	FNMA POOL AP6273.....	.....	4	1FE	.....385,264	...100.540	.....407,535	.....405,345	.....386,855	.....	.....265	.....	.....	.....3.000	....3.942	MON...	.....1,013	.....12,310	10/31/2012.	10/01/2042.
3138MC	4P	6	FNMA POOL AP8929.....	.....	4	1FE	.....145,145	...102.169	.....145,145	.....142,064	.....145,145	.....	.....(287)	.....689	.....	.....3.000	....2.415	MON...	.....355	.....4,350	02/28/2014.	10/01/2027.
3138MK	QZ	2	FNMA POOL AQ4071.....	.....	4	1FE	.....51,242	...100.470	.....51,958	.....51,715	.....51,363	.....	.....27	.....	.....	.....2.500	....2.713	MON...	.....108	.....1,310	09/30/2013.	04/01/2028.
3138MN	RE	2	FNMA POOL AQ6784.....	.....	4	1FE	.....23,359	...103.238	.....24,210	.....23,451	.....23,366	.....	.....1	.....	.....	.....3.500	....3.635	MON...	.....68	.....834	01/03/2014.	12/01/2042.
3138MR	BF	7	FNMA POOL AQ9037.....	.....	4	1FE	.....597,209	...100.471	.....598,178	.....595,377	.....597,074	.....	.....(135)	.....	.....	.....2.500	....2.452	MON...	.....1,240	.....15,032	04/07/2014.	01/01/2028.
3138W6	BV	7	FNMA POOL AR8151.....	.....	4	1FE	.....161,016	...100.540	.....170,339	.....169,423	.....161,784	.....	.....110	.....	.....	.....3.000	....3.947	MON...	.....424	.....5,121	10/15/2014.	03/01/2043.
3138W7	UG	7	FNMA POOL AR9582.....	.....	4	1FE	.....52,787	...100.716	.....55,908	.....55,511	.....53,027	.....	.....33	.....	.....	.....3.000	....3.928	MON...	.....139	.....1,687	02/28/2013.	03/01/2043.
3138W9	JV	3	FNMA POOL AS0275.....	.....	4	1FE	.....60,185	...102.265	.....62,470	.....61,086	.....60,332	.....	.....25	.....	.....	.....3.000	....3.335	MON...	.....153	.....1,857	09/25/2013.	08/01/2033.
3138WA	GR	2	FNMA POOL AS1107.....	.....	4	1FE	.....220,873	...104.789	.....224,689	.....214,420	.....219,939	.....	.....(42)	.....	.....	.....4.000	....3.367	MON...	.....715	.....8,744	11/27/2013.	11/01/2043.
3138WF	2S	4	FNMA POOL AS6184.....	.....	4	1FE	.....866,818	...103.507	.....870,614	.....841,119	.....865,506	.....	.....(1,312)	.....	.....	.....3.500	....2.901	MON...	.....2,453	.....29,690	04/27/2016.	11/01/2045.
3138WG	CY	8	FNMA POOL AS6386.....	.....	4	1FE	.....1,208,334	...100.051	.....1,217,125	.....1,216,507	.....1,208,565	.....	.....231	.....	.....	.....3.000	....3.138	MON...	.....3,041	.....24,522	03/27/2017.	12/01/2045.
3138WH	BS	0	FNMA POOL AS7248.....	.....	4	1FE	.....1,396,660	...104.617	.....1,396,660	.....1,335,021	.....1,396,660	.....	.....(6,085)	.....1,848	.....	.....4.000	....2.906	MON...	.....4,450	.....54,208	10/06/2016.	05/01/2046.
3138WH	ER	9	FNMA POOL AS7343.....	.....	4	1FE	.....1,364,379	...100.051	.....1,372,602	.....1,371,905	.....1,364,956	.....	.....577	.....	.....	.....3.000	....3.152	MON...	.....3,430	.....41,428	11/30/2016.	06/01/2046.
3138WH	J2	9	FNMA POOL AS7480.....	.....	4	1FE	.....83,037	...97.433	.....83,037	.....85,225	.....83,037	.....	.....163	.....190	.....	.....2.000	....2.534	MON...	.....142	.....1,721	08/26/2016.	07/01/2031.
3138WM	XC	0	FNMA POOL AT0674.....	.....	4	1FE	.....121,681	...103.300	.....126,325	.....122,289	.....121,736	.....	.....6	.....	.....	.....3.500	....3.656	MON...	.....357	.....4,335	04/30/2013.	04/01/2043.
3138WP	MY	7	FNMA POOL AT2174.....	.....	4	1FE	.....95,814	...103.300	.....99,470	.....96,293	.....95,858	.....	.....5	.....	.....	.....3.500	....3.655	MON...	.....281	.....3,402	04/30/2013.	05/01/2043.
3138WQ	AY	8	FNMA POOL AT2722.....	.....	4	1FE	.....181,072	...100.540	.....188,326	.....187,314	.....181,593	.....	.....78	.....	.....	.....3.000	....3.637	MON...	.....468	.....5,679	03/31/2014.	05/01/2043.
3138WQ	QS	4	FNMA POOL AT3164.....	.....	4	1FE	.....120,537	...100.540	.....127,512	.....126,827	.....121,137	.....	.....81	.....	.....	.....3.000	....3.940	MON...	.....317	.....3,845	11/05/2013.	04/01/2043.
3138WQ	RA	2	FNMA POOL AT3180.....	.....	4	1FE	.....255,177	...100.540	.....269,959	.....268,508	.....256,451	.....	.....168	.....	.....	.....3.000	....3.938	MON...	.....671	.....8,130	04/30/2013.	05/01/2043.
3138WS	SQ	2	FNMA POOL AT5026.....	.....	4	1FE	.....170,820	...100.533	.....180,684	.....179,726	.....171,654	.....	.....108	.....	.....	.....3.000	....3.931	MON...	.....449	.....5,455	05/31/2013.	05/01/2043.
3138WT	ZN	9	FNMA POOL AT6148.....	.....	4	1FE	.....51,979	...105.540	.....53,224	.....50,431	.....51,802	.....	.....(14)	.....	.....	.....4.000	....3.308	MON...	.....168	.....2,050	09/30/2013.	06/01/2042.
3138X0	PV	4	FNMA POOL AU1335.....	.....	4	1FE	.....66,008	...103.198	.....67,226	.....65,143	.....65,926	.....	.....(9)	.....	.....	.....3.500	....3.300	MON...	.....190	.....2,305	02/28/2014.	07/01/2043.
3138X2	QS	6	FNMA POOL AU3164.....	.....	4	1FE	.....133,156	...102.270	.....137,694	.....134,638	.....133,397	.....	.....41	.....	.....	.....3.000	....3.260	MON...	.....337	.....4,085	07/24/2013.	08/01/2033.
3138X3	F7	2	FNMA POOL AU3789.....	.....	4	1FE	.....108,343	...100.470	.....109,858	.....109,344	.....108,600	.....	.....54	.....	.....	.....2.500	....2.705	MON...	.....228	.....2,774	10/15/2014.	08/01/2028.
3138X3	XS	6	FNMA POOL AU4288.....	.....	4	1FE	.....228,072	...105.632	.....231,130	.....218,807	.....226,967	.....	.....(65)	.....	.....	.....4.000	....3.058	MON...	.....729	.....8,892	03/31/2014.	09/01/2043.
3138X5	SG	3	FNMA POOL AU5918.....	.....	4	1FE	.....260,295	...100.509	.....275,252	.....273,858	.....261,721	.....	.....157	.....	.....	.....3.000	....3.913	MON...	.....685	.....8,286	08/30/2013.	09/01/2043.
3138X5	SH	1	FNMA POOL AU5919.....	.....	4	1FE	.....152,171	...102.989	.....157,598	.....153,024	.....152,265	.....	.....8	.....	.....	.....3.500	....3.665	MON...	.....446	.....5,432	08/30/2013.	09/01/2043.
3138X6	WX	9	FNMA POOL AU6961.....	.....	4	1FE	.....521,600	...102.068	.....521,600	.....511,030	.....521,600	.....	.....(838)	.....1,933	.....	.....3.000	....2.482	MON...	.....1,278	.....15,591	10/15/2014.	10/01/2028.
3138X7	DK	6	FNMA POOL AU7305.....	.....	4	1FE	.....599,102	...105.449	.....599,102	.....568,142	.....599,102	.....	.....(261)	.....1,175	.....	.....4.000	....2.617	MON...	.....1,894	.....23,155	09/29/2015.	08/01/2043.
3138X9	SH	3	FNMA POOL AU9519.....	.....	4	1FE	.....43,741	...102.952	.....45,286	.....43,987	.....43,770	.....	.....2	.....	.....	.....3.500	....3.664	MON...	.....128	.....1,564	09/30/2013.	10/01/2043.
3138XB	XS	8	FNMA POOL AV0688.....	.....	4	1FE	.....120,867	...103.300	.....123,903	.....119,944	.....120,765	.....	.....(9)	.....	.....	.....3.500	....3.410	MON...	.....350	.....4,252	10/15/2014.	12/01/2043.
3138XB	XV	1	FNMA POOL AV0691.....	.....	4	1FE	.....240,799	...105.601	.....242,035	.....229,196	.....238,997	.....	.....(77)	.....	.....	.....4.000	....2.918	MON...	.....764	.....9,312	01/31/2014.	12/01/2043.
3138Y4	MW	6	FNMA POOL AX3072.....	.....	4	1FE	.....936,215	...103.194	.....939,696	.....910,612	.....935,948	.....	.....(267)	.....	.....	.....3.500	....2.906	MON...	.....2,656	.....32,419	03/31/2015.	10/01/2044.
3138YH	U6	5	FNMA POOL AY4204.....	.....	4	1FE	.....767,056	...103.189	.....769,888	.....746,093	.....766,459	.....	.....(596)	.....	.....	.....3.500	....2.934	MON...	.....2,176	.....26,432	09/29/2015.	05/01/2045.
3140EU	LG	2	FNMA POOL BC0326.....	.....	4	1FE	.....120,126	...102.727	.....120,313	.....117,119	.....119,947	.....	.....(179)	.....	.....	.....3.500	....3.010	MON...	.....342	.....4,140	01/08/2016.	12/01/2045.
3140FP	DG	1	FNMA POOL BE3702.....	.....	4	1FE	.....994,693	...104.656	.....995,585	.....951,291	.....994,802	.....	.....109	.....	.....	.....4.000	....3.191	MON...	.....3,171	.....	12/27/2017.	06/01/2047.
31417Y	W5	2	FNMA POOL MA0667.....	.....	4	1FE	.....96,883	...105.312	.....100,306	.....95,246	.....96,398	.....	.....(37)	.....	.....	.....4.000	....3.672	MON...	.....317	.....3,876	10/15/2014.	03/01/2031.
31418A	AV	0	FNMA POOL MA0919.....	.....	4	1FE	.....58,745	...103.990	.....59,996	.....57,694	.....58,611	.....	.....(34)	.....	.....	.....3.500	....3.127	MON...	.....168	.....2,050	11/30/2011.	12/01/2031.
31418A	KN	7	FNMA POOL MA1200.....	.....	4	1FE	.....148,356	...102.392	.....154,180	.....150,577	.....148,682	.....	.....69	.....	.....	.....3.000	....3.348	MON...	.....376	.....4,575	10/31/2012.	10/01/2032.
31418A	RX	8	FNMA POOL MA1401.....	.....	4	1FE	.....60,349	...102.268	.....61,354	.....59,993	.....60,295	.....	.....(11)	.....	.....	.....3.000	....2.922	MON...	.....150	.....1,823	02/06/2014.	04/01/2033.
31418A	VD	7	FNMA POOL MA1511.....	.....	4	1FE	.....59,235	...99.538	.....62,226	.....62,515	.....59,770	.....	.....100	.....	.....	.....2.500	....3.523	MON...	.....130	.....1,578	10/15/2014.	07/01/2033.
31418A	4R	6	FNMA POOL MA1731.....	.....	4	1FE	.....102,692	...102.890	.....106,253	.....103,269	.....102,764	.....	.....5	.....	.....	.....3.500	....3.662	MON...	.....301	.....3,667	12/31/2013.	01/01/2044.
31418B	XB	7	FNMA POOL MA2473.....	.....	4	1FE	.....74,348	...104.052	.....74,704	.....71,795	.....74,180	.....	.....(169)	.....	.....	.....3.500	....2.706	MON...	.....209	.....2,552	01/06/2016.	12/01/2035.

SCHEDULE D - PART 1

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

1	2				6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						8	9					12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description				NAIC Designation	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
31418B	XC	5	FNMA POOL MA2474.....	4	1FE	.....729,942	.....729,942	.....716,264	.....729,942	.....	.....(1,399)	.....4,318	.....	.....3.000	.....2.593	MON...	.....1,791	.....21,786	12/09/2015.	12/01/2030.
31418C	CH	5	FNMA POOL MA2771.....	4	1FE	.....917,142	.....922,670	.....922,201	.....917,599	.....	.....457	.....	.....	.....3.000	.....3.148	MON...	.....2,306	.....27,829	09/29/2016.	10/01/2046.
31418C	CS	1	FNMA POOL MA2780.....	4	1FE	.....1,452,790	.....1,452,790	.....1,425,569	.....1,452,599	.....	.....(2,214)	.....7,986	.....	.....3.000	.....2.675	MON...	.....3,564	.....28,763	03/27/2017.	10/01/2031.
31418C	DJ	0	FNMA POOL MA2804.....	4	1FE	.....161,209	.....161,802	.....159,268	.....161,077	.....	.....(132)	.....	.....	.....3.000	.....2.850	MON...	.....398	.....4,413	01/04/2017.	11/01/2036.
31418C	EP	5	FNMA POOL MA2841.....	4	1FE	.....91,882	.....91,882	.....93,531	.....91,882	.....	.....4	.....1,360	.....	.....2.500	.....2.824	MON...	.....195	.....588	09/26/2017.	12/01/2036.
31418C	FE	9	FNMA POOL MA2864.....	4	1FE	.....941,900	.....945,138	.....920,049	.....940,802	.....	.....(1,098)	.....	.....	.....3.500	.....3.214	MON...	.....2,683	.....21,655	03/27/2017.	01/01/2047.
31418C	MF	8	FNMA POOL MA3057.....	4	1FE	.....992,050	.....993,190	.....966,822	.....991,735	.....	.....(316)	.....	.....	.....3.500	.....3.132	MON...	.....2,820	.....5,682	10/27/2017.	07/01/2047.
31418C	PM	0	FNMA POOL MA3127.....	4	1FE	.....99,183	.....99,183	.....97,837	.....99,183	.....	.....(42)	.....920	.....	.....3.000	.....2.825	MON...	.....245	.....738	09/25/2017.	09/01/2037.
2699999.	U.S.		Special Revenue - Residential Mortgage-Backed Securities.....		44,551,897	XXX45,466,35644,127,14944,538,8950(18,249)37,5050	XXX	XXX	XXX128,7261,387,265	XXX	XXX	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																						
3137AV	XN	2	FHLMC REMIC SERIES K-022.....	4	1FE	.....98,109	.....99,699	.....100,000	.....98,937	.....	.....224	.....	.....	.....2.355	.....2.642	MON...	.....196	.....2,355	06/26/2014.	07/25/2022.
3137AY	CD	1	FHLMC REMIC SERIES K-025.....	4	1FE	.....132,726	.....99,238	.....133,745	.....132,726	.....	.....114	.....513	.....	.....1.875	.....2.257	MON...	.....209	.....2,542	07/22/2014.	04/25/2022.
3137B3	6J	2	FHLMC REMIC SERIES K-029.....	4	1FE	.....104,007	.....103,977	.....100,000	.....102,937	.....	.....(543)	.....	.....	.....3.320	.....2.724	MON...	.....277	.....3,320	10/24/2014.	02/25/2023.
3137BF	E9	8	FHLMC REMIC SERIES K-041.....	4	1FE	.....101,626	.....103,271	.....100,000	.....101,287	.....	.....(172)	.....	.....	.....3.171	.....2.999	MON...	.....264	.....3,171	03/27/2015.	10/25/2024.
3137BJ	P6	4	FHLMC REMIC SERIES K-046.....	4	1FE	.....101,473	.....103,278	.....100,000	.....101,183	.....	.....(147)	.....	.....	.....3.205	.....3.062	MON...	.....267	.....3,205	06/04/2015.	03/25/2025.
3137BN	GT	5	FHLMC REMIC SERIES K-054.....	4	1FE	.....98,739	.....99,819	.....100,000	.....98,865	.....	.....126	.....	.....	.....2.745	.....2.945	MON...	.....229	.....2,745	04/06/2016.	01/25/2026.
3137FB	U7	9	FHLMC REMIC SERIES K-069.....	4	1FE	.....102,543	.....102,543	.....100,000	.....102,543	.....	.....(56)	.....395	.....	.....3.187	.....2.822	MON...	.....266	.....266	11/08/2017.	06/25/2027.
3137FC	JK	1	FHLMC REMIC SERIES K-070.....	4	1FE	.....102,998	.....103,440	.....100,000	.....102,967	.....	.....(32)	.....	.....	.....3.303	.....2.885	MON...	.....275	.....	11/30/2017.	11/25/2027.
3137B1	AZ	5	FHLMC REMIC SERIES K-712.....	4	1FE	.....97,849	.....99,581	.....98,261	.....97,849	.....	.....142	.....157	.....	.....1.869	.....2.335	MON...	.....153	.....1,839	07/28/2014.	11/25/2019.
3137BD	DC	7	FHLMC REMIC SERIES K-716.....	4	1FE	.....102,999	.....102,407	.....100,000	.....101,501	.....	.....(437)	.....	.....	.....3.130	.....2.679	MON...	.....261	.....3,130	09/17/2014.	06/25/2021.
3137BW	WD	2	FHLMC REMIC SERIES K-725.....	4	1FE	.....102,213	.....102,213	.....100,000	.....102,213	.....	.....(431)	.....352	.....	.....3.002	.....2.455	MON...	.....250	.....2,001	04/12/2017.	01/25/2024.
31398F	2N	0	FNMA REMIC SER 2009-M1 CL A2 4.28.....	4	1FE	.....70,163	.....101,827	.....68,904	.....70,163	.....	.....(1,931)	.....92	.....	.....4.287	.....1.957	MON...	.....164	.....3,017	02/23/2016.	07/25/2019.
3136AH	AG	5	FNMA REMIC TRUST 2013-M14.....	4	1FE	.....155,338	.....103,559	.....150,000	.....155,338	.....	.....(1,330)	.....434	.....	.....3.329	.....2.177	MON...	.....416	.....3,329	03/30/2017.	10/25/2023.
3136AC	7M	7	FNMA REMIC TRUST 2013-M6.....	4	1FE	.....25,247	.....102,561	.....25,000	.....25,230	.....	.....(16)	.....	.....	.....3.858	.....3.822	MON...	.....80	.....980	10/27/2014.	02/25/2043.
3136AJ	B5	4	FNMA REMIC TRUST 2014-M4.....	4	1FE	.....103,350	.....103,830	.....100,000	.....102,590	.....	.....(385)	.....	.....	.....3.346	.....2.919	MON...	.....279	.....3,346	10/24/2014.	03/25/2024.
3136AQ	HL	7	FNMA REMIC TRUST 2015-M13.....	4	1FE	.....97,719	.....99,583	.....100,000	.....97,965	.....	.....243	.....	.....	.....2.711	.....3.062	MON...	.....226	.....2,523	12/28/2016.	06/25/2025.
3136AR	XR	4	FNMA REMIC TRUST 2016-M4.....	4	1FE	.....97,059	.....98,057	.....100,000	.....97,346	.....	.....287	.....	.....	.....2.576	.....2.986	MON...	.....215	.....2,576	04/12/2016.	03/25/2026.
3136AU	G2	1	FNMA REMIC TRUST 2017-M1.....	4	1FE	.....48,030	.....96,682	.....50,000	.....48,234	.....	.....204	.....	.....	.....2.417	.....3.455	MON...	.....101	.....1,124	01/18/2017.	10/25/2026.
2799999.	U.S.		Special Revenue - Commercial Mortgage-Backed Securities.....		1,742,189	XXX1,752,1751,725,9111,739,8750(4,139)1,9420	XXX	XXX	XXX4,12841,469	XXX	XXX	
3199999.	Total - U.S.		Special Revenue & Special Assessment Obligations.....		56,956,126	XXX58,123,60556,723,05956,993,935015,25757,3860	XXX	XXX	XXX188,9241,631,751	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
90131H	AE	5	21ST CENTY FOX AMER INC.....		2FE	.....180,894	.....104.007	.....187,213	.....180,000	.....180,732	.....	.....(95)	.....	.....3.700	.....3.665	MS.....	.....1,961	.....6.660	02/01/2016.	09/15/2024.
90131H	AN	5	21ST CENTY FOX AMER INC.....		2FE	.....19,989	.....105.253	.....21,051	.....20,000	.....19,996	.....	.....3	.....	.....6.900	.....7.036	MS.....	.....460	.....1.380	04/06/2015.	03/01/2019.
90131H	BL	8	21ST CENTY FOX AMER INC.....		2FE	.....113,687	.....137.541	.....137,541	.....100,000	.....112,786	.....	.....(345)	.....	.....6.650	.....5.655	MN.....	.....850	.....6.650	04/06/2015.	11/15/2037.
88579Y	AP	6	3M CO.....		1FE	.....99,777	.....99,777	.....100,000	.....99,777	.....	.....81	.....174	.....	.....1.375	.....1.758	FA.....	.....550	.....1.375	08/04/2015.	08/07/2018.
00037B	AB	8	ABB FIN USA INC.....		1FE	.....246,396	.....101.673	.....254,182	.....250,000	.....247,455	.....	.....538	.....	.....2.875	.....3.151	MN.....	.....1,058	.....7.188	01/07/2015.	05/08/2022.
002824	AZ	3	ABBOTT LABS.....		2FE	.....99,173	.....99.173	.....99,173	.....100,000	.....99,173	.....	.....309	.....119	.....2.000	.....2.401	MS.....	.....589	.....2.000	03/05/2015.	03/15/2020.
002824	BB	5	ABBOTT LABS.....		2FE	.....96,342	.....98.110	.....98,110	.....100,000	.....96,734	.....	.....393	.....	.....2.950	.....3.496	MS.....	.....869	.....2.950	10/06/2016.	03/15/2025.
002824	BE	9	ABBOTT LABS.....		2FE	.....114,458	.....101.730	.....116,990	.....115,000	.....114,536	.....	.....70	.....	.....3.400	.....3.506	MN.....	.....326	.....3.997	11/17/2016.	11/30/2023.
002824	BG	4	ABBOTT LABS.....		2FE	.....54,648	.....112.360	.....61,798	.....55,000	.....54,660	.....	.....11	.....	.....4.750	.....4.858	MN.....	.....218	.....2.671	11/17/2016.	11/30/2036.
002824	BL	3	ABBOTT LABS.....		2FE	.....186,321	.....101.399	.....187,588	.....185,000	.....186,166	.....	.....(155)	.....	.....3.250	.....3.144	AO.....	.....1,269	.....6.013	03/22/2017.	04/15/2023.
00287Y	AL	3	ABBVIE INC.....		2FE	.....98,775	.....100.291	.....100,291	.....100,000	.....98,969	.....	.....194	.....	.....2.900	.....3.155	MN.....	.....443	.....2.900	10/06/2016.	11/06/2022.
00287Y	AQ	2	ABBVIE INC.....		2FE148,040102.808154,211150,000148,4031853.6003.802	MN.....7055.400	05/05/2015.	05/14/2025.		

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

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1			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
			F	o	r			R	F			U	C	O	T	R	E	W	A	A	A	S
CUSIP Identification	Description		Code	n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00287Y AS 8	ABBVIE INC.....		.....	..	.....	...2FE	.....146,620	...112.128	.....168,191	.....150,000	.....146,730	.....	.....56	.....	.....	....4.700	....4.903	MN.....	.....920	.....7,050	06/30/2015.	05/14/2045.
00440E AP 2	ACE INA HLDG INC.....		.....	..	.....	...1FE	.....91,632	.....99.343	.....99,343	.....100,000	.....94,919	.....	.....868	.....	.....	....2.700	....3.821	MS.....	.....810	.....2,700	03/06/2013.	03/13/2023.
00724F AC 5	ADOBE SYS INC.....		.....	..	.....	...1FE	.....102,698	...102.698	.....102,698	.....100,000	.....102,698	.....	.....(125)	.....546	.....	....3.250	....2.847	FA.....	.....1,354	.....	09/12/2017.	02/01/2025.
00115A AG 4	AEP TRANSMISSION CO LLC.....		.....	..	.....	...1FE	.....49,880	...102.843	.....51,422	.....50,000	.....49,880	.....	.....1	.....	.....	....3.750	....3.799	JD.....	.....484	.....	09/25/2017.	12/01/2047.
008117 AN 3	AETNA INC.....		.....	..	.....	...2FE	.....49,301	...104.086	.....52,043	.....50,000	.....49,728	.....	.....72	.....	.....	....4.125	....4.344	JD.....	.....172	.....2,063	05/17/2011.	06/01/2021.
008117 AP 8	AETNA INC.....		.....	..	.....	...2FE	.....192,388	.....99.032	.....198,063	.....200,000	.....195,214	.....	.....892	.....	.....	....2.750	....3.312	MN.....	.....703	.....5,500	09/17/2014.	11/15/2022.
00817Y AM 0	AETNA INC NEW.....		.....	..	.....	...2FE	.....34,985	...101.277	.....40,511	.....40,000	.....35,334	.....	.....94	.....	.....	....4.125	....5.006	MN.....	.....211	.....1,650	11/02/2012.	11/15/2042.
00817Y AV 0	AETNA INC NEW.....		.....	..	.....	...2FE	.....49,209	.....98.418	.....49,209	.....50,000	.....49,209	.....	.....107	.....148	.....	....2.800	....3.142	JD.....	.....62	.....1,400	10/06/2016.	06/15/2023.
001055 AN 2	AFLAC INC.....		.....	..	.....	...1FE	.....300,249	...100.083	.....300,249	.....300,000	.....300,249	.....	.....(320)	.....484	.....	....2.400	....2.375	MS.....	.....2,120	.....7,200	04/30/2015.	03/16/2020.
00846U AH 4	AGILENT TECHNOLOGIES INC.....		.....	..	.....	...2FE	.....91,529	...100.850	.....100,850	.....100,000	.....95,006	.....	.....927	.....	.....	....3.200	....4.423	AO.....	.....800	.....3,200	04/08/2013.	10/01/2022.
00846U AJ 0	AGILENT TECHNOLOGIES INC.....		.....	..	.....	...2FE	.....47,391	...103.573	.....51,786	.....50,000	.....48,350	.....	.....256	.....	.....	....3.875	....4.608	JJ.....	.....893	.....1,938	06/18/2013.	07/15/2023.
001192 AJ 2	AGL CAP CORP.....		.....	..	.....	...2FE	.....98,483	...102.275	.....102,275	.....100,000	.....99,372	.....	.....155	.....	.....	....3.500	....3.717	MS.....	.....1,031	.....3,500	09/15/2011.	09/15/2021.
00912X AL 8	AIR LEASE CORP.....		.....	..	.....	...2FE	.....64,908	...100.969	.....65,630	.....65,000	.....64,980	.....	.....18	.....	.....	....3.375	....3.434	JJ.....	.....1,012	.....2,194	11/12/2013.	01/15/2019.
00912X AN 4	AIR LEASE CORP.....		.....	..	.....	...2FE	.....57,714	...104.935	.....57,714	.....55,000	.....57,714	.....	.....(176)	.....123	.....	....4.250	....3.450	MS.....	.....688	.....1,169	07/12/2017.	09/15/2024.
00912X AT 1	AIR LEASE CORP.....		.....	..	.....	...2FE	.....23,885	.....99.225	.....24,806	.....25,000	.....24,034	.....	.....149	.....	.....	....3.000	....3.794	MS.....	.....221	.....813	08/08/2016.	09/15/2023.
00912X AV 6	AIR LEASE CORP.....		.....	..	.....	...2FE	.....34,384	.....99.921	.....34,972	.....35,000	.....34,427	.....	.....42	.....	.....	....3.625	....3.874	AO.....	.....317	.....715	03/01/2017.	04/01/2027.
00912X AX 2	AIR LEASE CORP.....		.....	..	.....	...2FE	.....49,270	.....98.540	.....49,270	.....50,000	.....49,270	.....	.....11	.....264	.....	....2.750	....3.088	JJ.....	.....157	.....	11/13/2017.	01/15/2023.
009363 AM 4	AIRGAS INC.....		.....	..	.....	...1FE	.....90,763	...100.231	.....100,231	.....100,000	.....94,513	.....	.....996	.....	.....	....2.900	....4.199	MN.....	.....371	.....2,900	11/19/2012.	11/15/2022.
010392 FG 8	ALABAMA PWR CO.....		.....	..	.....	...1FE	.....44,673	...105.028	.....52,514	.....50,000	.....45,073	.....	.....107	.....	.....	....4.100	....4.852	JJ.....	.....945	.....2,050	01/10/2012.	01/15/2042.
015271 AL 3	ALEXANDRIA REAL ESTATE EQ INC.....		.....	..	.....	...2FE	.....109,634	.....99.668	.....109,634	.....110,000	.....109,634	.....	.....(1)	.....459	.....	....3.450	....3.532	AO.....	.....432	.....	11/14/2017.	04/30/2025.
017175 AC 4	ALLEGHANY CORP DEL.....		.....	..	.....	...2FE	.....14,985	...108.066	.....16,210	.....15,000	.....14,992	.....	.....2	.....	.....	....4.950	....5.025	JD.....	.....8	.....743	06/21/2012.	06/27/2022.
020002 AX 9	ALLSTATE CORP.....		.....	..	.....	...1FE	.....121,911	...106.852	.....106,852	.....100,000	.....104,379	.....	.....(3,031)	.....	.....	....7.450	....4.186	MN.....	.....931	.....7,450	07/19/2011.	05/16/2019.
02079K AA 5	ALPHABET INC.....		.....	..	.....	...1FE	.....104,684	...104.684	.....104,684	.....100,000	.....104,684	.....	.....(1,330)	.....34	.....	....3.625	....2.193	MN.....	.....423	.....3,625	04/27/2016.	05/19/2021.
02079K AC 1	ALPHABET INC.....		.....	..	.....	...1FE	.....45,893	.....94.281	.....47,140	.....50,000	.....46,267	.....	.....374	.....	.....	....1.998	....3.009	FA.....	.....377	.....1,016	08/02/2016.	08/15/2026.
021441 AE 0	ALTERA CORP.....		.....	..	.....	...1FE	.....14,873	...100.581	.....15,087	.....15,000	.....14,976	.....	.....27	.....	.....	....2.500	....2.705	MN.....	.....48	.....375	10/29/2013.	11/15/2018.
021441 AF 7	ALTERA CORP.....		.....	..	.....	...1FE	.....295,856	...107.494	.....295,608	.....275,000	.....293,070	.....	.....(2,786)	.....	.....	....4.100	....2.897	MN.....	.....1,441	.....11,275	09/14/2016.	11/15/2023.
02209S AL 7	ALTRIA GROUP INC.....		.....	..	.....	...1FE	.....99,575	...107.238	.....107,238	.....100,000	.....99,835	.....	.....44	.....	.....	....4.750	....4.862	MN.....	.....739	.....4,750	05/02/2011.	05/05/2021.
02209S AS 2	ALTRIA GROUP INC.....		.....	..	.....	...1FE	.....48,871	...106.088	.....53,044	.....50,000	.....49,262	.....	.....104	.....	.....	....4.000	....4.324	JJ.....	.....833	.....2,000	10/28/2013.	01/31/2024.
02209S AT 0	ALTRIA GROUP INC.....		.....	..	.....	...1FE	.....100,645	...100.645	.....100,645	.....100,000	.....100,645	.....	.....(367)	.....128	.....	....2.625	....2.312	JJ.....	.....1,218	.....2,625	10/06/2016.	01/14/2020.
02209S AU 7	ALTRIA GROUP INC.....		.....	..	.....	...1FE	.....37,879	.....96.692	.....38,677	.....40,000	.....38,068	.....	.....189	.....	.....	....2.625	....3.293	MS.....	.....306	.....1,050	09/13/2016.	09/16/2026.
023135 AL 0	AMAZON COM INC.....		.....	..	.....	...1FE	.....538,650	...101.020	.....535,408	.....530,000	.....533,507	.....	.....(1,761)	.....	.....	....2.600	....2.260	JD.....	.....995	.....13,780	01/06/2015.	12/05/2019.
023135 AP 1	AMAZON COM INC.....		.....	..	.....	...1FE	.....49,588	...117.373	.....58,687	.....50,000	.....49,628	.....	.....4.924	.....	.....	....4.800	....4.924	JD.....	.....173	.....2,400	12/02/2014.	12/05/2034.
023135 AQ 9	AMAZON COM INC.....		.....	..	.....	...1FE	.....40,604	...121.556	.....42,545	.....35,000	.....40,588	.....	.....(15)	.....	.....	....4.950	....4.018	JD.....	.....125	.....866	11/13/2017.	12/05/2044.
023135 BA 3	AMAZON COM INC.....		.....	..	.....	...1FE	.....89,839	...100.151	.....90,136	.....90,000	.....89,844	.....	.....5	.....	.....	....3.150	....3.196	FA.....	.....1,016	.....	08/15/2017.	08/22/2027.
023135 BG 0	AMAZON COM INC.....		.....	..	.....	...1FE	.....14,889	...107.772	.....16,166	.....15,000	.....14,890	.....	.....1	.....	.....	....4.050	....4.135	FA.....	.....218	.....	08/15/2017.	08/22/2047.
023135 BK 1	AMAZON COM INC.....		.....	..	.....	...1FE	.....218,179	...109.089	.....218,179	.....200,000	.....218,179	.....	.....(2)	.....329	.....	....4.250	....3.840	FA.....	.....3,046	.....	12/27/2017.	08/22/2057.
023608 AF 9	AMEREN CORP.....		.....	..	.....	...2FE	.....34,867	...100.330	.....35,115	.....35,000	.....34,919	.....	.....27	.....	.....	....2.700	....2.803	MN.....	.....121	.....945	11/17/2015.	11/15/2020.
025816 AY 5	AMERICAN EXPRESS CO.....		.....	..	.....	...1FE	.....99,617	...101.071	.....101,071	.....100,000	.....99,988	.....	.....51	.....	.....	....7.000	....7.179	MS.....	.....1,983	.....7,000	03/12/2008.	03/19/2018.
025816 BK 4	AMERICAN EXPRESS CO.....		.....	..	.....	...1FE	.....97,640	...102.895	.....102,895	.....100,000	.....98,184	.....	.....224	.....	.....	....3.625	....3.965	JD.....	.....262	.....3,625	06/30/2015.	12/05/2024.
025816 BR 9	AMERICAN EXPRESS CO.....		.....	..	.....	...1FE	.....64,892	.....99.834	.....64,892	.....65,000	.....64,892	.....	.....1	.....68	.....	....3.000	....3.050	AO.....	.....325	.....	10/23/2017.	10/30/2024.
0258M0 DT 3	AMERICAN EXPRESS CR CORP MTNBE.....		.....	..	.....	...1FE	.....159,815	.....99.884	.....159,815	.....160,000	.....159,815	.....	.....(68)	.....1,166	.....	....2.375	....2.440	MN.....	.....369	.....2,613	08/29/2017.	05/26/2020.
0258M0 DX 4	AMERICAN EXPRESS CR CORP MTNBE.....	1FE100,506	...100.506100,506100,000100,506(219)1112.6002.420	MS.....7732,600	10/06/2016.	09/14/2020.

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

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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	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
0258M0	EB	1	AMERICAN EXPRESS CR CORP MTNBE.....	.....	..	.....	..	.....	1FE	.....362,120	...99.211	.....362,120	.....365,000	.....362,120	.....	.....(116)	.....3,578	.....	.....2.250	....2.513	MN.....	.....1,278	.....4,106	05/31/2017.	05/05/2021.
0258M0	EC	9	AMERICAN EXPRESS CR CORP MTNBE.....	.....	..	.....	..	.....	1FE	.....34,639	...98.968	.....34,639	.....35,000	.....34,639	.....	.....118	.....138	.....	.....1.700	....2.292	AO.....	.....99	.....595	10/26/2016.	10/30/2019.
02665W	AC	5	AMERICAN HONDA FIN CORP MTN.....	.....	..	.....	..	.....	1FE	.....24,897	...100.158	.....25,039	.....25,000	.....24,983	.....	.....22	.....	.....	.....2.125	....2.229	AO.....	.....120	.....531	10/03/2013.	10/10/2018.
02665W	AU	5	AMERICAN HONDA FIN CORP MTN.....	.....	..	.....	..	.....	1FE	.....99,730	...99.730	.....99,730	.....100,000	.....99,730	.....	.....115	.....8	.....	.....2.150	....2.289	MS.....	.....645	.....2,150	03/10/2015.	03/13/2020.
02665W	AW	1	AMERICAN HONDA FIN CORP MTN.....	.....	..	.....	..	.....	1FE	.....69,640	...99.903	.....69,932	.....70,000	.....69,923	.....	.....143	.....	.....	.....1.600	....1.817	JJ.....	.....523	.....1,120	07/09/2015.	07/13/2018.
02665W	AZ	4	AMERICAN HONDA FIN CORP MTN.....	.....	..	.....	..	.....	1FE	.....49,968	...100.326	.....50,163	.....50,000	.....49,982	.....	.....6	.....	.....	.....2.450	....2.479	MS.....	.....330	.....1,225	09/21/2015.	09/24/2020.
02665W	BF	7	AMERICAN HONDA FIN CORP MTN.....	.....	..	.....	..	.....	1FE	.....77,045	...97.535	.....78,028	.....80,000	.....77,668	.....	.....624	.....	.....	.....1.650	....2.534	JJ.....	.....620	.....1,320	07/07/2016.	07/12/2021.
02665W	CA	7	AMERICAN HONDA FIN CORP MTN.....	.....	..	.....	..	.....	1FE	.....50,000	...100.062	.....50,031	.....50,000	.....50,000	.....	.....	.....	.....	.....2.600	....2.617	MN.....	.....163	.....	11/13/2017.	11/16/2022.
026874	DD	6	AMERICAN INTL GROUP INC.....	.....	..	.....	..	.....	2FE	.....181,162	...103.102	.....185,584	.....180,000	.....181,043	.....	.....(118)	.....	.....	.....3.750	....3.695	JJ.....	.....3,206	.....6,750	05/11/2016.	07/10/2025.
026874	DH	7	AMERICAN INTL GROUP INC.....	.....	..	.....	..	.....	2FE	.....101,758	...103.701	.....103,701	.....100,000	.....101,595	.....	.....(163)	.....	.....	.....3.900	....3.708	AO.....	.....975	.....3,900	10/13/2016.	04/01/2026.
03027X	AB	6	AMERICAN TOWER CORP NEW.....	.....	..	.....	..	.....	2FE	.....15,071	...102.250	.....15,338	.....15,000	.....15,062	.....	.....(9)	.....	.....	.....3.500	....3.440	JJ.....	.....219	.....263	03/22/2017.	01/31/2023.
03027X	AC	4	AMERICAN TOWER CORP NEW.....	.....	..	.....	..	.....	2FE	.....15,364	...101.133	.....15,170	.....15,000	.....15,117	.....	.....(101)	.....	.....	.....3.400	....2.707	FA.....	.....193	.....510	07/06/2015.	02/15/2019.
03027X	AD	2	AMERICAN TOWER CORP NEW.....	.....	..	.....	..	.....	2FE	.....105,852	...109.537	.....109,537	.....100,000	.....104,587	.....	.....(646)	.....	.....	.....5.000	....4.187	FA.....	.....1,889	.....5,000	03/10/2015.	02/15/2024.
03027X	AG	5	AMERICAN TOWER CORP NEW.....	.....	..	.....	..	.....	2FE	.....10,375	...103.622	.....10,362	.....10,000	.....10,350	.....	.....(25)	.....	.....	.....4.000	....3.491	JD.....	.....33	.....400	05/18/2017.	06/01/2025.
03027X	AK	6	AMERICAN TOWER CORP NEW.....	.....	..	.....	..	.....	2FE	.....29,475	...98.248	.....29,475	.....30,000	.....29,475	.....	.....14	.....259	.....	.....3.375	....3.642	AO.....	.....214	.....506	06/21/2017.	10/15/2026.
03040W	AL	9	AMERICAN WTR CAP CORP.....	.....	..	.....	..	.....	1FE	.....34,953	...103.050	.....36,068	.....35,000	.....34,967	.....	.....4	.....	.....	.....3.400	....3.444	MS.....	.....397	.....1,190	08/11/2014.	03/01/2025.
03076C	AD	8	AMERIPRISE FINL INC.....	.....	..	.....	..	.....	1FE	.....74,978	...107.210	.....80,408	.....75,000	.....74,996	.....	.....3	.....	.....	.....7.300	....7.437	JD.....	.....	.....5,475	06/03/2009.	06/28/2019.
03076C	AE	6	AMERIPRISE FINL INC.....	.....	..	.....	..	.....	1FE	.....9,976	...106.077	.....10,608	.....10,000	.....9,994	.....	.....3	.....	.....	.....5.300	....5.402	MS.....	.....156	.....530	03/08/2010.	03/15/2020.
03076C	AF	3	AMERIPRISE FINL INC.....	.....	..	.....	..	.....	1FE	.....99,518	...106.419	.....106,419	.....100,000	.....99,700	.....	.....45	.....	.....	.....4.000	....4.100	AO.....	.....844	.....4,000	09/03/2013.	10/15/2023.
03073E	AL	9	AMERISOURCEBERGEN CORP.....	.....	..	.....	..	.....	1FE	.....146,501	...101.849	.....152,774	.....150,000	.....147,241	.....	.....377	.....	.....	.....3.400	....3.762	MN.....	.....652	.....5,100	01/06/2015.	05/15/2024.
031162	AW	0	AMGEN INC.....	.....	..	.....	..	.....	2FE	.....49,947	...131.143	.....65,571	.....50,000	.....49,956	.....	.....1	.....	.....	.....6.375	....6.485	JD.....	.....266	.....3,188	05/24/2007.	06/01/2037.
031162	BA	7	AMGEN INC.....	.....	..	.....	..	.....	2FE	.....9,953	...133.034	.....13,303	.....10,000	.....9,960	.....	.....1	.....	.....	.....6.400	....6.539	FA.....	.....267	.....640	01/13/2009.	02/01/2039.
031162	BM	1	AMGEN INC.....	.....	..	.....	..	.....	2FE	.....99,720	...104.519	.....104,519	.....100,000	.....99,879	.....	.....28	.....	.....	.....3.875	....3.947	MN.....	.....495	.....3,875	11/07/2011.	11/15/2021.
031162	BU	3	AMGEN INC.....	.....	..	.....	..	.....	2FE	.....49,790	...100.020	.....50,010	.....50,000	.....49,931	.....	.....48	.....	.....	.....2.200	....2.314	MN.....	.....119	.....1,100	05/19/2014.	05/22/2019.
031162	BV	1	AMGEN INC.....	.....	..	.....	..	.....	2FE	.....299,888	...103.899	.....311,697	.....300,000	.....299,912	.....	.....12	.....	.....	.....3.625	....3.663	MN.....	.....1,178	.....10,875	01/06/2015.	05/22/2024.
031162	CQ	1	AMGEN INC.....	.....	..	.....	..	.....	2FE	.....99,601	...99.876	.....99,876	.....100,000	.....99,607	.....	.....6	.....	.....	.....3.200	....3.273	MN.....	.....524	.....	10/31/2017.	11/02/2027.
032095	AE	1	AMPHENOL CORP NEW.....	.....	..	.....	..	.....	2FE	.....24,719	...101.589	.....25,397	.....25,000	.....24,812	.....	.....47	.....	.....	.....3.125	....3.371	MS.....	.....230	.....781	09/09/2014.	09/15/2021.
032511	AY	3	ANADARKO PETE CORP.....	.....	..	.....	..	.....	3FE	.....164,727	...122.481	.....177,598	.....145,000	.....164,094	.....	.....(584)	.....	.....	.....6.450	....5.400	MS.....	.....2,754	.....9,353	11/30/2016.	09/15/2036.
032511	BG	1	ANADARKO PETE CORP.....	.....	..	.....	..	.....	3FE	.....16,028	...135.717	.....20,357	.....15,000	.....15,992	.....	.....(19)	.....	.....	.....7.950	....7.468	JD.....	.....53	.....1,193	02/09/2015.	06/15/2039.
032510	AC	3	ANADARKO PETROLEUM CORPORATION.....	.....	..	.....	..	.....	2FE	.....9,200	...121.255	.....12,126	.....10,000	.....9,228	.....	.....14	.....	.....	.....6.200	....7.002	MS.....	.....183	.....620	09/17/2014.	03/15/2040.
035242	AE	6	ANHEUSER BUSCH INBEV FIN INC.....	.....	..	.....	..	.....	1FE	.....198,844	...100.115	.....200,230	.....200,000	.....199,584	.....	.....374	.....	.....	.....2.150	....2.359	FA.....	.....1,792	.....4,300	01/22/2014.	02/01/2019.
035242	AG	1	ANHEUSER BUSCH INBEV FIN INC.....	.....	..	.....	..	.....	1FE	.....997,927	...99.793	.....997,927	.....1,000,000	.....997,927	.....	.....(830)	.....3,073	.....	.....1.900	....2.105	FA.....	.....7,917	.....9,500	01/31/2017.	02/01/2019.
035242	AJ	5	ANHEUSER BUSCH INBEV FIN INC.....	.....	..	.....	..	.....	1FE	.....44,859	...100.502	.....45,226	.....45,000	.....44,912	.....	.....27	.....	.....	.....2.650	....2.735	FA.....	.....497	.....1,193	01/13/2016.	02/01/2021.
035242	AL	0	ANHEUSER BUSCH INBEV FIN INC.....	.....	..	.....	..	.....	2FE	.....203,546	...102.329	.....204,659	.....200,000	.....203,006	.....	.....(540)	.....	.....	.....3.300	....3.001	FA.....	.....2,750	.....6,600	10/06/2016.	02/01/2023.
035242	AN	6	ANHEUSER BUSCH INBEV FIN INC.....	.....	..	.....	..	.....	2FE	.....302,644	...115.899	.....324,517	.....280,000	.....302,248	.....	.....(395)	.....	.....	.....4.900	....4.453	FA.....	.....5,717	.....13,720	04/28/2016.	02/01/2046.
035242	AP	1	ANHEUSER BUSCH INBEV FIN INC.....	.....	..	.....	..	.....	2FE	.....563,430	...103.198	.....572,748	.....555,000	.....562,626	.....	.....(805)	.....	.....	.....3.650	....3.484	FA.....	.....8,441	.....20,258	08/31/2016.	02/01/2026.
03523T	BT	4	ANHEUSER BUSCH INBEV WORLDWIDE.....	.....	..	.....	..	.....	1FE	.....51,075	...108.939	.....71,899	.....66,000	.....51,135	.....	.....60	.....	.....	.....4.439	....6.155	AO.....	.....692	.....1,465	08/21/2017.	10/06/2048.
03524B	AF	3	ANHEUSER-BUSCH INBEV FIN INC.....	.....	..	.....	..	.....	1FE	.....99,394	...110.336	.....110,336	.....100,000	.....99,416	.....	.....11	.....	.....	.....4.625	....4.718	FA.....	.....1,927	.....4,625	01/22/2014.	02/01/2044.
036752	AC	7	ANTHEM INC.....	.....	..	.....	..	.....	2FE	.....49,984	...101.452	.....50,726	.....50,000	.....49,984	.....	.....0	.....	.....	.....3.350	....3.383	JD.....	.....186	.....	11/14/2017.	12/01/2024.
037411	BC	8	APACHE CORP.....	.....	..	.....	..	.....	2FE	.....78,285	...96.877	.....96,877	.....100,000	.....78,944	.....	.....339	.....	.....	.....4.250	....5.917	JJ.....	.....1,960	.....4,250	01/07/2015.	01/15/2044.
037735	CT	2	APPALACHIAN PWR CO.....	.....	..	.....	..	.....	2FE	.....47,070	...110.234	.....55,117	.....50,000	.....47,172	.....	.....53	.....	.....	.....4.400	....4.837	MN.....	.....281	.....2,200	05/05/2014.	05/15/2044.
037833	AK	6	APPLE INC.....	.....	..	.....	..	.....	1FE	.....9,737	...98.971	.....9,897	.....10,000	.....9,776	.....	.....38	.....	.....	.....2.400	....2.877	MN.....	.....39	.....240	06/27/2016.	05/03/2023.
037833	AS	9	APPLE INC.....	.....	..	.....	..	.....	1FE	.....645,045	...103.702	.....648,139	.....625,000	.....640,344	.....	.....(2,175)	.....	.....	.....3.450	....3.047	MN.....	.....3,294	.....21,563	12/14/2016.	05/06/2024.

SCHEDULE D - PART 1

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

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1		2			6	7		10		11				Change in Book/Adjusted Carrying Value					Interest					Dates		
		Codes			NAIC Designation	Fair Value								12	13	14	15	16	17	18	19	20	21	22		
		3	4	5		Rate Used to Obtain Fair Value	Fair Value							Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
CUSIP Identification		Description			Bond CHAR																					
		Code	n																							
037833	AT	7	APPLE INC.....	.....	.....	1FE	.....75,642	...114,227	.....85,670	.....75,000	.....75,618	.....	.....	.....	.....	.....	.....	4.450	4.445	MN.....	.....510	.....3,338	02/27/2015.	05/06/2044.
037833	AY	6	APPLE INC.....	.....	.....	1FE	.....14,805	.....98,700	.....14,805	.....15,000	.....14,805	.....	.....	.....	.....	.....	.....	2.150	2.501	FA.....	.....127	.....323	01/10/2017.	02/09/2022.
037833	BU	3	APPLE INC.....	.....	.....	1FE	.....150,935	...101,355	.....152,032	.....150,000	.....150,793	.....	.....	.....	.....	.....	.....	2.850	2.758	FA.....	.....1,520	.....4,275	10/06/2016.	02/23/2023.
037833	BX	7	APPLE INC.....	.....	.....	1FE	.....65,361	...117,104	.....70,262	.....60,000	.....65,279	.....	.....	.....	.....	.....	.....	4.650	4.163	FA.....	.....992	.....2,325	08/24/2017.	02/23/2046.
037833	BY	5	APPLE INC.....	.....	.....	1FE	.....80,042	...102,056	.....81,645	.....80,000	.....80,038	.....	.....	.....	.....	.....	.....	3.250	3.270	FA.....	.....924	.....2,600	04/04/2016.	02/23/2026.
037833	BZ	2	APPLE INC.....	.....	.....	1FE	.....93,855	...95,845	.....95,845	.....100,000	.....94,412	.....	.....	.....	.....	.....	.....	2.450	3.225	FA.....	.....1,000	.....2,450	08/12/2016.	08/04/2026.
037833	CC	2	APPLE INC.....	.....	.....	1FE	.....242,881	...97,152	.....242,881	.....250,000	.....242,881	.....	.....	.....	.....	.....	.....	1.550	2.396	FA.....	.....1,582	.....1,938	04/18/2017.	08/04/2021.
037833	CG	3	APPLE INC.....	.....	.....	1FE	.....60,461	...101,269	.....60,762	.....60,000	.....60,414	.....	.....	.....	.....	.....	.....	3.000	2.897	FA.....	.....710	.....900	03/24/2017.	02/09/2024.
037833	CJ	7	APPLE INC.....	.....	.....	1FE	.....14,889	...102,437	.....15,366	.....15,000	.....14,896	.....	.....	.....	.....	.....	.....	3.350	3.469	FA.....	.....198	.....251	03/14/2017.	02/09/2027.
037833	DC	1	APPLE INC.....	.....	.....	1FE	.....49,061	...98,122	.....49,061	.....50,000	.....49,061	.....	.....	.....	.....	.....	.....	2.100	2.542	MS.....	.....318	.....	09/05/2017.	09/12/2022.
037833	DG	2	APPLE INC.....	.....	.....	1FE	.....182,797	...102,850	.....190,273	.....185,000	.....182,802	.....	.....	.....	.....	.....	.....	3.750	3.853	MN.....	.....925	.....	11/08/2017.	11/13/2047.
038222	AL	9	APPLIED MATLS INC.....	.....	.....	1FE	.....203,372	...101,710	.....203,420	.....200,000	.....203,369	.....	.....	.....	.....	.....	.....	3.300	3.113	AO.....	.....1,650	.....	12/27/2017.	04/01/2027.
039483	BH	4	ARCHER DANIELS MIDLAND CO.....	.....	.....	1FE	.....80,766	...105,806	.....100,516	.....95,000	.....81,724	.....	.....	.....	.....	.....	.....	4.016	5.058	AO.....	.....795	.....3,815	02/07/2013.	04/16/2043.
039483	BM	3	ARCHER DANIELS MIDLAND CO.....	.....	.....	1FE	.....49,768	...101,957	.....50,978	.....50,000	.....49,769	.....	.....	.....	.....	.....	.....	3.750	3.812	MS.....	.....557	.....	09/11/2017.	09/15/2047.
040555	CN	2	ARIZONA PUB SVC CO.....	.....	.....	1FE	.....90,967	...112,834	.....107,193	.....95,000	.....91,267	.....	.....	.....	.....	.....	.....	4.500	4.832	AO.....	.....1,069	.....4,275	01/10/2012.	04/01/2042.
040555	CR	3	ARIZONA PUB SVC CO.....	.....	.....	1FE	.....24,765	...99,705	.....24,926	.....25,000	.....24,878	.....	.....	.....	.....	.....	.....	2.200	2.461	JJ.....	.....254	.....550	01/07/2015.	01/15/2020.
042735	BB	5	ARROW ELECTRS INC.....	.....	.....	2FE	.....14,922	...100,127	.....15,019	.....15,000	.....14,997	.....	.....	.....	.....	.....	.....	3.000	3.136	MS.....	.....150	.....450	02/12/2013.	03/01/2018.
00206R	CE	0	AT&T INC.....	.....	.....	2FE	.....5,056	...102,629	.....5,131	.....5,000	.....5,049	.....	.....	.....	.....	.....	.....	3.900	3.757	MS.....	.....60	.....195	08/04/2016.	03/11/2024.
00206R	CN	0	AT&T INC.....	.....	.....	2FE	.....284,839	...98,315	.....290,029	.....295,000	.....285,823	.....	.....	.....	.....	.....	.....	3.400	3.927	MN.....	.....1,282	.....10,030	04/06/2017.	05/15/2025.
00206R	CT	7	AT&T INC.....	.....	.....	2FE	.....45,531	...102,286	.....46,029	.....45,000	.....45,477	.....	.....	.....	.....	.....	.....	4.125	4.010	FA.....	.....691	.....1,856	11/22/2016.	02/17/2026.
00206R	DD	1	AT&T INC.....	.....	.....	2FE	.....228,179	...102,386	.....230,369	.....225,000	.....227,935	.....	.....	.....	.....	.....	.....	3.950	3.772	JJ.....	.....4,098	.....4,444	04/27/2017.	01/15/2025.
00206R	DE	9	AT&T INC.....	.....	.....	2FE	.....33,152	...118,214	.....35,464	.....30,000	.....33,034	.....	.....	.....	.....	.....	.....	6.350	5.629	MS.....	.....561	.....1,905	03/22/2016.	03/15/2040.
00206R	DF	6	AT&T INC.....	.....	.....	2FE	.....10,695	...113,169	.....11,317	.....10,000	.....10,669	.....	.....	.....	.....	.....	.....	6.000	5.555	FA.....	.....227	.....600	03/21/2016.	08/15/2040.
00206R	DG	4	AT&T INC.....	.....	.....	2FE	.....48,878	...117,960	.....53,082	.....45,000	.....48,745	.....	.....	.....	.....	.....	.....	6.375	5.804	MS.....	.....956	.....2,869	03/21/2016.	03/01/2041.
00206R	DH	2	AT&T INC.....	.....	.....	2FE	.....9,671	...103,757	.....10,376	.....10,000	.....9,676	.....	.....	.....	.....	.....	.....	5.150	5.464	MS.....	.....152	.....515	03/08/2017.	03/15/2042.
00206R	DJ	8	AT&T INC.....	.....	.....	2FE	.....70,097	...93,698	.....73,085	.....78,000	.....70,197	.....	.....	.....	.....	.....	.....	4.500	5.224	MS.....	.....1,092	.....3,188	04/10/2017.	03/09/2048.
00206R	DQ	2	AT&T INC.....	.....	.....	2FE	.....254,545	...101,942	.....254,854	.....250,000	.....254,265	.....	.....	.....	.....	.....	.....	4.250	4.066	MS.....	.....3,542	.....5,962	04/25/2017.	03/01/2027.
00206R	EP	3	AT&T INC.....	.....	.....	2FE	.....25,045	...101,246	.....25,312	.....25,000	.....25,044	.....	.....	.....	.....	.....	.....	5.150	5.205	FA.....	.....515	.....	10/23/2017.	02/14/2050.
00206R	EQ	1	AT&T INC.....	.....	.....	2FE	.....25,082	...100,328	.....25,082	.....25,000	.....25,082	.....	.....	.....	.....	.....	.....	5.300	5.350	FA.....	.....530	.....	10/13/2017.	08/14/2058.
00206R	ER	9	AT&T INC.....	.....	.....	2FE	.....654,378	...100,331	.....659,173	.....657,000	.....654,396	.....	.....	.....	.....	.....	.....	4.100	4.191	FA.....	.....2,245	.....	12/05/2017.	02/15/2028.
00206R	EV	0	AT&T INC.....	.....	.....	1FE	.....223,470	...120,795	.....223,470	.....185,000	.....223,470	.....	.....	.....	.....	.....	.....	7.125	4.156	MS.....	.....3,881	.....	12/01/2017.	03/15/2026.
049560	AK	1	ATMOS ENERGY CORP.....	.....	.....	1FE	.....25,234	...126,168	.....25,234	.....20,000	.....25,234	.....	.....	.....	.....	.....	.....	5.500	3.840	JD.....	.....49	.....	12/26/2017.	06/15/2041.
052769	AB	2	AUTODESK INC.....	.....	.....	2FE	.....101,659	...102,222	.....102,222	.....100,000	.....101,448	.....	.....	.....	.....	.....	.....	3.600	3.308	JD.....	.....160	.....3,600	03/16/2017.	12/15/2022.
053332	AP	7	AUTOZONE INC.....	.....	.....	2FE	.....58,859	...99,992	.....64,995	.....65,000	.....61,132	.....	.....	.....	.....	.....	.....	3.125	4.393	JJ.....	.....937	.....2,031	04/18/2013.	07/15/2023.
053332	AU	6	AUTOZONE INC.....	.....	.....	2FE	.....9,917	...99,168	.....9,917	.....10,000	.....9,917	.....	.....	.....	.....	.....	.....	1.625	2.288	AO.....	.....32	.....163	04/18/2016.	04/21/2019.
053332	AV	4	AUTOZONE INC.....	.....	.....	2FE	.....54,997	...101,491	.....55,820	.....55,000	.....54,997	.....	.....	.....	.....	.....	.....	3.750	3.786	JD.....	.....172	.....1,278	04/06/2017.	06/01/2027.
05348E	AN	9	AVALONBAY CMNTYS INC MTN BE.....	.....	.....	1FE	.....115,240	...107,932	.....107,932	.....100,000	.....105,782	.....	.....	.....	.....	.....	.....	6.100	3.387	MS.....	.....1,796	.....6,100	06/22/2012.	03/15/2020.
05348E	AS	8	AVALONBAY CMNTYS INC MTN BE.....	.....	.....	1FE	.....24,932	...102,941	.....25,735	.....25,000	.....24,971	.....	.....	.....	.....	.....	.....	3.625	3.703	AO.....	.....227	.....906	09/16/2013.	10/01/2020.
05348E	AX	7	AVALONBAY CMNTYS INC MTN BE.....	.....	.....	1FE	.....98,024	...98,024	.....98,024	.....100,000	.....98,024	.....	.....	.....	.....	.....	.....	2.950	3.247	MN.....	.....377	.....1,475	09/21/2017.	05/11/2026.
057224	BC	0	BAKER HUGHES INC.....	.....	.....	1FE	.....255,354	...102,137	.....255,343	.....250,000	.....254,251	.....	.....	.....	.....	.....	.....	3.200	2.722	FA.....	.....3,022	.....8,000	04/28/2016.	08/15/2021.
059165	ED	8	BALTIMORE GAS & ELEC CO.....	.....	.....	1FE	.....24,820	...103,533	.....25,883	.....25,000	.....24,905	.....	.....	.....	.....	.....	.....	3.500	3.639	MN.....	.....112	.....875	11/10/2011.	11/15/2021.
059165	EG	1	BALTIMORE GAS & ELEC CO.....	.....	.....	1FE	.....46,684	...94,436	.....47,218	.....50,000	.....46,983	.....	.....	.....	.....	.....	.....	2.400	3.232	FA.....	.....453	.....1,190	08/15/2016.	08/15/2026.
06051G	DX	4	BANK AMER CORP.....	.....	.....	1FE	.....47,638	...101,193	.....50,597	.....50,000	.....49,849	.....	.....	.....	.....	.....	.....	5.650	6.682	MN.....	.....471	.....2,825	06/10/2008.	05/01/2018.

SCHEDULE D - PART 1

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

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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	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
06051G	EH	8	BANK AMER CORP .....	.....	..	.....	..	.....	...1FE	.....91,084	...107.786	.....107,786	.....100,000	.....96,188	.....	.....987	.....	.....	.....5.000	.....6.372	MN.....	.....667	.....5,000	05/10/2011.	05/13/2021.
06051G	EU	9	BANK AMER CORP .....	.....	..	.....	..	.....	...1FE	.....65,217	...102.300	.....66,495	.....65,000	.....65,184	.....	.....(33)	.....	.....	.....3.300	.....3.265	JJ.....	.....1,013	.....2,145	10/06/2016.	01/11/2023.
06051G	EX	3	BANK AMER CORP .....	.....	..	.....	..	.....	...1FE	.....94,306	...100.342	.....94,322	.....94,000	.....94,107	.....	.....(101)	.....	.....	.....2.600	.....2.503	JJ.....	.....1,127	.....3,344	12/09/2015.	01/15/2019.
06051G	FB	0	BANK AMER CORP .....	.....	..	.....	..	.....	...1FE	.....511,075	...106.356	.....531,778	.....500,000	.....507,643	.....	.....(1,101)	.....	.....	.....4.125	.....3.877	JJ.....	.....9,109	.....20,625	09/30/2014.	01/22/2024.
06051G	FC	8	BANK AMER CORP .....	.....	..	.....	..	.....	...1FE	.....99,784	...120.798	.....120,798	.....100,000	.....99,798	.....	.....4	.....	.....	.....5.000	.....5.077	JJ.....	.....2,222	.....5,000	01/15/2014.	01/21/2044.
06051G	FF	1	BANK AMER CORP .....	.....	..	.....	..	.....	...1FE	.....396,263	...105.713	.....406,994	.....385,000	.....394,513	.....	.....(1,029)	.....	.....	.....4.000	.....3.589	AO.....	.....3,850	.....13,700	07/12/2017.	04/01/2024.
06051G	FP	9	BANK AMER CORP .....	.....	..	.....	..	.....	...2FE	.....193,124	...103.412	.....206,824	.....200,000	.....194,611	.....	.....613	.....	.....	.....3.950	.....4.433	AO.....	.....1,536	.....7,900	06/30/2015.	04/21/2025.
06051G	FS	3	BANK AMER CORP .....	.....	..	.....	..	.....	...1FE	.....101,683	...105.483	.....105,483	.....100,000	.....101,513	.....	.....(170)	.....	.....	.....3.875	.....3.678	FA.....	.....1,615	.....3,875	10/06/2016.	08/01/2025.
06051G	FW	4	BANK AMER CORP .....	.....	..	.....	..	.....	...1FE	.....44,691	...100.510	.....45,230	.....45,000	.....44,760	.....	.....69	.....	.....	.....2.625	.....2.815	AO.....	.....236	.....1,181	04/14/2016.	04/19/2021.
06051G	GL	7	BANK AMER CORP .....	.....	..	.....	..	.....	...1FE	.....506,555	...102.639	.....513,197	.....500,000	.....506,321	.....	.....(234)	.....	.....	.....3.705	.....3.589	AO.....	.....3,448	.....9,263	07/31/2017.	04/24/2028.
06051G	GT	0	BANK AMER CORP .....	.....	..	.....	..	.....	...1FE	.....99,771	...99.771	.....99,771	.....100,000	.....99,771	.....	.....	.....229	.....	.....3.093	.....3.151	AO.....	.....885	.....	09/13/2017.	10/01/2025.
06051G	GV	5	BANK AMER CORP .....	.....	..	.....	..	.....	...1FE	.....560,144	...100.257	.....561,438	.....560,000	.....560,144	.....	.....(1)	.....	.....	.....3.004	.....3.022	JD.....	.....514	.....	12/20/2017.	12/20/2023.
06053F	AA	7	BANK AMER CORP .....	.....	..	.....	..	.....	...2FE	.....39,968	...106.195	.....42,478	.....40,000	.....39,980	.....	.....3	.....	.....	.....4.100	.....4.152	JJ.....	.....715	.....1,640	07/18/2013.	07/24/2023.
06406F	AC	7	BANK NEW YORK MELLON CORP .....	.....	..	.....	..	.....	...1FE	.....240,753	...97.655	.....244,138	.....250,000	.....241,614	.....	.....862	.....	.....	.....2.800	.....3.289	MN.....	.....1,108	.....7,000	06/08/2016.	05/04/2026.
06406H	BY	4	BANK NEW YORK MTN BK ENT .....	.....	..	.....	..	.....	...1FE	.....84,943	...103.756	.....88,192	.....85,000	.....84,976	.....	.....6	.....	.....	.....3.550	.....3.590	MS.....	.....821	.....3,018	09/16/2011.	09/23/2021.
06406H	CJ	6	BANK NEW YORK MTN BK ENT .....	.....	..	.....	..	.....	...1FE	.....99,900	...99.900	.....99,900	.....100,000	.....99,900	.....	.....517	.....5	.....	.....1.350	.....1.913	MS.....	.....431	.....1,350	03/04/2013.	03/06/2018.
06406H	CP	2	BANK NEW YORK MTN BK ENT .....	.....	..	.....	..	.....	...1FE	.....99,120	...99.966	.....99,966	.....100,000	.....99,810	.....	.....178	.....	.....	.....2.100	.....2.299	JJ.....	.....968	.....2,100	11/13/2013.	01/15/2019.
06406H	DD	8	BANK NEW YORK MTN BK ENT .....	.....	..	.....	..	.....	...1FE	.....100,728	...100.765	.....100,765	.....100,000	.....100,534	.....	.....(194)	.....	.....	.....2.600	.....2.404	FA.....	.....968	.....2,600	10/06/2016.	08/17/2020.
06849R	AF	9	BARRICK NORTH AMERICA FIN LLC .....	.....	..	.....	..	.....	...2FE	.....70,937	...105.851	.....83,622	.....79,000	.....73,587	.....	.....1,369	.....	.....	.....4.400	.....6.789	MN.....	.....290	.....3,476	01/07/2015.	05/30/2021.
05526D	AU	9	BAT CAP CORP .....	.....	..	.....	..	.....	...2FE	.....74,592	...99.455	.....74,592	.....75,000	.....74,592	.....	.....	.....408	.....	.....2.764	.....2.912	FA.....	.....783	.....	08/08/2017.	08/15/2022.
05526D	BA	2	BAT CAP CORP .....	.....	..	.....	..	.....	...2FE	.....95,000	...100.130	.....95,123	.....95,000	.....95,000	.....	.....	.....	.....	.....3.557	.....3.589	FA.....	.....1,277	.....	08/08/2017.	08/15/2027.
05526D	BE	4	BAT CAP CORP .....	.....	..	.....	..	.....	...2FE	.....30,000	...105.291	.....31,587	.....30,000	.....30,000	.....	.....	.....	.....	.....4.540	.....4.592	FA.....	.....515	.....	08/08/2017.	08/15/2047.
07177M	AD	5	BAXALTA INC. ....	.....	..	.....	..	.....	...2FE	.....69,978	...100.646	.....70,452	.....70,000	.....69,986	.....	.....5	.....	.....	.....2.875	.....2.904	JD.....	.....45	.....2,013	06/03/2016.	06/23/2020.
07330M	AA	5	BB&T BRH BKG & TR CO GLOBAL BK .....	.....	..	.....	..	.....	...1FE	.....256,908	...104.662	.....261,654	.....250,000	.....256,307	.....	.....(601)	.....	.....	.....3.800	.....3.496	AO.....	.....1,583	.....9,500	08/31/2016.	10/30/2026.
05531F	AN	3	BB&T CORPORATION .....	.....	..	.....	..	.....	...1FE	.....99,004	...100.052	.....100,052	.....100,000	.....99,891	.....	.....229	.....	.....	.....2.050	.....2.299	JD.....	.....68	.....2,050	06/14/2013.	06/19/2018.
073730	AF	0	BEAM INC .....	.....	..	.....	..	.....	...2FE	.....49,247	...99.835	.....49,917	.....50,000	.....49,857	.....	.....308	.....	.....	.....1.750	.....2.399	JD.....	.....39	.....875	06/03/2013.	06/15/2018.
073902	RU	4	BEAR STEARNS COS INC .....	.....	..	.....	..	.....	...1FE	.....19,945	...100.400	.....20,080	.....20,000	.....19,999	.....	.....7	.....	.....	.....7.250	.....7.422	FA.....	.....604	.....1,450	01/29/2008.	02/01/2018.
075887	AW	9	BECTON DICKINSON & CO .....	.....	..	.....	..	.....	...2FE	.....99,840	...101.435	.....101,435	.....100,000	.....99,929	.....	.....23	.....	.....	.....3.250	.....3.303	MN.....	.....442	.....3,250	09/19/2012.	11/12/2020.
075887	BA	6	BECTON DICKINSON & CO .....	.....	..	.....	..	.....	...2FE	.....96,936	...100.843	.....100,843	.....100,000	.....98,390	.....	.....383	.....	.....	.....3.125	.....3.608	MN.....	.....460	.....3,125	02/09/2012.	11/08/2021.
075887	BE	8	BECTON DICKINSON & CO .....	.....	..	.....	..	.....	...2FE	.....31,000	...100.361	.....31,112	.....31,000	.....31,000	.....	.....	.....	.....	.....2.675	.....2.693	JD.....	.....37	.....829	12/04/2014.	12/15/2019.
075887	BG	3	BECTON DICKINSON & CO .....	.....	..	.....	..	.....	...2FE	.....25,000	...109.350	.....27,337	.....25,000	.....25,000	.....	.....	.....	.....	.....4.685	.....4.740	JD.....	.....52	.....1,171	12/04/2014.	12/15/2044.
075887	BK	4	BECTON DICKINSON & CO .....	.....	..	.....	..	.....	...2FE	.....54,350	...100.420	.....55,231	.....55,000	.....54,515	.....	.....84	.....	.....	.....3.300	.....3.518	MS.....	.....605	.....1,815	04/24/2015.	03/01/2023.
075887	BW	8	BECTON DICKINSON & CO .....	.....	..	.....	..	.....	...2FE	.....100,543	...100.771	.....100,771	.....100,000	.....100,520	.....	.....(23)	.....	.....	.....3.700	.....3.667	JD.....	.....257	.....1,850	06/28/2017.	06/06/2027.
084659	AB	7	BERKSHIRE HATHAWAY ENERGY CO .....	.....	..	.....	..	.....	...1FE	.....200,545	...100.467	.....200,934	.....200,000	.....200,372	.....	.....(172)	.....	.....	.....2.400	.....2.321	FA.....	.....2,000	.....4,800	10/06/2016.	02/01/2020.
084659	AD	3	BERKSHIRE HATHAWAY ENERGY CO .....	.....	..	.....	..	.....	...1FE	.....148,745	...103.103	.....154,654	.....150,000	.....148,987	.....	.....123	.....	.....	.....3.500	.....3.641	FA.....	.....2,188	.....5,250	01/30/2015.	02/01/2025.
084664	BE	0	BERKSHIRE HATHAWAY FIN CORP .....	.....	..	.....	..	.....	...1FE	.....99,854	...101.249	.....101,249	.....100,000	.....99,993	.....	.....18	.....	.....	.....5.400	.....5.493	MN.....	.....690	.....5,400	05/06/2008.	05/15/2018.
084664	BV	2	BERKSHIRE HATHAWAY FIN CORP .....	.....	..	.....	..	.....	...1FE	.....147,101	...111.799	.....167,698	.....150,000	.....147,216	.....	.....59	.....	.....	.....4.300	.....4.471	MN.....	.....824	.....6,450	01/07/2015.	05/15/2043.
084670	BR	8	BERKSHIRE HATHAWAY INC DEL .....	.....	..	.....	..	.....	...1FE	.....44,831	...100.654	.....45,294	.....45,000	.....44,856	.....	.....25	.....	.....	.....2.750	.....2.836	MS.....	.....364	.....1,238	06/15/2016.	03/15/2023.
084670	BS	6	BERKSHIRE HATHAWAY INC DEL .....	.....	..	.....	..	.....	...1FE	.....149,026	...101.131	.....151,697	.....150,000	.....149,118	.....	.....93	.....	.....	.....3.125	.....3.233	MS.....	.....1,380	.....4,688	10/06/2016.	03/15/2026.
09062X	AF	0	BIOGEN INC .....	.....	..	.....	..	.....	...2FE	.....201,324	...105.820	.....206,349	.....195,000	.....201,031	.....	.....(317)	.....	.....	.....4.050	.....3.628	MS.....	.....2,325	.....5,873	07/10/2017.	09/15/2025.
09247X	AE	1	BLACKROCK INC .....	.....	..	.....	..	.....	...1FE	.....52,580	...105.159	.....52,580	.....50,000	.....52,580	.....	.....(1,435)	.....	.....	.....5.000	.....2.282	JD.....	.....146	.....2,500	10/06/2016.	12/10/2019.
09247X	AH	4	BLACKROCK INC1FE149,142	...105.834158,751150,000149,667894.2504.368	MN.....6556,375	05/19/2011.	05/24/2021.		

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

E10.19

1		2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4 F o r e i g n			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
096630	AF	5	BOARDWALK PIPELINES LP.....	2FE	101,734	101.734	101,734	100,000	101,734		(39)	1,319		4.450	4.272	JJ	2,052		11/08/2017	07/15/2027
097023	AE	5	BOEING CO.....	.....	..	.....	1FE	196,566	153.722	230,583	150,000	185,901		(1,632)		8.750	6.236	MS	3,865	13,125	12/30/2004	09/15/2031
097023	AZ	8	BOEING CO.....	1FE	105,621	105.621	105,621	100,000	105,621		(2,734)	363		4.875	2.163	FA	1,842	4,875	10/06/2016	02/15/2020
097023	BJ	3	BOEING CO.....	.....	..	.....	1FE	43,362	97.602	43,921	45,000	43,683		163		2.500	2.978	MS	375	1,125	02/18/2015	03/01/2025
10112R	AR	5	BOSTON PPTYS LTD PARTNERSHIP.....	.....	..	.....	2FE	110,291	108.154	108,154	100,000	107,739		(2,552)		5.625	2.822	MN	719	5,625	10/06/2016	11/15/2020
10112R	AU	8	BOSTON PPTYS LTD PARTNERSHIP.....	.....	..	.....	2FE	58,623	104.177	62,506	60,000	59,167		144		3.850	4.199	FA	963	2,310	05/31/2012	02/01/2023
10112R	AV	6	BOSTON PPTYS LTD PARTNERSHIP.....	.....	..	.....	2FE	13,701	100.787	15,118	15,000	14,176		126		3.125	4.270	MS	156	469	04/02/2013	09/01/2023
10112R	AX	2	BOSTON PPTYS LTD PARTNERSHIP.....	.....	..	.....	2FE	91,430	101.589	91,430	90,000	91,430		(137)	932	3.650	3.453	FA	1,369	1,643	06/16/2017	02/01/2026
101137	AL	1	BOSTON SCIENTIFIC CORP.....	.....	..	.....	2FE	30,506	138.112	34,528	25,000	30,277		(118)		7.375	5.764	JJ	850	1,844	08/02/2012	01/15/2040
101137	AM	9	BOSTON SCIENTIFIC CORP.....	.....	..	.....	2FE	34,984	100.395	35,138	35,000	34,998		3		2.650	2.677	AO	232	928	08/08/2013	10/01/2018
101137	AN	7	BOSTON SCIENTIFIC CORP.....	.....	..	.....	2FE	51,873	104.681	52,340	50,000	51,622		(250)		4.125	3.528	AO	516	2,063	10/06/2016	10/01/2023
101137	AP	2	BOSTON SCIENTIFIC CORP.....	.....	..	.....	2FE	49,740	100.793	50,396	50,000	49,854		58		2.850	3.000	MN	182	1,425	05/07/2015	05/15/2020
110122	AV	0	BRISTOL MYERS SQUIBB CO.....	.....	..	.....	1FE	24,411	99.664	24,916	25,000	24,861		116		1.750	2.249	MS	146	438	10/24/2013	03/01/2019
110122	BB	3	BRISTOL MYERS SQUIBB CO.....	.....	..	.....	1FE	59,635	102.760	61,656	60,000	59,662		27		3.250	3.349	FA	672		02/22/2017	02/27/2027
11134L	AA	7	BROADCOM CORP/BROADCOM CAYMAN.....	.....	..	.....	2FE	258,242	99.324	258,242	260,000	258,242		(179)	2,403	2.375	2.737	JJ	2,847	3,019	05/31/2017	01/15/2020
11134L	AC	3	BROADCOM CORP/BROADCOM CAYMAN.....	.....	..	.....	2FE	277,628	99.153	277,628	280,000	277,628		(210)	5,123	3.000	3.251	JJ	3,873	587	08/23/2017	01/15/2022
11134L	AE	9	BROADCOM CORP/BROADCOM CAYMAN.....	.....	..	.....	2FE	169,045	99.439	169,045	170,000	169,045		(286)	3,586	3.625	3.764	JJ	2,842	3,013	05/01/2017	01/15/2024
11271R	AA	7	BROOKFIELD FIN LLC.....	.....	..	.....	1FE	103,523	103.523	103,523	100,000	103,523		(100)	389	4.000	3.399	AO	1,000		10/27/2017	04/01/2024
115637	AL	4	BROWN FORMAN CORP.....	.....	..	.....	1FE	12,624	98.697	14,804	15,000	12,805		45		3.750	4.813	JJ	259	563	08/23/2013	01/15/2043
118230	AM	3	BUCKEYE PARTNERS L P.....	.....	..	.....	2FE	38,621	107.709	53,854	50,000	38,871		130		5.850	8.033	MN	374	2,925	11/06/2013	11/15/2043
120568	AW	0	BUNGE LTD FIN CORP.....	.....	..	.....	2FE	39,777	102.086	40,834	40,000	39,864		44		3.500	3.658	MN	144	1,400	11/19/2015	11/24/2020
12189L	AF	8	BURLINGTON NORTHN SANTA FE CP.....	.....	..	.....	1FE	255,513	103.322	258,305	250,000	253,687		(926)		3.450	3.049	MS	2,540	8,625	12/09/2015	09/15/2021
12189L	AJ	0	BURLINGTON NORTHN SANTA FE CP.....	.....	..	.....	1FE	44,554	112.342	56,171	50,000	44,939		104		4.400	5.201	MS	648	2,200	06/14/2013	03/15/2042
12189L	AT	8	BURLINGTON NORTHN SANTA FE CP.....	.....	..	.....	1FE	46,161	103.577	46,610	45,000	46,052		(106)		3.400	3.034	MS	510	850	03/31/2017	09/01/2024
12189T	BA	1	BURLINGTON NORTHN SANTA FE CP.....	.....	..	.....	1FE	116,839	100.751	100,751	100,000	100,608		(2,895)		5.750	2.797	MS	1,693	5,750	08/04/2011	03/15/2018
12673P	AD	7	CA INC.....	.....	..	.....	2FE	19,947	100.487	20,097	20,000	19,992		12		2.875	2.958	FA	217	575	08/13/2013	08/15/2018
12673P	AH	8	CA INC.....	.....	..	.....	2FE	50,693	101.385	50,693	50,000	50,693		(82)	259	3.600	3.301	FA	680	740	07/25/2017	08/15/2022
134429	AY	5	CAMPBELL SOUP CO.....	.....	..	.....	2FE	93,384	98.904	98,904	100,000	96,048		783		2.500	3.468	FA	1,035	2,500	06/12/2014	08/02/2022
14040H	BF	1	CAPITAL ONE FINL CORP.....	.....	..	.....	2FE	201,295	102.731	205,463	200,000	201,018		(141)		3.750	3.692	AO	1,396	7,500	01/06/2015	04/24/2024
14040H	BJ	3	CAPITAL ONE FINL CORP.....	.....	..	.....	2FE	246,838	102.882	257,206	250,000	247,377		276		4.200	4.407	AO	1,808	10,500	12/09/2015	10/29/2025
14040H	BN	4	CAPITAL ONE FINL CORP.....	.....	..	.....	2FE	99,694	101.067	101,067	100,000	99,715		21		3.750	3.823	MS	1,167	1,875	03/06/2017	03/09/2027
14040H	BT	1	CAPITAL ONE FINL CORP.....	.....	..	.....	2FE	198,950	99.475	198,950	200,000	198,950		13	481	3.300	3.415	AO	1,100		10/26/2017	10/30/2024
14149Y	AW	8	CARDINAL HEALTH INC.....	.....	..	.....	2FE	32,682	102.964	36,037	35,000	32,838		42		4.600	5.099	MS	474	1,610	02/19/2013	03/15/2043
14149Y	BB	3	CARDINAL HEALTH INC.....	.....	..	.....	2FE	24,130	101.488	25,372	25,000	24,160		15		4.500	4.778	MN	144	1,125	11/07/2014	11/15/2044
14149Y	BE	7	CARDINAL HEALTH INC.....	.....	..	.....	2FE	99,928	101.815	101,815	100,000	99,943		6		3.750	3.794	MS	1,104	3,750	06/16/2015	09/15/2025
14162V	AB	2	CARE CAP PPTYS LP.....	.....	..	.....	2FE	101,400	101.400	101,400	100,000	101,400		(49)	1,708	5.125	4.984	FA	1,936		10/31/2017	08/15/2026
144141	DA	3	CAROLINA PWR & LT CO.....	.....	..	.....	1FE	48,967	101.954	50,977	50,000	49,470		132		3.000	3.333	MS	442	1,500	09/12/2011	09/15/2021
144141	DD	7	CAROLINA PWR & LT CO.....	.....	..	.....	1FE	46,117	108.607	54,303	50,000	46,397		75		4.100	4.638	MS	604	2,050	03/07/2013	03/15/2043
14912L	5Q	0	CATERPILLAR FINL SVCS MTNS BE.....	.....	..	.....	1FE	147,527	99.711	149,566	150,000	147,898		372		2.625	2.940	MS	1,313	3,938	10/06/2016	03/01/2023
149123	BS	9	CATERPILLAR INC DEL.....	.....	..	.....	1FE	49,895	126.190	63,095	50,000	49,906		2		5.200	5.282	MN	246	2,600	05/24/2011	05/27/2041
149123	BX	8	CATERPILLAR INC DEL.....	.....	..	.....	1FE	92,707	100.024	100,024	100,000	95,870		834		2.600	3.638	JD	36	2,600	06/21/2012	06/26/2022
149123	CB	5	CATERPILLAR INC DEL.....	.....	..	.....	1FE	57,183	107.150	72,862	68,000	57,961		209		3.803	4.893	FA	977	2,586	12/06/2012	08/15/2042
12505B	AD	2	CBRE SVCS INC.....	2FE	249,094	108.342	270,855	250,000	249,174		80		4.875	4.985	MS	4,063	12,188	11/30/2016	03/01/2026	

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1			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				F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
124857	AM	5				2FE	145,876	102.898	154,347	150,000	146,709		425			3.700	4.123	FA	2,097	5,550	10/22/2015	08/15/2024
151020	AL	8				2FE	14,872	115.455	17,318	15,000	14,881		2			5.250	5.378	FA	298	788	08/01/2013	08/15/2043
151020	AN	4				2FE	14,868	99.864	14,980	15,000	14,945		39			2.250	2.539	MN	43	338	05/06/2014	05/15/2019
151020	AQ	7				2FE	101,146	100.932	100,932	100,000	100,840		(306)			2.875	2.558	FA	1,086	2,875	10/06/2016	08/15/2020
151020	AS	3				2FE	258,649	103.509	263,947	255,000	258,282		(367)			3.875	3.714	FA	3,733	9,881	04/28/2016	08/15/2025
15189X	AR	9				1FE	99,346	99.516	99,516	100,000	99,401		55			3.000	3.100	FA	1,250	1,658	01/09/2017	02/01/2027
15189W	AH	3			2	2FE	27,614	127.585	31,896	25,000	27,501		(58)			5.850	5.163	JJ	674	1,463	09/15/2011	01/15/2041
161175	AY	0				2FE	212,637	106.319	212,637	200,000	212,637		(894)	892		4.908	3.973	JJ	4,308	6,380	06/27/2017	07/23/2025
161175	BB	9				2FE	94,288	104.335	93,901	90,000	93,593		(695)			4.464	3.540	JJ	1,763	4,018	01/11/2017	07/23/2022
161175	BK	9				2FE	104,220	99.257	104,220	105,000	104,220		(13)	2,514		4.200	4.337	MS	1,262		11/28/2017	03/15/2028
166764	AB	6				1FE	58,882	99.207	59,524	60,000	59,058		176			2.355	2.716	JD	102	1,413	04/06/2016	12/05/2022
166764	AN	0				1FE	34,817	100.213	35,075	35,000	34,906		48			2.193	2.354	MN	98	768	02/17/2016	11/15/2019
166764	AR	1				1FE	99,648	99.648	99,648	100,000	99,648		103	121		1.961	2.139	MS	643	1,961	10/06/2016	03/03/2020
166764	AV	2				1FE	24,983	99.933	24,983	25,000	24,983		93	1		1.365	1.769	MS	113	341	02/24/2015	03/02/2018
166764	BG	4				1FE	223,158	99.181	223,158	225,000	223,158		424	337		2.100	2.368	MN	591	4,725	08/10/2016	05/16/2021
166764	BH	2				1FE	174,000	99.429	174,000	175,000	174,000		299	580		1.561	1.994	MN	341	2,732	05/09/2016	05/16/2019
166764	BK	5				1FE	168,341	99.777	169,621	170,000	168,556		215			2.566	2.756	MN	545	4,362	02/17/2017	05/16/2023
166764	BN	9				1FE	74,871	100.131	75,098	75,000	74,890		19			2.498	2.551	MS	614	937	03/20/2017	03/03/2022
171232	AR	2				1FE	24,777	101.371	25,343	25,000	24,989		28			5.750	5.955	MN	184	1,438	05/01/2008	05/15/2018
171232	AS	0				1FE	24,704	141.533	35,383	25,000	24,746		6			6.500	6.700	MN	208	1,625	05/01/2008	05/15/2038
17252M	AM	2				2FE	14,980	100.895	15,134	15,000	14,983		3			2.900	2.950	AO	109	238	03/09/2017	04/01/2022
17275R	AD	4				1FE	97,316	136.719	136,719	100,000	97,689		53			5.900	6.189	FA	2,229	5,900	02/13/2009	02/15/2039
17275R	AH	5				1FE	156,864	104.576	156,864	150,000	156,864		(3,469)	428		4.450	2.156	JJ	3,078	6,675	10/06/2016	01/15/2020
17275R	AP	7				1FE	99,818	101.823	101,823	100,000	99,913		26			2.900	2.950	MS	943	2,900	02/24/2014	03/04/2021
17275R	AX	0				1FE	14,980	100.654	15,098	15,000	14,990		4			2.450	2.494	JD	16	368	06/10/2015	06/15/2020
17275R	BB	7				1FE	497,846	99.569	497,846	500,000	497,846		522	1,537		1.600	1.988	FA	2,733	8,000	04/28/2016	02/28/2019
17275R	BC	5				1FE	9,977	100.472	10,047	10,000	9,978		1			2.950	3.003	FA	101	148	07/11/2017	02/28/2026
17275R	BH	4				1FE	48,098	97.999	49,000	50,000	48,359		261			2.200	2.846	MS	309	1,100	11/02/2016	09/20/2023
17275R	BJ	0				1FE	24,399	98.141	24,535	25,000	24,521		122			1.850	2.406	MS	130	463	10/13/2016	09/20/2021
172967	DR	9				2FE	22,738	126.002	25,200	20,000	22,579		(82)			6.125	5.113	FA	429	1,225	08/12/2014	08/25/2036
172967	EW	7				2FE	126,242	159.893	143,903	90,000	123,212		(817)			8.125	5.314	JJ	3,372	7,313	03/14/2013	07/15/2039
172967	FX	4				2FE	19,709	131.522	26,304	20,000	19,734		5			5.875	6.069	JJ	490	1,175	01/19/2012	01/30/2042
172967	GL	9				2FE	95,052	101.460	101,460	100,000	96,991		514			3.375	4.066	MS	1,125	3,375	02/14/2013	03/01/2023
172967	GS	4				2FE	196,659	99.917	199,833	200,000	199,731		793			1.750	2.167	MN	583	3,500	04/24/2013	05/01/2018
172967	HB	0				2FE	110,735	112.654	112,654	100,000	110,004		(731)			5.500	4.019	MS	1,650	2,750	05/01/2017	09/13/2025
172967	HS	3				2FE	24,896	118.068	29,517	25,000	24,902		2			5.300	5.399	MN	202	1,325	04/29/2014	05/06/2044
172967	HU	8				2FE	49,925	100.307	50,153	50,000	49,966		21			2.500	2.561	JJ	528	1,250	07/22/2014	07/29/2019
172967	JJ	1				2FE	103,772	99.883	104,877	105,000	104,349		293			2.400	2.719	FA	931	2,520	02/10/2015	02/18/2020
172967	JL	6				2FE	48,664	102.365	51,182	50,000	48,911		126			3.950	4.350	MS	521	1,938	03/19/2015	03/26/2025
172967	JN	2				2FE	59,405	99.901	59,940	60,000	59,916		258			1.700	2.151	AO	181	1,020	04/22/2015	04/27/2018
172967	JP	7				2FE	73,479	100.932	75,699	75,000	73,639		160			3.300	3.616	AO	440	2,475	10/06/2016	04/27/2025
172967	KA	8				2FE	101,585	105.870	105,870	100,000	101,466		(119)			4.450	4.310	MS	1,137	4,450	10/06/2016	09/29/2027
172967	KJ	9				2FE	84,832	106.422	90,459	85,000	84,857		14			4.600	4.678	MS	1,216	3,910	03/01/2016	03/09/2026

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1	2					3		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
						3	4																	
CUSIP Identification			Code	For ei gn Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date			
172967 KK 6	CITIGROUP INC.....				2FE	194,554	100.304	195,592	195,000	194,654		100			2.700	2.776	MS	1,316	5,265	06/02/2016	03/30/2021			
172967 KN 0	CITIGROUP INC.....				2FE	74,394	100.597	75,448	75,000	74,423		29			3.400	3.538	MN	425	1,275	07/06/2017	05/01/2026			
172967 KY 6	CITIGROUP INC.....				2FE	296,167	99.219	302,617	305,000	296,561		394			3.200	3.601	AO	1,898	4,880	07/06/2017	10/21/2026			
172967 LD 1	CITIGROUP INC.....				2FE	512,505	103.508	517,541	500,000	512,323		(182)			3.887	3.624	JJ	9,232		10/27/2017	01/10/2028			
172967 LF 6	CITIGROUP INC.....				2FE	99,960	100.046	100,046	100,000	99,973		13			2.450	2.479	JJ	1,164	1,225	01/04/2017	01/10/2020			
189054 AV 1	CLOROX CO DEL.....				2FE	49,662	99.325	49,662	50,000	49,662		0	321		3.100	3.206	AO	400		09/26/2017	10/01/2027			
12572Q AF 2	CME GROUP INC.....				1FE	24,955	128.385	32,096	25,000	24,958		1			5.300	5.383	MS	390	1,325	09/04/2013	09/15/2043			
125896 BN 9	CMS ENERGY CORP.....				2FE	34,934	116.842	40,895	35,000	34,938		1			4.875	4.947	MS	569	1,706	02/24/2014	03/01/2044			
191216 AR 1	COCA COLA CO.....				1FE	51,606	102.728	56,501	55,000	53,875		363			3.150	3.948	MN	221	1,733	11/04/2010	11/15/2020			
191216 AZ 3	COCA COLA CO.....				1FE	29,684	99.910	29,973	30,000	29,731		47			2.500	2.702	AO	188	750	04/08/2015	04/01/2023			
191216 BA 7	COCA COLA CO.....				1FE	68,005	99.867	69,907	70,000	69,878		481			1.150	1.859	AO	201	805	02/28/2013	04/01/2018			
191216 BG 4	COCA COLA CO.....				1FE	503,651	100.730	503,651	500,000	503,651		(1,306)	207		2.450	2.195	MN	2,042	12,250	11/30/2016	11/01/2020			
191216 BW 9	COCA COLA CO.....				1FE	37,914	97.320	38,928	40,000	38,107		193			2.552	3.223	JD	85	1,020	05/25/2016	06/01/2026			
191216 BZ 2	COCA COLA CO.....				1FE	94,177	94.969	94,969	100,000	94,705		529			2.250	2.968	MS	750	2,250	10/06/2016	09/01/2026			
19416Q EF 3	COLGATE PALMOLIVE CO MTNS BE.....				1FE	99,700	99.700	99,700	100,000	99,700		165	97		1.750	2.013	MS	515	1,750	02/26/2014	03/15/2019			
19416Q EL 0	COLGATE PALMOLIVE CO MTNS BE.....				1FE	59,478	99.130	59,478	60,000	59,478		6	338		2.250	2.455	MN	221		10/30/2017	11/15/2022			
198280 AF 6	COLUMBIA PIPELINE GROUP INC.....				2FE	106,474	106.474	106,474	100,000	106,474		(261)	1,016		4.500	3.532	JD	375	2,250	09/15/2017	06/01/2025			
20030N BL 4	COMCAST CORP NEW.....				1FE	20,184	102.675	20,535	20,000	20,149		(18)			3.375	3.284	FA	255	675	05/15/2015	02/15/2025			
20030N BN 0	COMCAST CORP NEW.....				1FE	100,604	102.628	102,628	100,000	100,542		(62)			3.375	3.321	FA	1,275	3,375	07/12/2016	08/15/2025			
20030N BS 9	COMCAST CORP NEW.....				1FE	520,988	100.743	528,898	525,000	521,352		365			3.150	3.275	MS	5,513	9,844	05/17/2017	03/01/2026			
20030N BY 6	COMCAST CORP NEW.....				1FE	191,853	102.020	198,940	195,000	192,088		236			3.300	3.524	FA	2,681	3,593	02/15/2017	02/01/2027			
20030N CE 9	COMCAST CORP NEW.....				1FE	28,864	102.402	39,937	39,000	28,868		4			3.999	5.880	MN	312		12/18/2017	11/01/2049			
20030N CG 4	COMCAST CORP NEW.....				1FE	71,789	102.323	99,253	97,000	71,797		8			4.049	5.876	MN	786		12/18/2017	11/01/2052			
202795 JA 9	COMMONWEALTH EDISON CO.....				1FE	23,060	103.642	25,910	25,000	23,141		42			3.800	4.337	AO	238	950	12/12/2014	10/01/2042			
202795 JD 3	COMMONWEALTH EDISON CO.....				1FE	73,976	117.846	87,206	74,000	73,977		0			4.700	4.757	JJ	1,604	3,478	01/06/2014	01/15/2044			
203233 AA 9	COMMONWEALTH REIT.....				2FE	107,469	105.642	105,642	100,000	104,469		(1,531)			5.875	4.156	MS	1,730	5,875	10/15/2015	09/15/2020			
20826F AA 4	CONOCOPHILLIPS CO.....				1FE	133,475	98.837	138,372	140,000	135,092		893			2.400	3.201	JD	149	3,360	05/09/2016	12/15/2022			
20826F AQ 9	CONOCOPHILLIPS CO.....				1FE	72,842	113.508	73,780	65,000	72,313		(529)			4.950	3.398	MS	947	1,609	04/25/2017	03/15/2026			
209111 FE 8	CONSOLIDATED EDISON CO N Y INC.....				1FE	299,604	102.571	307,714	300,000	299,683		40			3.300	3.345	JD	825	9,900	01/06/2015	12/01/2024			
209111 FD 0	CONSOLIDATED EDISON CO N Y INC.....				1FE	49,959	113.930	56,965	50,000	49,961		1			4.450	4.505	MS	655	2,225	03/03/2014	03/15/2044			
21036P AW 8	CONSTELLATION BRANDS INC.....				2FE	123,671	98.937	123,671	125,000	123,671		16	823		2.650	2.907	MN	497		10/31/2017	11/07/2022			
210518 CR 5	CONSUMERS ENERGY CO.....				1FE	124,913	104.553	130,691	125,000	124,987		10			6.125	6.228	MS	2,254	7,656	09/08/2008	03/15/2019			
219350 AX 3	CORNING INC.....				2FE	96,580	110.394	110,394	100,000	96,773		99			4.700	5.024	MS	1,384	4,700	02/07/2014	03/15/2037			
22003B AG 1	CORPORATE OFFICE PPTYS L P.....				2FE	32,249	100.063	35,022	35,000	32,901		334			3.600	4.942	MN	161	1,260	06/11/2014	05/15/2023			
222862 AJ 3	COVENTRY HEALTH CARE INC.....				2FE	149,111	108.257	146,147	135,000	144,232		(2,480)			5.450	3.366	JD	327	7,358	03/18/2015	06/15/2021			
22822V AH 4	CROWN CASTLE INTL CORP NEW.....				2FE	299,265	99.755	299,265	300,000	299,265		(8)	1,104		3.650	3.714	MS	4,563		09/26/2017	09/01/2027			
126408 GV 9	CSX CORP.....				2FE	149,249	105.059	157,588	150,000	149,707		78			4.250	4.359	JD	531	6,375	05/20/2011	06/01/2021			
126408 HE 6	CSX CORP.....				2FE	93,612	95.427	95,427	100,000	94,170		558			2.600	3.397	MN	433	2,694	10/18/2016	11/01/2026			
126650 BW 9	CVS HEALTH CORP.....				2FE	159,128	103.896	155,845	150,000	155,236		(1,476)			4.125	3.068	MN	791	6,188	02/27/2015	05/15/2021			
126650 CC 2	CVS HEALTH CORP.....				2FE	103,972	103.972	103,972	100,000	103,972		(705)	688		4.000	3.284	JD	289	4,000	10/06/2016	12/05/2023			
126650 CH 1	CVS HEALTH CORP.....				2FE	39,988	99.970	39,988	40,000	39,988		9	7		1.900	1.965	JJ	340	760	07/13/2015	07/20/2018			
126650 CJ 7	CVS HEALTH CORP.....				2FE	150,625	100.417	150,625	150,000	150,625		(598)	968		2.800	2.648	JJ	1,878	4,200	10/06/2016	07/20/2020			

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

E10.22

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	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
126650	CL	2	CVS HEALTH CORP.....	.....	.....	.....	..	.....	2FE	271,474	102.987	273,945	266,000	270,478	.....	(507)	.....	.....	3.875	3.651	JJ	4,610	10,308	12/09/2015.	07/20/2025.
126650	CN	8	CVS HEALTH CORP.....	.....	.....	.....	..	.....	2FE	29,891	114.609	34,383	30,000	29,895	.....	.2	.....	.....	5.125	5.215	JJ	.688	1,538	07/13/2015.	07/20/2045.
23331A	BL	2	D R HORTON INC.....	.....	.....	.....	..	.....	2FE	44,933	99.851	44,933	45,000	44,933	.....	.0	.....	.....	2.550	2.620	JD	.83	.....	11/29/2017.	12/01/2020.
233835	AQ	0	DAIMLER CHRYSLER NORTH AMER HL.....	.....	.....	.....	..	.....	1FE	59,762	151.067	75,533	50,000	57,074	.....	(327)	.....	.....	8.500	6.960	JJ	1,924	4,250	08/23/2006.	01/18/2031.
235851	AP	7	DANAHER CORP DEL.....	.....	.....	.....	..	.....	1FE	19,951	100.377	20,075	20,000	19,973	.....	.10	.....	.....	2.400	2.467	MS	.141	.480	09/10/2015.	09/15/2020.
23317H	AB	8	DDR CORP.....	.....	.....	.....	..	.....	2FE	73,336	99.650	74,738	75,000	73,487	.....	.150	.....	.....	3.375	3.830	MN	.323	1,856	06/12/2017.	05/15/2023.
23317H	AC	6	DDR CORP.....	.....	.....	.....	..	.....	2FE	24,334	101.513	25,378	25,000	24,690	.....	.94	.....	.....	3.500	3.976	JJ	.403	.875	11/21/2013.	01/15/2021.
24422E	RT	8	DEERE JOHN CAP CORP MTNS BE.....	.....	.....	.....	..	.....	1FE	93,445	100.601	100,601	100,000	96,072	.....	.693	.....	.....	2.800	3.689	JJ	1,198	2,800	06/26/2012.	01/27/2023.
24422E	SB	6	DEERE JOHN CAP CORP MTNS BE.....	.....	.....	.....	..	.....	1FE	97,727	99.919	99,919	100,000	99,889	.....	.556	.....	.....	1.300	1.874	MS	.394	1,300	03/06/2013.	03/12/2018.
24422E	SL	4	DEERE JOHN CAP CORP MTNS BE.....	.....	.....	.....	..	.....	1FE	34,956	101.040	35,364	35,000	34,979	.....	.6	.....	.....	2.800	2.840	MS	.319	.980	02/25/2014.	03/04/2021.
24422E	SW	0	DEERE JOHN CAP CORP MTNS BE.....	.....	.....	.....	..	.....	1FE	98,776	99.751	99,751	100,000	99,345	.....	.288	.....	.....	2.050	2.372	MS	.632	2,050	03/05/2015.	03/10/2020.
24422E	SX	8	DEERE JOHN CAP CORP MTNS BE.....	.....	.....	.....	..	.....	1FE	39,951	99.878	39,951	40,000	39,951	.....	.72	.....	.....	1.600	1.840	JJ	.299	.640	07/09/2015.	07/13/2018.
24422E	TB	5	DEERE JOHN CAP CORP MTNS BE.....	.....	.....	.....	..	.....	1FE	49,893	100.496	50,248	50,000	49,937	.....	.22	.....	.....	2.450	2.514	MS	.374	1,225	09/08/2015.	09/11/2020.
24422E	TG	4	DEERE JOHN CAP CORP MTNS BE.....	.....	.....	.....	..	.....	1FE	100,003	100.390	100,390	100,000	100,002	.....	(.0)	.....	.....	2.800	2.819	MS	.894	2,800	10/06/2016.	03/06/2023.
247126	AJ	4	DELPHI CORP.....	.....	.....	.....	..	.....	2FE	19,930	105.602	21,120	20,000	19,953	.....	.6	.....	.....	4.150	4.237	MS	.244	.830	02/24/2014.	03/15/2024.
250847	EB	2	DETROIT EDISON CO.....	.....	.....	.....	..	.....	1FE	53,231	137.265	68,633	50,000	52,602	.....	(.75)	.....	.....	6.625	6.244	JD	.276	3,313	09/11/2006.	06/01/2036.
251799	AA	0	DEVON ENERGY CORP.....	.....	.....	.....	..	.....	2FE	20,667	137.126	27,425	20,000	20,622	.....	(.24)	.....	.....	7.950	7.734	AO	.336	1,590	09/01/2015.	04/15/2032.
25179S	AD	2	DEVON FING CORP U L C.....	.....	.....	.....	..	2	2FE	83,079	137.281	111,197	81,000	82,929	.....	(.78)	.....	.....	7.875	7.737	MS	1,595	6,379	10/31/2003.	09/30/2031.
25272K	AA	1	DIAMOND 1 FIN CORP/DIAMOND 2.....	.....	.....	.....	..	.....	2FE	237,944	101.253	237,944	235,000	237,944	.....	(1,623)	1,090	.....	3.480	2.591	JD	.682	4,089	05/31/2017.	06/01/2019.
25272K	AD	5	DIAMOND 1 FIN CORP/DIAMOND 2.....	.....	.....	.....	..	.....	2FE	365,332	104.202	364,707	350,000	363,645	.....	(1,690)	.....	.....	4.420	3.255	JD	.688	9,614	07/18/2017.	06/15/2021.
25272K	AG	8	DIAMOND 1 FIN CORP/DIAMOND 2.....	.....	.....	.....	..	.....	2FE	255,418	108.064	270,160	250,000	254,354	.....	(677)	.....	.....	5.450	5.145	JD	.606	13,625	05/26/2016.	06/15/2023.
25389J	AQ	9	DIGITAL RLTY TR LP.....	.....	.....	.....	..	.....	2FE	253,040	108.717	271,794	250,000	252,565	.....	(.270)	.....	.....	4.750	4.644	AO	2,969	11,875	03/15/2016.	10/01/2025.
25466A	AE	1	DISCOVER BK.....	.....	.....	.....	..	.....	2FE	310,713	104.295	312,884	300,000	309,937	.....	(.776)	.....	.....	4.250	3.812	MS	3,825	6,375	03/27/2017.	03/13/2026.
25470D	AD	1	DISCOVERY COMMUNICATIONS LLC.....	.....	.....	.....	..	.....	2FE	41,797	117.639	47,056	40,000	41,742	.....	(.36)	.....	.....	6.350	6.084	JD	.212	2,540	06/14/2016.	06/01/2040.
25470D	AN	9	DISCOVERY COMMUNICATIONS LLC.....	.....	.....	.....	..	.....	2FE	348,383	99.538	348,383	350,000	348,383	.....	(.72)	.....	.....	2.200	2.491	MS	2,139	.....	10/31/2017.	09/20/2019.
25470D	AQ	2	DISCOVERY COMMUNICATIONS LLC.....	.....	.....	.....	..	.....	2FE	44,535	98.968	44,535	45,000	44,535	.....	.3	.....	.....	2.950	3.191	MS	.369	.....	09/07/2017.	03/20/2023.
25468P	CL	8	DISNEY WALT CO MTNS BE.....	.....	.....	.....	..	.....	1FE	224,645	104.173	223,972	215,000	220,149	.....	(1,423)	.....	.....	3.750	3.036	JD	.672	8,063	09/26/2014.	06/01/2021.
25468P	CT	1	DISNEY WALT CO MTNS BE.....	.....	.....	.....	..	.....	1FE	24,809	100.526	25,132	25,000	24,889	.....	.25	.....	.....	2.550	2.682	FA	.241	.638	09/05/2014.	02/15/2022.
25468P	DM	5	DISNEY WALT CO MTNS BE.....	.....	.....	.....	..	.....	1FE	135,044	91.579	137,368	150,000	136,410	.....	1,366	.....	.....	1.850	3.082	JJ	1,156	2,914	10/06/2016.	07/30/2026.
25468P	DN	3	DISNEY WALT CO MTNS BE.....	.....	.....	.....	..	.....	1FE	72,289	88.913	75,576	85,000	72,525	.....	.236	.....	.....	3.000	3.888	JJ	1,063	2,678	07/07/2016.	07/30/2046.
25746U	BE	8	DOMINION RES INC VA NEW.....	.....	.....	.....	..	.....	2FE	19,981	102.063	20,413	20,000	19,999	.....	.2	.....	.....	6.400	6.515	JD	.57	1,280	06/12/2008.	06/15/2018.
25746U	CB	3	DOMINION RES INC VA NEW.....	.....	.....	.....	..	.....	2FE	198,080	103.494	206,989	200,000	198,457	.....	.192	.....	.....	3.625	3.788	JD	.604	7,250	01/06/2015.	12/01/2024.
25746U	CR	8	DOMINION RES INC VA NEW.....	.....	.....	.....	..	.....	2FE	54,913	99.843	54,913	55,000	54,913	.....	.15	.....	.....	2.750	2.811	JJ	.697	.769	01/09/2017.	01/15/2022.
260543	BJ	1	DOW CHEM CO.....	.....	.....	.....	..	.....	2FE	141,944	133.361	173,370	130,000	138,832	.....	(.482)	.....	.....	7.375	6.648	MN	1,598	9,588	08/03/2005.	11/01/2029.
260543	CC	5	DOW CHEM CO.....	.....	.....	.....	..	.....	2FE	104,437	104.437	104,437	100,000	104,437	.....	(1,469)	.....	.....	4.250	2.653	MN	.543	4,250	10/06/2016.	11/15/2020.
260543	CH	4	DOW CHEM CO.....	.....	.....	.....	..	.....	2FE	93,264	100.530	100,530	100,000	96,017	.....	.729	.....	.....	3.000	3.944	MN	.383	3,000	11/06/2012.	11/15/2022.
26138E	AJ	8	DR PEPPER SNAPPLE GROUP INC.....	.....	.....	.....	..	.....	2FE	2,999	144.942	4,348	3,000	2,999	.....	.0	.....	.....	7.450	7.591	MN	.37	.244	04/25/2008.	05/01/2038.
26138E	AN	9	DR PEPPER SNAPPLE GROUP INC.....	.....	.....	.....	..	.....	2FE	34,800	100.315	35,110	35,000	34,968	.....	.30	.....	.....	2.600	2.708	JJ	.420	.910	11/07/2011.	01/15/2019.
26138E	AW	9	DR PEPPER SNAPPLE GROUP INC.....	.....	.....	.....	..	.....	2FE	44,983	100.918	45,413	45,000	44,985	.....	.2	.....	.....	3.130	3.161	JD	.63	1,412	12/05/2016.	12/15/2023.
233331	AZ	0	DTE ENERGY CO.....	.....	.....	.....	..	.....	2FE	69,815	103.131	72,192	70,000	69,828	.....	.13	.....	.....	3.800	3.869	MS	.783	1,330	03/08/2017.	03/15/2027.
263534	BR	9	DU PONT E I DE NEMOURS & CO.....	.....	.....	.....	..	.....	1FE	49,356	121.507	60,753	50,000	49,482	.....	.15	.....	.....	5.600	5.771	JD	.124	2,800	12/12/2006.	12/15/2036.
263534	BT	5	DU PONT E I DE NEMOURS & CO.....	.....	.....	.....	..	.....	1FE	29,987	102.121	30,636	30,000	29,999	.....	.2	.....	.....	6.000	6.096	JJ	.830	1,800	07/23/2008.	07/15/2018.
263534	BZ	1	DU PONT E I DE NEMOURS & CO.....	1FE	106,815	104.845	104,845	100,000	104,624	(.2,191)	4.625	2.304	JJ	2,133	4,625	10/06/2016.	01/15/2020.

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

E10.23

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5	12						13	14	15	16	17	18	19	20	21	22	
		F	o	r	Unrealized						Current Year's	Current Year's	Total Foreign	Rate of	Effective	When	Admitted	Amount Rec.	Acquired	Stated	
CUSIP Identification	Description		Code	n	Bond	NAIC	Actual Cost	Fair Value	Par Value	Book/Adjusted	Unrealized	Amortization) /	Other-Than-	Exchange	Rate of	Rate of	Paid	Amount Due &	Amount Rec.	Acquired	Contractual
					CHAR	Designation				Carrying Value	Valuation	(Decrease)	Temporary	Change in				Accrued	During Year		Maturity
													Impairment	B./A.C.V.							Date
263534	CK	3	DU PONT E I	DE NEMOURS & CO	.....	.....1FE	.....45,792	.....99,779	.....49,889	.....50,000	.....47,456	.....440	.....	.....	.....2.800	.....3.944	FA.....	.....529	.....1,400	02/12/2013.	02/15/2023.
26442C	AK	0	DUKE ENERGY	CAROLINAS LLC	.....	.....1FE	.....49,949	.....104,484	.....52,242	.....50,000	.....49,980	.....5	.....	.....	.....3.900	.....3.951	JD.....	.....87	.....1,950	05/16/2011.	06/15/2021.
26441C	AB	1	DUKE ENERGY	CORP NEW	.....	.....2FE	.....99,743	.....101,942	.....101,942	.....100,000	.....99,984	.....33	.....	.....	.....6.250	.....6.384	JD.....	.....278	.....6,250	06/11/2008.	06/15/2018.
26441C	AL	9	DUKE ENERGY	CORP NEW	.....	.....2FE	.....49,898	.....104,971	.....52,485	.....50,000	.....49,936	.....10	.....	.....	.....3.950	.....4.014	AO.....	.....417	.....1,975	10/08/2013.	10/15/2023.
26441C	AN	5	DUKE ENERGY	CORP NEW	.....	.....2FE	.....151,980	.....104,441	.....156,661	.....150,000	.....151,554	.....(217)	.....	.....	.....3.750	.....3.596	AO.....	.....1,188	.....5,625	04/08/2015.	04/15/2024.
26441C	AR	6	DUKE ENERGY	CORP NEW	.....	.....2FE	.....38,532	.....97,265	.....38,906	.....40,000	.....38,832	.....300	.....	.....	.....1.800	.....2.658	MS.....	.....240	.....758	08/09/2016.	09/01/2021.
26441C	AS	4	DUKE ENERGY	CORP NEW	.....	.....2FE	.....278,514	.....95,817	.....287,450	.....300,000	.....280,429	.....1,899	.....	.....	.....2.650	.....3.561	MS.....	.....2,650	.....8,370	12/28/2016.	09/01/2026.
26442E	AD	2	DUKE ENERGY	OHIO	.....	.....1FE	.....49,975	.....105,152	.....52,576	.....50,000	.....49,984	.....2	.....	.....	.....3.800	.....3.842	MS.....	.....633	.....1,900	09/03/2013.	09/01/2023.
264411	AD	1	DUKE REALTY	CORP	.....	.....2FE	.....203,924	.....103,350	.....206,700	.....200,000	.....202,474	.....(738)	.....	.....	.....3.875	.....3.484	FA.....	.....2,928	.....7,750	04/30/2015.	02/15/2021.
23355L	AD	8	DXC TECHNOLOGY	CO	.....	.....2FE	.....106,341	.....106,341	.....106,341	.....100,000	.....106,341	.....(105)	.....1,593	.....	.....4.750	.....3.967	AO.....	.....1,003	.....	11/08/2017.	04/15/2027.
277432	AQ	3	EASTMAN CHEM	CO	.....	.....2FE	.....59,407	.....100,645	.....60,387	.....60,000	.....59,692	.....144	.....	.....	.....2.700	.....2.983	JJ.....	.....747	.....1,620	11/10/2014.	01/15/2020.
278058	DD	1	EATON CORP		.....	.....2FE	.....336,439	.....101,310	.....303,931	.....300,000	.....303,272	.....(8,621)	.....	.....	.....5.600	.....2.658	MN.....	.....2,147	.....16,800	06/06/2013.	05/15/2018.
278062	AD	6	EATON CORP	PLC	.....	.....2FE	.....50,513	.....103,256	.....56,791	.....55,000	.....51,170	.....176	.....	.....	.....4.000	.....4.709	MN.....	.....361	.....2,200	11/14/2013.	11/02/2032.
278642	AF	0	EBAY INC		.....	.....2FE	.....158,049	.....92,341	.....184,682	.....200,000	.....159,539	.....765	.....	.....	.....4.000	.....5.590	JJ.....	.....3,689	.....8,000	01/06/2015.	07/15/2042.
278642	AH	6	EBAY INC		.....	.....2FE	.....49,432	.....99,750	.....49,875	.....50,000	.....49,743	.....157	.....	.....	.....2.200	.....2.550	FA.....	.....458	.....1,100	07/23/2014.	08/01/2019.
278865	AR	1	ECOLAB INC		.....	.....2FE	.....64,626	.....99,949	.....64,967	.....65,000	.....64,807	.....92	.....	.....	.....2.250	.....2.415	JJ.....	.....687	.....1,463	01/12/2015.	01/12/2020.
278865	AV	2	ECOLAB INC		.....	.....2FE	.....28,564	.....95,862	.....28,759	.....30,000	.....28,690	.....126	.....	.....	.....2.700	.....3.300	MN.....	.....135	.....839	10/13/2016.	11/01/2026.
278865	BB	5	ECOLAB INC		.....	.....2FE	.....24,924	.....100,053	.....25,013	.....25,000	.....24,925	.....1	.....	.....	.....3.250	.....3.313	JD.....	.....77	.....	11/16/2017.	12/01/2027.
28336L	BV	0	EL PASO CORP		.....	.....2FE	.....39,824	.....109,344	.....43,738	.....40,000	.....39,892	.....35	.....	.....	.....6.500	.....6.719	MS.....	.....766	.....2,600	11/13/2015.	09/15/2020.
283695	AZ	7	EL PASO NAT	GAS CO	.....	.....2FE	.....12,232	.....119,693	.....11,969	.....10,000	.....11,821	.....(411)	.....	.....	.....8.625	.....3.761	JJ.....	.....398	.....863	08/17/2016.	01/15/2022.
28370T	AG	4	EL PASO PIPELINE	PARTNERS OPER	.....	.....2FE	.....51,160	.....104,116	.....52,058	.....50,000	.....51,021	.....(139)	.....	.....	.....4.300	.....3.971	MN.....	.....358	.....2,150	11/01/2016.	05/01/2024.
291011	BE	3	EMERSON ELEC	CO	.....	.....1FE	.....56,040	.....99,754	.....59,852	.....60,000	.....57,624	.....417	.....	.....	.....2.625	.....3.506	FA.....	.....595	.....1,575	02/14/2013.	02/15/2023.
291011	BF	0	EMERSON ELEC	CO	.....	.....1FE	.....49,657	.....100,817	.....50,409	.....50,000	.....49,767	.....56	.....	.....	.....2.625	.....2.770	JD.....	.....109	.....1,313	05/18/2015.	12/01/2021.
29250R	AS	5	ENBRIDGE ENERGY	PARTNERS L P	.....	.....2FE	.....60,338	.....105,244	.....63,146	.....60,000	.....60,227	.....(98)	.....	.....	.....5.200	.....5.086	MS.....	.....919	.....3,120	09/20/2016.	03/15/2020.
29273R	AF	6	ENERGY TRANSFER	PRTNRS L P	.....	.....2FE	.....142,886	.....115,192	.....190,066	.....165,000	.....143,805	.....478	.....	.....	.....6.625	.....8.112	AO.....	.....2,308	.....10,931	10/01/2015.	10/15/2036.
29273R	BG	3	ENERGY TRANSFER	PRTNRS L P	.....	.....2FE	.....15,562	.....103,748	.....15,562	.....15,000	.....15,562	.....(14)	.....218	.....	.....4.750	.....4.240	JJ.....	.....329	.....	11/01/2017.	01/15/2026.
29273R	BH	1	ENERGY TRANSFER	PRTNRS L P	.....	.....2FE	.....478,923	.....100,149	.....500,746	.....500,000	.....495,917	.....8,679	.....	.....	.....2.500	.....4.375	JD.....	.....556	.....12,500	06/30/2015.	06/15/2018.
29273R	BK	4	ENERGY TRANSFER	PRTNRS L P	.....	.....2FE	.....74,610	.....99,480	.....74,610	.....75,000	.....74,610	.....13	.....112	.....	.....4.200	.....4.314	AO.....	.....665	.....2,345	07/11/2017.	04/15/2027.
29364W	AJ	7	ENTERGY LOUISIANA	LLC	.....	.....1FE	.....74,948	.....102,922	.....77,191	.....75,000	.....74,995	.....6	.....	.....	.....6.500	.....6.615	MS.....	.....1,625	.....4,875	08/11/2008.	09/01/2018.
29379V	AM	5	ENTERPRISE PRODS	OPER LLC	.....	.....2FE	.....85,555	.....140,054	.....112,044	.....80,000	.....85,328	.....(118)	.....	.....	.....7.550	.....7.054	AO.....	.....1,275	.....6,040	03/11/2013.	04/15/2038.
29379V	AZ	6	ENTERPRISE PRODS	OPER LLC	.....	.....2FE	.....13,577	.....101,971	.....15,296	.....15,000	.....13,913	.....179	.....	.....	.....3.350	.....5.006	MS.....	.....148	.....503	01/29/2016.	03/15/2023.
29379V	BB	8	ENTERPRISE PRODS	OPER LLC	.....	.....2FE	.....88,599	.....104,200	.....93,780	.....90,000	.....88,953	.....129	.....	.....	.....3.900	.....4.185	FA.....	.....1,326	.....3,510	06/21/2016.	02/15/2024.
29379V	BE	2	ENTERPRISE PRODS	OPER LLC	.....	.....2FE	.....15,193	.....103,110	.....15,466	.....15,000	.....15,173	.....(20)	.....	.....	.....3.750	.....3.597	FA.....	.....213	.....563	01/24/2017.	02/15/2025.
29379V	BH	5	ENTERPRISE PRODS	OPER LLC	.....	.....2FE	.....120,435	.....102,394	.....122,873	.....120,000	.....120,394	.....(41)	.....	.....	.....3.700	.....3.686	FA.....	.....1,677	.....4,440	08/23/2016.	02/15/2026.
293791	AF	6	ENTERPRISE PRODS	OPER LP	.....	.....2FE	.....52,194	.....131,447	.....65,723	.....50,000	.....52,043	.....(78)	.....	.....	.....6.875	.....6.553	MS.....	.....1,146	.....3,438	07/14/2005.	03/01/2033.
293791	AT	6	ENTERPRISE PRODS	OPER LP	.....	.....2FE	.....45,208	.....116,882	.....58,441	.....50,000	.....46,140	.....120	.....	.....	.....5.750	.....6.609	MS.....	.....958	.....2,875	09/10/2007.	03/01/2035.
26875P	AK	7	EOG RES INC		.....	.....2FE	.....224,335	.....98,853	.....227,361	.....230,000	.....225,133	.....798	.....	.....	.....2.625	.....3.091	MS.....	.....1,778	.....6,038	01/23/2017.	03/15/2023.
26884L	AC	3	EQT CORP		.....	.....2FE	.....297,909	.....99,303	.....297,909	.....300,000	.....297,909	.....(28)	.....2,576	.....	.....2.500	.....2.784	AO.....	.....1,813	.....	10/31/2017.	10/01/2020.
294429	AJ	4	EQUIFAX INC		.....	.....2FE	.....91,769	.....99,351	.....99,351	.....100,000	.....95,179	.....853	.....	.....	.....3.300	.....4.441	JD.....	.....147	.....3,300	09/18/2013.	12/15/2022.
294752	AH	3	EQUITY ONE		.....	.....2FE	.....46,912	.....102,445	.....51,223	.....50,000	.....48,151	.....331	.....	.....	.....3.750	.....4.659	MN.....	.....240	.....1,950	10/22/2012.	11/15/2022.
26884A	AZ	6	ERP OPER LTD	PARTNERSHIP	.....	.....1FE	.....47,442	.....107,115	.....48,202	.....45,000	.....46,306	.....(300)	.....	.....	.....4.625	.....3.864	JD.....	.....93	.....2,081	04/03/2013.	12/15/2021.
26884A	BE	2	ERP OPER LTD	PARTNERSHIP	.....	.....1FE	.....9,962	.....109,656	.....10,966	.....10,000	.....9,964	.....1	.....	.....	.....4.500	.....4.574	JD.....	.....38	.....450	05/11/2015.	06/01/2045.
29717P	AE	7	ESSEX PORTFOLIO	L P2FE97,029100,810100,810100,00097,7613733.2503.751	MN.....5423,250	09/23/2014.	05/01/2023.

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

E10.24

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	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
30161N	AH	4	EXELON CORP.....	..	..	..	..	2FE	59,672	100.932	60,559	60,000	59,814		72			2.850	3.004	JD	76	1,710	06/08/2015.	06/15/2020.
30219G	AF	5	EXPRESS SCRIPTS HLDG CO.....	..	..	..	..	2FE	256,796	103.486	258,715	250,000	254,728		(1,051)			3.900	3.433	FA	3,683	9,750	09/30/2014.	02/15/2022.
30219G	AL	2	EXPRESS SCRIPTS HLDG CO.....	..	..	..	..	2FE	24,948	101.570	25,392	25,000	24,966		10			3.300	3.374	FA	289	825	02/22/2016.	02/25/2021.
30231G	AG	7	EXXON MOBIL CORP.....	..	..	..	..	1FE	24,871	99.483	24,871	25,000	24,871		47	24		1.912	2.168	MS	153	478	03/03/2015.	03/06/2020.
30231G	AN	2	EXXON MOBIL CORP.....	..	..	..	..	1FE	13,974	101.053	15,158	15,000	13,995		20			3.567	4.012	MS	171	535	03/03/2015.	03/06/2045.
30231G	AR	3	EXXON MOBIL CORP.....	..	..	..	..	1FE	281,982	100.708	281,982	280,000	281,982		(204)	1,792		2.726	2.595	MS	2,544	3,408	09/14/2017.	03/01/2023.
30231G	AW	2	EXXON MOBIL CORP.....	..	..	..	..	1FE	153,641	111.924	167,885	150,000	153,573		(68)			4.114	4.012	MS	2,057	6,171	08/31/2016.	03/01/2046.
313747	AS	6	FEDERAL REALTY INVT TR.....	..	..	..	..	1FE	23,362	100.910	25,228	25,000	24,058		184			3.000	3.944	FA	313	750	07/16/2012.	08/01/2022.
31428X	AR	7	FEDEX CORP.....	..	..	..	..	2FE	50,000	105.838	52,919	50,000	50,000					8.000	8.160	JJ	1,844	4,000	01/13/2009.	01/15/2019.
31428X	AV	8	FEDEX CORP.....	..	..	..	..	2FE	13,483	99.563	14,935	15,000	14,068		155			2.700	4.056	AO	86	405	04/08/2013.	04/15/2023.
31428X	AZ	9	FEDEX CORP.....	..	..	..	..	2FE	49,910	99.989	49,994	50,000	49,962		18			2.300	2.352	FA	479	1,150	01/06/2015.	02/01/2020.
31428X	BA	3	FEDEX CORP.....	..	..	..	..	2FE	45,515	101.589	50,794	50,000	45,823		158			3.900	4.665	FA	813	1,950	09/25/2015.	02/01/2035.
31620M	AJ	5	FIDELITY NATL INFORMATION SVCS.....	..	..	..	..	2FE	9,832	100.023	10,002	10,000	9,978		74			2.000	2.780	AO	42	200	04/10/2013.	04/15/2018.
31620M	AK	2	FIDELITY NATL INFORMATION SVCS.....	..	..	..	..	2FE	53,675	102.227	54,180	53,000	53,577		(98)			3.500	3.301	AO	392	2,097	10/06/2016.	04/15/2023.
316773	AD	2	FIFTH THIRD BANCORP.....	..	..	..	..	2FE	61,183	100.974	75,731	75,000	74,094		2,058			4.500	7.630	JD	281	3,375	09/05/2006.	06/01/2018.
316773	CP	3	FIFTH THIRD BANCORP.....	..	..	..	..	2FE	97,944	106.136	106,136	100,000	98,654		190			4.300	4.609	JJ	1,971	4,300	11/18/2013.	01/16/2024.
31677Q	BH	1	FIFTH THIRD BK CIN OHIO MTN BE.....	..	..	..	..	1FE	197,691	98.846	197,691	200,000	197,691		857	775		1.625	2.319	MS	849	3,250	09/22/2016.	09/27/2019.
337738	AM	0	FISERV INC.....	..	..	..	..	2FE	23,215	102.926	25,731	25,000	23,946		195			3.500	4.546	AO	219	875	01/18/2013.	10/01/2022.
341099	CH	0	FLORIDA POWER CORP.....	..	..	..	..	1FE	24,967	139.224	34,806	25,000	24,972		1			6.350	6.461	MS	467	1,588	09/13/2007.	09/15/2037.
341099	CK	3	FLORIDA POWER CORP.....	..	..	..	..	1FE	24,910	101.692	25,423	25,000	24,995		11			5.650	5.779	JD	63	1,413	06/11/2008.	06/15/2018.
341099	CP	2	FLORIDA POWER CORP.....	..	..	..	..	1FE	49,212	102.233	51,117	50,000	49,601		102			3.100	3.364	FA	586	1,550	08/15/2011.	08/15/2021.
341081	EV	5	FLORIDA PWR & LT CO.....	..	..	..	..	1FE	47,140	127.755	61,323	48,000	47,297		20			5.650	5.861	FA	1,130	2,712	11/19/2007.	02/01/2037.
341081	FM	4	FLORIDA PWR & LT CO.....	..	..	..	..	1FE	49,919	101.680	50,840	50,000	49,934		7			3.125	3.169	JD	130	1,563	11/16/2015.	12/01/2025.
343412	AC	6	FLUOR CORP NEW.....	..	..	..	..	1FE	49,460	102.667	51,333	50,000	49,606		49			3.500	3.662	JD	78	1,750	11/18/2014.	12/15/2024.
345397	WY	5	FORD MOTOR CREDIT CO LLC.....	..	..	..	..	2FE	199,703	100.065	200,131	200,000	199,805		102			2.597	2.669	MN	822	5,194	10/06/2016.	11/04/2019.
345397	XA	6	FORD MOTOR CREDIT CO LLC.....	..	..	..	..	2FE	195,750	100.616	201,232	200,000	197,061		667			3.219	3.647	JJ	3,076	6,438	01/06/2015.	01/09/2022.
345397	YG	2	FORD MOTOR CREDIT CO LLC.....	..	..	..	..	2FE	201,888	102.086	204,172	200,000	201,726		(162)			3.810	3.682	JJ	3,641	3,810	05/12/2017.	01/09/2024.
345370	CA	6	FORD MTR CO DEL.....	..	..	..	..	2FE	30,617	130.721	32,680	25,000	29,757		(233)			7.450	5.520	JJ	854	1,863	05/31/2012.	07/16/2031.
345370	CQ	1	FORD MTR CO DEL.....	..	..	..	..	2FE	90,187	101.413	101,413	100,000	90,815		170			4.750	5.499	JJ	2,190	4,750	04/10/2013.	01/15/2043.
345370	CS	7	FORD MTR CO DEL.....	..	..	..	..	2FE	30,000	108.821	32,646	30,000	30,000					5.291	5.361	JD	101	1,587	12/05/2016.	12/08/2046.
302570	AX	4	FPL GROUP CAP INC.....	..	..	..	2	2FE	76,088	95.293	95,293	100,000	76,143		29			6.650	8.966	JD	296	5,057	06/06/2007.	06/15/2067.
361448	AP	8	GATX CORP.....	..	..	..	..	2FE	34,747	100.090	35,032	35,000	34,941		99			2.375	2.685	JJ	346	831	03/14/2013.	07/30/2018.
369550	AX	6	GENERAL DYNAMICS CORP.....	..	..	..	..	1FE	92,379	93.625	93,625	100,000	93,072		693			2.125	3.068	FA	803	2,143	08/09/2016.	08/15/2026.
36962G	3A	0	GENERAL ELEC CAP CORP MTN BE.....	..	..	..	..	1FE	70,824	132.064	99,048	75,000	71,393		88			6.150	6.699	FA	1,845	4,613	11/08/2007.	08/07/2037.
36962G	3P	7	GENERAL ELEC CAP CORP MTN BE.....	..	..	..	..	1FE	162,030	129.319	226,308	175,000	163,771		269			5.875	6.554	JJ	4,769	10,281	05/30/2008.	01/14/2038.
36962G	3U	6	GENERAL ELEC CAP CORP MTN BE.....	..	..	..	..	1FE	626,955	101.193	632,457	625,000	625,084		(243)			5.625	5.662	MN	5,859	35,156	05/06/2008.	05/01/2018.
36962G	4B	7	GENERAL ELEC CAP CORP MTN BE.....	..	..	..	..	1FE	49,239	144.099	72,050	50,000	49,334		14			6.875	7.119	JJ	1,633	3,438	01/06/2009.	01/10/2039.
36962G	4R	2	GENERAL ELEC CAP CORP MTN BE.....	..	..	..	..	1FE	98,680	105.043	94,538	90,000	93,802		(1,334)			4.375	2.765	MS	1,148	3,938	03/14/2014.	09/16/2020.
36962G	7K	4	GENERAL ELEC CAP CORP MTN BE.....	..	..	..	..	1FE	29,874	103.164	30,949	30,000	29,915		12			3.450	3.531	MN	132	1,035	05/12/2014.	05/15/2024.
369604	BD	4	GENERAL ELECTRIC CO.....	..	..	..	..	1FE	32,760	99.847	34,946	35,000	33,696		246			2.700	3.587	AO	215	945	10/01/2012.	10/09/2022.
369604	BH	5	GENERAL ELECTRIC CO.....	..	..	..	..	1FE	24,772	110.777	27,694	25,000	24,787		4			4.500	4.608	MS	344	1,125	03/06/2014.	03/11/2044.
370334	BJ	2	GENERAL MLS INC.....	2FE	34,911	119.060	41,671	35,000	34,922		2			5.400	5.491	JD	84	1,890	05/26/2010.	06/15/2040.

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

E10.25

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	F	o	r	g		n	NAIC Designation													Actual Cost	Rate Used to Obtain Fair Value	Fair Value
370334	BT	0	GENERAL MLS INC.....			.....	..	.....	2FE	49,920	104.783	52,392	50,000	49,948		7					3.650	3.703	FA	689	1,825	01/21/2014.	02/15/2024.
370334	CA	0	GENERAL MLS INC.....			.....	..	.....	2FE	54,584	99.243	54,584	55,000	54,584		0	409				2.600	2.789	AO	314		10/04/2017.	10/12/2022.
37045V	AD	2	GENERAL MTRS CO.....			.....	..	.....	2FE	116,155	101.040	116,196	115,000	115,326		(421)					3.500	3.141	AO	995	4,025	06/24/2015.	10/02/2018.
37045V	AF	7	GENERAL MTRS CO.....			.....	..	.....	2FE	52,827	118.447	59,223	50,000	52,739		(45)					6.250	5.921	AO	773	3,125	06/24/2015.	10/02/2043.
37045X	AQ	9	GENERAL MTRS FINL CO INC.....			.....	..	.....	2FE	50,703	105.189	52,595	50,000	50,476		(116)					4.375	4.140	MS	583	2,188	06/23/2015.	09/25/2021.
37045X	AW	6	GENERAL MTRS FINL CO INC.....			.....	..	.....	2FE	9,593	101.333	10,133	10,000	9,711		60					3.450	4.239	AO	78	345	06/24/2015.	04/10/2022.
37045X	AY	2	GENERAL MTRS FINL CO INC.....			.....	..	.....	2FE	78,768	101.357	81,086	80,000	79,287		264					3.200	3.603	JJ	1,195	2,560	07/08/2015.	07/13/2020.
37045X	BD	7	GENERAL MTRS FINL CO INC.....			.....	..	.....	2FE	199,856	102.658	205,317	200,000	199,914		28					3.700	3.750	MN	761	7,400	11/19/2015.	11/24/2020.
37045X	BF	2	GENERAL MTRS FINL CO INC.....			.....	..	.....	2FE	159,038	103.996	161,193	155,000	158,538		(508)					4.200	3.473	MS	2,170	4,725	07/07/2017.	03/01/2021.
37045X	BK	1	GENERAL MTRS FINL CO INC.....			.....	..	.....	2FE	66,295	101.992	66,295	65,000	66,295		(79)	74				3.700	3.318	MN	347	1,203	08/29/2017.	05/09/2023.
37045X	BM	7	GENERAL MTRS FINL CO INC.....			.....	..	.....	2FE	49,583	100.976	50,488	50,000	49,670		87					3.200	3.430	JJ	778	1,604	06/29/2016.	07/06/2021.
37045X	BQ	8	GENERAL MTRS FINL CO INC.....			.....	..	.....	2FE	48,076	101.704	50,852	50,000	48,237		161					4.000	4.542	AO	472	2,000	10/03/2016.	10/06/2026.
37045X	BT	2	GENERAL MTRS FINL CO INC.....			.....	..	.....	2FE	514,215	104.005	520,024	500,000	513,794		(421)					4.350	4.023	JJ	9,908		08/31/2017.	01/17/2027.
37045X	BW	5	GENERAL MTRS FINL CO INC.....			.....	..	.....	2FE	74,873	102.949	77,212	75,000	74,884		12					3.950	4.018	AO	642	1,481	04/10/2017.	04/13/2024.
373334	KF	7	GEORGIA PWR CO.....			.....	..	.....	1FE	99,101	99.101	99,101	100,000	99,101		144	403				2.400	2.709	AO	600	2,400	03/02/2016.	04/01/2021.
375558	AV	5	GILEAD SCIENCES INC.....			.....	..	.....	1FE	79,862	99.998	79,998	80,000	79,965		28					2.050	2.097	AO	410	1,640	03/04/2014.	04/01/2019.
375558	BA	0	GILEAD SCIENCES INC.....			.....	..	.....	1FE	48,908	111.143	55,571	50,000	48,946		19					4.500	4.691	FA	938	2,250	11/12/2014.	02/01/2045.
375558	BB	8	GILEAD SCIENCES INC.....			.....	..	.....	1FE	50,527	100.889	50,444	50,000	50,388		(139)					2.550	2.262	MS	425	1,275	10/06/2016.	09/01/2020.
375558	BC	6	GILEAD SCIENCES INC.....			.....	..	.....	1FE	44,937	102.922	46,315	45,000	44,956		9					3.250	3.300	MS	488	1,463	09/09/2015.	09/01/2022.
375558	BD	4	GILEAD SCIENCES INC.....			.....	..	.....	1FE	54,773	115.674	63,621	55,000	54,781		4					4.750	4.833	MS	871	2,613	09/09/2015.	03/01/2046.
375558	BE	2	GILEAD SCIENCES INC.....			.....	..	.....	1FE	500,020	100.004	500,020	500,000	500,020		(815)	539				1.850	1.853	MS	3,006	9,250	12/09/2015.	09/04/2018.
375558	BM	4	GILEAD SCIENCES INC.....			.....	..	.....	1FE	237,325	98.354	245,886	250,000	238,147		822					2.950	3.592	MS	2,458	3,688	03/27/2017.	03/01/2027.
377372	AB	3	GLAXOSMITHKLINE CAP INC.....			.....	..	.....	1FE	48,577	122.897	61,448	50,000	48,857		42					5.375	5.669	AO	567	2,688	07/14/2005.	04/15/2034.
377372	AD	9	GLAXOSMITHKLINE CAP INC.....			.....	..	.....	1FE	101,255	101.376	101,376	100,000	100,062		(159)					5.650	5.557	MN	722	5,650	09/05/2008.	05/15/2018.
377372	AE	7	GLAXOSMITHKLINE CAP INC.....			.....	..	.....	1FE	49,847	141.073	70,536	50,000	49,870		3					6.375	6.500	MN	407	3,188	05/06/2008.	05/15/2038.
38148Y	AA	6	GOLDMAN SACHS GROUP.....			.....	..	.....	1FE	40,000	102.839	41,136	40,000	40,000							4.017	4.057	AO	268		10/24/2017.	10/31/2038.
38148Y	AC	2	GOLDMAN SACHS GROUP.....			.....	..	.....	1FE	99,713	99.713	99,713	100,000	99,713			287				2.876	2.962	AO	479		10/24/2017.	10/31/2022.
38141E	A5	8	GOLDMAN SACHS GROUP INC.....			.....	..	.....	1FE	44,416	106.033	47,715	45,000	44,816		76					5.375	5.652	MS	712	2,419	03/01/2010.	03/15/2020.
38141E	C3	1	GOLDMAN SACHS GROUP INC.....			.....	..	.....	1FE	19,884	114.056	22,811	20,000	19,888		2					4.800	4.896	JJ	461	960	06/30/2014.	07/08/2044.
38141G	CU	6	GOLDMAN SACHS GROUP INC.....			.....	..	.....	1FE	96,898	127.456	127,456	100,000	97,410		99					6.125	6.497	FA	2,314	6,125	09/29/2005.	02/15/2033.
38141G	ES	9	GOLDMAN SACHS GROUP INC.....			.....	..	.....	2FE	84,382	116.817	108,640	93,000	87,574		422					5.950	6.942	JJ	2,552	7,472	12/10/2007.	01/15/2027.
38141G	FD	1	GOLDMAN SACHS GROUP INC.....			.....	..	.....	2FE	139,577	133.864	200,796	150,000	140,619		207					6.750	7.491	AO	2,531	10,125	04/09/2008.	10/01/2037.
38141G	FM	1	GOLDMAN SACHS GROUP INC.....			.....	..	.....	1FE	75,732	101.052	75,789	75,000	75,024		(93)					6.150	6.109	AO	1,153	4,613	04/30/2008.	04/01/2018.
38141G	GQ	1	GOLDMAN SACHS GROUP INC.....			.....	..	.....	1FE	97,554	108.379	108,379	100,000	98,934		263					5.250	5.661	JJ	2,246	5,250	07/22/2011.	07/27/2021.
38141G	GS	7	GOLDMAN SACHS GROUP INC.....			.....	..	.....	1FE	119,838	110.883	133,060	120,000	119,923		16					5.750	5.851	JJ	3,009	6,900	01/19/2012.	01/24/2022.
38141G	RD	8	GOLDMAN SACHS GROUP INC.....			.....	..	.....	1FE	102,141	103.303	103,303	100,000	101,816		(325)					3.625	3.259	JJ	1,601	3,625	10/06/2016.	01/22/2023.
38141G	VP	6	GOLDMAN SACHS GROUP INC.....			.....	..	.....	1FE	59,878	100.500	60,300	60,000	59,932		24					2.750	2.813	MS	486	1,650	09/08/2015.	09/15/2020.
38141G	VU	5	GOLDMAN SACHS GROUP INC.....			.....	..	.....	1FE	34,746	99.931	34,976	35,000	34,802		56					2.625	2.824	AO	168	919	04/20/2016.	04/25/2021.
38141G	WB	6	GOLDMAN SACHS GROUP INC.....			.....	..	.....	1FE	100,146	102.666	102,666	100,000	100,135		(11)					3.850	3.869	JJ	1,658	1,925	02/13/2017.	01/26/2027.
38143U	8H	7	GOLDMAN SACHS GROUP INC.....			.....	..	.....	1FE	74,827	102.609	76,957	75,000	74,854		15					3.750	3.814	FA	984	2,813	02/22/2016.	02/25/2026.
38145G	AG	5	GOLDMAN SACHS GROUP INC.....			.....	..	.....	1FE	490,205	98.484	492,420	500,000	491,728		1,523					2.350	2.823	MN	1,501	13,317	03/27/2017.	11/15/2021.
38145G	AJ	9	GOLDMAN SACHS GROUP INC.....			1FE	54,938	99.936	54,965	55,000	54,958		21					2.300	2.354	JD	63	1,265	12/08/2016.	12/13/2019.	
38145X	AA	1	GOLDMAN SACHS GROUP INC.....			1FE	503,575	100																	

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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				F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38147M AA 3	GOLDMAN SACHS GROUP INC.....	.....	..	.....	.....1FE	.....	.....199,834	...100.455	.....200,909	.....200,000	.....199,981	.....	.....35	.....	.....2.900	.....2.939	JJ.....	.....2,610	.....5,800	07/16/2013.	07/19/2018.
38148F AB 5	GOLDMAN SACHS GROUP INC.....	.....	..	.....	.....1FE	.....	.....150,282	...100.188	.....150,282	.....150,000	.....150,282	.....	.....(384)	.....435	.....2.550	.....2.458	AO.....	.....723	.....3,825	10/06/2016.	10/23/2019.
38148L AA 4	GOLDMAN SACHS GROUP INC.....	.....	..	.....	.....1FE	.....	.....74,430	...100.136	.....75,102	.....75,000	.....74,686	.....	.....130	.....	.....2.600	.....2.808	AO.....	.....368	.....1,950	03/25/2015.	04/23/2020.
38148L AE 6	GOLDMAN SACHS GROUP INC.....	.....	..	.....	.....1FE	.....	.....178,335	...103.025	.....180,294	.....175,000	.....178,185	.....	.....(170)	.....	.....3.750	.....3.500	MN.....	.....711	.....4,125	07/12/2017.	05/22/2025.
386088 AH 1	GRAND MET INVT CORP.....	.....	..	.....	.....1FE	.....	.....119,341	...148.493	.....148,493	.....100,000	.....115,191	.....	.....(489)	.....	.....7.450	.....6.115	AO.....	.....1,573	.....7,450	09/07/2006.	04/15/2035.
406216 AY 7	HALLIBURTON CO.....	.....	..	.....	.....2FE	.....	.....121,486	...142.998	.....135,848	.....95,000	.....120,306	.....	.....(606)	.....	.....7.450	.....5.431	MS.....	.....2,084	.....7,078	01/31/2014.	09/15/2039.
406216 BD 2	HALLIBURTON CO.....	.....	..	.....	.....2FE	.....	.....25,385	...102.841	.....25,710	.....25,000	.....25,332	.....	.....(53)	.....	.....3.500	.....3.264	FA.....	.....365	.....875	09/08/2016.	08/01/2023.
406216 BK 6	HALLIBURTON CO.....	.....	..	.....	.....2FE	.....	.....16,024	...114.836	.....17,225	.....15,000	.....16,008	.....	.....(16)	.....	.....5.000	.....4.623	MN.....	.....96	.....750	02/08/2017.	11/15/2045.
416515 AZ 7	HARTFORD FINL SVCS GROUP INC.....	.....	..	.....	.....2FE	.....	.....99,755	...106.581	.....106,581	.....100,000	.....99,929	.....	.....29	.....	.....5.500	.....5.611	MS.....	.....1,375	.....5,500	03/18/2010.	03/30/2020.
418056 AS 6	HASBRO INC.....	.....	..	.....	.....2FE	.....	.....24,903	...120.331	.....30,083	.....25,000	.....24,914	.....	.....2	.....	.....6.350	.....6.481	MS.....	.....467	.....1,588	03/08/2010.	03/15/2040.
40414L AJ 8	HCP INC.....	.....	..	.....	.....2FE	.....	.....30,807	...104.958	.....31,487	.....30,000	.....30,702	.....	.....(105)	.....	.....4.250	.....3.838	MN.....	.....163	.....1,275	06/28/2016.	11/15/2023.
40414L AL 3	HCP INC.....	.....	..	.....	.....2FE	.....	.....82,384	...102.355	.....87,002	.....85,000	.....82,908	.....	.....268	.....	.....3.875	.....4.352	FA.....	.....1,244	.....3,294	11/06/2015.	08/15/2024.
40414L AM 1	HCP INC.....	.....	..	.....	.....2FE	.....	.....66,978	...99.117	.....69,382	.....70,000	.....67,301	.....	.....323	.....	.....3.400	.....4.072	FA.....	.....992	.....2,380	06/28/2016.	02/01/2025.
40414L AN 9	HCP INC.....	.....	..	.....	.....2FE	.....	.....244,103	...102.937	.....257,342	.....250,000	.....245,166	.....	.....543	.....	.....4.000	.....4.354	JD.....	.....833	.....10,000	12/09/2015.	06/01/2025.
42217K BA 3	HEALTH CARE REIT INC.....	.....	..	.....	.....2FE	.....	.....91,810	...103.626	.....93,263	.....90,000	.....91,543	.....	.....(267)	.....	.....3.750	.....3.417	MS.....	.....994	.....3,375	09/19/2016.	03/15/2023.
427866 AX 6	HERSHEY CO.....	.....	..	.....	.....1FE	.....	.....69,753	...93.984	.....70,488	.....75,000	.....70,228	.....	.....475	.....	.....2.300	.....3.173	FA.....	.....652	.....1,754	08/02/2016.	08/15/2026.
428236 BM 4	HEWLETT PACKARD CO.....	.....	..	.....	.....2FE	.....	.....99,028	...104.844	.....104,844	.....100,000	.....99,360	.....	.....170	.....	.....4.300	.....4.555	JD.....	.....358	.....4,300	05/25/2011.	06/01/2021.
428236 BQ 5	HEWLETT PACKARD CO.....	.....	..	.....	.....2FE	.....	.....268,413	...105.260	.....268,413	.....255,000	.....268,413	.....	.....(2,366)	.....253	.....4.375	.....2.890	MS.....	.....3,285	.....5,578	04/25/2017.	09/15/2021.
428236 BX 0	HEWLETT PACKARD CO.....	.....	..	.....	.....2FE	.....	.....31,048	...104.164	.....31,249	.....30,000	.....30,879	.....	.....(169)	.....	.....4.050	.....3.400	MS.....	.....358	.....1,215	11/16/2016.	09/15/2022.
42824C AN 9	HEWLETT PACKARD ENTERPRISE CO.....	.....	..	.....	.....2FE	.....	.....136,431	...105.091	.....136,618	.....130,000	.....135,592	.....	.....(839)	.....	.....4.400	.....3.448	AO.....	.....1,208	.....5,789	03/16/2017.	10/15/2022.
42824C AW 9	HEWLETT PACKARD ENTERPRISE CO.....	.....	..	.....	.....2FE	.....	.....301,247	...105.574	.....306,164	.....290,000	.....300,169	.....	.....(1,075)	.....	.....4.900	.....4.412	AO.....	.....3,000	.....14,363	12/30/2016.	10/15/2025.
437076 AV 4	HOME DEPOT INC.....	.....	..	.....	.....1FE	.....	.....12,444	...135.423	.....13,542	.....10,000	.....12,332	.....	.....(57)	.....	.....5.950	.....4.393	AO.....	.....149	.....595	04/10/2015.	04/01/2041.
437076 AW 2	HOME DEPOT INC.....	.....	..	.....	.....1FE	.....2	.....99,824	...106.200	.....106,200	.....100,000	.....99,930	.....	.....20	.....	.....4.400	.....4.472	AO.....	.....1,100	.....4,400	03/28/2011.	04/01/2021.
437076 BA 9	HOME DEPOT INC.....	.....	..	.....	.....1FE	.....	.....18,226	...110.141	.....22,028	.....20,000	.....18,350	.....	.....33	.....	.....4.200	.....4.822	AO.....	.....210	.....840	04/02/2013.	04/01/2043.
437076 BB 7	HOME DEPOT INC.....	.....	..	.....	.....1FE	.....	.....34,951	...100.286	.....35,100	.....35,000	.....34,993	.....	.....10	.....	.....2.250	.....2.293	MS.....	.....243	.....788	09/03/2013.	09/10/2018.
437076 BD 3	HOME DEPOT INC.....	.....	..	.....	.....1FE	.....	.....29,552	...120.912	.....36,274	.....30,000	.....29,583	.....	.....8	.....	.....4.875	.....5.032	FA.....	.....553	.....1,463	09/03/2013.	02/15/2044.
437076 BF 8	HOME DEPOT INC.....	.....	..	.....	.....1FE	.....	.....99,945	...113.246	.....113,246	.....100,000	.....99,947	.....	.....1	.....	.....4.400	.....4.452	MS.....	.....1,296	.....4,400	06/30/2015.	03/15/2045.
437076 BN 1	HOME DEPOT INC.....	.....	..	.....	.....1FE	.....	.....73,793	...93.626	.....74,901	.....80,000	.....74,351	.....	.....558	.....	.....2.125	.....3.078	MS.....	.....501	.....1,700	09/06/2016.	09/15/2026.
437076 BT 8	HOME DEPOT INC.....	.....	..	.....	.....1FE	.....	.....147,565	...98.377	.....147,565	.....150,000	.....147,565	.....	.....11	.....2,056	.....2.800	.....3.016	MS.....	.....1,248	.....	09/05/2017.	09/14/2027.
438516 BD 7	HONEYWELL INTL INC.....	.....	..	.....	.....1FE	.....	.....214,450	...103.591	.....217,542	.....210,000	.....213,019	.....	.....(459)	.....	.....3.350	.....3.107	JD.....	.....586	.....7,035	09/30/2014.	12/01/2023.
438516 BL 9	HONEYWELL INTL INC.....	.....	..	.....	.....1FE	.....	.....24,106	...96.721	.....24,180	.....25,000	.....24,129	.....	.....24	.....	.....2.500	.....2.972	MN.....	.....104	.....313	09/22/2017.	11/01/2026.
44106M AT 9	HOSPITALITY PPTYS TR.....	.....	..	.....	.....2FE	.....	.....119,936	...103.794	.....124,553	.....120,000	.....119,942	.....	.....5	.....	.....4.500	.....4.559	MS.....	.....1,590	.....5,400	03/09/2017.	03/15/2025.
44107T AV 8	HOST HOTELS & RESORTS LP.....	.....	..	.....	.....2FE	.....	.....43,137	...102.192	.....45,986	.....45,000	.....43,468	.....	.....169	.....	.....4.000	.....4.595	JD.....	.....80	.....1,800	05/06/2015.	06/15/2025.
40434C AC 9	HSBC USA INC.....	.....	..	.....	.....1FE	.....	.....497,830	...99.995	.....499,973	.....500,000	.....499,056	.....	.....620	.....	.....2.250	.....2.395	JD.....	.....250	.....11,250	01/06/2015.	06/23/2019.
40428H PJ 5	HSBC USA INC NEW.....	.....	..	.....	.....1FE	.....	.....49,914	...100.462	.....50,231	.....50,000	.....49,987	.....	.....18	.....	.....2.625	.....2.680	MS.....	.....354	.....1,313	09/17/2013.	09/24/2018.
444859 BD 3	HUMANA INC.....	.....	..	.....	.....2FE	.....	.....102,370	...104.007	.....104,007	.....100,000	.....102,099	.....	.....(271)	.....	.....3.850	.....3.529	AO.....	.....963	.....3,850	04/13/2016.	10/01/2024.
444859 BE 1	HUMANA INC.....	.....	..	.....	.....2FE	.....	.....99,341	...115.177	.....115,177	.....100,000	.....99,363	.....	.....11	.....	.....4.950	.....5.056	AO.....	.....1,238	.....4,950	01/12/2015.	10/01/2044.
445658 CD 7	HUNT J B TRANS SVCS INC.....	.....	..	.....	.....2FE	.....	.....76,316	...103.160	.....77,370	.....75,000	.....75,883	.....	.....(125)	.....	.....3.850	.....3.669	MS.....	.....850	.....2,888	05/12/2014.	03/15/2024.
448579 AE 2	HYATT HOTELS CORP.....	.....	..	.....	.....2FE	.....	.....18,336	...102.183	.....20,437	.....20,000	.....18,950	.....	.....164	.....	.....3.375	.....4.505	JJ.....	.....311	.....675	05/07/2013.	07/15/2023.
452308 AU 3	ILLINOIS TOOL WKS INC.....	.....	..	.....	.....1FE	.....	.....49,919	...99.838	.....49,919	.....50,000	.....49,919	.....	.....13	.....65	.....1.950	.....2.102	MS.....	.....325	.....975	02/18/2014.	03/01/2019.
45687A AA 0	INGERSOLL-RAND GLOBAL HLDG CO.....	.....	..	.....	.....2FE	.....	.....99,857	...102.896	.....102,896	.....100,000	.....99,988	.....	.....18	.....	.....6.875	.....7.014	FA.....	.....2,597	.....6,875	08/12/2008.	08/15/2018.
458140 AM 2	INTEL CORP.....1FE19,787	...101.11220,22220,00019,844292.7002.891	JD.....24540	11/17/2015.	12/15/2022.	

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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	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
458140	AS	9	INTEL CORP.....			.....	..	.....	....1FE	.....178,007	...105.574	.....179,476	.....170,000	.....177,226	.....	.....(780)	.....	.....	.....3.700	.....3.091	JJ.....	.....2,656	.....4,995	03/17/2017.	07/29/2025.
45866F	AB	0	INTERCONTINENTAL EXCHANGE INC.....			.....	..	.....	....1FE	.....252,190	...100.390	.....250,975	.....250,000	.....250,633	.....	.....(787)	.....	.....	.....2.500	.....2.187	AO.....	.....1,319	.....6,250	01/07/2015.	10/15/2018.
459200	AM	3	INTERNATIONAL BUSINESS MACHS.....			.....	..	.....	....1FE	.....121,714	...127.938	.....121,541	.....95,000	.....116,556	.....	.....(2,339)	.....	.....	.....7.000	.....3.677	AO.....	.....1,108	.....6,650	09/29/2015.	10/30/2025.
459200	GM	7	INTERNATIONAL BUSINESS MACHS.....			.....	..	.....	....1FE	.....288,175	...104.433	.....261,082	.....250,000	.....261,017	.....	.....(13,712)	.....	.....	.....7.625	.....1.982	AO.....	.....4,024	.....19,063	03/03/2015.	10/15/2018.
459200	HA	2	INTERNATIONAL BUSINESS MACHS.....			.....	..	.....	....1FE	.....50,587	...101.392	.....50,696	.....50,000	.....50,337	.....	.....(82)	.....	.....	.....2.900	.....2.732	MN.....	.....242	.....1,450	11/20/2014.	11/01/2021.
459200	HU	8	INTERNATIONAL BUSINESS MACHS.....			.....	..	.....	....1FE	.....206,570	...104.713	.....209,425	.....200,000	.....205,558	.....	.....(707)	.....	.....	.....3.625	.....3.147	FA.....	.....2,799	.....5,438	03/16/2017.	02/12/2024.
459200	JG	7	INTERNATIONAL BUSINESS MACHS.....			.....	..	.....	....1FE	.....204,617	...103.343	.....206,687	.....200,000	.....204,173	.....	.....(444)	.....	.....	.....3.450	.....3.182	FA.....	.....2,530	.....6,900	11/04/2016.	02/19/2026.
460690	BL	3	INTERPUBLIC GROUP COS INC.....			.....	..	.....	....2FE	.....49,538	...104.886	.....52,443	.....50,000	.....49,635	.....	.....49	.....	.....	.....4.200	.....4.381	AO.....	.....443	.....2,100	06/19/2015.	04/15/2024.
460146	CN	1	INTL PAPER CO.....			.....	..	.....	....2FE	.....47,569	...115.802	.....57,901	.....50,000	.....47,636	.....	.....34	.....	.....	.....5.150	.....5.555	MN.....	.....329	.....2,575	05/14/2015.	05/15/2046.
460146	CP	6	INTL PAPER CO.....			.....	..	.....	....2FE	.....141,516	...96.955	.....145,432	.....150,000	.....142,222	.....	.....706	.....	.....	.....3.000	.....3.708	FA.....	.....1,700	.....4,550	08/02/2016.	02/15/2027.
46623E	KD	0	J P MORGAN CHASE & CO MTN BE.....			.....	..	.....	....1FE	.....497,576	...99.990	.....499,952	.....500,000	.....499,809	.....	.....1,128	.....	.....	.....1.700	.....1.939	MS.....	.....2,833	.....8,500	12/09/2015.	03/01/2018.
472319	AF	9	JEFFERIES GROUP INC NEW.....			.....	..	.....	....2FE	.....25,375	...108.617	.....27,154	.....25,000	.....25,096	.....	.....(56)	.....	.....	.....8.500	.....8.398	JJ.....	.....980	.....2,125	09/22/2009.	07/15/2019.
472319	AM	4	JEFFERIES GROUP INC NEW.....			.....	..	.....	....2FE	.....92,465	...117.958	.....117,958	.....100,000	.....92,665	.....	.....104	.....	.....	.....6.500	.....7.260	JJ.....	.....2,907	.....6,500	12/09/2015.	01/20/2043.
478160	AN	4	JOHNSON & JOHNSON.....			.....	..	.....	....1FE	.....49,744	...137.188	.....68,594	.....50,000	.....49,788	.....	.....6	.....	.....	.....5.950	.....6.077	FA.....	.....1,124	.....2,975	08/16/2007.	08/15/2037.
478160	AZ	7	JOHNSON & JOHNSON.....			.....	..	.....	....1FE	.....99,038	...104.553	.....104,553	.....100,000	.....99,636	.....	.....100	.....	.....	.....3.550	.....3.699	MN.....	.....454	.....3,550	05/17/2011.	05/15/2021.
478160	BV	5	JOHNSON & JOHNSON.....			.....	..	.....	....1FE	.....197,073	...105.399	.....210,798	.....200,000	.....197,129	.....	.....56	.....	.....	.....3.700	.....3.819	MS.....	.....2,467	.....7,400	08/31/2016.	03/01/2046.
478160	CD	4	JOHNSON & JOHNSON.....			.....	..	.....	....1FE	.....84,894	...99.875	.....84,894	.....85,000	.....84,894	.....	.....(57)	.....639	.....	.....2.250	.....2.295	MS.....	.....627	.....956	07/11/2017.	03/03/2022.
46647P	AA	4	JP MORGAN CHASE BANK NA.....			.....	..	.....	....1FE	.....63,022	...108.236	.....64,941	.....60,000	.....62,996	.....	.....(26)	.....	.....	.....3.750	.....3.511	FA.....	.....806	.....1,278	07/12/2017.	02/22/2048.
46625H	HF	0	JPMORGAN CHASE & CO.....			.....	..	.....	....1FE	.....74,135	...137.594	.....103,196	.....75,000	.....74,261	.....	.....17	.....	.....	.....6.400	.....6.593	MN.....	.....613	.....4,800	05/16/2008.	05/15/2038.
46625H	HQ	6	JPMORGAN CHASE & CO.....			.....	..	.....	....1FE	.....79,969	...105.656	.....84,525	.....80,000	.....79,992	.....	.....3	.....	.....	.....4.950	.....5.016	MS.....	.....1,056	.....3,960	03/18/2010.	03/25/2020.
46625H	HZ	6	JPMORGAN CHASE & CO.....			.....	..	.....	....1FE	.....99,889	...106.767	.....106,767	.....100,000	.....99,957	.....	.....12	.....	.....	.....4.625	.....4.693	MN.....	.....655	.....4,625	05/05/2011.	05/10/2021.
46625H	JB	7	JPMORGAN CHASE & CO.....			.....	..	.....	....1FE	.....49,785	...128.630	.....64,315	.....50,000	.....49,806	.....	.....4	.....	.....	.....5.600	.....5.709	JJ.....	.....1,291	.....2,800	07/14/2011.	07/15/2041.
46625H	JC	5	JPMORGAN CHASE & CO.....			.....	..	.....	....1FE	.....74,951	...106.062	.....79,546	.....75,000	.....74,980	.....	.....5	.....	.....	.....4.350	.....4.406	FA.....	.....1,233	.....3,263	08/03/2011.	08/15/2021.
46625H	JD	3	JPMORGAN CHASE & CO.....			.....	..	.....	....1FE	.....49,734	...107.005	.....53,503	.....50,000	.....49,877	.....	.....27	.....	.....	.....4.500	.....4.619	JJ.....	.....981	.....2,250	01/13/2012.	01/24/2022.
46625H	JH	4	JPMORGAN CHASE & CO.....			.....	..	.....	....1FE	.....151,670	...102.000	.....153,000	.....150,000	.....151,415	.....	.....(255)	.....	.....	.....3.200	.....3.020	JJ.....	.....2,080	.....4,800	10/06/2016.	01/25/2023.
46625H	JL	5	JPMORGAN CHASE & CO.....			.....	..	.....	....1FE	.....97,920	...99.935	.....99,935	.....100,000	.....99,815	.....	.....489	.....	.....	.....1.625	.....2.137	MN.....	.....208	.....1,625	05/08/2013.	05/15/2018.
46625H	JR	2	JPMORGAN CHASE & CO.....			.....	..	.....	....1FE	.....99,953	...100.197	.....100,197	.....100,000	.....99,989	.....	.....10	.....	.....	.....2.350	.....2.374	JJ.....	.....999	.....2,350	01/21/2014.	01/28/2019.
46625H	JU	5	JPMORGAN CHASE & CO.....			.....	..	.....	....1FE	.....39,931	...118.129	.....47,252	.....40,000	.....39,935	.....	.....1	.....	.....	.....4.850	.....4.920	FA.....	.....808	.....1,940	01/21/2014.	02/01/2044.
46625H	JY	7	JPMORGAN CHASE & CO.....			.....	..	.....	....2FE	.....198,949	...104.312	.....208,625	.....200,000	.....199,160	.....	.....108	.....	.....	.....3.875	.....3.986	MS.....	.....2,390	.....7,750	01/06/2015.	09/10/2024.
46625H	KA	7	JPMORGAN CHASE & CO.....			.....	..	.....	....1FE	.....737,836	...99.933	.....749,498	.....750,000	.....743,662	.....	.....2,952	.....	.....	.....2.250	.....2.692	JJ.....	.....7,406	.....16,875	08/19/2015.	01/23/2020.
46625H	LL	2	JPMORGAN CHASE & CO.....			.....	..	.....	....2FE	.....159,946	...116.226	.....174,339	.....150,000	.....159,769	.....	.....(177)	.....	.....	.....4.950	.....4.584	JD.....	.....619	.....7,425	12/28/2016.	06/01/2045.
46625H	LW	8	JPMORGAN CHASE & CO.....			.....	..	.....	....1FE	.....49,914	...100.873	.....50,437	.....50,000	.....49,956	.....	.....17	.....	.....	.....2.750	.....2.806	JD.....	.....31	.....1,375	06/18/2015.	06/23/2020.
46625H	NX	4	JPMORGAN CHASE & CO.....			.....	..	.....	....1FE	.....99,926	...100.294	.....100,294	.....100,000	.....99,945	.....	.....19	.....	.....	.....2.550	.....2.587	AO.....	.....439	.....2,550	10/06/2016.	10/29/2020.
46625H	QJ	2	JPMORGAN CHASE & CO.....			.....	..	.....	....1FE	.....500,265	...100.053	.....500,265	.....500,000	.....500,265	.....	.....(291)	.....1,009	.....	.....2.550	.....2.549	MS.....	.....4,250	.....6,375	03/27/2017.	03/01/2021.
46625H	RS	1	JPMORGAN CHASE & CO.....			.....	..	.....	....1FE	.....97,875	...99.946	.....99,946	.....100,000	.....98,069	.....	.....193	.....	.....	.....3.200	.....3.495	JD.....	.....142	.....3,200	05/31/2016.	06/15/2026.
487836	BE	7	KELLOGG CO.....			.....	..	.....	....2FE	.....44,888	...100.438	.....45,197	.....45,000	.....44,993	.....	.....17	.....	.....	.....3.250	.....3.317	MN.....	.....163	.....1,463	05/16/2011.	05/21/2018.
487836	BL	1	KELLOGG CO.....			.....	..	.....	....2FE	.....90,231	...98.861	.....98,861	.....100,000	.....94,058	.....	.....1,015	.....	.....	.....2.750	.....4.076	MS.....	.....917	.....2,750	02/11/2013.	03/01/2023.
487836	BP	2	KELLOGG CO.....			.....	..	.....	....2FE	.....97,617	...99.262	.....99,262	.....100,000	.....97,839	.....	.....222	.....	.....	.....3.250	.....3.586	AO.....	.....813	.....3,250	02/25/2016.	04/01/2026.
492386	AT	4	KERR MCGEE CORP.....			.....	..	.....	....3FE	.....83,632	...132.866	.....86,363	.....65,000	.....82,792	.....	.....(826)	.....	.....	.....7.875	.....5.162	MS.....	.....1,507	.....5,119	01/27/2017.	09/15/2031.
49327M	2Q	6	KEYBANK NATIONAL ASSOCIATION.....			.....	..	.....	....1FE	.....746,060	...99.475	.....746,060	.....750,000	.....746,060	.....	.....716	.....703	.....	.....2.500	.....2.660	MN.....	.....2,031	.....18,750	01/31/2017.	11/22/2021.
49326E	EE	9	KEYCORP MEDIUM TERM NTS BE.....		2FE99,275	...100.150100,150100,00099,8541502.3002.472	JD.....1152,300	11/05/2013.	12/13/2018.
49337W	AJ	9	KEYSPAN CORP.....		2FE71,300	...124.38593,2													

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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	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
494368	BU	6	KIMBERLY CLARK CORP.....	.....	.....	.....	..	.....	1FE	68,203	98.715	69,100	70,000	68,376	.....	173	.....	.....	2.750	3.098	FA.....	727	1,925	02/17/2016	02/15/2026
49446R	AN	9	KIMCO RLTY CORP.....	.....	.....	.....	..	.....	2FE	254,951	101.981	254,951	250,000	254,951	.....	(219)	1,470	.....	3.400	2.979	MN.....	1,417	4,250	10/27/2017	11/01/2022
494550	AQ	9	KINDER MORGAN ENERGY PARTNERS.....	.....	.....	.....	..	.....	2FE	15,575	124.923	21,237	17,000	15,654	.....	41	.....	.....	7.300	8.376	FA.....	469	1,241	01/14/2015	08/15/2033
494550	BR	6	KINDER MORGAN ENERGY PARTNERS.....	.....	.....	.....	..	.....	2FE	272,720	100.179	295,529	295,000	286,752	.....	7,201	.....	.....	2.650	5.410	FA.....	3,257	7,818	01/07/2015	02/01/2019
494550	BU	9	KINDER MORGAN ENERGY PARTNERS.....	.....	.....	.....	..	.....	2FE	163,810	106.519	223,690	210,000	164,888	.....	559	.....	.....	5.500	7.498	MS.....	3,850	11,550	02/27/2015	03/01/2044
482480	AE	0	KLA-TENCOR CORP.....	.....	.....	.....	..	.....	2FE	100,708	108.470	108,470	100,000	100,572	.....	(70)	.....	.....	4.650	4.603	MN.....	775	4,650	01/05/2016	11/01/2024
500255	AR	5	KOHL'S CORP.....	.....	.....	.....	..	.....	2FE	49,979	102.867	51,434	50,000	49,989	.....	3	.....	.....	4.000	4.047	MN.....	333	2,000	01/11/2012	11/01/2021
500255	AT	1	KOHL'S CORP.....	.....	.....	.....	..	.....	2FE	99,750	105.373	105,373	100,000	99,841	.....	23	.....	.....	4.750	4.838	JD.....	211	4,750	09/05/2013	12/15/2023
50076Q	AE	6	KRAFT FOODS GROUP INC.....	.....	.....	.....	..	.....	2FE	103,508	107.302	112,668	105,000	103,613	.....	28	.....	.....	5.000	5.160	JD.....	394	5,250	01/18/2013	06/04/2042
50076Q	AZ	9	KRAFT FOODS GROUP INC.....	.....	.....	.....	..	.....	2FE	82,840	102.326	86,977	85,000	83,779	.....	248	.....	.....	3.500	3.893	JD.....	207	2,975	01/18/2013	06/06/2022
50077L	AB	2	KRAFT HEINZ FOODS CO.....	.....	.....	.....	..	.....	2FE	47,049	99.055	49,528	50,000	47,097	.....	48	.....	.....	4.375	4.806	JD.....	182	2,188	08/19/2016	06/01/2046
50077L	AD	8	KRAFT HEINZ FOODS CO.....	.....	.....	.....	..	.....	2FE	93,884	96.228	96,228	100,000	94,436	.....	552	.....	.....	3.000	3.814	JD.....	250	3,000	08/19/2016	06/01/2026
50077L	AK	2	KRAFT HEINZ FOODS CO.....	.....	.....	.....	..	.....	2FE	79,894	103.287	82,630	80,000	79,908	.....	10	.....	.....	3.950	4.007	JD.....	1,457	3,160	08/19/2016	07/15/2025
501044	BM	2	KROGER CO.....	.....	.....	.....	..	.....	2FE	78,284	104.366	78,274	75,000	75,354	.....	(349)	.....	.....	6.800	6.382	JD.....	227	5,100	09/07/2006	12/15/2018
501044	CK	5	KROGER CO.....	.....	.....	.....	..	.....	2FE	34,805	129.273	45,246	35,000	34,832	.....	4	.....	.....	6.900	7.065	AO.....	510	2,415	03/19/2008	04/15/2038
501044	DC	2	KROGER CO.....	.....	.....	.....	..	.....	2FE	249,567	99.827	249,567	250,000	249,567	.....	(110)	1,475	.....	3.500	3.556	FA.....	3,646	8,750	04/28/2016	02/01/2026
502413	BA	4	L-3 COMMUNICATIONS CORP.....	.....	.....	.....	..	.....	2FE	39,642	105.910	42,364	40,000	39,859	.....	41	.....	.....	4.950	5.138	FA.....	748	1,980	02/02/2011	02/15/2021
50540R	AR	3	LABORATORY CORP AMER HLDGS.....	.....	.....	.....	..	.....	2FE	49,363	100.263	50,132	50,000	49,665	.....	154	.....	.....	2.625	2.981	FA.....	547	1,313	01/21/2015	02/01/2020
50540R	AS	1	LABORATORY CORP AMER HLDGS.....	.....	.....	.....	..	.....	2FE	45,683	108.176	54,088	50,000	45,816	.....	68	.....	.....	4.700	5.354	FA.....	979	2,350	01/21/2015	02/01/2045
524901	AS	4	LEGG MASON INC.....	.....	.....	.....	..	.....	2FE	4,986	100.287	5,014	5,000	4,994	.....	4	.....	.....	2.700	2.803	JJ.....	62	135	06/23/2014	07/15/2019
524660	AY	3	LEGGETT & PLATT INC.....	.....	.....	.....	..	.....	2FE	63,379	99.029	63,379	64,000	63,379	.....	5	204	.....	3.500	3.651	MN.....	280	.....	11/14/2017	11/15/2027
53117C	AN	2	LIBERTY PPTY LTD PARTNERSHIP.....	.....	.....	.....	..	.....	2FE	49,213	105.030	52,515	50,000	49,550	.....	90	.....	.....	4.125	4.397	JD.....	92	2,063	06/06/2012	06/15/2022
532457	BK	3	LILLY ELI & CO.....	.....	.....	.....	..	.....	1FE	64,951	99.924	64,951	65,000	64,951	.....	74	37	.....	.....	0.456	MS.....	.....	813	02/24/2015	03/01/2018
532457	BP	2	LILLY ELI & CO.....	.....	.....	.....	..	.....	1FE	44,984	101.504	45,677	45,000	44,985	.....	1	.....	.....	3.100	3.128	MN.....	178	721	05/04/2017	05/15/2027
534187	BF	5	LINCOLN NATL CORP IND.....	.....	.....	.....	..	.....	2FE	94,633	102.046	96,943	95,000	94,663	.....	29	.....	.....	3.625	3.723	MJSD.....	182	2,583	01/23/2017	12/12/2026
539830	BB	4	LOCKHEED MARTIN CORP.....	.....	.....	.....	..	.....	2FE	74,325	105.274	89,483	85,000	75,072	.....	200	.....	.....	4.070	4.945	JD.....	154	3,460	05/30/2013	12/15/2042
539830	BE	8	LOCKHEED MARTIN CORP.....	.....	.....	.....	..	.....	2FE	57,557	99.683	59,810	60,000	58,027	.....	239	.....	.....	2.900	3.450	MS.....	580	1,740	02/12/2015	03/01/2025
539830	BF	5	LOCKHEED MARTIN CORP.....	.....	.....	.....	..	.....	2FE	94,437	100.639	95,607	95,000	94,658	.....	112	.....	.....	2.500	2.647	MN.....	251	2,375	11/16/2015	11/23/2020
548661	CT	2	LOWES COS INC.....	.....	.....	.....	..	.....	1FE	209,976	104.182	208,365	200,000	206,371	.....	(1,827)	.....	.....	3.750	2.750	AO.....	1,583	7,500	12/09/2015	04/15/2021
548661	CZ	8	LOWES COS INC.....	.....	.....	.....	..	.....	1FE	99,401	106.134	106,134	100,000	99,631	.....	57	.....	.....	3.875	3.987	MS.....	1,141	3,875	09/04/2013	09/15/2023
548661	DM	6	LOWES COS INC.....	.....	.....	.....	..	.....	1FE	94,966	96.132	96,132	100,000	95,441	.....	475	.....	.....	2.500	3.153	AO.....	528	2,500	04/11/2016	04/15/2026
55616X	AF	4	MACYS RETAIL HLDGS INC.....	.....	.....	.....	..	.....	2FE	64,005	100.632	65,411	65,000	64,307	.....	154	.....	.....	3.875	4.208	JJ.....	1,161	2,519	01/10/2012	01/15/2022
55907R	AA	6	MAGELLAN MIDSTREAM HLDGS LP.....	.....	.....	.....	..	.....	2FE	99,971	104.347	104,347	100,000	99,981	.....	6	.....	.....	4.250	4.302	FA.....	1,771	4,250	08/17/2011	02/01/2021
565849	AL	0	MARATHON OIL CORP.....	.....	.....	.....	..	.....	3FE	9,967	101.794	10,179	10,000	9,968	.....	1	.....	.....	3.850	3.938	JD.....	32	193	09/27/2017	06/01/2025
565849	AM	8	MARATHON OIL CORP.....	.....	.....	.....	..	.....	2FE	106,764	110.839	166,258	150,000	107,623	.....	446	.....	.....	5.200	7.833	JD.....	650	7,800	06/30/2015	06/01/2045
56585A	AG	7	MARATHON PETE CORP.....	.....	.....	.....	..	.....	2FE	76,651	101.983	81,586	80,000	77,311	.....	335	.....	.....	3.625	4.258	MS.....	854	2,900	09/16/2016	09/15/2024
571903	AL	7	MARRIOTT INTL INC NEW.....	.....	.....	.....	..	.....	2FE	49,515	102.078	51,039	50,000	49,787	.....	72	.....	.....	3.375	3.568	AO.....	356	1,688	09/24/2013	10/15/2020
571903	AM	5	MARRIOTT INTL INC NEW.....	.....	.....	.....	..	.....	2FE	49,657	101.215	50,607	50,000	49,805	.....	48	.....	.....	3.125	3.261	AO.....	330	1,563	10/06/2014	10/15/2021
571903	AS	2	MARRIOTT INTL INC NEW.....	.....	.....	.....	..	.....	2FE	23,663	98.365	24,591	25,000	23,783	.....	120	.....	.....	3.125	3.840	JD.....	35	781	06/07/2016	06/15/2026
571748	AV	4	MARSH & MCLENNAN COS INC.....	.....	.....	.....	..	.....	2FE	51,347	103.323	51,662	50,000	51,186	.....	(161)	.....	.....	3.500	3.114	JD.....	136	1,750	01/09/2017	06/03/2024
571748	AW	2	MARSH & MCLENNAN COS INC.....	.....	.....	.....	..	.....	1FE	99,766	100.278	100,278	100,000	99,890	.....	63	.....	.....	2.350	2.431	MS.....	725	2,350	04/08/2015	09/10/2019
571748	AX	0	MARSH & MCLENNAN COS INC.....	.....	.....	.....	..	.....	1FE	24,612	103.025	25,756	25,000	24,686	.....	38	.....	.....	3.500	3.735	MS.....	270	875	09/03/2014	03/10/2025
573284	AK	2	MARTIN MARIETTA MATLS INC.....	.....	.....	.....	..	4	2FE	29,979	101.294	30,388	30,000	29,999	.....	3	.....	.....	6.600	6.719	AO.....	418	1,980	04/16/2008	04/15/2018

SCHEDULE D - PART 1

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

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1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description				NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
574599 BN 5	MASCO CORP .....	.....	..	.....	2FE	246,457	98.583	246,457	250,000	246,457	.....	1	3,502	.....	3.500	3.706	MN.....	1,118	3,500	07/31/2017.	11/15/2027.
57636Q AF 1	MASTERCARD INCORPORATED.....	.....	..	.....	1FE	19,744	98.719	19,744	20,000	19,744	.....	33	120	.....	2.000	2.360	MN.....	44	400	11/16/2016.	11/21/2021.
579780 AL 1	MCCORMICK & CO INC.....	.....	..	.....	2FE	44,966	99.924	44,966	45,000	44,966	.....	0	30	.....	2.700	2.736	FA.....	473	.....	08/09/2017.	08/15/2022.
58013M EC 4	MCDONALDS CORP MED TERM NT BE.....	.....	..	.....	2FE	51,746	134.306	67,153	50,000	51,452	.....	(37)	.....	.....	6.300	6.138	AO.....	665	3,150	11/02/2007.	10/15/2037.
58013M EL 4	MCDONALDS CORP MED TERM NT BE.....	.....	..	.....	2FE	99,411	103.746	103,746	100,000	99,776	.....	61	.....	.....	3.625	3.730	MN.....	413	3,625	05/17/2011.	05/20/2021.
58013M ET 7	MCDONALDS CORP MED TERM NT BE.....	.....	..	.....	2FE	149,938	99.958	149,938	150,000	149,938	.....	(11)	89	.....	2.200	2.230	MN.....	321	3,300	10/06/2016.	05/26/2020.
58013M EX 8	MCDONALDS CORP MED TERM NT BE.....	.....	..	.....	2FE	9,982	101.038	10,104	10,000	9,989	.....	4	.....	.....	2.750	2.809	JD.....	17	275	12/02/2015.	12/09/2020.
58013M FB 5	MCDONALDS CORP MED TERM NT BE.....	.....	..	.....	2FE	49,738	102.843	51,421	50,000	49,756	.....	18	.....	.....	3.500	3.595	MS.....	583	836	03/06/2017.	03/01/2027.
58155Q AF 0	MCKESSON CORP.....	.....	..	.....	2FE	33,628	99.902	34,966	35,000	34,930	.....	337	.....	.....	1.400	2.399	MS.....	144	490	03/05/2013.	03/15/2018.
581557 BE 4	MCKESSON CORP NEW.....	.....	..	.....	2FE	130,000	103.579	134,653	130,000	130,000	.....	.....	.....	.....	3.796	3.832	MS.....	1,453	4,935	03/05/2014.	03/15/2024.
585055 BG 0	MEDTRONIC INC.....	.....	..	.....	1FE	352,072	100.592	352,072	350,000	352,072	.....	(584)	1,801	.....	2.500	2.236	MS.....	2,576	2,500	10/27/2017.	03/15/2020.
585055 BS 4	MEDTRONIC INC.....	.....	..	.....	1FE	49,797	103.735	51,867	50,000	49,840	.....	19	.....	.....	3.500	3.582	MS.....	515	1,750	09/02/2015.	03/15/2025.
585055 BU 9	MEDTRONIC INC.....	.....	..	.....	1FE	255,633	116.505	291,263	250,000	255,407	.....	(100)	.....	.....	4.625	4.537	MS.....	3,405	11,563	09/02/2015.	03/15/2045.
58933Y AF 2	MERCK & CO INC.....	.....	..	.....	1FE	100,387	100.833	100,833	100,000	100,331	.....	(56)	.....	.....	2.800	2.752	MN.....	334	2,800	10/06/2016.	05/18/2023.
58933Y AR 6	MERCK & CO INC.....	.....	..	.....	1FE	340,728	99.595	348,583	350,000	342,548	.....	924	.....	.....	2.750	3.110	FA.....	3,770	9,625	12/09/2015.	02/10/2025.
59023V AA 8	MERRILL LYNCH & CO INC.....	.....	..	.....	2FE	47,506	149.839	74,919	50,000	47,717	.....	43	.....	.....	7.750	8.384	MN.....	506	3,875	05/07/2008.	05/14/2038.
59018Y N6 4	MERRILL LYNCH CO INC MTN BE.....	.....	..	.....	1FE	251,414	101.528	258,896	255,000	254,779	.....	664	.....	.....	6.875	7.284	AO.....	3,214	17,531	06/17/2008.	04/25/2018.
59156R AJ 7	METLIFE INC.....	.....	..	.....	1FE	12,295	135.874	13,587	10,000	12,128	.....	(86)	.....	.....	6.375	4.578	JD.....	28	638	11/04/2015.	06/15/2034.
59156R AM 0	METLIFE INC.....	.....	..	.....	1FE	14,814	126.677	19,002	15,000	14,847	.....	5	.....	.....	5.700	5.878	JD.....	38	855	06/20/2005.	06/15/2035.
59156R BF 4	METLIFE INC.....	.....	..	.....	1FE	126,208	101.159	126,449	125,000	126,019	.....	(189)	.....	.....	3.048	2.902	MUSD.	169	3,810	11/29/2016.	12/15/2022.
59156R BH 0	METLIFE INC.....	.....	..	.....	1FE	209,234	104.617	209,234	200,000	209,234	.....	(537)	691	.....	3.600	2.812	AO.....	1,620	3,600	08/17/2017.	04/10/2024.
594918 AJ 3	MICROSOFT CORP.....	.....	..	.....	1FE	93,498	116.874	116,874	100,000	94,052	.....	139	.....	.....	4.500	4.999	AO.....	1,125	4,500	09/10/2013.	10/01/2040.
594918 AS 3	MICROSOFT CORP.....	.....	..	.....	1FE	34,145	99.834	34,942	35,000	34,932	.....	201	.....	.....	1.000	1.592	MN.....	58	350	04/25/2013.	05/01/2018.
594918 AW 4	MICROSOFT CORP.....	.....	..	.....	1FE	475,701	105.356	474,103	450,000	472,817	.....	(2,884)	.....	.....	3.625	2.716	JD.....	725	16,313	05/08/2017.	12/15/2023.
594918 AX 2	MICROSOFT CORP.....	.....	..	.....	1FE	29,896	122.698	36,809	30,000	29,903	.....	2	.....	.....	4.875	4.957	JD.....	65	1,463	12/03/2013.	12/15/2043.
594918 BB 9	MICROSOFT CORP.....	.....	..	.....	1FE	487,846	99.846	499,230	500,000	490,237	.....	1,213	.....	.....	2.700	3.029	FA.....	5,213	13,500	12/09/2015.	02/12/2025.
594918 BD 5	MICROSOFT CORP.....	.....	..	.....	1FE	10,298	105.350	10,535	10,000	10,297	.....	(1)	.....	.....	3.750	3.610	FA.....	145	.....	11/01/2017.	02/12/2045.
594918 BG 8	MICROSOFT CORP.....	.....	..	.....	1FE	24,903	99.611	24,903	25,000	24,903	.....	4	86	.....	2.000	2.154	MN.....	81	500	10/29/2015.	11/03/2020.
594918 BH 6	MICROSOFT CORP.....	.....	..	.....	1FE	211,480	100.733	211,539	210,000	211,273	.....	(208)	.....	.....	2.650	2.532	MN.....	897	5,565	03/29/2017.	11/03/2022.
594918 BJ 2	MICROSOFT CORP.....	.....	..	.....	1FE	30,625	102.094	30,628	30,000	30,593	.....	(33)	.....	.....	3.125	2.862	MN.....	151	469	07/06/2017.	11/03/2025.
594918 BK 9	MICROSOFT CORP.....	.....	..	.....	1FE	9,227	113.462	10,212	9,000	9,212	.....	(8)	.....	.....	4.200	4.054	MN.....	61	378	02/22/2016.	11/03/2035.
594918 BQ 6	MICROSOFT CORP.....	.....	..	.....	1FE	105,560	105.560	106,855	110,000	106,113	.....	553	.....	.....	2.000	2.702	FA.....	874	1,100	02/27/2017.	08/08/2023.
594918 BR 4	MICROSOFT CORP.....	.....	..	.....	1FE	80,329	96.437	81,971	85,000	80,697	.....	368	.....	.....	2.400	3.098	FA.....	810	1,440	03/31/2017.	08/08/2026.
594918 BT 0	MICROSOFT CORP.....	.....	..	.....	1FE	47,073	104.251	52,126	50,000	47,126	.....	53	.....	.....	3.700	4.082	FA.....	735	1,850	10/06/2016.	08/08/2046.
594918 BU 7	MICROSOFT CORP.....	.....	..	.....	1FE	33,057	106.739	37,359	35,000	33,076	.....	20	.....	.....	3.950	4.286	FA.....	549	1,383	08/01/2016.	08/08/2056.
594918 BX 1	MICROSOFT CORP.....	.....	..	.....	1FE	91,250	101.448	91,303	90,000	91,133	.....	(117)	.....	.....	2.875	2.668	FA.....	1,042	1,294	04/27/2017.	02/06/2024.
594918 BY 9	MICROSOFT CORP.....	.....	..	.....	1FE	20,650	103.150	20,630	20,000	20,610	.....	(40)	.....	.....	3.300	2.937	FA.....	266	.....	04/20/2017.	02/06/2027.
59562V AM 9	MIDAMERICAN ENERGY HLDGS NEW.....	.....	..	.....	1FE	48,979	133.652	65,490	49,000	48,983	.....	0	.....	.....	6.125	6.222	AO.....	750	3,016	03/21/2006.	04/01/2036.
60871R AH 3	MOLSON COORS BREWING CO.....	.....	..	.....	2FE	51,278	101.902	56,046	55,000	51,339	.....	61	.....	.....	4.200	4.676	JJ.....	1,065	2,361	06/28/2016.	07/15/2046.
61166W AF 8	MONSANTO CO NEW.....	.....	..	.....	2FE	79,066	100.864	80,691	80,000	79,965	.....	116	.....	.....	5.125	5.348	AO.....	866	4,100	05/07/2008.	04/15/2018.
61166W AS 0	MONSANTO CO NEW.....	.....	..	.....	1FE	14,947	99.648	14,947	15,000	14,947	.....	12	33	.....	2.125	2.373	JJ.....	147	319	06/26/2014.	07/15/2019.
615369 AC 9	MOODYS CORP.....	.....	..	.....	2FE	49,716	109.842	54,921	50,000	49,817	.....	25	.....	.....	4.875	5.006	FA.....	921	2,438	08/07/2013.	02/15/2024.
617446 6Q 7	MORGAN STANLEY.....	.....	..	.....	1FE	472,236	101.096	454,930	450,000	451,376	.....	(5,381)	.....	.....	6.625	5.473	AO.....	7,453	29,813	06/20/2013.	04/01/2018.

SCHEDULE D - PART 1

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

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1			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	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
617446 7X 1	MORGAN STANLEY.....		.....	..	.....	2FE	39,818	109.424	43,770	40,000	39,869	.....	13	.....	.....	5.000	5.115	MN.....	206	2,000	11/19/2013.	11/24/2025.
617446 7Y 9	MORGAN STANLEY.....		.....	..	.....	2FE	256,187	104.786	261,965	250,000	255,653	.....	(534)	.....	.....	4.350	4.080	MS.....	3,414	10,875	04/28/2016.	09/08/2026.
617446 8C 6	MORGAN STANLEY.....		.....	..	.....	1FE	51,251	104.705	52,353	50,000	51,124	.....	(127)	.....	.....	4.000	3.690	JJ.....	878	2,000	05/17/2016.	07/23/2025.
617446 HD 4	MORGAN STANLEY.....		.....	..	.....	1FE	50,986	138.463	69,232	50,000	50,820	.....	(33)	.....	.....	7.250	7.190	AO.....	906	3,625	05/30/2007.	04/01/2032.
61746B CY 0	MORGAN STANLEY.....		.....	..	.....	1FE	92,062	119.354	119,354	100,000	94,389	.....	459	.....	.....	6.250	7.261	FA.....	2,465	6,250	11/07/2006.	08/09/2026.
61746B DJ 2	MORGAN STANLEY.....		.....	..	.....	1FE	102,714	103.636	103,636	100,000	102,309	.....	(405)	.....	.....	3.750	3.286	FA.....	1,313	3,750	10/06/2016.	02/25/2023.
61746B DM 5	MORGAN STANLEY.....		.....	..	.....	1FE	99,632	100.255	100,255	100,000	99,918	.....	75	.....	.....	2.500	2.595	JJ.....	1,090	2,500	01/21/2014.	01/24/2019.
61746B DQ 6	MORGAN STANLEY.....		.....	..	.....	1FE	79,299	104.408	83,526	80,000	79,526	.....	65	.....	.....	3.875	4.022	AO.....	534	3,100	04/23/2014.	04/29/2024.
61746B DX 1	MORGAN STANLEY.....		.....	..	.....	1FE	19,987	100.253	20,051	20,000	19,995	.....	4	.....	.....	2.450	2.488	FA.....	204	490	01/22/2016.	02/01/2019.
61746B EA 0	MORGAN STANLEY.....		.....	..	.....	1FE	9,891	99.833	9,983	10,000	9,915	.....	24	.....	.....	2.500	2.789	AO.....	49	250	04/18/2016.	04/21/2021.
61746B EF 9	MORGAN STANLEY.....		.....	..	.....	1FE	491,975	102.345	511,727	500,000	492,593	.....	618	.....	.....	3.625	3.857	JJ.....	8,106	9,063	01/31/2017.	01/20/2027.
61747W AL 3	MORGAN STANLEY.....		.....	..	.....	1FE	124,826	109.384	147,668	135,000	130,450	.....	1,095	.....	.....	5.500	6.681	JJ.....	3,156	7,425	07/21/2011.	07/28/2021.
61747Y DU 6	MORGAN STANLEY.....		.....	..	.....	2FE	107,785	104.184	109,393	105,000	107,390	.....	(395)	.....	.....	4.100	3.664	MN.....	466	4,305	08/25/2016.	05/22/2023.
61747Y DW 2	MORGAN STANLEY.....		.....	..	.....	1FE	747,961	100.452	753,386	750,000	748,934	.....	493	.....	.....	2.650	2.739	JJ.....	8,502	19,875	10/14/2015.	01/27/2020.
61761J 3R 8	MORGAN STANLEY.....		.....	..	.....	1FE	23,884	98.633	24,658	25,000	23,984	.....	99	.....	.....	3.125	3.716	JJ.....	334	786	07/20/2016.	07/27/2026.
61761J VL 0	MORGAN STANLEY.....		.....	..	.....	1FE	64,887	103.333	67,166	65,000	64,919	.....	10	.....	.....	3.700	3.756	AO.....	454	2,405	10/20/2014.	10/23/2024.
61945C AD 5	MOSAIC CO NEW.....		.....	..	.....	2FE	9,918	108.905	10,891	10,000	9,921	.....	3	.....	.....	5.450	5.602	MN.....	70	545	11/07/2013.	11/15/2033.
61945C AF 0	MOSAIC CO NEW.....		.....	..	.....	2FE	28,746	99.125	28,746	29,000	28,746	.....	0	.....	251	3.250	3.476	MN.....	126	.....	11/08/2017.	11/15/2022.
620076 AH 2	MOTOROLA INC.....		.....	..	.....	2FE	47,843	120.654	60,327	50,000	48,648	.....	130	.....	.....	7.500	8.152	MN.....	479	3,750	12/05/2006.	05/15/2025.
55336V AK 6	MPLX LP.....		.....	..	.....	2FE	150,441	102.424	153,636	150,000	150,417	.....	(24)	.....	.....	4.125	4.130	MS.....	2,063	3,455	05/04/2017.	03/01/2027.
553794 AB 4	MUFG AMERICAS HOLDINGS CORP.....		.....	..	.....	1FE	63,912	99.457	64,647	65,000	64,427	.....	261	.....	.....	2.250	2.701	FA.....	573	1,463	02/05/2015.	02/10/2020.
631103 AG 3	NASDAQ INC.....		.....	..	.....	2FE	24,835	102.680	25,670	25,000	24,850	.....	15	.....	.....	3.850	3.973	JD.....	481	481	06/02/2016.	06/30/2026.
636180 BL 4	NATIONAL FUEL GAS CO N J.....		.....	..	.....	2FE	46,309	101.316	50,658	50,000	47,211	.....	462	.....	.....	3.750	5.050	MS.....	625	1,875	02/12/2013.	03/01/2023.
637432 MQ 5	NATIONAL RURAL UTILS COOP FIN.....		.....	..	.....	1FE	24,287	101.733	25,433	25,000	24,613	.....	86	.....	.....	3.050	3.486	FA.....	288	763	01/26/2012.	02/15/2022.
637432 MX 0	NATIONAL RURAL UTILS COOP FIN.....		.....	..	.....	1FE	64,972	100.045	65,029	65,000	64,994	.....	6	.....	.....	2.150	2.171	FA.....	582	1,398	01/21/2014.	02/01/2019.
637432 NC 5	NATIONAL RURAL UTILS COOP FIN.....		.....	..	.....	1FE	24,575	99.660	24,915	25,000	24,778	.....	103	.....	.....	2.000	2.456	JJ.....	214	500	01/20/2015.	01/27/2020.
63946B AD 2	NBCUNIVERSAL MEDIA LLC.....		.....	..	.....	1FE	106,542	106.542	106,542	100,000	106,542	.....	(2,736)	.....	75	5.150	2.266	AO.....	858	5,150	10/06/2016.	04/30/2020.
63946B AH 3	NBCUNIVERSAL MEDIA LLC.....		.....	..	.....	1FE	44,999	101.015	45,457	45,000	44,999	.....	0	.....	.....	2.875	2.896	JJ.....	597	1,294	11/20/2015.	01/15/2023.
64110D AD 6	NETAPP INC.....		.....	..	.....	2FE	45,039	100.407	50,204	50,000	47,007	.....	526	.....	.....	3.250	4.668	JD.....	72	1,625	04/09/2013.	12/15/2022.
641423 CA 4	NEVADA POWER CO.....		.....	..	2	1FE	19,994	123.872	24,774	20,000	19,995	.....	0	.....	.....	5.450	5.526	MN.....	139	1,090	05/09/2011.	05/15/2041.
651229 AP 1	NEWELL BRANDS INC.....		.....	..	.....	2FE	100,803	100.803	100,803	100,000	100,803	.....	(598)	.....	381	2.875	2.458	JD.....	240	2,875	10/06/2016.	12/01/2019.
651229 AS 5	NEWELL BRANDS INC.....		.....	..	.....	2FE	225,575	102.365	255,913	250,000	229,599	.....	2,064	.....	.....	3.900	5.248	MN.....	1,625	9,750	12/09/2015.	11/01/2025.
654106 AD 5	NIKE INC.....		.....	..	.....	1FE	33,556	100.410	40,164	40,000	34,013	.....	122	.....	.....	3.625	4.689	MN.....	242	1,450	04/23/2013.	05/01/2043.
65473Q BC 6	NISOURCE FIN CORP.....		.....	..	.....	2FE	36,091	113.200	45,280	40,000	36,322	.....	63	.....	.....	4.800	5.540	FA.....	725	1,920	04/09/2013.	02/15/2044.
655044 AK 1	NOBLE ENERGY INC.....		.....	..	.....	2FE	45,975	102.719	48,278	47,000	46,321	.....	178	.....	.....	5.625	6.204	MN.....	441	2,644	11/30/2015.	05/01/2021.
655664 AL 4	NORDSTROM INC.....		.....	..	.....	2FE	12,716	114.090	14,832	13,000	12,756	.....	5	.....	.....	7.000	7.307	JJ.....	420	910	11/28/2007.	01/15/2038.
655844 BL 1	NORFOLK SOUTHERN CORP.....		.....	..	.....	2FE	96,580	100.482	100,482	100,000	97,458	.....	446	.....	.....	2.903	3.478	FA.....	1,097	2,903	07/06/2015.	02/15/2023.
655844 BW 7	NORFOLK SOUTHERN CORP.....		.....	..	.....	2FE	74,210	102.634	90,318	88,000	74,235	.....	25	.....	.....	3.942	5.012	MN.....	434	.....	11/16/2017.	11/01/2047.
664397 AK 2	NORTHEAST UTILS.....		.....	..	.....	2FE	67,401	99.505	69,653	70,000	68,048	.....	329	.....	.....	2.800	3.404	MN.....	327	1,960	11/10/2014.	05/01/2023.
664397 AM 8	NORTHEAST UTILS.....		.....	..	.....	2FE	48,803	100.378	50,189	50,000	49,037	.....	119	.....	.....	3.150	3.491	JJ.....	726	1,575	01/12/2015.	01/15/2025.
665772 CQ 0	NORTHN STS PWR CO MINN.....		.....	..	.....	1FE	14,850	101.754	15,263	15,000	14,851	.....	1	.....	.....	3.600	3.688	MS.....	162	.....	09/06/2017.	09/15/2047.
666807 BF 8	NORTHROP GRUMMAN CORP.....		2FE	48,778	99.932	49,966	50,000	49,879	285	1.750	2.349	JD.....	73	875	05/28/2013.	06/01/2018.

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1			2			Codes			6	7			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	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
666807	BG	6	NORTHROP GRUMMAN CORP.....	.....	..	.....	..	.....	2FE	152,918	102.044	153,066	150,000	152,510		(408)			3.250	2.944	FA.....	2,031	4,875	04/28/2016	08/01/2023
666807	BM	3	NORTHROP GRUMMAN CORP.....	.....	..	.....	..	.....	2FE	99,406	99.406	99,406	100,000	99,406		1	547		2.930	3.047	JJ.....	635		10/27/2017	01/15/2025
666807	BP	6	NORTHROP GRUMMAN CORP.....	.....	..	.....	..	.....	2FE	14,977	104.510	15,677	15,000	14,977		0			4.030	4.080	AO.....	131		10/10/2017	10/15/2047
66989H	AD	0	NOVARTIS CAPITAL CORP.....	.....	..	.....	..	.....	1FE	104,199	104.959	110,207	105,000	104,783		87			4.400	4.545	AO.....	860	4,620	03/09/2010	04/24/2020
66989H	AG	3	NOVARTIS CAPITAL CORP.....	.....	..	.....	..	.....	1FE	198,574	103.997	207,993	200,000	199,056		131			3.400	3.514	MN.....	1,039	6,800	02/18/2014	05/06/2024
66989H	AJ	7	NOVARTIS CAPITAL CORP.....	.....	..	.....	..	.....	1FE	49,302	101.098	50,549	50,000	49,426		63			3.000	3.191	MN.....	171	1,500	11/17/2015	11/20/2025
66989H	AM	0	NOVARTIS CAPITAL CORP.....	.....	..	.....	..	.....	1FE	34,807	99.746	34,911	35,000	34,838		31			2.400	2.528	MN.....	103	630	02/14/2017	05/17/2022
670346	AM	7	NUCOR CORP.....	.....	..	.....	..	.....	2FE	48,479	104.709	52,354	50,000	48,832		180			4.000	4.527	FA.....	833	2,000	07/24/2013	08/01/2023
674599	CG	8	OCCIDENTAL PETE CORP DEL.....	.....	..	.....	..	.....	1FE	20,650	103.555	20,711	20,000	20,641		(10)			3.500	3.040	JD.....	31	350	11/16/2017	06/15/2025
674599	CH	6	OCCIDENTAL PETE CORP DEL.....	.....	..	.....	..	.....	1FE	251,886	102.412	256,030	250,000	251,709		(177)			3.400	3.332	AO.....	1,794	8,500	04/28/2016	04/15/2026
674599	CM	5	OCCIDENTAL PETE CORP DEL.....	.....	..	.....	..	.....	1FE	48,159	99.415	49,708	50,000	48,289		131			3.000	3.470	FA.....	567	1,158	03/02/2017	02/15/2027
677050	AG	1	OGLETHORPE PWR 5.95% DUE 11-01-20.....	.....	..	.....	..	.....	1FE	54,578	126.279	63,139	50,000	54,205		(101)			5.950	5.366	MN.....	496	2,975	08/17/2012	11/01/2039
681919	AZ	9	OMNICOM GROUP INC.....	.....	..	.....	..	.....	2FE	29,052	103.236	30,971	30,000	29,467		110			3.625	4.118	MN.....	181	1,088	06/20/2013	05/01/2022
68217F	AA	0	OMNICOM GROUP INC.....	.....	..	.....	..	.....	2FE	69,640	101.168	70,817	70,000	69,670		31			3.600	3.700	AO.....	532	2,520	02/02/2017	04/15/2026
68233J	AX	2	ONCOR ELEC DELIVERY CO LLC.....	.....	..	.....	..	.....	1FE	491,955	99.551	497,755	500,000	496,576		2,341			2.150	2.663	JD.....	896	10,750	12/09/2015	06/01/2019
68268N	AC	7	ONEOK PARTNERS LP.....	.....	..	.....	..	.....	2FE	20,666	122.738	30,684	25,000	20,837		89			6.650	8.611	AO.....	416	1,663	09/20/2006	10/01/2036
68389X	AC	9	ORACLE CORP.....	.....	..	.....	..	.....	1FE	5,778	101.146	5,057	5,000	5,055		(186)			5.750	1.961	AO.....	61	288	11/20/2013	04/15/2018
68389X	AG	0	ORACLE CORP.....	.....	..	.....	..	.....	1FE	5,219	104.372	5,219	5,000	5,219		(140)		0	5.000	2.074	JJ.....	120	250	09/03/2015	07/08/2019
68389X	AH	8	ORACLE CORP.....	.....	..	.....	..	.....	1FE	28,892	137.332	30,213	22,000	28,596		(191)			6.125	4.082	JJ.....	648	1,348	07/13/2016	07/08/2039
68389X	AM	7	ORACLE CORP.....	.....	..	.....	..	.....	1FE	112,233	126.433	120,111	95,000	111,932		(302)			5.375	4.197	JJ.....	2,355	3,763	11/30/2017	07/15/2040
68389X	AV	7	ORACLE CORP.....	.....	..	.....	..	.....	1FE	49,740	111.135	55,567	50,000	49,760		10			4.300	4.388	JJ.....	1,033	2,150	06/30/2014	07/08/2034
68389X	AX	3	ORACLE CORP.....	.....	..	.....	..	.....	1FE	20,090	100.452	20,090	20,000	20,090		(86)	66		2.250	1.999	AO.....	104	450	04/28/2016	10/08/2019
68389X	BB	0	ORACLE CORP.....	.....	..	.....	..	.....	1FE	103,845	100.158	105,165	105,000	104,178		175			2.500	2.709	MN.....	335	2,625	01/28/2016	05/15/2022
68389X	BG	9	ORACLE CORP.....	.....	..	.....	..	.....	1FE	4,973	111.772	5,589	5,000	4,973		0			4.375	4.453	MN.....	28	219	04/13/2016	05/15/2055
68389X	BJ	3	ORACLE CORP.....	.....	..	.....	..	.....	1FE	47,825	106.401	53,201	50,000	47,863		38			4.000	4.306	JJ.....	922	2,044	10/06/2016	07/15/2046
68389X	BK	0	ORACLE CORP.....	.....	..	.....	..	.....	1FE	9,776	98.422	9,842	10,000	9,819		42			1.900	2.428	MS.....	56	164	01/30/2017	09/15/2021
68389X	BL	8	ORACLE CORP.....	.....	..	.....	..	.....	1FE	546,883	98.749	557,934	565,000	549,169		2,285			2.400	2.959	MS.....	3,993	16,121	03/08/2017	09/15/2023
68389X	BM	6	ORACLE CORP.....	.....	..	.....	..	.....	1FE	133,570	97.495	136,493	140,000	134,103		533			2.650	3.244	JJ.....	1,711	3,170	04/03/2017	07/15/2026
68389X	BN	4	ORACLE CORP.....	.....	..	.....	..	.....	1FE	185,897	101.697	188,139	185,000	185,886		(11)			3.250	3.219	MN.....	868		11/09/2017	11/15/2027
68389X	BS	3	ORACLE CORP.....	.....	..	.....	..	.....	1FE	30,215	100.717	30,215	30,000	30,215		(1)	14		2.950	2.855	MN.....	128		12/15/2017	11/15/2024
690742	AF	8	OWENS CORNING NEW.....	.....	..	.....	..	.....	2FE	14,249	98.154	14,723	15,000	14,314		65			3.400	4.074	FA.....	193	520	08/03/2016	08/15/2026
69371R	M6	0	PACCAR FINL CORP SR MTNS BK EN.....	.....	..	.....	..	.....	1FE	39,864	99.957	39,983	40,000	39,967		52			1.750	1.893	FA.....	266	700	08/10/2015	08/14/2018
69371R	N6	9	PACCAR FINL CORP SR MTNS BK EN.....	.....	..	.....	..	.....	1FE	29,832	99.441	29,832	30,000	29,832		15	129		1.950	2.229	FA.....	202	293	02/22/2017	02/27/2020
694308	GE	1	PACIFIC GAS & ELEC CO.....	.....	..	.....	..	.....	1FE	124,437	126.044	157,555	125,000	124,556		16			6.050	6.177	MS.....	2,521	7,563	04/08/2009	03/01/2034
694308	GV	3	PACIFIC GAS & ELEC CO.....	.....	..	.....	..	2	1FE	99,919	105.197	105,197	100,000	99,969		8			4.250	4.305	MN.....	543	4,250	05/10/2011	05/15/2021
694308	GW	1	PACIFIC GAS & ELEC CO.....	.....	..	.....	..	.....	1FE	19,643	101.886	20,377	20,000	19,817		46			3.250	3.547	MS.....	191	650	09/07/2011	09/15/2021
694308	HL	4	PACIFIC GAS & ELEC CO.....	.....	..	.....	..	.....	1FE	49,325	104.491	52,245	50,000	49,349		12			4.300	4.430	MS.....	633	2,150	11/03/2014	03/15/2045
695114	CL	0	PACIFICORP.....	.....	..	.....	..	.....	1FE	9,905	134.377	13,438	10,000	9,918		2			6.000	6.161	JJ.....	277	600	01/05/2009	01/15/2039
695114	CM	8	PACIFICORP.....	.....	..	.....	..	2	1FE	99,814	104.477	104,477	100,000	99,928		19			3.850	3.910	JD.....	171	3,850	05/09/2011	06/15/2021
70109H	AL	9	PARKER-HANNIFIN CORP MTNS BE.....	.....	..	.....	..	.....	1FE	69,846	102.330	71,631	70,000	69,889		14			3.300	3.354	MN.....	257	2,310	11/18/2014	11/21/2024
693304	AL	1	PECO ENERGY CO.....	.....	..	.....	..	.....	1FE	59,899	100.577	60,346	60,000	59,998		13			5.350	5.444	MS.....	1,070	3,210	02/25/2008	03/01/2018
693304	AV	9	PECO ENERGY CO.....	.....	..	.....	..	.....	1FE	34,868	102.653	35,929	35,000	34,869		1			3.700	3.756	MS.....	371		09/11/2017	09/15/2047
71343P	AC	5	PEPSIAMERICAS INC.....	1FE	107,542	125.952	125,952	100,000	106,656		(238)			5.500	4.986	MN.....	703	5,500	01/25/2012	05/15/2035

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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	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
713448	BH	0	PEPSICO INC.....	.....	..	.....	...1FE	.....74,615	...101.302	.....75,977	.....75,000	.....74,980	.....	.....47	.....	.....	.....5.000	.....5.130	JD.....	.....313	.....3,750	05/19/2008.	06/01/2018.
713448	CT	3	PEPSICO INC.....	.....	..	.....	...1FE	.....96,997	...100.248	.....100,248	.....100,000	.....97,570	.....	.....291	.....	.....	.....2.750	.....3.148	AO.....	.....458	.....2,750	04/27/2015.	04/30/2025.
713448	DF	2	PEPSICO INC.....	.....	..	.....	...1FE	.....44,356	...99.205	.....44,642	.....45,000	.....44,418	.....	.....62	.....	.....	.....2.850	.....3.053	FA.....	.....452	.....1,283	02/19/2016.	02/24/2026.
713448	DY	1	PEPSICO INC.....	.....	..	.....	...1FE	.....34,876	...99.647	.....34,876	.....35,000	.....34,876	.....	.....2	.....27	.....	.....3.000	.....3.065	AO.....	.....236	.....	10/05/2017.	10/15/2027.
717081	CY	7	PFIZER INC.....	.....	..	.....2	...1FE	.....49,971	...153.354	.....76,677	.....50,000	.....50,000	.....	.....	.....	.....	.....7.200	.....7.330	MS.....	.....1,060	.....3,600	03/17/2009.	03/15/2039.
717081	DM	2	PFIZER INC.....	.....	..	.....	...1FE	.....49,799	...103.841	.....51,920	.....50,000	.....49,864	.....	.....19	.....	.....	.....3.400	.....3.478	MN.....	.....217	.....1,700	05/12/2014.	05/15/2024.
717081	DX	8	PFIZER INC.....	.....	..	.....	...1FE	.....98,762	...98.762	.....98,762	.....100,000	.....98,762	.....	.....239	.....380	.....	.....1.950	.....2.342	JD.....	.....152	.....1,950	05/31/2016.	06/03/2021.
717081	ED	1	PFIZER INC.....	.....	..	.....	...1FE	.....99,826	...111.013	.....111,013	.....100,000	.....99,829	.....	.....3	.....	.....	.....4.125	.....4.178	JD.....	.....183	.....4,400	11/14/2016.	12/15/2046.
718172	AC	3	PHILIP MORRIS INTL INC.....	.....	..	.....	...1FE	.....19,910	...135.326	.....27,065	.....20,000	.....19,923	.....	.....2	.....	.....	.....6.375	.....6.512	MN.....	.....159	.....1,275	05/13/2008.	05/16/2038.
718172	AK	5	PHILIP MORRIS INTL INC.....	.....	..	.....	...1FE	.....198,866	...105.002	.....210,003	.....200,000	.....199,564	.....	.....118	.....	.....	.....4.125	.....4.239	MN.....	.....1,008	.....8,250	05/10/2011.	05/17/2021.
718172	AL	3	PHILIP MORRIS INTL INC.....	.....	..	.....	...1FE	.....95,466	...101.217	.....101,217	.....100,000	.....97,612	.....	.....565	.....	.....	.....2.900	.....3.597	MN.....	.....371	.....2,900	11/08/2011.	11/15/2021.
718172	AV	1	PHILIP MORRIS INTL INC.....	.....	..	.....	...1FE	.....45,281	...98.901	.....49,451	.....50,000	.....47,135	.....	.....491	.....	.....	.....2.625	.....3.893	MS.....	.....419	.....1,313	02/26/2013.	03/06/2023.
718172	BT	5	PHILIP MORRIS INTL INC.....	.....	..	.....	...1FE	.....96,130	...97.923	.....97,923	.....100,000	.....96,499	.....	.....370	.....	.....	.....2.750	.....3.268	FA.....	.....963	.....2,750	02/18/2016.	02/25/2026.
718172	CD	9	PHILIP MORRIS INTL INC.....	.....	..	.....	...1FE	.....99,110	...99.110	.....99,110	.....100,000	.....99,110	.....	.....13	.....474	.....	.....2.500	.....2.716	MN.....	.....410	.....	10/31/2017.	11/02/2022.
718546	AC	8	PHILLIPS 66.....	.....	..	.....	...2FE	.....101,622	...106.284	.....106,284	.....100,000	.....100,902	.....	.....(191)	.....	.....	.....4.300	.....4.108	AO.....	.....1,075	.....4,300	01/29/2013.	04/01/2022.
718546	AK	0	PHILLIPS 66.....	.....	..	.....	...1FE	.....162,681	...109.565	.....164,348	.....150,000	.....162,607	.....	.....(74)	.....	.....	.....4.650	.....4.001	MN.....	.....891	.....3,488	11/10/2017.	11/15/2034.
718549	AB	4	PHILLIPS 66 PARTNERS LP.....	.....	..	.....	...2FE	.....15,649	...100.750	.....16,120	.....16,000	.....15,689	.....	.....37	.....	.....	.....3.605	.....3.959	FA.....	.....218	.....577	11/29/2016.	02/15/2025.
718549	AD	0	PHILLIPS 66 PARTNERS LP.....	.....	..	.....	...2FE	.....77,018	...99.112	.....79,290	.....80,000	.....77,212	.....	.....194	.....	.....	.....3.550	.....4.067	AO.....	.....710	.....1,420	04/05/2017.	10/01/2026.
720198	AD	2	PIEDMONT OPER PARTNERSHIP LP.....	.....	..	.....	...2FE	.....49,803	...104.082	.....52,041	.....50,000	.....49,827	.....	.....24	.....	.....	.....4.450	.....4.566	MS.....	.....655	.....2,225	02/25/2014.	03/15/2024.
723787	AF	4	PIONEER NAT RES CO.....	.....	..	.....	...2FE	.....53,118	...101.539	.....50,769	.....50,000	.....50,465	.....	.....(1,353)	.....	.....	.....6.875	.....4.090	MN.....	.....573	.....3,438	06/04/2012.	05/01/2018.
72650R	BJ	0	PLAINS ALL AMERN PIPELINE L P.....	.....	..	.....	...2FE	.....100,395	...103.049	.....103,049	.....100,000	.....100,343	.....	.....(36)	.....	.....	.....4.650	.....4.650	AO.....	.....982	.....4,650	07/29/2016.	10/15/2025.
72650R	BL	5	PLAINS ALL AMERN PIPELINE L P.....	.....	..	.....	...2FE	.....106,439	...101.370	.....106,439	.....105,000	.....106,439	.....	.....(155)	.....1,218	.....	.....4.500	.....4.360	JD.....	.....210	.....5,027	05/10/2017.	12/15/2026.
69349L	AK	4	PNC BK N A PITTSBURGH PA.....	.....	..	.....	...1FE	.....230,079	...100.663	.....251,658	.....250,000	.....237,978	.....	.....2,094	.....	.....	.....2.950	.....4.045	JJ.....	.....3,073	.....7,375	01/23/2013.	01/30/2023.
69353R	EP	9	PNC BK N A PITTSBURGH PA.....	.....	..	.....	...1FE	.....247,762	...99.901	.....249,754	.....250,000	.....248,745	.....	.....498	.....	.....	.....2.300	.....2.531	JD.....	.....479	.....5,750	05/27/2015.	06/01/2020.
693476	BL	6	PNC FUNDING CORP.....	.....	..	.....	...1FE	.....197,660	...105.077	.....210,154	.....200,000	.....199,262	.....	.....261	.....	.....	.....4.375	.....4.578	FA.....	.....3,403	.....8,750	08/04/2010.	08/11/2020.
737679	DG	2	POTOMAC ELEC PWR CO.....	.....	..	.....	...1FE	.....49,934	...104.663	.....52,332	.....50,000	.....49,956	.....	.....6	.....	.....	.....3.600	.....3.649	MS.....	.....530	.....1,800	03/11/2014.	03/15/2024.
69352P	AD	5	PPL CAP FDG INC.....	.....	..	.....	...2FE	.....49,834	...105.793	.....52,897	.....50,000	.....49,917	.....	.....17	.....	.....	.....4.200	.....4.286	JD.....	.....93	.....2,100	06/11/2012.	06/15/2022.
69352P	AE	3	PPL CAP FDG INC.....	.....	..	.....	...2FE	.....14,166	...102.815	.....15,422	.....15,000	.....14,502	.....	.....89	.....	.....	.....3.500	.....4.301	JD.....	.....44	.....525	10/10/2012.	12/01/2022.
69352P	AK	9	PPL CAP FDG INC.....	.....	..	.....	...2FE	.....49,836	...104.619	.....52,309	.....50,000	.....49,891	.....	.....15	.....	.....	.....3.950	.....4.030	MS.....	.....582	.....1,975	03/05/2014.	03/15/2024.
74005P	AY	0	PRAXAIR INC.....	.....	..	.....	...1FE	.....260,197	...105.062	.....262,654	.....250,000	.....254,845	.....	.....(1,407)	.....	.....	.....4.050	.....3.436	MS.....	.....2,981	.....10,125	06/05/2012.	03/15/2021.
740189	AL	9	PRECISION CASTPARTS CORP.....	.....	..	.....	...1FE	.....99,429	...100.348	.....100,348	.....100,000	.....99,678	.....	.....126	.....	.....	.....2.250	.....2.400	JD.....	.....100	.....2,250	06/01/2015.	06/15/2020.
742718	EB	1	PROCTER & GAMBLE CO.....	.....	..	.....	...1FE	.....192,309	...102.999	.....205,997	.....200,000	.....195,191	.....	.....759	.....	.....	.....3.100	.....3.608	FA.....	.....2,342	.....6,200	08/08/2013.	08/15/2023.
742718	FA	2	PROCTER AND GAMBLE CO.....	.....	..	.....	...1FE	.....94,488	...99.461	.....94,488	.....95,000	.....94,488	.....	.....9	.....376	.....	.....1.900	.....2.110	AO.....	.....331	.....	10/23/2017.	10/23/2020.
742718	FB	0	PROCTER AND GAMBLE CO.....	.....	..	.....	...1FE	.....34,545	...100.975	.....35,341	.....35,000	.....34,546	.....	.....2	.....	.....	.....3.500	.....3.603	AO.....	.....225	.....	10/23/2017.	10/25/2047.
743315	AJ	2	PROGRESSIVE CORP OHIO.....	.....	..	.....	...1FE	.....125,238	...127.476	.....127,476	.....100,000	.....122,221	.....	.....(1,539)	.....	.....	.....6.625	.....4.165	MS.....	.....2,208	.....6,625	02/11/2014.	03/01/2029.
743315	AN	3	PROGRESSIVE CORP OHIO.....	.....	..	.....	...1FE	.....34,962	...104.155	.....36,454	.....35,000	.....34,985	.....	.....4	.....	.....	.....3.750	.....3.798	FA.....	.....467	.....1,313	08/17/2011.	08/23/2021.
743674	AY	9	PROTECTIVE LIFE CORP.....	.....	..	.....	...2FE	.....76,376	...150.342	.....90,205	.....60,000	.....75,209	.....	.....(320)	.....	.....	.....8.450	.....6.395	AO.....	.....1,070	.....5,070	08/13/2013.	10/15/2039.
744320	AN	2	PRUDENTIAL FINL INC.....	.....	..	.....	...2FE	.....24,138	...106.500	.....26,625	.....25,000	.....24,165	.....	.....14	.....	.....	.....5.200	.....5.515	MS.....	.....383	.....1,300	01/15/2015.	03/15/2044.
74432Q	AQ	8	PRUDENTIAL FINL INC MTNS BOOK.....	.....	..	.....	...1FE	.....226,234	...125.905	.....251,810	.....200,000	.....224,684	.....	.....(793)	.....	.....	.....5.700	.....4.764	JD.....	.....538	.....11,400	12/23/2014.	12/14/2036.
74432Q	BM	6	PRUDENTIAL FINL INC MTNS BOOK.....	.....	..	.....	...1FE	.....24,848	...107.081	.....26,770	.....25,000	.....24,954	.....	.....17	.....	.....	.....5.375	.....5.529	JD.....	.....37	.....1,344	06/16/2010.	06/21/2020.
74432Q	BP	9	PRUDENTIAL FINL INC MTNS BOOK.....	.....	..	.....	...1FE	.....37,985	...105.675	.....36,986	.....35,000	.....36,524	.....	.....(501)	.....	.....	.....4.500	.....2.931	MN.....	.....201	.....1,575	10/14/2014.	11/15/2020.
74432Q	BW	4	PRUDENTIAL FINL INC MTNS BOOK.....1FE15,025	...100.16815,02515,00015,025(41)12.3002.038	FA.....130345	02/25/2014.	08/15/2018.

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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	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
74432Q	BZ	7	PRUDENTIAL FINL INC MTNS BOOK.....	.....	..	.....	..	.....	1FE	24,877	103.868	25,967	25,000	24,917	.....	11	.....	.....	3.500	3.591	MN.....	112	875	05/12/2014.	05/15/2024.
69362B	AJ	1	PSEG PWR LLC.....	.....	..	.....	..	.....	2FE	91,559	131.847	98,885	75,000	90,814	.....	(745)	.....	.....	8.625	6.362	AO.....	1,366	6,469	02/02/2006.	04/15/2031.
69362B	BB	7	PSEG PWR LLC.....	.....	..	.....	..	.....	2FE	59,891	100.879	60,528	60,000	59,924	.....	21	.....	.....	3.000	3.062	JD.....	80	1,800	06/06/2016.	06/15/2021.
744533	BL	3	PUBLIC SERVICE CO OKLA.....	.....	..	.....	..	.....	2FE	84,359	105.527	89,698	85,000	84,772	.....	67	.....	.....	4.400	4.545	FA.....	1,558	3,740	01/13/2011.	02/01/2021.
74456Q	AS	5	PUBLIC SVC ELEC GAS CO MTN BE.....	.....	..	.....	..	2	1FE	24,980	101.145	25,286	25,000	25,000	.....	.....	.....	.....	5.300	5.370	MN.....	221	1,325	04/10/2008.	05/01/2018.
74456Q	BP	0	PUBLIC SVC ELEC GAS CO MTN BE.....	.....	..	.....	..	.....	1FE	54,163	98.478	54,163	55,000	54,163	.....	225	81	.....	1.900	2.410	MS.....	308	1,045	02/29/2016.	03/15/2021.
745332	CD	6	PUGET SOUND ENERGY INC.....	.....	..	.....	..	2	1FE	64,997	130.147	84,596	65,000	64,997	.....	0	.....	.....	5.638	5.718	AO.....	774	3,665	03/22/2011.	04/15/2041.
747525	AD	5	QUALCOMM INC.....	.....	..	.....	..	.....	1FE	198,458	99.229	198,458	200,000	198,458	.....	(81)	2,659	.....	2.250	2.602	MN.....	513	2,250	10/27/2017.	05/20/2020.
747525	AF	0	QUALCOMM INC.....	.....	..	.....	..	.....	1FE	45,102	100.227	45,102	45,000	45,102	.....	(83)	919	.....	3.450	3.444	MN.....	177	1,553	04/27/2017.	05/20/2025.
747525	AJ	2	QUALCOMM INC.....	.....	..	.....	..	.....	1FE	51,017	107.616	59,189	55,000	51,268	.....	129	.....	.....	4.650	5.319	MN.....	291	2,558	05/28/2015.	05/20/2035.
747525	AK	9	QUALCOMM INC.....	.....	..	.....	..	.....	1FE	102,177	107.555	102,177	95,000	102,177	.....	(100)	2,931	.....	4.800	4.373	MN.....	519	2,280	06/28/2017.	05/20/2045.
747525	AT	0	QUALCOMM INC.....	.....	..	.....	..	.....	1FE	39,027	97.566	39,027	40,000	39,027	.....	(24)	1,365	.....	2.900	3.354	MN.....	132	561	07/24/2017.	05/20/2024.
747525	AU	7	QUALCOMM INC.....	.....	..	.....	..	.....	1FE	53,701	97.639	53,701	55,000	53,701	.....	14	1,035	.....	3.250	3.579	MN.....	204	864	05/24/2017.	05/20/2027.
74834L	AU	4	QUEST DIAGNOSTICS INC.....	.....	..	.....	..	.....	2FE	49,967	100.547	50,273	50,000	49,991	.....	7	.....	.....	2.700	2.732	AO.....	338	1,350	03/12/2014.	04/01/2019.
74834L	AZ	3	QUEST DIAGNOSTICS INC.....	.....	..	.....	..	.....	2FE	49,317	100.331	50,166	50,000	49,379	.....	62	.....	.....	3.450	3.655	JD.....	144	1,725	05/23/2016.	06/01/2026.
747262	AU	7	QVC INC.....	.....	..	.....	..	.....	2FE	32,460	102.007	35,702	35,000	32,915	.....	234	.....	.....	4.450	5.546	FA.....	588	1,558	12/05/2014.	02/15/2025.
755111	BT	7	RAYTHEON CO.....	.....	..	.....	..	.....	1FE	310,975	102.298	306,893	300,000	306,538	.....	(2,244)	.....	.....	3.125	2.327	AO.....	1,979	9,375	04/30/2015.	10/15/2020.
756109	AP	9	REALTY INCOME CORP.....	.....	..	.....	..	.....	2FE	14,966	107.629	16,144	15,000	14,979	.....	3	.....	.....	4.650	4.733	FA.....	291	698	07/09/2013.	08/01/2023.
759351	AJ	8	REINSURANCE GROUP AMER INC.....	.....	..	.....	..	.....	2FE	49,724	106.930	53,465	50,000	49,890	.....	29	.....	.....	5.000	5.135	JD.....	208	2,500	05/24/2011.	06/01/2021.
759351	AL	3	REINSURANCE GROUP AMER INC.....	.....	..	.....	..	.....	2FE	49,812	107.270	53,635	50,000	49,882	.....	18	.....	.....	4.700	4.804	MS.....	692	2,350	09/19/2013.	09/15/2023.
760759	AH	3	REPUBLIC SVCS INC.....	.....	..	.....	..	.....	2FE	104,778	105.348	105,348	100,000	101,262	.....	(543)	.....	.....	5.000	4.431	MS.....	1,667	5,000	08/05/2010.	03/01/2020.
760759	AL	4	REPUBLIC SVCS INC.....	.....	..	.....	..	.....	2FE	64,980	100.691	65,449	65,000	64,999	.....	3	.....	.....	3.800	3.841	MN.....	316	2,470	05/02/2011.	05/15/2018.
760759	AQ	3	REPUBLIC SVCS INC.....	.....	..	.....	..	.....	2FE	28,881	100.550	30,165	30,000	29,093	.....	108	.....	.....	3.200	3.715	MS.....	283	960	03/04/2015.	03/15/2025.
760759	AS	9	REPUBLIC SVCS INC.....	.....	..	.....	..	.....	2FE	21,963	100.748	22,164	22,000	21,963	.....	0	.....	.....	3.375	3.424	MN.....	93	.....	11/13/2017.	11/15/2027.
760761	AB	2	REPUBLIC SVCS INC.....	.....	..	.....	..	.....	2FE	53,992	105.158	52,579	50,000	50,873	.....	(482)	.....	.....	5.500	4.475	MS.....	810	2,750	08/03/2010.	09/15/2019.
761713	AZ	9	REYNOLDS AMERICAN INC.....	.....	..	.....	..	.....	2FE	64,709	128.530	83,545	65,000	64,726	.....	4	.....	.....	6.150	6.279	MS.....	1,177	3,998	09/12/2013.	08/15/2043.
761713	BB	1	REYNOLDS AMERICAN INC.....	.....	..	.....	..	.....	2FE	122,551	124.877	124,877	100,000	122,477	.....	(74)	.....	.....	5.850	4.480	FA.....	2,210	.....	10/27/2017.	08/15/2045.
761713	BC	9	REYNOLDS AMERICAN INC.....	.....	..	.....	..	.....	2FE	503,141	100.117	500,587	500,000	500,586	.....	(1,290)	.....	.....	2.300	2.046	JD.....	607	11,500	06/30/2015.	06/12/2018.
761713	BG	0	REYNOLDS AMERICAN INC.....	.....	..	.....	..	.....	2FE	59,818	106.625	63,975	60,000	59,857	.....	16	.....	.....	4.450	4.538	JD.....	141	2,670	06/09/2015.	06/12/2025.
772739	AP	3	ROCK-TENN CO.....	.....	..	.....	..	.....	2FE	82,408	101.738	82,408	81,000	82,408	.....	(146)	549	.....	3.500	2.687	MS.....	945	.....	10/31/2017.	03/01/2020.
774341	AK	7	ROCKWELL COLLINS INC.....	.....	..	.....	..	.....	2FE	152,667	101.818	152,727	150,000	152,624	.....	(43)	.....	.....	3.500	3.305	MS.....	1,546	.....	10/27/2017.	03/15/2027.
776743	AC	0	ROPER TECHNOLOGIES INC.....	.....	..	.....	..	.....	2FE	19,969	100.176	20,035	20,000	19,975	.....	6	.....	.....	2.800	2.854	JD.....	25	554	12/08/2016.	12/15/2021.
78355H	JV	2	RYDER SYS MTN BE.....	.....	..	.....	..	.....	2FE	24,732	100.255	25,064	25,000	24,949	.....	57	.....	.....	2.450	2.704	MN.....	78	613	11/04/2013.	11/15/2018.
78409V	AD	6	S&P GLOBAL INC.....	.....	..	.....	..	.....	2FE	102,738	105.042	105,042	100,000	102,456	.....	(282)	.....	.....	4.000	3.654	JD.....	178	4,000	08/30/2016.	06/15/2025.
785592	AH	9	SABINE PASS LIQUEFACTION LLC.....	.....	..	.....	..	.....	2FE	111,250	111.263	111,263	100,000	109,431	.....	(1,819)	.....	.....	6.250	3.839	MS.....	1,840	6,250	02/09/2017.	03/15/2022.
785592	AM	8	SABINE PASS LIQUEFACTION LLC.....	.....	..	.....	..	.....	2FE	109,598	110.301	110,301	100,000	108,897	.....	(701)	.....	.....	5.625	4.220	MS.....	1,875	2,813	05/01/2017.	03/01/2025.
785592	AV	8	SABINE PASS LIQUEFACTION LLC.....	.....	..	.....	..	.....	2FE	208,848	112.347	207,842	185,000	207,483	.....	(1,365)	.....	.....	5.875	4.206	JD.....	5,434	5,434	05/16/2017.	06/30/2026.
797440	BN	3	SAN DIEGO GAS & ELEC CO.....	.....	..	.....	..	.....	1FE	49,275	102.205	51,102	50,000	49,634	.....	94	.....	.....	3.000	3.242	FA.....	567	1,500	08/15/2011.	08/15/2021.
797440	BR	4	SAN DIEGO GAS & ELEC CO.....	.....	..	.....	..	.....	1FE	99,950	103.806	103,806	100,000	99,969	.....	5	.....	.....	3.600	3.639	MS.....	1,200	3,600	09/04/2013.	09/01/2023.
808513	AJ	4	SCHWAB CHARLES CORP NEW.....	.....	..	.....	..	.....	1FE	34,990	100.129	35,045	35,000	34,999	.....	2	.....	.....	2.200	2.218	JJ.....	334	770	07/22/2013.	07/25/2018.
808513	AT	2	SCHWAB CHARLES CORP NEW.....	.....	..	.....	..	.....	1FE	69,888	99.939	69,957	70,000	69,890	.....	2	.....	.....	2.650	2.702	JJ.....	124	.....	12/04/2017.	01/25/2023.
811065	AB	7	SCRIPPS NETWORKS INTERACT INC.....	.....	..	.....	..	.....	2FE	98,362	100.084	100,084	100,000	99,183	.....	417	.....	.....	2.750	3.229	MN.....	351	2,750	07/08/2015.	11/15/2019.
81618T	AC	4	SELECT INCOME REIT.....	.....	..	.....	..	.....	2FE	50,394	100.855	50,427	50,000	50,366	.....	(28)	.....	.....	4.500	4.427	FA.....	938	1,125	05/09/2017.	02/01/2025.

SCHEDULE D - PART 1

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

E10.34

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	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value													Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
816851	AW	9	SEMPRA ENERGY.....			2FE	237,182	99.943	241,861	242,000	239,400			1,125			2.400	2.927	MS	1,710	5,808	12/09/2015.	03/15/2020.
816851	AX	7	SEMPRA ENERGY.....			.....	..	.....	2FE	49,947	100.893	50,446	50,000	49,969		10			2.850	2.894	MN	182	1,425	11/12/2015.	11/15/2020.
81721M	AK	5	SENIOR HSG PPTYs TR.....			.....	..	.....	2FE	38,951	104.340	41,736	40,000	39,164		109			4.750	5.207	MN	317	1,900	08/12/2015.	05/01/2024.
824348	AS	5	SHERWIN WILLIAMS CO.....			.....	..	.....	2FE	29,776	108.282	32,485	30,000	29,779		4			4.550	4.650	FA	569	1,365	07/28/2015.	08/01/2045.
824348	AV	8	SHERWIN WILLIAMS CO.....			.....	..	.....	2FE	24,962	100.551	25,138	25,000	24,965		3			3.125	3.174	JD	65	423	05/02/2017.	06/01/2024.
824348	AW	6	SHERWIN WILLIAMS CO.....			.....	..	.....	2FE	151,868	101.600	152,399	150,000	151,838		(30)			3.450	3.325	JD	431	2,803	10/27/2017.	06/01/2027.
828807	CL	9	SIMON PPTY GROUP LP.....			.....	..	.....	1FE	238,857	112.200	252,449	225,000	238,545		(311)			4.750	4.393	MS	3,147	10,688	02/27/2015.	03/15/2042.
828807	CN	5	SIMON PPTY GROUP LP.....			.....	..	.....	1FE	91,380	99.819	99,819	100,000	94,808		907			2.750	3.923	FA	1,146	2,750	08/07/2013.	02/01/2023.
828807	CU	9	SIMON PPTY GROUP LP.....			.....	..	.....	1FE	70,253	100.362	70,253	70,000	70,253		(121)	82		2.500	2.373	MS	583	1,750	10/06/2016.	09/01/2020.
835495	AJ	1	SONOCO PRODS CO.....			.....	..	2	2FE	96,404	120.170	120,170	100,000	100,000					5.750	5.833	MN	958	5,750	10/25/2010.	11/01/2040.
837004	CB	4	SOUTH CAROLINA ELEC & GAS CO.....			.....	..	.....	1FE	51,640	124.988	62,494	50,000	51,387		(36)			6.050	5.898	JJ	1,395	3,025	04/20/2009.	01/15/2038.
842400	FF	5	SOUTHERN CALIF EDISON CO.....			.....	..	.....	1FE	17,424	126.003	18,900	15,000	17,276		(75)			5.550	4.416	JJ	384	833	11/21/2014.	01/15/2037.
842400	FR	9	SOUTHERN CALIF EDISON CO.....			.....	..	.....	1FE	99,423	104.641	104,641	100,000	99,778		60			3.875	3.984	JD	323	3,875	05/12/2011.	06/01/2021.
842400	GG	2	SOUTHERN CALIF EDISON CO.....			.....	..	.....	1FE	49,965	107.407	53,703	50,000	49,965		0			4.000	4.044	AO	500	1,039	03/21/2017.	04/01/2047.
842434	CQ	3	SOUTHERN CALIF GAS CO.....			.....	..	.....	1FE	96,004	96.869	96,869	100,000	96,374		370			2.600	3.114	JD	116	2,600	05/31/2016.	06/15/2026.
842587	CJ	4	SOUTHERN CO.....			.....	..	.....	2FE	14,970	100.291	15,044	15,000	14,996		6			2.450	2.509	MS	123	368	08/21/2013.	09/01/2018.
842587	CX	3	SOUTHERN CO.....			.....	..	.....	2FE	494,558	106.497	532,487	500,000	494,649		92			4.400	4.517	JJ	11,000	24,261	06/08/2016.	07/01/2046.
84265V	AH	8	SOUTHERN COPPER CORP.....			.....	..	.....	2FE	22,419	103.703	25,926	25,000	22,872		233			3.875	5.364	AO	183	969	04/20/2015.	04/23/2025.
843646	AL	4	SOUTHERN PWR CO.....			.....	..	.....	2FE	14,581	99.780	14,967	15,000	14,764		93			2.375	3.078	JD	30	356	05/14/2015.	06/01/2020.
845437	BJ	0	SOUTHWESTERN ELEC PWR CO.....			.....	..	.....	2FE	49,818	100.654	50,327	50,000	49,996		23			5.875	6.011	MS	979	2,938	11/29/2007.	03/01/2018.
84756N	AC	3	SPECTRA ENERGY PARTNERS LP.....			.....	..	.....	2FE	54,041	100.601	55,331	55,000	54,733		352			2.950	3.659	MS	433	1,623	09/16/2013.	09/25/2018.
84756N	AE	9	SPECTRA ENERGY PARTNERS LP.....			.....	..	.....	2FE	16,637	121.610	18,241	15,000	16,604		(29)			5.950	5.259	MS	238	893	11/18/2016.	09/25/2043.
84756N	AF	6	SPECTRA ENERGY PARTNERS LP.....			.....	..	.....	2FE	43,735	100.421	50,211	50,000	44,854		574			3.500	5.301	MS	515	1,750	10/01/2015.	03/15/2025.
84756N	AH	2	SPECTRA ENERGY PARTNERS LP.....			.....	..	.....	2FE	19,129	98.825	19,765	20,000	19,204		75			3.375	3.953	AO	143	671	10/05/2016.	10/15/2026.
792860	AK	4	ST PAUL TRAVELERS INC.....			.....	..	.....	1FE	49,279	141.650	70,825	50,000	49,408		16			6.750	6.982	JD	103	3,375	06/15/2006.	06/20/2036.
854502	AC	5	STANLEY BLACK & DECKER INC.....			.....	..	.....	1FE	34,389	102.509	35,878	35,000	34,676		76			3.400	3.689	JD	99	1,190	11/17/2011.	12/01/2021.
855244	AD	1	STARBUCKS CORP.....			.....	..	.....	1FE	99,964	106.275	106,275	100,000	99,978		3			3.850	3.891	AO	963	3,850	09/03/2013.	10/01/2023.
857477	AL	7	STATE STR CORP.....			.....	..	.....	1FE	41,841	100.868	45,391	45,000	43,047		320			3.100	4.046	MN	178	1,395	05/08/2013.	05/15/2023.
857477	AM	5	STATE STR CORP.....			.....	..	.....	1FE	99,214	105.299	105,299	100,000	99,497		75			3.700	3.832	MN	421	3,700	11/14/2013.	11/20/2023.
863667	AN	1	STRYKER CORP.....			.....	..	.....	1FE	252,360	103.185	257,963	250,000	252,137		(223)			3.500	3.408	MS	2,576	8,750	04/28/2016.	03/15/2026.
86765B	AN	9	SUNOCO LOGISTICS PARTNERS.....			.....	..	.....	2FE	30,271	101.948	35,682	35,000	31,203		481			4.250	6.483	AO	372	1,488	11/12/2014.	04/01/2024.
86765B	AS	8	SUNOCO LOGISTICS PARTNERS.....			.....	..	.....	2FE	38,993	111.664	39,082	35,000	38,619		(375)			5.950	4.438	JD	174	2,083	08/02/2016.	12/01/2025.
86787E	AR	8	SUNTRUST BK ATL SR MD TM BK NT.....			.....	..	.....	1FE	39,938	99.846	39,938	40,000	39,938		3	49		2.250	2.340	JJ	375	450	01/25/2017.	01/31/2020.
867914	BF	9	SUNTRUST BKS INC.....			.....	..	.....	2FE	19,894	100.270	20,054	20,000	19,981		23			2.350	2.482	MN	78	470	10/22/2013.	11/01/2018.
867914	BG	7	SUNTRUST BKS INC.....			.....	..	.....	2FE	99,911	100.375	100,375	100,000	99,975		18			2.500	2.535	MN	417	2,500	04/24/2014.	05/01/2019.
87165B	AG	8	SYNCHRONY FINL.....			.....	..	.....	2FE	199,526	104.500	209,001	200,000	199,609		42			4.500	4.582	JJ	3,950	9,000	12/09/2015.	07/23/2025.
871829	AQ	0	SYSCO CORP.....			.....	..	.....	1FE	27,348	99.305	29,791	30,000	28,498		304			2.600	3.872	JD	41	780	06/06/2012.	06/12/2022.
871829	BC	0	SYSCO CORP.....			.....	..	.....	2FE	29,440	100.627	30,188	30,000	29,490		50			3.300	3.563	JJ	457	990	03/22/2016.	07/15/2026.
875127	BA	9	TAMPA ELEC CO.....			.....	..	.....	2FE	13,498	103.745	15,562	15,000	13,609		30			4.100	4.801	JD	27	615	05/31/2012.	06/15/2042.
87612E	AZ	9	TARGET CORP.....			.....	..	.....	1FE	100,722	101.918	107,014	105,000	102,702		521			2.900	3.516	JJ	1,404	3,045	01/09/2012.	01/15/2022.
87612E	BA	3	TARGET CORP.....			.....	..	.....	1FE	43,370	103.461	51,730	50,000	43,849		128			4.000	4.924	JJ	1,000	2,000	06/21/2012.	07/01/2042.
87612E	BE	5	TARGET CORP.....			.....	..	.....	1FE	95,404	96.146	96,146	100,000	95,839		435			2.500	3.096	AO	528	2,500	10/06/2016.	04/15/2026.
87612E	BG	0	TARGET CORP.....			.....	..	.....	1FE	49,797	101.788	50,894	50,000	49,797		1			3.900	3.962	MN	385		10/16/2017.	11/15/2047.

SCHEDULE D - PART 1

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

E10.35

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	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87236Y	AE	8	TD AMERITRADE HLDG CORP.....						1FE	34,669	101.198	35,419	35,000	34,768		50			2.950	3.142	AO	258	1,033	03/04/2015.	04/01/2022.
880451	AS	8	TENNESSEE GAS PIPELINE CO.....						2FE	17,458	118.993	17,849	15,000	17,268		(190)			7.000	4.998	MS	309	1,050	10/14/2016.	03/15/2027.
880451	AV	1	TENNESSEE GAS PIPELINE CO.....						2FE	42,044	121.170	42,410	35,000	41,622		(422)			7.000	4.796	AO	517	2,450	02/02/2017.	10/15/2028.
88163V	AD	1	TEVA PHARMACEUTICAL FIN LLC.....						3FE	14,998	100.178	15,027	15,000	14,996		0			6.150	6.247	FA	384	923	01/27/2006.	02/01/2036.
882508	AZ	7	TEXAS INSTRS INC.....						1FE	243,525	99.127	247,818	250,000	246,431		1,470			1.750	2.397	MN	729	4,375	04/30/2015.	05/01/2020.
883556	BE	1	THERMO FISHER SCIENTIFIC INC.....						2FE	178,324	100.244	180,439	180,000	179,624		338			2.400	2.614	FA	1,800	4,320	12/04/2013.	02/01/2019.
883556	BG	6	THERMO FISHER SCIENTIFIC INC.....						2FE	235,270	119.465	238,930	200,000	234,963		(307)			5.300	4.236	FA	4,417		07/31/2017.	02/01/2044.
883556	BR	2	THERMO FISHER SCIENTIFIC INC.....						2FE	28,328	97.171	29,151	30,000	28,474		146			2.950	3.669	MS	251	885	09/14/2016.	09/19/2026.
88732J	AN	8	TIME WARNER CABLE INC.....						2FE	24,929	125.346	31,337	25,000	24,934		1			7.300	7.459	JJ	913	1,825	06/16/2008.	07/01/2038.
88732J	AU	2	TIME WARNER CABLE INC.....						2FE	23,543	119.988	29,997	25,000	23,636		26			6.750	7.387	JD	75	1,688	06/24/2009.	06/15/2039.
88732J	BA	5	TIME WARNER CABLE INC.....						2FE	403,892	102.994	411,976	400,000	402,613		(652)			4.000	3.844	MS	5,333	16,000	12/09/2015.	09/01/2021.
88731E	AJ	9	TIME WARNER ENTMT CO LP.....						2FE	65,369	137.590	82,554	60,000	64,797		(159)			8.375	7.636	JJ	2,317	5,025	08/14/2013.	07/15/2033.
887317	AF	2	TIME WARNER INC.....						2FE	39,868	105.225	42,090	40,000	39,965		15			4.875	4.978	MS	574	1,950	03/03/2010.	03/15/2020.
887317	AW	5	TIME WARNER INC.....						2FE	253,572	100.224	255,570	255,000	253,717		145			3.600	3.711	JJ	4,233	9,180	09/01/2016.	07/15/2025.
887317	AZ	8	TIME WARNER INC.....						2FE	64,441	100.954	65,620	65,000	64,535		48			3.875	4.019	JJ	1,161	2,519	11/17/2015.	01/15/2026.
872540	AQ	2	TJX COS INC NEW.....						1FE	46,049	93.844	46,922	50,000	46,402		353			2.250	3.229	MS	331	1,134	09/07/2016.	09/15/2026.
891027	AQ	7	TORCHMARK CORP.....						2FE	48,532	103.362	51,681	50,000	49,141		162			3.800	4.250	MS	559	1,900	08/15/2013.	09/15/2022.
891490	AT	1	TOSCO CORP.....						2FE	62,511	142.146	71,073	50,000	61,270		(638)			8.125	5.623	FA	1,535	4,063	07/11/2014.	02/15/2030.
891906	AA	7	TOTAL SYS SVCS INC.....						2FE	98,961	100.030	100,030	100,000	99,816		433			2.375	2.842	JD	198	2,375	04/04/2014.	06/01/2018.
89236T	BB	0	TOYOTA MOTOR CRED.....						1FE	99,915	100.229	100,229	100,000	99,982		17			2.100	2.129	JJ	957	2,100	01/14/2014.	01/17/2019.
89236T	CP	8	TOYOTA MOTOR CRED.....						1FE	19,966	99.832	19,966	20,000	19,966		19	24		1.550	1.877	JJ	145	310	07/08/2015.	07/13/2018.
89236T	CU	7	TOYOTA MOTOR CRED.....						1FE	164,265	99.555	164,265	165,000	164,265		242	455		1.700	2.110	FA	1,029	2,805	05/13/2016.	02/19/2019.
89236T	CZ	6	TOYOTA MOTOR CRED.....						1FE	29,394	98.560	29,568	30,000	29,531		136			1.900	2.415	AO	131	570	04/05/2016.	04/08/2021.
89236T	DK	8	TOYOTA MOTOR CRED.....						1FE	53,021	97.754	53,764	55,000	53,289		268			2.250	2.856	AO	251	1,238	10/13/2016.	10/18/2023.
89236T	DP	7	TOYOTA MOTOR CRED.....						1FE	39,946	100.537	40,215	40,000	39,956		10			2.600	2.646	JJ	491	526	01/04/2017.	01/11/2022.
89233P	4C	7	TOYOTA MTR CRD CORP MTN BE.....						1FE	149,415	105.250	157,875	150,000	149,831		64			4.500	4.601	JD	263	6,750	06/14/2010.	06/17/2020.
89417E	AD	1	TRAVELERS COMPANIES INC.....						1FE	24,662	136.258	34,065	25,000	24,719		7			6.250	6.452	JD	69	1,563	05/23/2007.	06/15/2037.
89417E	AE	9	TRAVELERS COMPANIES INC.....						1FE	24,977	101.408	25,352	25,000	24,999		3			5.800	5.897	MN	185	1,450	05/08/2008.	05/15/2018.
89417E	AH	2	TRAVELERS COMPANIES INC.....					2	1FE	49,263	126.510	63,255	50,000	50,000					5.350	5.422	MN	446	2,675	10/27/2010.	11/01/2040.
902494	AT	0	TYSON FOODS INC.....						2FE	29,837	106.811	32,043	30,000	29,919		16			4.500	4.620	JD	60	1,350	06/06/2012.	06/15/2022.
91159H	HA	1	U S BANCORP MTNS BK ENT.....						1FE	14,943	105.417	15,813	15,000	14,978		6			4.125	4.216	MN	64	619	05/19/2011.	05/24/2021.
91159H	HC	7	U S BANCORP MTNS BK ENT.....						1FE	241,743	101.994	254,984	250,000	245,477		982			3.000	3.496	MS	2,208	7,500	06/05/2012.	03/15/2022.
91159H	HR	4	U S BANCORP MTNS BK ENT.....						1FE	500,916	100.183	500,916	500,000	500,916		(201)	2,838		3.150	3.152	AO	2,800	7,875	05/31/2017.	04/27/2027.
90265E	AG	5	UDR INC MEDIUM TERM NTS BK ENT.....						2FE	34,685	106.061	37,121	35,000	34,855		32			4.625	4.795	JJ	769	1,619	01/05/2012.	01/10/2022.
904764	AM	9	UNILEVER CAP CORP.....						1FE	99,661	105.458	105,458	100,000	99,879		36			4.250	4.338	FA	1,665	4,250	02/07/2011.	02/10/2021.
904764	AQ	0	UNILEVER CAP CORP.....						1FE	98,853	100.165	100,165	100,000	99,741		214			2.200	2.438	MS	703	2,200	09/03/2013.	03/06/2019.
907818	DM	7	UNION PAC CORP.....						1FE	23,105	101.692	25,423	25,000	23,862		200			2.950	3.994	JJ	340	738	06/06/2012.	01/15/2023.
907818	DT	2	UNION PAC CORP.....						1FE	50,000	118.216	59,108	50,000	50,000					4.821	4.879	FA	1,004	2,411	01/21/2014.	02/01/2044.
907818	DW	5	UNION PAC CORP.....						1FE	49,935	100.127	50,063	50,000	49,985		13			2.250	2.290	FA	425	1,125	01/07/2014.	02/15/2019.
907818	EP	9	UNION PAC CORP.....						1FE	149,790	100.497	150,746	150,000	149,793		3			3.000	3.040	AO	950		10/27/2017.	04/15/2027.
908906	AC	4	UNIONBANCAL CORP.....						1FE	24,522	102.507	25,627	25,000	24,729		55			3.500	3.801	JD	32	875	06/11/2012.	06/18/2022.
911312	AZ	9	UNITED PARCEL SERVICE INC.....						1FE	13,827	96.720	14,508	15,000	13,849		22			3.400	3.879	MN	65	540	10/19/2016.	11/15/2046.

SCHEDULE D - PART 1

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

E10.36

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	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
911312	BC	9	UNITED PARCEL SERVICE INC.....			.....	.....	.....	1FE	134,393	99.551	134,393	135,000	134,393		(40)	996		2.350	2.474	MN	397	1,586	07/10/2017.	05/16/2022.
913017	BA	6	UNITED TECHNOLOGIES CORP.....			.....	.....	.....	1FE	42,672	137.914	48,270	35,000	40,515		(325)			7.500	5.722	MS	773	2,625	08/04/2005.	09/15/2029.
913017	BT	5	UNITED TECHNOLOGIES CORP.....			.....	.....	.....	1FE	48,554	110.837	55,418	50,000	48,662		29			4.500	4.740	JD	188	2,250	09/26/2012.	06/01/2042.
913017	BV	0	UNITED TECHNOLOGIES CORP.....			.....	.....	.....	1FE	24,445	101.857	25,464	25,000	24,689		64			3.100	3.435	JD	65	775	05/24/2012.	06/01/2022.
913017	CJ	6	UNITED TECHNOLOGIES CORP.....			.....	.....	.....	1FE	95,169	100.159	100,159	100,000	95,255		86			3.750	4.070	MN	625	3,750	10/27/2016.	11/01/2046.
913017	BP	3	UNITED TECHNOLOGIES CORP.....			.....	.....	.....	1FE	49,854	132.571	66,286	50,000	49,876		3			6.125	6.241	JJ	1,412	3,063	05/13/2008.	07/15/2038.
91324P	AR	3	UNITEDHEALTH GROUP INC.....			.....	.....	.....	1FE	105,096	130.033	130,033	100,000	105,183		(220)			5.800	5.535	MS	1,708	5,800	12/01/2015.	03/15/2036.
91324P	BE	1	UNITEDHEALTH GROUP INC.....			.....	.....	.....	1FE	12,748	142.051	14,205	10,000	12,594		(78)			6.625	4.670	MN	85	663	10/29/2015.	11/15/2037.
91324P	BP	6	UNITEDHEALTH GROUP INC.....			.....	.....	2	1FE	59,891	106.335	63,801	60,000	59,961		11			4.700	4.779	FA	1,065	2,820	02/14/2011.	02/15/2021.
91324P	CL	4	UNITEDHEALTH GROUP INC.....			.....	.....	.....	1FE	49,937	100.040	50,020	50,000	49,988		21			1.900	1.953	JJ	435	950	07/20/2015.	07/16/2018.
91324P	CM	2	UNITEDHEALTH GROUP INC.....			.....	.....	.....	1FE	70,612	101.156	70,809	70,000	70,323		(122)			2.700	2.527	JJ	872	1,890	07/30/2015.	07/15/2020.
91324P	CN	0	UNITEDHEALTH GROUP INC.....			.....	.....	.....	1FE	132,969	103.263	134,242	130,000	132,121		(430)			3.350	2.985	JJ	2,008	4,355	10/22/2015.	07/15/2022.
91324P	CP	5	UNITEDHEALTH GROUP INC.....			.....	.....	.....	1FE	44,878	105.403	47,431	45,000	44,904		11			3.750	3.819	JJ	778	1,688	07/20/2015.	07/15/2025.
91324P	DD	1	UNITEDHEALTH GROUP INC.....			.....	.....	.....	1FE	108,936	99.033	108,936	110,000	108,936		14	720		2.375	2.608	AO	479		10/18/2017.	10/15/2022.
000000	00	0	US Bank 0492265678/9.....			SD..	.....	.....	1FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000					1.320	1.324	MAT	7,883		05/26/2017.	11/26/2018.
918204	AV	0	V F CORP.....			.....	.....	.....	1FE	49,845	103.218	51,609	50,000	49,937		16			3.500	3.568	MS	583	1,750	08/17/2011.	09/01/2021.
91913Y	AE	0	VALERO ENERGY CORP NEW.....			.....	.....	.....	2FE	55,088	134.763	67,381	50,000	54,709		(196)			7.500	6.585	AO	792	3,750	06/28/2013.	04/15/2032.
91913Y	AN	0	VALERO ENERGY CORP NEW.....			.....	.....	.....	2FE	118,143	108.304	108,304	100,000	107,055		(5,636)			9.375	3.388	MS	2,760	9,375	12/07/2012.	03/15/2019.
92276M	AX	3	VENTAS RLTY LTD PARTNERSHIP.....			.....	.....	.....	2FE	10,310	104.823	10,482	10,000	10,217		(47)			4.250	3.718	MS	142	425	11/20/2014.	03/01/2022.
92276M	BA	2	VENTAS RLTY LTD PARTNERSHIP.....			.....	.....	.....	2FE	248,779	99.994	249,986	250,000	249,928		581			2.000	2.249	FA	1,889	5,000	04/30/2015.	02/15/2018.
92277G	AD	9	VENTAS RLTY LTD PARTNERSHIP.....			.....	.....	.....	2FE	20,535	102.674	20,535	20,000	20,535		(27)	106		3.750	3.306	MN	125	375	09/13/2017.	05/01/2024.
92343V	BY	9	VERIZON COMMUNICATIONS INC.....			.....	.....	.....	2FE	387,908	105.179	399,681	380,000	387,110		(797)			4.150	3.845	MS	4,643	7,885	03/14/2017.	03/15/2024.
92343V	CM	4	VERIZON COMMUNICATIONS INC.....			.....	.....	.....	2FE	46,426	102.399	51,199	50,000	46,483		29			5.012	5.540	FA	905	2,506	04/08/2016.	08/21/2054.
92343V	CQ	5	VERIZON COMMUNICATIONS INC.....			.....	.....	.....	2FE	4,623	101.904	5,095	5,000	4,647		13			4.400	5.091	MN	37	220	02/16/2016.	11/01/2034.
92343V	CZ	5	VERIZON COMMUNICATIONS INC.....			.....	.....	.....	2FE	4,217	96.544	4,827	5,000	4,228		6			4.672	5.754	MS	69	234	02/17/2016.	03/15/2055.
92343V	DD	3	VERIZON COMMUNICATIONS INC.....			.....	.....	.....	2FE	436,403	94.189	452,107	480,000	439,953		3,550			2.625	3.803	FA	4,760	8,210	02/10/2017.	08/15/2026.
92343V	DQ	4	VERIZON COMMUNICATIONS INC.....			.....	.....	.....	2FE	98,255	100.609	98,597	98,000	98,231		(24)			2.946	2.907	MS	850	1,780	07/11/2017.	03/15/2022.
92343V	DR	2	VERIZON COMMUNICATIONS INC.....			.....	.....	.....	2FE	61,726	104.621	61,726	59,000	61,726		(179)	9,163		4.812	4.522	MS	836	1,751	07/11/2017.	03/15/2039.
92343V	DS	0	VERIZON COMMUNICATIONS INC.....			.....	.....	.....	2FE	307,997	104.879	342,953	327,000	308,107		109			5.012	5.469	AO	3,460	11,472	07/11/2017.	04/15/2049.
92343V	EB	6	VERIZON COMMUNICATIONS INC.....			.....	.....	.....	2FE	578,176	100.378	578,176	576,000	578,176		(259)	3,392		3.376	3.344	FA	15,412		08/16/2017.	02/15/2025.
925524	AX	8	VIACOM INC.....			.....	.....	.....	2FE	49,530	113.466	56,733	50,000	49,553		12			6.875	7.083	AO	573	3,438	04/05/2006.	04/30/2036.
92553P	AX	0	VIACOM INC NEW.....			.....	.....	.....	2FE	61,845	99.772	65,850	66,000	62,708		442			3.875	4.866	AO	639	2,732	11/24/2015.	04/01/2024.
927804	FG	4	VIRGINIA ELEC & PWR CO.....			.....	.....	.....	2FE	24,999	172.292	43,073	25,000	24,999					8.875	9.072	MN	284	2,219	11/03/2008.	11/15/2038.
927804	FK	5	VIRGINIA ELEC & PWR CO.....			.....	.....	.....	2FE	33,815	101.232	35,431	35,000	34,364		144			2.950	3.465	JJ	476	1,033	01/09/2012.	01/15/2022.
927804	FY	5	VIRGINIA ELEC & PWR CO.....			.....	.....	.....	1FE	49,778	103.523	51,761	50,000	49,779		1			3.800	3.862	MS	570		09/11/2017.	09/15/2047.
92826C	AC	6	VISA INC.....			.....	.....	.....	1FE	502,802	101.465	507,326	500,000	502,362		(440)			2.800	2.716	JD	661	14,000	04/28/2016.	12/14/2022.
92826C	AJ	1	VISA INC.....			.....	.....	.....	1FE	24,896	102.598	25,650	25,000	24,896		1			3.650	3.707	MS	279		09/06/2017.	09/15/2047.
929043	AG	2	VORNADO RLTY L P.....			.....	.....	.....	2FE	64,705	107.272	69,727	65,000	64,864		30			5.000	5.122	JJ	1,499	3,250	11/30/2011.	01/15/2022.
92976W	BH	8	WACHOVIA CORP GLOBAL MTN.....			.....	.....	.....	1FE	54,765	100.310	55,171	55,000	54,997		31			5.750	5.894	FA	1,318	3,163	01/28/2008.	02/01/2018.
929903	AM	4	WACHOVIA CORP NEW.....			.....	.....	.....	1FE	84,997	119.677	119,677	100,000	87,691		359			5.500	6.814	FA	2,292	5,500	02/13/2008.	08/01/2035.
931142	CB	7	WAL MART STORES INC.....			.....	.....	.....	1FE	374,067	127.161	381,483	300,000	373,527		(540)			5.250	3.423	MS	5,250		10/27/2017.	09/01/2035.
931142	DD	2	WAL MART STORES INC.....			.....	.....	.....	1FE	198,698	106.241	212,481	200,000	199,509		136			4.250	4.378	AO	1,794	8,500	04/11/2011.	04/15/2021.
931142	DG	5	WAL MART STORES INC.....			.....	.....	.....	1FE	50,229	109.969	54,984	50,000	50,224		(5)			4.000	4.011	AO	444	2,000	08/24/2016.	04/11/2043.

SCHEDULE D - PART 1

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

E10.37

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	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
931142	DP	5	WAL MART STORES INC.....	.....	.....	.....	..	.....	1FE	.....51,035	...103.893	.....51,946	.....50,000	.....50,717	.....	.....(102)	.....	.....	.....3.300	.....3.072	AO.....	.....316	.....1,650	10/07/2014.	04/22/2024.
931142	DU	4	WAL-MART STORES INC.....	.....	.....	.....	..	.....	1FE	.....99,649	.....99.649	.....99,649	.....100,000	.....99,649	.....	.....0	.....344	.....	.....2.350	.....2.440	JD.....	.....463	.....	10/11/2017.	12/15/2022.
931422	AE	9	WALGREEN CO.....	.....	.....	.....	..	.....	2FE	.....11,937	...103.028	.....12,363	.....12,000	.....11,992	.....	.....7	.....	.....	.....5.250	.....5.389	JJ.....	.....291	.....630	01/08/2009.	01/15/2019.
931427	AA	6	WALGREENS BOOTS ALLIANCE INC.....	.....	.....	.....	..	.....	2FE	.....19,962	...100.607	.....20,121	.....20,000	.....19,981	.....	.....10	.....	.....	.....2.700	.....2.770	MN.....	.....65	.....540	11/06/2014.	11/18/2019.
931427	AB	4	WALGREENS BOOTS ALLIANCE INC.....	.....	.....	.....	..	.....	2FE	.....22,830	...104.417	.....26,104	.....25,000	.....22,973	.....	.....73	.....	.....	.....4.500	.....5.297	MN.....	.....134	.....1,125	11/06/2014.	11/18/2034.
931427	AQ	1	WALGREENS BOOTS ALLIANCE INC.....	.....	.....	.....	..	.....	2FE	.....319,020	...98.886	.....321,378	.....325,000	.....319,562	.....	.....542	.....	.....	.....3.450	.....3.717	JD.....	.....934	.....11,213	08/31/2016.	06/01/2026.
939653	AL	5	WASHINGTON REAL ESTATE INVT TR.....	.....	.....	.....	..	.....	2FE	.....5,403	...104.423	.....5,221	.....5,000	.....5,187	.....	.....(64)	.....	.....	.....4.950	.....3.544	AO.....	.....62	.....248	06/13/2014.	10/01/2020.
94106L	AY	5	WASTE MGMT INC DEL.....	.....	.....	.....	..	.....	2FE	.....9,264	...100.566	.....10,057	.....10,000	.....9,571	.....	.....81	.....	.....	.....2.900	.....3.944	MS.....	.....85	.....290	09/05/2012.	09/15/2022.
94106L	AZ	2	WASTE MGMT INC DEL.....	.....	.....	.....	..	.....	2FE	.....99,748	...103.538	.....103,538	.....100,000	.....99,830	.....	.....23	.....	.....	.....3.500	.....3.561	MN.....	.....447	.....3,500	05/05/2014.	05/15/2024.
94106L	BA	6	WASTE MGMT INC DEL.....	.....	.....	.....	..	.....	2FE	.....43,795	...100.781	.....45,351	.....45,000	.....44,026	.....	.....118	.....	.....	.....3.125	.....3.499	MS.....	.....469	.....1,406	02/18/2015.	03/01/2025.
94106L	BE	8	WASTE MGMT INC DEL.....	.....	.....	.....	..	.....	2FE	.....74,957	...99.943	.....74,957	.....75,000	.....74,957	.....	.....0	.....29	.....	.....3.150	.....3.182	MN.....	.....348	.....	10/30/2017.	11/15/2027.
94973V	AS	6	WELLPOINT INC.....	.....	.....	.....	..	.....	2FE	.....105,538	...104.772	.....104,772	.....100,000	.....104,063	.....	.....(1,475)	.....	.....	.....4.350	.....2.753	FA.....	.....1,643	.....4,350	04/12/2016.	08/15/2020.
94973V	BE	6	WELLPOINT INC.....	.....	.....	.....	..	.....	2FE	.....34,722	...100.218	.....35,076	.....35,000	.....34,965	.....	.....63	.....	.....	.....2.300	.....2.501	JJ.....	.....371	.....805	07/30/2013.	07/15/2018.
95000U	2A	0	WELLS FARGO & CO.....	.....	.....	.....	..	.....	1FE	.....60,734	...101.946	.....61,167	.....60,000	.....60,708	.....	.....(26)	.....	.....	.....3.584	.....3.478	MN.....	.....233	.....1,075	07/12/2017.	05/22/2028.
949746	JM	4	WELLS FARGO & CO NEW.....	.....	.....	.....	..	.....	1FE	.....45,528	...122.238	.....61,119	.....50,000	.....46,416	.....	.....117	.....	.....	.....5.375	.....6.145	FA.....	.....1,073	.....2,688	04/16/2008.	02/07/2035.
949746	RF	0	WELLS FARGO & CO NEW.....	.....	.....	.....	..	.....	1FE	.....113,304	...123.290	.....123,290	.....100,000	.....113,053	.....	.....(251)	.....	.....	.....5.606	.....4.785	JJ.....	.....2,585	.....5,606	10/06/2016.	01/15/2044.
949746	RW	3	WELLS FARGO & CO NEW.....	.....	.....	.....	..	.....	1FE	.....133,592	...98.110	.....137,354	.....140,000	.....134,184	.....	.....591	.....	.....	.....3.000	.....3.615	AO.....	.....805	.....4,200	04/15/2016.	04/22/2026.
949746	SA	0	WELLS FARGO & CO NEW.....	.....	.....	.....	..	.....	1FE	.....48,653	...98.326	.....49,163	.....50,000	.....48,933	.....	.....281	.....	.....	.....2.100	.....2.750	JJ.....	.....452	.....1,053	07/18/2016.	07/26/2021.
94974B	FJ	4	WELLS FARGO CO MTN BE.....	.....	.....	.....	..	.....	1FE	.....23,636	...101.905	.....25,476	.....25,000	.....24,172	.....	.....142	.....	.....	.....3.450	.....4.219	FA.....	.....331	.....863	02/06/2013.	02/13/2023.
94974B	FP	0	WELLS FARGO CO MTN BE.....	.....	.....	.....	..	.....	1FE	.....249,260	...119.079	.....297,698	.....250,000	.....249,307	.....	.....12	.....	.....	.....5.375	.....5.468	MN.....	.....2,202	.....13,438	10/21/2013.	11/02/2043.
94974B	FQ	8	WELLS FARGO CO MTN BE.....	.....	.....	.....	..	.....	1FE	.....54,828	...100.161	.....55,088	.....55,000	.....54,963	.....	.....35	.....	.....	.....2.150	.....2.228	JJ.....	.....545	.....1,183	10/21/2013.	01/15/2019.
94974B	GH	7	WELLS FARGO CO MTN BE.....	.....	.....	.....	..	.....	1FE	.....48,032	...99.165	.....49,582	.....50,000	.....48,245	.....	.....213	.....	.....	.....3.000	.....3.593	FA.....	.....550	.....1,500	02/11/2015.	02/19/2025.
94974B	GK	0	WELLS FARGO CO MTN BE.....	.....	.....	.....	..	.....	1FE	.....46,105	...103.723	.....51,861	.....50,000	.....46,243	.....	.....70	.....	.....	.....3.900	.....4.422	MN.....	.....325	.....1,950	04/23/2015.	05/01/2045.
94974B	GM	6	WELLS FARGO CO MTN BE.....	.....	.....	.....	..	.....	1FE	.....134,654	...100.616	.....135,831	.....135,000	.....134,801	.....	.....74	.....	.....	.....2.600	.....2.678	JJ.....	.....1,550	.....3,510	07/15/2015.	07/22/2020.
94974B	GR	5	WELLS FARGO CO MTN BE.....	.....	.....	.....	..	.....	1FE	.....99,508	...100.405	.....100,405	.....100,000	.....99,700	.....	.....97	.....	.....	.....2.550	.....2.675	JD.....	.....170	.....2,550	11/30/2015.	12/07/2020.
94974B	GT	1	WELLS FARGO CO MTN BE.....	.....	.....	.....	..	.....	1FE	.....47,853	...105.464	.....52,732	.....50,000	.....47,888	.....	.....35	.....	.....	.....4.400	.....4.724	JD.....	.....104	.....2,200	06/07/2016.	06/14/2046.
949746	RS	2	WELLS FARGO CO NEW.....	.....	.....	.....	..	.....	1FE	.....749,657	...99.954	.....749,657	.....750,000	.....749,657	.....	.....(142)	.....2,991	.....	.....2.500	.....2.531	MS.....	.....6,094	.....	10/27/2017.	03/04/2021.
95709T	AJ	9	WESTAR ENERGY INC.....	.....	.....	.....	..	.....	1FE	.....18,117	...108.084	.....21,617	.....20,000	.....18,250	.....	.....36	.....	.....	.....4.100	.....4.750	AO.....	.....205	.....820	03/21/2013.	04/01/2043.
95709T	AK	6	WESTAR ENERGY INC.....	.....	.....	.....	..	.....	1FE	.....49,204	...113.545	.....56,772	.....50,000	.....49,259	.....	.....15	.....	.....	.....4.625	.....4.781	MS.....	.....771	.....2,313	08/12/2013.	09/01/2043.
961548	AY	0	WESTVACO CORP.....	.....	.....	.....	..	.....	2FE	.....29,007	...140.619	.....35,155	.....25,000	.....28,415	.....	.....(162)	.....	.....	.....7.950	.....6.498	FA.....	.....751	.....1,988	09/06/2012.	02/15/2031.
962166	BW	3	WEYERHAEUSER CO.....	.....	.....	.....	..	.....	2FE	.....74,924	...107.386	.....80,540	.....75,000	.....74,952	.....	.....7	.....	.....	.....4.625	.....4.692	MS.....	.....1,021	.....3,469	09/12/2013.	09/15/2023.
963320	AQ	9	WHIRLPOOL CORP.....	.....	.....	.....	..	.....	2FE	.....39,755	...100.309	.....40,123	.....40,000	.....39,929	.....	.....60	.....	.....	.....2.400	.....2.572	MS.....	.....320	.....960	02/20/2014.	03/01/2019.
963320	AV	8	WHIRLPOOL CORP.....	.....	.....	.....	..	.....	2FE	.....14,626	...105.905	.....15,886	.....15,000	.....14,632	.....	.....6	.....	.....	.....4.500	.....4.711	JD.....	.....56	.....675	05/18/2016.	06/01/2046.
96332H	CE	7	WHIRLPOOL CORP SERA MTN BE.....	.....	.....	.....	..	.....	2FE	.....99,850	...107.244	.....107,244	.....100,000	.....99,925	.....	.....15	.....	.....	.....4.700	.....4.775	JD.....	.....392	.....4,700	05/29/2012.	06/01/2022.
96332H	CG	2	WHIRLPOOL CORP SERA MTN BE.....	.....	.....	.....	..	.....	2FE	.....14,462	...112.790	.....16,919	.....15,000	.....14,496	.....	.....9	.....	.....	.....5.150	.....5.468	MS.....	.....258	.....773	02/22/2013.	03/01/2043.
96950F	AK	0	WILLIAMS PARTNERS L P.....	.....	.....	.....	..	.....	2FE	.....69,905	...117.788	.....117,788	.....100,000	.....70,481	.....	.....300	.....	.....	.....5.800	.....8.871	MN.....	.....741	.....5,800	11/12/2013.	11/15/2043.
96950F	AL	8	WILLIAMS PARTNERS L P.....	.....	.....	.....	..	.....	2FE	.....528,788	...105.758	.....528,788	.....500,000	.....528,788	.....	.....(2,816)	.....4,616	.....	.....4.500	.....3.439	MN.....	.....2,875	.....11,250	06/13/2017.	11/15/2023.
96950F	AN	4	WILLIAMS PARTNERS L P.....	.....	.....	.....	..	.....	2FE	.....16,756	...112.237	.....28,059	.....25,000	.....16,914	.....	.....82	.....	.....	.....5.400	.....8.681	MS.....	.....439	.....1,350	02/27/2014.	03/04/2044.
976843	BJ	0	WISCONSIN PUB SVC CORP.....	1FE50,000	...119.37959,69050,00050,0004.7524.808	MN.....3962,376	11/14/2013.	11/01/2044.
983024	AN	0	WYETH.....	1FE23,699	...134.06433,51625,02												

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

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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	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value		Par Value	Book/Adjusted Carrying Value													Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
984121	CJ	0	XEROX CORP.....	.....	..	.....	2FE	27,869	97.560	29,268	30,000	28,304	222	.....	.....	.....	3.800	4.900	MN.....	146	1,140	07/07/2014.	05/15/2024.
98956P	AC	6	ZIMMER HLDGS INC.....	.....	..	.....	2FE	95,758	101.321	101,321	100,000	97,736	524	.....	.....	.....	3.375	4.046	MN.....	281	3,375	11/07/2011.	11/30/2021.
98956P	AF	9	ZIMMER HLDGS INC.....	.....	..	.....	2FE	92,529	99.934	94,937	95,000	92,788	259	.....	.....	.....	3.550	3.961	AO.....	843	3,373	03/10/2015.	04/01/2025.
98978V	AJ	2	ZOETIS INC.....	.....	..	.....	2FE	24,967	102.361	25,590	25,000	24,980	6	.....	.....	.....	3.450	3.509	MN.....	115	863	11/09/2015.	11/13/2020.
98978V	AL	7	ZOETIS INC.....	.....	..	.....	2FE	39,073	97.684	39,073	40,000	39,073	6	710	.....	.....	3.000	3.308	MS.....	363	.....	09/05/2017.	09/12/2027.
008916	AK	4	AGRIUM INC.....	.....	A	.....	2FE	45,824	101.129	50,565	50,000	47,541	457	.....	.....	.....	3.150	4.352	AO.....	394	1,575	09/24/2012.	10/01/2022.
008916	AN	8	AGRIUM INC.....	.....	A	.....	2FE	139,823	116.347	174,520	150,000	140,116	150	.....	.....	.....	5.250	5.815	JJ.....	3,631	7,875	01/07/2015.	01/15/2045.
013716	AQ	8	ALCAN INC.....	.....	A	.....	1FE	112,227	132.224	132,224	100,000	108,740	(415)	.....	.....	.....	7.250	6.365	MS.....	2,135	7,250	09/08/2006.	03/15/2031.
064149	C8	8	BANK NOVA SCOTIA HALIFAX.....	.....	A	.....	1FE	299,520	105.519	316,558	300,000	299,832	51	.....	.....	.....	4.375	4.443	JJ.....	6,125	13,125	01/06/2011.	01/13/2021.
06367T	HQ	6	BANK OF MONTREAL.....	.....	A	.....	1FE	69,320	99.029	69,320	70,000	69,320	354	117	.....	.....	1.500	2.153	JJ.....	475	1,050	07/13/2016.	07/18/2019.
06367T	PX	2	BANK OF MONTREAL.....	.....	A	.....	1FE	69,806	99.723	69,806	70,000	69,806	10	174	.....	.....	2.100	2.259	JD.....	78	1,470	12/07/2016.	12/12/2019.
06367V	HL	2	BANK OF MONTREAL.....	.....	A	.....	1FE	34,899	100.296	35,104	35,000	34,978	20	.....	.....	.....	2.375	2.451	JJ.....	360	831	09/25/2013.	01/25/2019.
064159	HM	1	BANK OF NOVA SCOTIA.....	.....	A	.....	1FE	49,795	100.065	50,032	50,000	49,841	47	.....	.....	.....	2.450	2.569	MS.....	337	1,225	03/17/2016.	03/22/2021.
06366R	MS	1	BMO BANK OF MONTREAL.....	.....	A	.....	1FE	97,375	99.926	99,926	100,000	99,825	632	.....	.....	.....	1.450	2.106	AO.....	330	1,450	04/04/2013.	04/09/2018.
12201P	AB	2	BURLINGTON RES FIN CO.....	.....	A	.....	2FE	74,396	137.022	89,065	65,000	73,606	(406)	.....	.....	.....	7.200	5.866	FA.....	1,768	4,680	04/15/2015.	08/15/2031.
12201P	AN	6	BURLINGTON RES FIN CO.....	.....	A	.....	2FE	47,641	139.795	55,918	40,000	47,006	(326)	.....	.....	.....	7.400	5.652	JD.....	247	2,960	04/09/2015.	12/01/2031.
136385	AG	6	CANADIAN NAT RES LTD.....	.....	A	.....	2FE	44,343	117.230	58,615	50,000	44,652	160	.....	.....	.....	5.850	7.048	FA.....	1,219	2,925	04/08/2005.	02/01/2035.
136385	AP	6	CANADIAN NAT RES LTD.....	.....	A	.....	2FE	32,968	128.753	45,064	35,000	33,042	38	.....	.....	.....	6.750	7.405	FA.....	984	2,363	06/08/2015.	02/01/2039.
136385	AT	8	CANADIAN NAT RES LTD.....	.....	A	.....	2FE	38,570	102.984	53,551	52,000	40,907	1,301	.....	.....	.....	3.800	8.377	AO.....	417	1,976	02/22/2016.	04/15/2024.
136375	BN	1	CANADIAN NATL RY CO.....	.....	A	.....	1FE	105,166	135.498	135,498	100,000	104,123	(122)	.....	.....	.....	6.200	5.917	JD.....	517	6,200	10/20/2006.	06/01/2036.
136375	BV	3	CANADIAN NATL RY CO.....	.....	A	.....	1FE	33,655	101.137	35,398	35,000	34,286	166	.....	.....	.....	2.850	3.435	JD.....	44	998	11/07/2011.	12/15/2021.
13645R	AH	7	CANADIAN PAC RY CO NEW.....	.....	A	.....	2FE	49,794	101.638	50,819	50,000	49,990	26	.....	.....	.....	6.500	6.664	MN.....	415	3,250	05/14/2008.	05/15/2018.
13645R	AQ	7	CANADIAN PAC RY CO NEW.....	.....	A	.....	2FE	86,788	127.176	101,741	80,000	86,525	(135)	.....	.....	.....	5.750	5.221	JJ.....	2,121	4,600	09/18/2015.	01/15/2042.
136069	VX	6	CDN IMPERIAL BK COMM TORONTO O.....	.....	A	.....	1FE	99,230	99.230	99,230	100,000	99,230	7	696	.....	.....	2.100	2.404	AO.....	502	.....	09/28/2017.	10/05/2020.
380956	AF	9	GOLDCORP INC NEW.....	.....	A	.....	2FE	28,171	102.197	30,659	30,000	28,788	316	.....	.....	.....	3.625	4.976	JD.....	66	1,088	06/04/2014.	06/09/2021.
448055	AB	9	HUSKY ENERGY INC.....	.....	A	.....	2FE	25,879	105.027	26,257	25,000	25,411	5.028	(266)	.....	.....	6.150	5.028	JD.....	68	1,538	03/15/2016.	06/15/2019.
448055	AF	0	HUSKY ENERGY INC.....	.....	A	.....	2FE	5,523	108.877	5,444	5,000	5,269	(129)	.....	.....	.....	7.250	4.393	JD.....	16	363	09/13/2013.	12/15/2019.
65334H	AE	2	NEXEN INC.....	.....	A	.....	1FE	53,398	122.454	61,227	50,000	53,010	(105)	.....	.....	.....	5.875	5.407	MS.....	906	2,938	04/16/2013.	03/10/2035.
65334H	AK	8	NEXEN INC.....	.....	A	.....	1FE	97,989	104.939	89,198	85,000	88,915	(2,377)	.....	.....	.....	6.200	3.215	JJ.....	2,196	5,270	06/12/2013.	07/30/2019.
71644E	AG	7	PETRO-CDA.....	.....	A	.....	1FE	49,345	125.193	62,596	50,000	49,458	17	.....	.....	.....	5.950	6.143	MN.....	380	2,975	07/05/2005.	05/15/2035.
71644E	AJ	1	PETRO-CDA.....	.....	A	.....	1FE	19,957	137.823	27,565	20,000	19,963	1	.....	.....	.....	6.800	6.933	MN.....	174	1,360	05/12/2008.	05/15/2038.
73755L	AF	4	POTASH CORP SASK INC.....	.....	A	.....	2FE	44,962	105.155	47,320	45,000	44,993	5	.....	.....	.....	6.500	6.618	MN.....	374	2,925	04/28/2009.	05/15/2019.
73755L	AL	1	POTASH CORP SASK INC.....	.....	A	.....	2FE	97,248	102.497	102,497	100,000	97,839	301	.....	.....	.....	3.625	4.062	MS.....	1,067	3,625	03/04/2014.	03/15/2024.
775109	AW	1	ROGERS COMMUNICATIONS INC.....	.....	A	.....	2FE	59,961	99.823	64,885	65,000	61,926	521	.....	.....	.....	3.000	4.056	MS.....	574	1,950	02/28/2013.	03/15/2023.
775109	AY	7	ROGERS COMMUNICATIONS INC.....	.....	A	.....	2FE	34,935	104.931	36,726	35,000	34,959	6	.....	.....	.....	4.100	4.165	AO.....	359	1,435	09/25/2013.	10/01/2023.
775109	AZ	4	ROGERS COMMUNICATIONS INC.....	.....	A	.....	2FE	24,850	121.240	30,310	25,000	24,860	2	.....	.....	.....	5.450	5.566	AO.....	341	1,363	09/25/2013.	10/01/2043.
780082	AA	1	ROYAL BANK OF CANADA.....	.....	A	.....	1FE	99,171	99.171	99,171	100,000	99,171	116	454	.....	.....	1.875	2.165	FA.....	760	1,875	04/28/2016.	02/05/2021.
780082	AE	3	ROYAL BANK OF CANADA.....	.....	A	.....	1FE	49,703	99.407	49,703	50,000	49,703	64	10	.....	.....	2.300	2.464	MS.....	316	1,150	04/19/2016.	03/22/2022.
78010U	SN	8	ROYAL BANK OF CANADA 2.15 DUE.....	.....	A	.....	1FE	49,981	100.004	50,002	50,000	49,995	4	.....	.....	.....	2.150	2.170	MS.....	317	1,075	03/04/2014.	03/15/2019.
78012K	KU	0	ROYAL BK CDA.....	.....	A	.....	1FE	199,776	100.296	200,592	200,000	199,861	43	.....	.....	.....	2.500	2.540	JJ.....	2,250	5,000	01/11/2016.	01/19/2021.
78012K	NL	7	ROYAL BK CDA.....	.....	A	.....	1FE	99,299	99.299	99,299	100,000	99,299	238	387	.....	.....	1.625	2.191	AO.....	343	1,625	04/11/2016.	04/15/2019.
78008S	7D	2	ROYAL BK OF CDA BD CDS.....	.....	A	.....	1FE	50,000	100.147	50,073	50,000	50,000	2.212	.....	.....	.....	2.200	2.212	JJ.....	471	1,100	07/24/2013.	07/27/2018.
78013G	KN	4	ROYAL BK OF CDA BD CDS.....	A	1FE	49,677	99.354	49,677	50,000	49,677	2	296	2.150	2.402	AO.....	194	10/18/2017.	10/26/2020.	

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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	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
884903	BP	9	THOMSON REUTERS CORP.....	.....	.....	A	.....	.....	2FE	14,707	120.402	18,060	15,000	14,724	.....	5	.....	.....	5.650	5.872	MN.....	89	848	11/14/2013	11/23/2043
89114Q	AG	3	TORONTO DOMINION BANK.....	.....	.....	A	.....	.....	1FE	34,054	99.872	34,955	35,000	34,925	.....	224	.....	.....	1.400	2.066	AO.....	82	490	04/23/2013	04/30/2018
89114Q	AM	0	TORONTO DOMINION BANK.....	.....	.....	A	.....	.....	1FE	99,819	100.425	100,425	100,000	99,974	.....	37	.....	.....	2.625	2.682	MS.....	809	2,625	09/05/2013	09/10/2018
89114Q	AV	0	TORONTO DOMINION BANK.....	.....	.....	A	.....	.....	1FE	59,893	100.060	60,036	60,000	59,959	.....	21	.....	.....	2.250	2.301	MN.....	210	1,350	10/30/2014	11/05/2019
89114Q	B6	4	TORONTO DOMINION BANK.....	.....	.....	A	.....	.....	1FE	74,939	99.919	74,939	75,000	74,939	.....	43	36	.....	1.750	1.905	JJ.....	576	1,313	07/16/2015	07/23/2018
89114Q	BE	7	TORONTO DOMINION BANK.....	.....	.....	A	.....	.....	1FE	99,894	99.894	99,894	100,000	99,894	.....	29	75	.....	1.950	2.062	JJ.....	861	1,950	01/14/2016	01/22/2019
89352H	AC	3	TRANSCANADA PIPELINES LTD.....	.....	.....	A	.....	.....	2FE	75,500	91.572	91,572	100,000	75,564	.....	33	.....	.....	6.350	8.629	MN.....	811	4,943	12/10/2007	05/15/2067
89352H	AD	1	TRANSCANADA PIPELINES LTD.....	.....	.....	A	.....	.....	1FE	189,395	131.965	237,537	180,000	188,934	.....	(237)	.....	.....	6.200	5.859	AO.....	2,356	11,160	07/30/2015	10/15/2037
89352H	AS	8	TRANSCANADA PIPELINES LTD.....	.....	.....	A	.....	.....	1FE	55,042	100.914	55,503	55,000	55,015	.....	(14)	.....	.....	3.125	3.122	JJ.....	793	1,719	01/25/2016	01/15/2019
00507U	AD	3	ACTAVIS FUNDING SCS.....	.....	.....	C	.....	.....	2FE	58,506	99.999	59,999	60,000	59,503	.....	329	.....	.....	2.450	3.059	JD.....	65	1,470	11/14/2014	06/15/2019
00507U	AF	8	ACTAVIS FUNDING SCS.....	.....	.....	C	.....	.....	2FE	250,445	102.474	256,186	250,000	250,352	.....	(47)	.....	.....	3.850	3.862	JD.....	428	9,625	01/06/2015	06/15/2024
00507U	AH	4	ACTAVIS FUNDING SCS.....	.....	.....	C	.....	.....	2FE	5,352	107.043	5,352	5,000	5,352	.....	(4)	84	.....	4.850	4.445	JD.....	11	121	07/10/2017	06/15/2044
00507U	AP	6	ACTAVIS FUNDING SCS.....	.....	.....	C	.....	.....	2FE	39,968	100.900	40,360	40,000	39,983	.....	7	.....	.....	3.000	3.043	MS.....	363	1,200	03/03/2015	03/12/2020
00507U	AS	0	ACTAVIS FUNDING SCS.....	.....	.....	C	.....	.....	2FE	542,217	101.805	554,836	545,000	542,741	.....	267	.....	.....	3.800	3.904	MS.....	6,098	20,710	03/31/2015	03/15/2025
00772B	AQ	4	AERCAP IRELAND CAPITAL LIMITED.....	.....	.....	C	.....	.....	2FE	520,000	104.828	524,141	500,000	515,034	.....	(4,966)	.....	.....	4.625	3.531	AO.....	3,854	23,125	11/30/2016	10/30/2020
01609W	AQ	5	ALIBABA GROUP HLDG LTD.....	.....	.....	C	.....	.....	1FE	247,526	103.736	259,341	250,000	247,800	.....	274	.....	.....	3.600	3.781	MN.....	825	9,000	04/28/2016	11/28/2024
02364W	AJ	4	AMERICA MOVIL SAB DE CV.....	.....	.....	C	.....	.....	1FE	24,917	126.325	31,581	25,000	24,935	.....	2	.....	.....	6.375	6.503	MS.....	531	1,594	02/17/2005	03/01/2035
02364W	BD	6	AMERICA MOVIL SAB DE CV.....	.....	.....	C	.....	.....	1FE	295,412	101.191	303,574	300,000	296,177	.....	765	.....	.....	3.125	3.460	JJ.....	4,297	9,375	04/30/2015	07/16/2022
00185A	AK	0	AON PLC.....	.....	.....	C	.....	.....	2FE	254,821	104.555	261,387	250,000	254,357	.....	(465)	.....	.....	3.875	3.654	JD.....	431	9,688	06/08/2016	12/15/2025
03835V	AA	4	APTIV PLC.....	.....	.....	C	.....	.....	2FE	54,881	101.545	55,849	55,000	54,884	.....	3	.....	.....	3.150	3.253	MN.....	202	11/19/2020	11/19/2020	
04530D	AC	6	ASPEN INS HLDGS LTD.....	.....	.....	C	.....	.....	2FE	109,357	107.544	107,544	100,000	105,795	.....	(1,815)	.....	.....	6.000	3.943	JD.....	267	6,000	10/29/2015	12/15/2020
04530D	AD	4	ASPEN INS HLDGS LTD.....	.....	.....	C	.....	.....	2FE	54,963	106.346	58,490	55,000	54,976	.....	3	.....	.....	4.650	4.713	MN.....	327	2,558	01/09/2014	11/15/2023
046353	AD	0	ASTRAZENECA PLC.....	.....	.....	C	.....	.....	2FE	49,789	135.875	67,937	50,000	49,823	.....	4	.....	.....	6.450	6.587	MS.....	950	3,225	09/05/2007	09/15/2037
046353	AF	5	ASTRAZENECA PLC.....	.....	.....	C	.....	.....	1FE	315,776	99.436	323,167	325,000	322,094	.....	1,639	.....	.....	1.950	2.501	MS.....	1,813	6,338	10/11/2012	09/18/2019
05253J	AG	6	AUSTRALIA & NEW ZEALA BKG.....	.....	.....	C	.....	.....	1FE	249,501	100.122	250,306	250,000	249,786	.....	144	.....	.....	2.250	2.324	JD.....	281	5,625	06/30/2015	06/13/2019
06738E	AN	5	BARCLAYS PLC.....	.....	.....	C	.....	.....	2FE	505,690	104.022	520,110	500,000	504,865	.....	(499)	.....	.....	4.375	4.276	JJ.....	10,269	21,875	04/28/2016	01/12/2026
05574L	FY	9	BNP PARIBAS / BNP PARIBAS US.....	.....	.....	C	.....	.....	1FE	189,228	102.193	204,387	200,000	193,454	.....	1,119	.....	.....	3.250	3.995	MS.....	2,131	6,500	02/25/2013	03/03/2023
05574L	XH	6	BNP PARIBAS / BNP PARIBAS US.....	.....	.....	C	.....	.....	1FE	69,863	100.499	70,350	70,000	69,965	.....	28	.....	.....	2.450	2.507	MS.....	495	1,715	03/10/2014	03/17/2019
05565Q	CP	1	BP CAP MKTS P L C.....	.....	.....	C	.....	.....	1FE	394,794	105.126	415,248	395,000	394,839	.....	23	.....	.....	3.814	3.858	FA.....	5,901	15,065	02/05/2015	02/10/2024
05565Q	CS	5	BP CAP MKTS P L C.....	.....	.....	C	.....	.....	1FE	71,046	103.897	72,728	70,000	70,927	.....	(119)	.....	.....	3.535	3.344	MN.....	392	2,475	08/18/2016	11/04/2024
05565Q	CT	3	BP CAP MKTS P L C.....	.....	.....	C	.....	.....	1FE	4,984	100.840	5,042	5,000	4,992	.....	4	.....	.....	2.521	2.623	JJ.....	58	126	09/01/2015	01/15/2020
05565Q	CX	4	BP CAP MKTS P L C.....	.....	.....	C	.....	.....	1FE	100,014	100.243	100,243	100,000	100,010	.....	(4)	.....	.....	2.315	2.324	FA.....	887	2,315	10/06/2016	02/13/2020
05565Q	DG	0	BP CAP MKTS P L C.....	.....	.....	C	.....	.....	1FE	177,513	102.152	178,765	175,000	177,260	.....	(253)	.....	.....	3.216	2.998	MN.....	516	4,583	06/27/2017	11/28/2023
05565Q	DN	5	BP CAP MKTS P L C.....	.....	.....	C	.....	.....	1FE	55,094	101.229	55,676	55,000	55,091	.....	(2)	.....	.....	3.279	3.286	MS.....	511	.....	09/15/2017	09/19/2027
05578D	AU	6	BPCE SA.....	.....	.....	C	.....	.....	1FE	249,595	100.282	250,705	250,000	249,690	.....	95	.....	.....	2.650	2.710	FA.....	2,724	6,625	01/27/2016	02/03/2021
111021	AE	1	BRITISH TELECOMMUNICATIONS PLC.....	.....	.....	C	.....	.....	2FE	127,422	149.407	149,407	100,000	120,909	.....	(1,006)	.....	.....	8.875	6.572	JD.....	394	13,813	12/01/2005	12/15/2030
21684A	AA	4	COOPERATIEVE CENTRALE RAIFFEIS.....	.....	.....	C	.....	.....	1FE	519,400	107.195	535,977	500,000	513,330	.....	(1,952)	.....	.....	4.625	4.155	JD.....	1,927	23,125	09/30/2014	12/01/2023
225433	AR	2	CREDIT SUISSE GRP FDG GUERNSEY.....	.....	.....	C	.....	.....	2FE	258,273	107.068	267,671	250,000	257,520	.....	(747)	.....	.....	4.550	4.161	AO.....	2,307	11,375	12/28/2016	04/17/2026
22546Q	AC	1	CREDIT SUISSE NEW YORK BRANCH.....	.....	.....	C	.....	.....	1FE	168,381	104.723	157,085	150,000	155,602	.....	(3,335)	.....	.....	5.300	2.940	FA.....	3,048	7,950	10/01/2012	08/13/2019
22546Q	AN	7	CREDIT SUISSE NEW YORK BRANCH.....	.....	.....	C	.....	.....	1FE	300,258	100.097	300,290	300,000	300,109	.....	(75)	.....	.....	2.300	2.287	MN.....	633	6,900	12/09/2015	05/28/2019
22546Q	AP	2	CREDIT SUISSE NEW YORK BRANCH.....	.....	.....	C	.....	.....	1FE	302,004	103.474	310,423	300,000	301,773	.....	(231)	.....	.....	3.625	3.556	MS.....	3,383	10,875	01/06/2015	09/09/2024
25152R	2Y	8	DEUTSCHE BK AG.....	C	2FE	146,664	101.760	152,640	150,000	146,974	308	4.100	4.449	JJ.....	2,870	6,150	12/28/2016	01/13/2026

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

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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	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25152R	5F	6	DEUTSCHE BK AG.....	.....	.....	C	.....	.....	2FE	.....302,767	...100.922	.....302,767	.....300,000	.....302,767	.....	.....(219)	.....1,610	.....	.....3.375	.....3.108	MN.....	.....1,378	.....5,063	10/27/2017.	05/12/2021.
25156P	AD	5	DEUTSCHE TELEKOM INTL FIN B V.....	.....	.....	C	.....	.....	2FE	.....207,584	...157.055	.....219,877	.....140,000	.....197,524	.....	.....(2,632)	.....	.....	.....9.250	.....5.239	JD.....	.....1,079	.....12,950	11/13/2013.	06/01/2032.
25243Y	AT	6	DIAGEO CAP PLC.....	.....	.....	C	.....	.....	1FE	.....96,409	...99.770	.....99,770	.....100,000	.....99,717	.....	.....852	.....	.....	.....1.125	.....2.005	AO.....	.....194	.....1,125	04/24/2013.	04/29/2018.
279158	AK	5	ECOPETROL S A.....	.....	.....	C	.....	.....	2FE	.....80,000	...100.500	.....100,500	.....100,000	.....83,397	.....	.....1,758	.....	.....	.....4.125	.....7.297	JJ.....	.....1,891	.....4,125	09/09/2014.	01/16/2025.
35177P	AL	1	FRANCE TELECOM SA.....	.....	.....	C	.....	2	2FE	.....101,508	...150.030	.....112,522	.....75,000	.....93,534	.....	.....(873)	.....	.....	.....9.250	.....6.542	MS.....	.....2,313	.....6,750	01/06/2005.	03/01/2031.
36164Q	6M	5	GE CAPITAL INTERNATIONAL FDG.....	.....	.....	C	.....	.....	1FE	.....528,686	...101.707	.....528,874	.....520,000	.....527,860	.....	.....(826)	.....	.....	.....3.373	.....3.180	MN.....	.....2,241	.....16,865	12/08/2017.	11/15/2025.
404280	AK	5	HSBC HLDGS PLC.....	.....	.....	C	.....	.....	1FE	.....550,210	...107.443	.....537,215	.....500,000	.....520,486	.....	.....(5,798)	.....	.....	.....5.100	.....3.789	AO.....	.....6,092	.....25,500	06/05/2012.	04/05/2021.
404280	AV	1	HSBC HLDGS PLC.....	.....	.....	C	.....	.....	1FE	.....511,785	...102.210	.....511,049	.....500,000	.....509,612	.....	.....(2,173)	.....	.....	.....3.400	.....2.785	MS.....	.....5,336	.....8,500	03/27/2017.	03/08/2021.
404280	AW	9	HSBC HLDGS PLC.....	.....	.....	C	.....	.....	1FE	.....518,434	...106.318	.....531,590	.....500,000	.....516,724	.....	.....(1,710)	.....	.....	.....4.300	.....3.857	MS.....	.....6,749	.....21,500	04/28/2016.	03/08/2026.
46132F	AB	6	INVESCO FIN PLC.....	.....	.....	C	.....	.....	1FE	.....24,780	...105.450	.....26,362	.....25,000	.....24,856	.....	.....20	.....	.....	.....4.000	.....4.150	JJ.....	.....417	.....1,000	11/06/2013.	01/30/2024.
478375	AH	1	JOHNSON CONTROLS INTERNATION.....	.....	.....	C	.....	.....	2FE	.....28,731	...124.874	.....31,218	.....25,000	.....28,607	.....	.....(124)	.....	.....	.....6.000	.....4.854	JJ.....	.....692	.....1,500	12/28/2016.	01/15/2036.
478375	AL	2	JOHNSON CONTROLS INTERNATION.....	.....	.....	C	.....	.....	2FE	.....148,152	...110.149	.....165,223	.....150,000	.....148,186	.....	.....34	.....	.....	.....4.625	.....4.761	JJ.....	.....3,449	.....6,938	12/28/2016.	07/02/2044.
53944Y	AB	9	LLOYDS BKG GROUP PLC.....	.....	.....	C	.....	.....	2FE	.....496,205	...105.591	.....527,953	.....500,000	.....496,567	.....	.....334	.....	.....	.....4.650	.....4.808	MS.....	.....6,265	.....23,250	11/30/2016.	03/24/2026.
50247V	AA	7	LYB INTERNATIONAL FINANCE B.V.....	.....	.....	C	.....	.....	2FE	.....24,676	...104.679	.....26,170	.....25,000	.....24,797	.....	.....32	.....	.....	.....4.000	.....4.209	JJ.....	.....461	.....1,000	07/11/2013.	07/15/2023.
50247V	AB	5	LYB INTERNATIONAL FINANCE B.V.....	.....	.....	C	.....	.....	2FE	.....69,884	...116.302	.....75,597	.....65,000	.....69,789	.....	.....(95)	.....	.....	.....5.250	.....4.805	JJ.....	.....1,574	.....3,413	08/23/2016.	07/15/2043.
552081	AM	3	LYONDELLBASELL INDUSTRIES NV.....	.....	.....	C	.....	.....	2FE	.....12,165	...105.825	.....15,874	.....15,000	.....12,205	.....	.....21	.....	.....	.....4.625	.....5.948	FA.....	.....241	.....694	02/26/2015.	02/26/2055.
58507L	AB	5	MEDTRONIC GLOBAL HLDGS S C A.....	.....	.....	C	.....	.....	1FE	.....124,481	...99.585	.....124,481	.....125,000	.....124,481	.....	.....35	.....462	.....	.....1.700	.....2.050	MS.....	.....549	.....1,063	03/21/2017.	03/28/2019.
606822	AD	6	MITSUBISHI UFJ FINL GROUP INC.....	.....	.....	C	.....	.....	1FE	.....256,811	...103.549	.....258,874	.....250,000	.....256,169	.....	.....(642)	.....	.....	.....3.850	.....3.531	MS.....	.....3,208	.....9,625	10/31/2016.	03/01/2026.
62854A	AN	4	MYLAN NV.....	.....	.....	C	.....	.....	2FE	.....114,116	...100.837	.....115,962	.....115,000	.....114,188	.....	.....72	.....	.....	.....3.950	.....4.090	JD.....	.....202	.....4,543	02/03/2017.	06/15/2026.
63254A	AS	7	NATIONAL AUSTRALIA BK LIMITED.....	.....	.....	C	.....	.....	1FE	.....464,290	...95.232	.....476,159	.....500,000	.....467,524	.....	.....3,234	.....	.....	.....2.500	.....3.412	JJ.....	.....5,868	.....12,500	08/31/2016.	07/12/2026.
65535H	AG	4	NOMURA HLDGS INC.....	.....	.....	C	.....	.....	2FE	.....251,349	...100.748	.....251,870	.....250,000	.....250,523	.....	.....(418)	.....	.....	.....2.750	.....2.591	MS.....	.....1,948	.....6,875	01/07/2015.	03/19/2019.
656531	AC	4	NORSK HYDRO A S.....	.....	.....	C	.....	.....	1FE	.....31,729	...124.219	.....31,055	.....25,000	.....31,037	.....	.....(691)	.....	.....	.....7.750	.....2.950	JD.....	.....86	.....1,938	04/25/2017.	06/15/2023.
66989G	AA	8	NOVARTIS SECURITIES INVESTMENT.....	.....	.....	C	.....	.....	1FE	.....101,699	...103.297	.....103,297	.....100,000	.....100,235	.....	.....(201)	.....	.....	.....5.125	.....4.965	FA.....	.....2,007	.....5,125	04/09/2009.	02/10/2019.
21688A	AA	0	RABOBANK NEDERLAND NY.....	.....	.....	C	.....	.....	1FE	.....248,570	...100.108	.....250,269	.....250,000	.....249,691	.....	.....291	.....	.....	.....2.250	.....2.386	JJ.....	.....2,609	.....5,625	01/07/2014.	01/14/2019.
767201	AL	0	RIO TINTO FIN USA LTD.....	.....	.....	C	.....	.....	1FE	.....151,408	...122.806	.....202,630	.....165,000	.....151,931	.....	.....269	.....	.....	.....5.200	.....5.917	MN.....	.....1,406	.....8,580	10/28/2010.	11/02/2040.
80105N	AG	0	SANOFI AVENTIS.....	.....	.....	C	.....	.....	1FE	.....98,976	...105.218	.....105,218	.....100,000	.....99,621	.....	.....107	.....	.....	.....4.000	.....4.168	MS.....	.....1,022	.....4,000	03/22/2011.	03/29/2021.
80283L	AH	6	SANTANDER UK PLC.....	.....	.....	C	.....	.....	1FE	.....49,799	...100.040	.....50,020	.....50,000	.....49,894	.....	.....61	.....	.....	.....2.350	.....2.494	MS.....	.....362	.....1,175	06/01/2016.	09/10/2019.
80283L	AJ	2	SANTANDER UK PLC.....	.....	.....	C	.....	.....	1FE	.....49,666	...105.570	.....52,785	.....50,000	.....49,726	.....	.....38	.....	.....	.....4.000	.....4.143	MS.....	.....600	.....2,000	06/01/2016.	03/13/2024.
80283L	AM	5	SANTANDER UK PLC.....	.....	.....	C	.....	.....	1FE	.....49,890	...100.684	.....50,342	.....50,000	.....49,967	.....	.....50	.....	.....	.....3.050	.....3.178	FA.....	.....542	.....1,525	06/01/2016.	08/23/2018.
80283L	AN	3	SANTANDER UK PLC.....	.....	.....	C	.....	.....	1FE	.....497,246	...100.025	.....500,125	.....500,000	.....498,080	.....	.....834	.....	.....	.....2.375	.....2.571	MS.....	.....3,464	.....11,875	06/01/2016.	03/16/2020.
822582	AD	4	SHELL INTERNATIONAL FIN BV.....	.....	.....	C	.....	.....	1FE	.....138,464	...139.413	.....174,266	.....125,000	.....136,428	.....	.....(281)	.....	.....	.....6.375	.....5.706	JD.....	.....354	.....7,969	01/15/2009.	12/15/2038.
822582	AT	9	SHELL INTERNATIONAL FIN BV.....	.....	.....	C	.....	.....	1FE	.....86,777	...98.732	.....102,681	.....104,000	.....87,459	.....	.....349	.....	.....	.....3.625	.....4.780	FA.....	.....1,361	.....3,770	08/26/2015.	08/21/2042.
822582	AV	4	SHELL INTERNATIONAL FIN BV.....	.....	.....	C	.....	.....	1FE	.....73,343	...98.255	.....73,691	.....75,000	.....73,542	.....	.....200	.....	.....	.....2.250	.....2.684	JJ.....	.....820	.....844	04/04/2017.	01/06/2023.
822582	BA	9	SHELL INTERNATIONAL FIN BV.....	.....	.....	C	.....	.....	1FE	.....105,059	...100.056	.....105,059	.....105,000	.....105,059	.....	.....(373)	.....271	.....	.....2.000	.....1.944	MN.....	.....268	.....2,100	11/29/2016.	11/15/2018.
822582	BD	3	SHELL INTERNATIONAL FIN BV.....	.....	.....	C	.....	.....	1FE	.....73,198	...102.769	.....77,077	.....75,000	.....73,535	.....	.....171	.....	.....	.....3.250	.....3.586	MN.....	.....339	.....2,438	05/27/2015.	05/11/2025.
822582	BG	6	SHELL INTERNATIONAL FIN BV.....	.....	.....	C	.....	.....	1FE	.....44,269	...99.792	.....44,906	.....45,000	.....44,595	.....	.....165	.....	.....	.....2.125	.....2.536	MN.....	.....133	.....956	05/06/2015.	05/11/2020.
822582	BQ	4	SHELL INTERNATIONAL FIN BV.....	.....	.....	C	.....	.....	1FE	.....47,813	...106.505	.....53,253	.....50,000	.....47,851	.....	.....38	.....	.....	.....4.000	.....4.308	MN.....	.....283	.....2,000	10/06/2016.	05/10/2046.
822582	BS	0	SHELL INTERNATIONAL FIN BV.....	.....	.....	C	.....	.....	1FE	.....146,658	...98.529	.....147,794	.....150,000	.....147,394	.....	.....736	.....	.....	.....1.875	.....2.431	MN.....	.....398	.....2,813	05/31/2016.	05/10/2021.
822582	BT	8	SHELL INTERNATIONAL FIN BV.....	C	1FE96,679	...100.001100,001100,00096,9883082.8753.317	MN.....4072,875	08/03/2016.	05/10/2026.
82481L	AB	5	SHIRE ACQUIS																						

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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
	F	o	r	Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)																Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description			Code	Bond CHAR	NAIC Designation	Actual Cost			Par Value	Book/Adjusted Carrying Value					Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
85771P	AV	4	STATOIL ASA.....	C		1FE	9,878	101.348	10,135	10,000	9,916		20		2.750	3.003	MN		39	275	01/25/2016.	11/10/2021.	
85771P	AX	0	STATOIL ASA.....	C		1FE	49,039	102.806	51,403	50,000	49,231		98		3.250	3.535	MN		230	1,625	11/03/2014.	11/10/2024.	
865622	BG	8	SUMITOMO MITSUI BANKING CORP.....	C		1FE	249,685	100.225	250,562	250,000	249,932		64		2.450	2.492	JJ		2,909	6,125	01/07/2014.	01/10/2019.	
865622	BW	3	SUMITOMO MITSUI BANKING CORP.....	C		1FE	252,437	103.601	259,003	250,000	251,992		(226)		3.650	3.560	JJ		4,005	9,125	12/09/2015.	07/23/2025.	
86562M	AE	0	SUMITOMO MITSUI FINL GROUP INC.....	C		1FE	48,360	98.001	49,001	50,000	48,703		344		2.058	2.854	JJ		477	1,029	07/07/2016.	07/14/2021.	
86562M	AR	1	SUMITOMO MITSUI FINL GROUP INC.....	C		1FE	498,894	99.779	498,894	500,000	498,894		(183)	6,023	3.364	3.420	JJ		7,896		07/31/2017.	07/12/2027.	
86960B	AL	6	SVENSKA HANDELSBANKEN AB.....	C		1FE	248,309	99.861	249,654	250,000	248,690		381		2.450	2.636	MS		1,531	6,125	03/23/2016.	03/30/2021.	
87938W	AP	8	TELEFONICA EMISIONES S A U.....	C		2FE	38,153	108.171	37,860	35,000	37,425		(728)		5.462	3.143	FA		717	1,912	08/11/2015.	02/16/2021.	
87938W	AR	4	TELEFONICA EMISIONES S A U.....	C		2FE	110,159	108.151	113,558	105,000	109,420		(739)		4.570	3.726	AO		853	4,799	09/23/2016.	04/27/2023.	
87938W	AT	0	TELEFONICA EMISIONES S A U.....	C		2FE	155,084	103.389	155,084	150,000	155,084		(294)	120	4.103	3.699	MS		1,932	3,077	05/17/2017.	03/08/2027.	
88167A	AE	1	TEVA 3.15% DUE 10-01-2026.....	C		3FE	276,592	82.565	276,592	335,000	276,592	(0)	1,769	34,305	3.150	5.790	AO		2,638	12,604	03/27/2017.	10/01/2026.	
88165F	AF	9	TEVA PHARMACEUTICAL FIN CO B.V.....	C		3FE	38,052	95.130	38,052	40,000	38,052		(92)	2,332	3.650	5.119	MN		207	1,460	07/06/2015.	11/10/2021.	
88167A	AF	8	TEVA PHARMACEUTICAL INDST LTD 4.1.....	C		3FE	38,075	76.150	38,075	50,000	38,075		108	4,876	4.100	5.902	AO		513	2,449	07/18/2016.	10/01/2046.	
89153V	AB	5	TOTAL CAPITAL.....	C		1FE	105,830	101.374	106,442	105,000	105,677		(153)		2.875	2.727	FA		1,124	5,103	05/13/2016.	02/17/2022.	
89153V	AG	4	TOTAL CAPITAL.....	C		1FE	150,996	105.437	152,884	145,000	150,300		(696)		3.700	3.056	JJ		2,474	2,683	02/14/2017.	01/15/2024.	
89153V	AP	4	TOTAL CAPITAL.....	C		1FE	261,703	101.005	267,662	265,000	262,800		593		2.750	3.026	JD		243	7,288	02/17/2016.	06/19/2021.	
90261X	HK	1	UBS AG STAMFORD BRH.....	C		1FE	248,977	99.920	249,800	250,000	249,284		308		2.350	2.498	MS		1,550	5,875	04/30/2015.	03/26/2020.	
91911T	AH	6	VALE OVERSEAS LTD.....	C		2FE	34,952	122.500	61,250	50,000	35,412		242		6.875	10.716	MN		382	3,438	05/07/2007.	11/21/2036.	
91911T	AM	5	VALE OVERSEAS LTD.....	C		2FE	509,850	103.400	517,000	500,000	508,698		(1,152)		4.375	3.942	JJ		10,330	10,938	05/31/2017.	01/11/2022.	
92857T	AH	0	VODAFONE AIRTOUCH PLC.....	C		2FE	5,965	135.859	6,793	5,000	5,878		(49)		7.875	5.919	FA		149	591	03/03/2016.	02/15/2030.	
92857W	AB	6	VODAFONE GROUP PLC NEW.....	C		2FE	11,092	122.766	12,277	10,000	11,043		(43)		6.250	5.331	MN		52	625	02/10/2017.	11/30/2032.	
92857W	AQ	3	VODAFONE GROUP PLC NEW.....	C		2FE	15,990	125.430	18,814	15,000	15,977		(16)		6.150	5.734	FA		318	769	06/21/2017.	02/27/2037.	
92857W	BC	3	VODAFONE GROUP PLC NEW.....	C		2FE	225,838	100.410	241,989	241,000	229,669		1,953		2.950	4.011	FA		2,607	7,110	02/02/2015.	02/19/2023.	
961214	CC	5	WESTPAC BKG CORP.....	C		1FE	249,260	100.202	250,506	250,000	249,910		152		2.250	2.326	JJ		2,344	5,625	07/24/2013.	07/30/2018.	
961214	CF	8	WESTPAC BKG CORP.....	C		1FE	99,864	100.282	100,282	100,000	99,970		28		2.250	2.292	JJ		1,025	2,250	01/13/2014.	01/17/2019.	
961214	CV	3	WESTPAC BKG CORP.....	C		1FE	73,332	98.826	74,120	75,000	73,697		365		2.100	2.660	MN		210	1,575	05/09/2016.	05/13/2021.	
961214	DA	8	WESTPAC BKG CORP.....	C		1FE	48,538	98.151	49,075	50,000	48,838		300		2.000	2.693	FA		367	1,000	08/11/2016.	08/19/2021.	
961214	DG	5	WESTPAC BKG CORP.....	C		1FE	199,898	100.707	201,415	200,000	199,917		19		2.800	2.831	JJ		2,644	2,800	01/03/2017.	01/11/2022.	
97063P	AB	0	WILLIS GROUP HLDGS PUBLIC LTD.....	C		2FE	134,464	108.816	136,020	125,000	129,588		(1,302)		5.750	4.559	MS		2,116	7,188	01/31/2013.	03/15/2021.	
92936M	AF	4	WPP FIN 2010.....	C		2FE	153,299	102.199	153,299	150,000	153,299		(418)	2,474	3.750	3.410	MS		1,594	2,813	06/15/2017.	09/19/2024.	
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						127,450,113	XXX	132,629,007	127,356,000	127,394,924	(0)	(44,030)	173,996	0	XXX	XXX	XXX	1,236,720	3,960,788	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																							
05522R	CW	6	BA CREDIT CARD TR 2017-1A.....			4	1FE	34,843	99.553	34,843	35,000	34,843		(3)	202	1.950	2.165	MON		30	114	11/08/2017.	08/15/2022.
06742L	AH	6	BARCLAYS DRYROCK TR 2015-1.....			4	1FE	174,319	99.919	174,857	175,000	174,641		163		2.200	2.323	MON		171	3,850	12/09/2015.	12/15/2022.
14041N	FK	2	CAPITAL ONE CC TR 2017-1.....			4	1FE	34,784	99.384	34,784	35,000	34,784		(4)	291	2.000	2.273	MON		31	117	11/08/2017.	01/17/2023.
14041N	FN	6	CAPITAL ONE CC TR 2017-4.....			4	1FE	99,368	99.368	99,368	100,000	99,368		4	570	1.990	2.260	MON		88	359	10/27/2017.	07/17/2023.
14314J	AC	4	CARMAX AUTO OWNER TR 2017-1.....			4	1FE	149,655	99.770	149,655	150,000	149,655		(114)	723	1.980	2.097	MON		132	2,228	03/30/2017.	11/15/2021.
12515H	AZ	8	CD MTG TR 2017-CD5.....			4	3AM	102,559	102.559	102,559	100,000	102,559		(55)	58	3.431	3.272	MON		286	1,144	07/25/2017.	08/17/2050.
125039	AF	4	CD MTG TR 2017-CD6.....			4	3AM	102,960	102.960	102,960	100,000	102,960		(19)	15	3.456	3.267	MON		288	288	11/13/2017.	11/15/2050.
161571	HC	1	CHASE ISSUANCE TRUST 2016-2A.....			4	1FE	99,040	99.040	99,040	100,000	99,040		167	400	1.370	1.784	MON		61	1,028	03/30/2017.	06/15/2021.
17305E	FW	0	CITIBANK CCIT 2016-A1.....			4	1FE	99,325	99.325	99,325	100,000	99,325		23	409	1.750	2.102	MN		204	875	10/27/2017.	11/19/2021.
17305E	GB	5	CITIBANK CCIT 2017-A3.....			4	1FE	34,782	99.376	34,782	35,000	34,782		(1)	230	1.920	2.230	AO		157		11/08/2017.	04/07/2022.

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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	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value			Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR																				
17305E	GG	4	CITIBANK CCIT 2017-A8.....	.....	..	4	1FE	.....99,064	.....99,064	.....99,064	.....100,000	.....99,064	.....	.....29	.....563	.....	.....1.860	.....2.303	FA.....	.....739	.....	10/27/2017.	08/08/2022.
17325H	BP	8	CITIGROUP COML MTG TR 2017-P7.....	.....	..	4	4AM	.....104,454	.....104,454	.....104,454	.....100,000	.....104,454	.....	.....(70)	.....1,499	.....	.....3.712	.....3.413	MON.....	.....309	.....928	09/25/2017.	04/15/2050.
17290Y	AR	9	CITIGRP COML MTG TR 2016-C1.....	.....	..	4	1FM	.....99,633	.....100,857	.....100,857	.....100,000	.....99,667	.....	.....35	.....	.....	.....3.209	.....3.304	MON.....	.....267	.....3,209	05/17/2016.	05/12/2049.
12624K	AD	8	COMM MTG TR 2012-CCRE2.....	.....	..	4	1FM	.....96,573	.....101,522	.....101,522	.....100,000	.....98,062	.....	.....400	.....	.....	.....3.147	.....3.677	MON.....	.....280	.....3,147	11/21/2013.	08/17/2045.
12591Y	AZ	8	COMM MTG TR 2014-UBS3.....	.....	..	4	1FM	.....101,570	.....100,769	.....100,769	.....100,000	.....100,651	.....	.....(487)	.....	.....	.....2.844	.....2.345	MON.....	.....237	.....2,844	05/21/2014.	06/12/2047.
12591Y	BC	8	COMM MTG TR 2014-UBS3.....	.....	..	4	3FM	.....154,488	.....104,916	.....157,374	.....150,000	.....153,148	.....	.....(437)	.....	.....	.....3.819	.....3.483	MON.....	.....477	.....5,729	05/21/2014.	06/12/2047.
12593J	BF	2	COMM MTG TR 2015-CCRE24.....	.....	..	4	2FM	.....101,643	.....104,472	.....104,472	.....100,000	.....101,338	.....	.....(150)	.....	.....	.....3.969	.....3.820	MON.....	.....353	.....3,696	08/07/2015.	08/12/2048.
12629N	AF	2	COMM MTG TR 2015-DC1.....	.....	..	4	1FM	.....99,095	.....101,808	.....101,808	.....100,000	.....99,273	.....	.....91	.....	.....	.....3.350	.....3.523	MON.....	.....279	.....3,350	02/24/2015.	02/12/2048.
36192B	AY	3	GS MTG SECS TR 2012-GC6.....	.....	..	4	1FM	.....99,441	.....102,884	.....102,497	.....99,624	.....99,529	.....	.....26	.....	.....	.....3.482	.....3.559	MON.....	.....308	.....3,469	01/24/2012.	01/12/2045.
36250G	AP	0	GS MTG SECS TR 2015-GC30.....	.....	..	4	3FM	.....102,078	.....102,482	.....102,482	.....100,000	.....101,959	.....	.....(119)	.....	.....	.....3.382	.....3.223	MON.....	.....282	.....2,536	02/27/2017.	05/12/2050.
36250V	AD	4	GS MTG SECS TR 2015-GC34.....	.....	..	4	1FM	.....100,021	.....102,812	.....102,812	.....100,000	.....100,017	.....	.....(2)	.....	.....	.....3.506	.....3.560	MON.....	.....321	.....3,506	10/14/2015.	10/10/2048.
43814P	AC	4	HONDA AUTO RECV 2017-3.....	.....	..	4	1FE	.....99,250	.....99,250	.....99,250	.....100,000	.....99,250	.....	.....1	.....740	.....	.....1.790	.....2.232	MON.....	.....55	.....393	09/25/2017.	09/20/2021.
43814P	AD	2	HONDA AUTO RECV 2017-3.....	.....	..	4	1FE	.....74,490	.....99,320	.....74,490	.....75,000	.....74,490	.....	.....2	.....489	.....	.....1.980	.....2.255	MON.....	.....45	.....326	09/25/2017.	11/20/2023.
46640J	AR	8	J P MORGAN CHASE 3.9936% DUE 01-1.....	.....	..	4	1FM	.....100,588	.....105,837	.....105,837	.....100,000	.....100,361	.....	.....(60)	.....	.....	.....3.994	.....3.989	MON.....	.....333	.....3,994	06/28/2013.	01/15/2046.
46634S	AC	9	JP MORGAN CHASE CMBS 2012-C6.....	.....	..	4	3FM	.....89,924	.....103,184	.....89,924	.....87,149	.....89,924	.....	.....(700)	.....271	.....	.....3.507	.....2.048	MON.....	.....255	.....3,336	01/14/2016.	05/17/2045.
46637W	AD	5	JP MORGAN CHASE CMBS 2012-CIBX.....	.....	..	4	3FM	.....102,892	.....102,892	.....102,892	.....100,000	.....102,892	.....	.....(955)	.....820	.....	.....3.483	.....2.679	MON.....	.....310	.....3,483	01/21/2016.	06/16/2045.
46590K	AB	0	JPMCC COML MTG SEC TR 2015-JP1.....	.....	..	4	3FM	.....118,978	.....101,634	.....117,895	.....116,000	.....117,794	.....	.....(600)	.....	.....	.....3.144	.....2.610	MON.....	.....304	.....3,647	12/15/2015.	01/15/2049.
61763B	AU	8	MS BOFA ML TRUST 2013-C13.....	.....	..	4	1FM	.....100,787	.....105,965	.....105,965	.....100,000	.....100,552	.....	.....(82)	.....	.....	.....4.039	.....3.982	MON.....	.....337	.....4,039	11/26/2013.	11/16/2046.
61761Q	AE	3	MS BOFA ML TRUST 2013-C8.....	.....	..	4	1FM	.....95,181	.....101,747	.....101,747	.....100,000	.....97,143	.....	.....519	.....	.....	.....3.134	.....3.837	MON.....	.....261	.....3,134	02/05/2013.	12/17/2048.
61765T	AF	0	MS BOFA ML TRUST 2015-C25.....	.....	..	4	2FM	.....100,815	.....104,038	.....104,038	.....100,000	.....100,666	.....	.....(75)	.....	.....	.....3.635	.....3.592	MON.....	.....333	.....3,635	10/07/2015.	10/15/2048.
654747	AD	6	NISSAN AUTO RECV 2017-A.....	.....	..	4	1FE	.....149,088	.....99,392	.....149,088	.....150,000	.....149,088	.....	.....(10)	.....938	.....	.....1.740	.....2.076	MON.....	.....116	.....1,863	03/30/2017.	08/16/2021.
94989A	AU	9	WELLS FARGO COML TR 2014-LC18.....	.....	..	4	1FM	.....99,649	.....102,415	.....102,415	.....100,000	.....99,715	.....	.....38	.....	.....	.....3.405	.....3.489	MON.....	.....284	.....3,405	12/12/2014.	12/15/2047.
94989H	AF	7	WELLS FARGO COML TR 2015-NXS1.....	.....	..	4	1AM	.....50,262	.....100,523	.....50,262	.....50,000	.....50,262	.....	.....(2)	.....98	.....	.....2.632	.....2.621	MON.....	.....110	.....	12/01/2017.	05/15/2048.
95000M	BP	5	WELLS FARGO COML TR 2016-C36.....	.....	..	4	1FM	.....97,950	.....99,737	.....99,737	.....100,000	.....98,134	.....	.....184	.....	.....	.....3.065	.....3.346	MON.....	.....511	.....3,065	10/26/2016.	11/15/2059.
92938C	AD	9	WFRBS COML MTG TR 2013-C15.....	.....	..	4	2FM	.....102,290	.....106,729	.....106,729	.....100,000	.....101,427	.....	.....(228)	.....	.....	.....4.153	.....3.934	MON.....	.....346	.....4,153	08/05/2013.	08/15/2046.
92890K	BA	2	WFRBS COML MTG TR 2014-C22.....	.....	..	4	4AM	.....104,499	.....104,499	.....104,499	.....100,000	.....104,499	.....	.....(53)	.....1,057	.....	.....3.752	.....3.490	MON.....	.....938	.....	09/25/2017.	09/17/2057.
96221T	AE	7	WFRBS COML MTG TR 2014-LC14.....	.....	..	4	3FM	.....102,994	.....106,072	.....106,072	.....100,000	.....101,963	.....	.....(287)	.....	.....	.....4.045	.....3.731	MON.....	.....360	.....4,045	02/04/2014.	03/15/2047.
981464	FJ	4	WORLD FIN NETWORK CCMT 2016-A.....	.....	..	4	1FE	.....98,198	.....98,198	.....98,198	.....100,000	.....98,198	.....	.....221	.....492	.....	.....2.030	.....2.510	MON.....	.....90	.....1,523	03/30/2017.	04/15/2025.
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....			.....	..			.....3,777,528	XXX	.....3,829,322	.....3,757,773	.....3,775,478	.....0	.....(2,611)	.....9,864	.....0	XXX	XXX	XXX	.....9,715	.....87,394	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....			.....	..			.....131,227,641	XXX	.....136,458,329	.....131,113,773	.....131,170,402	.....(0)	.....(46,641)	.....183,860	.....0	XXX	XXX	XXX	.....1,246,435	.....4,048,182	XXX	XXX
Totals																								
7799999.	Total - Issuer Obligations.....			.....	..			.....563,458,504	XXX	.....573,369,428	.....562,243,000	.....566,467,643	.....1,119,463	.....66,487	.....246,070	.....0	XXX	XXX	XXX	.....3,310,331	.....9,799,976	XXX	XXX
7899999.	Total - Residential Mortgage-Backed Securities.....			.....	..			.....62,775,552	XXX	.....63,582,096	.....61,587,475	.....62,696,493	.....0	.....(33,494)	.....37,505	.....0	XXX	XXX	XXX	.....181,922	.....1,913,688	XXX	XXX
7999999.	Total - Commercial Mortgage-Backed Securities.....			.....	..			.....5,519,717	XXX	.....5,581,497	.....5,483,684	.....5,515,353	.....0	.....(6,750)	.....11,807	.....0	XXX	XXX	XXX	.....13,843	.....128,863	XXX	XXX
8399999.	Grand Total - Bonds.....			.....	..			.....631,753,773	XXX	.....642,533,021	.....629,314,158	.....634,679,489	.....1,119,463	.....26,243	.....295,382	.....0	XXX	XXX	XXX	.....3,506,096	.....11,842,526	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
				F or ei	Rate per Share Used to Obtain Fair Value													Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
CUSIP Identification	Description			Code	gn	Number of Shares	Book/Adjusted Carrying Value	Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																			
88579Y	10	1	3M Co.....			1,264.000	297,508	235.370	297,508	97,515		5,875		70,986		70,986		L	12/15/2017
002824	10	0	Abbott Laboratories.....			3,690.000	210,588	57.070	210,588	151,380		3,800		37,650		37,650		L	12/15/2017
00287Y	10	9	ABBVIE INC.....			3,379.000	326,783	96.710	326,783	112,296		8,836		113,869		113,869		L	12/15/2017
00401C	10	8	ACACIA COMMUNICATIONS INC.....			440.000	15,941	36.230	15,941	15,941					4,486	(4,486)		L	12/18/2017
00434H	10	8	ACCELERON PHARMA INC.....			408.000	17,316	42.440	17,316	10,412				6,903		6,903		L	10/14/2016
00507V	10	9	ACTIVISION BLIZZARD INC.....			1,609.000	101,882	63.320	101,882	61,279		426		38,099		38,099		L	12/15/2017
00508X	20	3	ACTUANT CORP.....			2,350.000	59,455	25.300	59,455	59,291				164		164		L	12/29/2017
00508Y	10	2	ACUITY BRANDS INC.....			89.000	15,664	176.000	15,664	15,664		48			4,883	(4,883)		L	12/16/2016
00724F	10	1	Adobe Systems Inc.....			1,046.000	183,301	175.240	183,301	39,430				74,788		74,788		L	12/15/2017
00751Y	10	6	ADVANCE AUTO PARTS INC.....			155.000	15,452	99.690	15,452	15,452	9	36		(2,716)	7,734	(10,450)		L	06/16/2017
007903	10	7	Advanced Micro Devices.....			1,695.000	17,425	10.280	17,425	17,425					5,340	(5,340)		L	09/15/2017
007800	10	5	AEROJET ROCKETDYNE HLDGS INC.....			985.000	30,732	31.200	30,732	30,732				0	284	(284)		L	12/18/2017
00130H	10	5	AES Corp.....			1,392.000	15,075	10.830	15,075	13,582		668		(1,100)		(1,100)		L	09/16/2016
00817Y	10	8	Aetna Inc.....			692.000	124,830	180.390	124,830	53,045		1,223		38,759		38,759		L	06/16/2017
008252	10	8	AFFILIATED MANAGERS GROUP.....			24.014	24,014	205.250	24,014	17,123		92		6,892		6,892		L	03/17/2017
001055	10	2	Aflac Inc.....			832.000	73,033	87.780	73,033	43,939		1,448		15,124		15,124		L	01/11/2017
00846U	10	1	Agilent Technologies Inc.....			1,802.000	120,680	66.970	120,680	84,335	265	463		19,210		19,210		L	12/18/2017
00900T	10	7	AIMMUNE THERAPEUTICS INC.....			732.000	27,684	37.820	27,684	13,505				12,715		12,715		L	11/09/2015
009158	10	6	Air Products & Chemicals Inc.....			466.000	76,461	164.080	76,461	35,127	443	1,751		9,304		9,304		L	12/15/2017
00922R	10	5	AIR TRANSPORT SERVICES GRP INC.....			3,509.000	81,198	23.140	81,198	81,069				129		129		L	06/01/2017
00971T	10	1	Akamai Technologies.....			361.000	23,479	65.040	23,479	11,267				(592)		(592)		L	11/07/2016
00972D	10	5	AKEBIA THERAPEUTICS INC.....			1,264.000	18,796	14.870	18,796	10,724				5,637		5,637		L	10/06/2015
011659	10	9	ALASKA AIR GROUP INC.....			260.000	19,113	73.510	19,113	17,409		308		(4,017)		(4,017)		L	03/17/2017
012653	10	1	ALBEMARLE CORP.....			233.000	29,798	127.890	29,798	18,742	75	297		9,654		9,654		L	01/11/2017
013872	10	6	ALCOA CORP.....			1,880.000	101,276	53.870	101,276	68,979				32,297		32,297		L	03/24/2017
015271	10	9	ALEXANDRIA REAL ESTATE EQ INC.....			206.000	26,902	130.590	26,902	23,069	185	480		3,833		3,833		L	12/15/2017
015351	10	9	ALEXION PHARMACEUTICALS INC.....			470.000	56,207	119.590	56,207	53,253				(1,294)		(1,294)		L	03/17/2017
016255	10	1	ALIGN TECHNOLOGY INC.....			152.000	33,773	222.190	33,773	22,078				11,695		11,695		L	06/16/2017
01741R	10	2	Allegheny Technologies Inc.....			5,360.000	129,390	24.140	129,390	90,661				38,730		38,730		L	06/14/2017
018581	10	8	ALLIANCE DATA SYSTEMS CORP.....			577.000	146,258	253.480	146,258	140,817		1,039		13,287		13,287		L	11/21/2017
018802	10	8	ALLIANT ENERGY CORP.....			487.000	20,751	42.610	20,751	18,504		604		2,247		2,247		L	03/17/2017
01988P	10	8	ALLSCRIPT MISYS HEALTCAR SOLNS.....			5,620.000	81,771	14.550	81,771	77,141				4,630		4,630		L	10/16/2017
020002	10	1	Allstate Corp.....			761.000	79,684	104.710	79,684	22,862	282	1,086		23,120		23,120		L	05/24/2017
02079K	10	7	ALPHABET INC.....			640.000	669,696	1,046.400	669,696	225,523				170,566		170,566		L	12/15/2017
02079K	30	5	ALPHABET INC.....			631.000	664,695	1,053.400	664,695	220,961				161,493		161,493		L	12/15/2017
02209S	10	3	Altria Group Inc.....			4,040.000	288,496	71.410	288,496	134,917	2,666	9,998		15,121		15,121		L	07/27/2017
023135	10	6	AMAZON COM INC.....			848.000	991,711	1,169.470	991,711	187,128				346,869		346,869		L	12/15/2017
023608	10	2	Ameren Corporation.....			511.000	30,144	58.990	30,144	15,664		892		3,254		3,254		L	06/16/2017
02376R	10	2	AMERICAN AIRLS GROUP INC.....			913.000	47,503	52.030	47,503	38,857		360		4,793		4,793		L	07/27/2017
024061	10	3	AMERICAN AXLE & MFG HLDGS INC.....			6,242.000	106,301	17.030	106,301	90,171				(1,943)		(1,943)		L	08/03/2017
025537	10	1	American Electric Power.....			1,052.000	77,396	73.570	77,396	43,292		2,440		10,737		10,737		L	12/15/2017
025816	10	9	American Express Co.....			1,523.000	151,249	99.310	151,249	38,760		1,991		38,223		38,223		L	07/27/2017

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

E12.1

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	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
026874	78	4		American International Group.....				1,902.000	113,321	59.580	113,321	72,050		2,380		(10,541)		(10,541)		L	09/15/2017.
03027X	10	0		AMERICAN TOWER CORP NEW.....				912.000	130,115	142.670	130,115	56,734	638	2,216		32,695		32,695		L	12/15/2017.
030420	10	3		AMERICAN WTR WKS CO INC NEW.....				34,400	376,000	91.490	34,400	25,608		609		7,193		7,193		L	12/16/2016.
03076C	10	6		AMERIPRISE FINL INC.....				315.000	53,383	169.470	53,383	11,278		1,021		18,409		18,409		L	01/11/2017.
03073E	10	5		Amerisourcebergen Corp.....				341.000	31,311	91.820	31,311	9,807	112	503		4,648		4,648		L	03/18/2016.
031100	10	0		AMETEK INC NEW.....				1,661.000	120,373	72.470	120,373	79,382		582		39,051		39,051		L	12/29/2017.
031162	10	0		Amgen Inc.....				1,537.000	267,284	173.900	267,284	106,093		7,026		42,108		42,108		L	07/27/2017.
03152W	10	9		AMICUS THERAPEUTICS INC.....				1,261.000	18,146	14.390	18,146	16,619				1,527		1,527		L	07/17/2017.
032095	10	1		AMPHENOL CORP NEW.....				1,618.000	142,060	87.800	142,060	65,385	322	1,049		32,944		32,944		L	07/26/2017.
032511	10	7		Anadarko Petroleum Corp.....				1,155.000	61,954	53.640	61,954	58,464		231		(18,454)		(18,454)		L	03/17/2017.
032654	10	5		Analog Devices.....				788.000	70,156	89.030	70,156	32,749		1,311		11,074		11,074		L	12/15/2017.
03349M	10	5		ANDEAVOR.....				304.000	34,759	114.340	34,759	16,756		359		18,003		18,003		L	08/02/2017.
03662Q	10	5		ANSYS INC.....				178.000	26,271	147.590	26,271	21,670				4,601		4,601		L	06/16/2017.
036752	10	3		ANTHEM INC.....				544.000	122,405	225.010	122,405	36,377		1,466		43,652		43,652		L	07/27/2017.
037411	10	5		Apache Corp.....				802.000	33,860	42.220	33,860	33,860		802		(14,406)	2,342	(16,748)		L	03/17/2017.
03748R	10	1		Apartment Invt & Mgmt Co -A.....				331.000	14,468	43.710	14,468	7,240		477		(576)		(576)		L	03/18/2016.
037612	30	6		APOLLO GLOBAL MGMT LLC.....				2,900.000	97,063	33.470	97,063	45,442		4,703		40,419		40,419		L	11/17/2017.
037833	10	0		Apple Computer Inc.....				10,884.000	1,841,899	169.230	1,841,899	354,870		26,665		577,863		577,863		L	12/15/2017.
038222	10	5		Applied Materials Inc.....				2,270.000	116,042	51.120	116,042	30,019		886		41,477		41,477		L	12/15/2017.
03852U	10	6		ARAMARK.....				1,180.000	50,433	42.740	50,433	45,526		288		4,907		4,907		L	08/09/2017.
039380	40	7		ARCH COAL INC.....				655.000	61,020	93.160	61,020	47,427		688		13,593		13,593		L	02/10/2017.
039483	10	2		Archer Daniels Midland Co.....				1,185.000	47,495	40.080	47,495	43,505		1,498		(6,463)		(6,463)		L	05/24/2017.
03965L	10	0		ARCONIC INC.....				890.000	24,253	27.250	24,253	17,515		194		6,737		6,737		L	10/13/2017.
04621X	10	8		ASSURANT INC.....				113.000	11,395	100.840	11,395	3,331		243		902		902		L	03/20/2009.
00206R	10	2		AT&T INC.....				13,021.000	506,256	38.880	506,256	388,902		25,836		(46,459)		(46,459)		L	12/15/2017.
049164	20	5		ATLAS AIR WORLDWIDE HLDGS INC.....				580.000	34,017	58.650	34,017	31,304				2,713		2,713		L	05/05/2017.
052769	10	6		Autodesk Inc.....				462.000	48,431	104.830	48,431	19,963				11,465		11,465		L	09/15/2017.
053015	10	3		Automatic Data Processing.....				936.000	109,690	117.190	109,690	38,894	590	2,115		13,401		13,401		L	07/27/2017.
053332	10	2		Autozone Inc.....				59.000	41,971	711.370	41,971	20,972				(4,627)		(4,627)		L	08/02/2016.
053484	10	1		AVALONBAY CMNTYS INC.....				291.000	51,917	178.410	51,917	38,060	413	1,585		274		274		L	07/27/2017.
053611	10	9		Avery Dennison Corp.....				486.000	55,822	114.860	55,822	30,028		718		18,524		18,524		L	09/15/2017.
05366U	10	0		AVEXIS INC.....				223.000	24,679	110.670	24,679	15,672				9,007		9,007		L	06/21/2017.
05722G	10	0		BAKER HUGHES A GE CO.....				902.000	28,539	31.640	28,539	28,539		316			16,472	(16,472)		L	07/06/2017.
058498	10	6		Ball Corp.....				740.000	28,009	37.850	28,009	13,549	37	263		158		158		L	09/15/2017.
060505	10	4		Bank of America Corp.....				20,555.000	606,784	29.520	606,784	146,922		8,008		152,147		152,147		L	07/27/2017.
064058	10	0		BANK OF NEW YORK MELLON CORP.....				2,168.000	116,768	53.860	116,768	49,331		1,894		13,984		13,984		L	06/16/2017.
067383	10	9		Bard C.R. Inc.....				153.000	51,024	333.490	51,024	13,297		157		16,317		16,317		L	05/24/2017.
067806	10	9		BARNES GROUP INC.....				1,140.000	72,128	63.270	72,128	40,345		627		18,069		18,069		L	05/22/2015.
071813	10	9		Baxter International Inc.....				1,856.000	119,972	64.640	119,972	80,396	297	944		32,019		32,019		L	09/15/2017.
054937	10	7		BB&T Corporation.....				1,677.000	83,380	49.720	83,380	50,075		2,096		4,540		4,540		L	07/27/2017.
075887	10	9		Becton Dickinson & Co.....				484.000	103,605	214.060	103,605	53,707		1,363		22,317		22,317		L	12/15/2017.
077454	10	6		BELDEN INC.....				1,750.000	135,048	77.170	135,048	132,686	88	172		3,117		3,117		L	11/02/2017.

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

E12.2

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	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
084670	70	2	BERKSHIRE HATHAWAY INC DEL.....				4,073.000	807,350	198.220	807,350	377,479				140,947		140,947		L	12/15/2017.
086516	10	1	Best Buy Co Inc.....				540.000	36,974	68.470	36,974	10,319		741		13,932		13,932		L	09/18/2015.
090572	20	7	BIO RAD LABS INC.....				350.000	83,535	238.670	83,535	67,859				15,174		15,174			08/17/2017.
09073M	10	4	BIO TECHNE CORP.....				350.000	45,343	129.550	45,343	45,237				105		105		L	12/29/2017.
09062X	10	3	BIOGEN IDEC INC.....				449.000	143,038	318.570	143,038	38,890				18,212		18,212		L	12/15/2017.
09238E	10	4	BLACKHAWK NETWORK HLDGS INC.....				647.000	23,066	35.650	23,066	23,066				(1,189)	15	(1,204)		L	05/15/2017.
09247X	10	1	BLACKROCK INC.....				262.000	134,592	513.710	134,592	56,830		2,528		34,149		34,149		L	12/15/2017.
09609G	10	0	BLUEBIRD BIO INC.....				128.000	22,797	178.100	22,797	16,540				6,257		6,257		L	09/01/2017.
097023	10	5	Boeing Co.....				1,186.000	349,763	294.910	349,763	77,149		6,609		162,188		162,188		L	12/15/2017.
099502	10	6	BOOZ ALLEN HAMILTON HLDG CORP.....				3,650.000	139,175	38.130	139,175	109,357		1,840		14,248		14,248		L	11/29/2017.
099724	10	6	BORGWARNER INC.....				418.000	21,356	51.090	21,356	16,486		247		4,870		4,870		L	08/02/2016.
101121	10	1	BOSTON PROPERTIES INC.....				325.000	42,260	130.030	42,260	25,928		977		1,379		1,379		L	06/16/2017.
101137	10	7	Boston Scientific Corp.....				2,937.000	72,808	24.790	72,808	23,607				8,498		8,498		L	12/15/2017.
109194	10	0	BRIGHT HORIZONS FAM SOL IN DEL.....				401.000	37,694	94.000	37,694	18,312				9,616		9,616		L	12/23/2014.
10922N	10	3	BRIGHTHOUSE FINL INC.....				202.000	11,845	58.640	11,845	10,005				1,840		1,840		L	08/10/2017.
110122	10	8	Bristol Myers Squibb Co.....				3,472.000	212,764	61.280	212,764	106,666		5,345		10,050		10,050		L	12/15/2017.
114340	10	2	BROOKS AUTOMATION INC.....				4,500.000	107,325	23.850	107,325	38,618		1,800		30,510		30,510		L	10/29/2015.
115637	20	9	Brown Forman Corp CL B.....				412.000	28,292	68.670	28,292	13,179	81	270		9,408		9,408		L	09/15/2017.
117043	10	9	Brunswick Corp.....				1,500.000	82,830	55.220	82,830	82,830		679			2,061	(2,061)		L	11/07/2017.
12008R	10	7	BUILDERS FIRSTSOURCE INC.....				1,424.000	31,029	21.790	31,029	23,708				7,321		7,321		L	09/07/2017.
122017	10	6	BURLINGTON STORES INC.....				565.000	69,512	123.030	69,512	50,917				18,594		18,594		L	10/23/2017.
05605H	10	0	BWX TECHNOLOGIES INC.....				1,300.000	78,637	60.490	78,637	57,373		439		21,264		21,264		L	06/23/2017.
12541W	20	9	C H ROBINSON WORLDWIDE INC.....				295.000	26,282	89.090	26,282	16,354		534		4,670		4,670		L	06/17/2016.
12673P	10	5	CA INC COM.....				665.000	22,131	33.280	22,131	13,932		659		901		901		L	07/27/2017.
12709P	10	3	CABOT MICROELECTRONICS CORP.....				444.000	41,772	94.080	41,772	32,858	89	148		8,913		8,913		L	09/01/2017.
127097	10	3	CABOT OIL & GAS CORP.....				974.000	27,856	28.600	27,856	12,186		164		5,160		5,160		L	03/17/2017.
127387	10	8	CADENCE DESIGN SYSTEM INC.....				590.000	24,674	41.820	24,674	22,574				2,100		2,100		L	09/15/2017.
127686	10	3	CAESARS ENTMT CORP.....				10,190.000	128,904	12.650	128,904	128,904					777	(777)		L	11/29/2017.
13123X	10	2	CALLON PETE CO DEL.....				7,010.000	85,172	12.150	85,172	85,172				(2,405)	9,541	(11,946)		L	05/22/2017.
134429	10	9	Campbell Soup Co.....				408.000	19,629	48.110	19,629	15,689		553		(4,796)		(4,796)		L	09/15/2017.
14040H	10	5	Capital One Financial Corp.....				1,031.000	102,667	99.580	102,667	47,726		1,613		12,636		12,636		L	12/15/2017.
14149Y	10	8	Cardinal Health Inc.....				666.000	40,806	61.270	40,806	22,320	308	1,195		(7,142)		(7,142)		L	05/24/2017.
142339	10	0	CARLISLE COS INC.....				525.000	59,666	113.650	59,666	52,834		352		6,832		6,832		L	12/22/2017.
143130	10	2	CARMAX INC.....				386.000	24,754	64.130	24,754	12,105				(149)		(149)		L	01/11/2017.
147528	10	3	CASEYS GEN STORES INC.....				230.000	25,746	111.940	25,746	22,186		230		(1,596)		(1,596)		L	07/29/2016.
148806	10	2	CALENT INC.....				389.000	15,980	41.080	15,980	15,657				323		323		L	08/30/2017.
149123	10	1	Caterpillar Inc.....				1,262.000	198,866	157.580	198,866	80,302		3,908		80,319		80,319		L	12/15/2017.
12503M	10	8	CBOE HLDGS INC.....				244.000	30,400	124.590	30,400	20,844		203		9,556		9,556		L	12/15/2017.
12504L	10	9	CBRE GROUP INC.....				5,533.000	239,634	43.310	239,634	159,139				61,802		61,802		L	07/27/2017.
124857	20	2	CBS CORP NEW.....				767.000	45,253	59.000	45,253	9,137	138	546		(3,544)		(3,544)		L	11/07/2016.
151020	10	4	CELGENE CORP.....				1,671.000	174,386	104.360	174,386	67,117				(19,497)		(19,497)		L	12/15/2017.
15135B	10	1	CENTENE CORP DEL.....				1,138.000	114,801	100.880	114,801	68,646				46,155		46,155		L	12/15/2017.
15189T	10	7	Centerpoint Energy Inc.....				908.000	25,751	28.360	25,751	14,058		972		3,378		3,378		L	09/16/2016.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			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		
				F or ei			Rate per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	
CUSIP Identification			Code	gn	Number of Shares	Book/Adjusted Carrying Value			Actual Cost									Date Acquired
156700	10	6			2,046,000	34,127	16,680	34,127	34,127		2,760			5,751	(5,751)		L	11/01/2017.
156782	10	4			664,000	44,747	67,390	44,747	21,015				12,088		12,088		L	09/15/2017.
125269	10	0			491,000	20,887	42,540	20,887	10,802		589		5,430		5,430		L	12/16/2016.
159864	10	7			475,000	51,989	109,450	51,989	48,614				3,375		3,375		L	11/16/2017.
808513	10	5			2,530,000	129,966	51,370	129,966	44,034		793		29,672		29,672		L	12/15/2017.
16115Q	30	8			875,000	41,003	46,860	41,003	21,949				9,605		9,605		L	07/27/2017.
16119P	10	8			412,000	138,416	335,960	138,416	114,916				19,335		19,335		L	07/27/2017.
165167	10	7			1,902,000	7,532	3,960	7,532	7,532				(2,697)	1,730	(4,427)		L	09/15/2017.
166764	10	0			4,026,000	504,015	125,190	504,015	305,401		17,059		31,111		31,111		L	12/15/2017.
168905	10	7			495,000	71,948	145,350	71,948	53,686	232	328		18,263		18,263		L	08/09/2017.
169656	10	5			53,000	15,319	289,030	15,319	15,319				(1,140)	3,858	(4,999)		L	05/24/2017.
171340	10	2			525,000	26,339	50,170	26,339	22,463		399		3,140		3,140		L	12/16/2016.
125509	10	9			523,000	106,216	203,090	106,216	18,168		21		36,119		36,119		L	07/27/2017.
171798	10	1			201,000	24,524	122,010	24,524	18,350		64		(2,792)		(2,792)		L	12/16/2016.
172062	10	1			314,000	23,541	74,970	23,541	10,369	157	764		(217)		(217)		L	06/16/2017.
172908	10	5			180,000	28,049	155,830	28,049	7,307		292		7,130		7,130		L	06/16/2017.
17275R	10	2			10,482,000	401,461	38,300	401,461	188,460		11,745		84,380		84,380		L	07/27/2017.
172967	42	4			5,602,000	416,845	74,410	416,845	176,487		5,365		83,692		83,692		L	07/27/2017.
174610	10	5			6,639,000	278,705	41,980	278,705	225,664		3,400		37,874		37,874		L	09/12/2017.
177376	10	0			303,000	26,664	88,000	26,664	9,295				1,879		1,879		L	12/16/2016.
189054	10	9			272,000	40,457	148,740	40,457	18,529		912		7,699		7,699		L	09/15/2017.
12572Q	10	5			722,000	105,448	146,050	105,448	42,348	2,527	4,116		21,721		21,721		L	12/15/2017.
125896	10	0			594,000	28,096	47,300	28,096	9,564		790		3,374		3,374		L	12/16/2016.
126117	10	0			635,000	33,687	53,050	33,687	33,687		191			373	(373)		L	11/09/2017.
191216	10	0			8,116,000	372,362	45,880	372,362	222,982		11,904		35,373		35,373		L	12/15/2017.
192422	10	3			1,064,000	65,074	61,160	65,074	13,632		178		31,228		31,228		L	08/25/2014.
192446	10	2			1,243,000	88,278	71,020	88,278	25,842		555		18,359		18,359		L	09/15/2017.
192479	10	3			709,000	200,094	282,220	200,094	89,820				72,831		72,831		L	12/29/2017.
194014	10	6			1,970,000	78,051	39,620	78,051	71,709				7,269		7,269		L	12/22/2016.
194162	10	3			1,872,000	141,242	75,450	141,242	77,426		2,935		18,313		18,313		L	12/15/2017.
20030N	10	1			9,876,000	395,534	40,050	395,534	138,377		5,976		53,986		53,986		L	07/27/2017.
200340	10	7			2,405,000	208,778	86,810	208,778	162,839	722	801		32,923		32,923		L	09/27/2017.
199908	10	4			1,836,000	80,141	43,650	80,141	20,415		542		19,003		19,003		L	10/29/2014.
205887	10	2			875,000	32,961	37,670	32,961	14,194		704		(1,513)		(1,513)		L	09/15/2017.
20605P	10	1			963,000	144,662	150,220	144,662	110,558				23,729		23,729		L	10/24/2017.
20825C	10	4			2,540,000	139,421	54,890	139,421	118,199		2,696		12,142		12,142		L	06/16/2017.
209115	10	4			653,000	55,472	84,950	55,472	31,314		1,762				7,161		L	09/15/2017.
21036P	10	8			367,000	83,885	228,570	83,885	18,666		710		27,265		27,265		L	12/15/2017.
216648	40	2			103,000	22,442	217,880	22,442	18,274		6		4,168		4,168		L	06/16/2017.
217204	10	6			1,375,000	59,386	43,190	59,386	23,840				21,292		21,292		L	02/24/2016.
21925Y	10	3			989,000	34,941	35,330	34,941	34,941				(3,889)	1,076	(4,964)		L	12/18/2017.
219350	10	5			1,848,000	59,118	31,990	59,118	20,444		1,133		14,028		14,028		L	07/27/2017.
22160N	10	9			300,000	89,085	296,950	89,085	65,314				22,786		22,786		L	12/08/2017.

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Showing all COMMON STOCKS Owned December 31 of Current Year

E12.4

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	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
22160K	10	5	CostCo Wholesale Corp.....				924.000	171,975	186.120	171,975	67,984		8,166		23,883		23,883		L	09/15/2017.
22164K	10	1	COTIVITI HLDGS INC.....				882.000	28,409	32.210	28,409	28,409				(1,797)	135	(1,932)		L	12/02/2016.
222070	20	3	COTY INC.....				993.000	19,751	19.890	19,751	18,221		483		1,530		1,530			06/16/2017.
22822V	10	1	CROWN CASTLE INTL CORP NEW.....				866.000	96,135	111.010	96,135	61,347	898	2,195		19,166		19,166		L	12/15/2017.
12650T	10	4	CSRA INC.....				344.000	10,292	29.920	10,292	7,263		123		(665)		(665)		L	09/15/2017.
126408	10	3	CSX Corp.....				1,895.000	104,244	55.010	104,244	25,782		1,469		35,796		35,796		L	07/27/2017.
231021	10	6	Cummins Inc.....				552.000	97,505	176.640	97,505	47,970		2,106		18,531		18,531		L	09/15/2017.
126650	10	0	CVS Corp.....				2,141.000	155,223	72.500	155,223	72,621		4,449		(13,724)		(13,724)		L	12/16/2016.
232806	10	9	CYPRESS SEMICONDUCTOR CORP.....				1,837.000	27,996	15.240	27,996	21,015	202	808		6,981		6,981		L	09/29/2016.
23331A	10	9	D R HORTON INC.....				717.000	36,617	51.070	36,617	8,883		305		17,022		17,022		L	09/16/2016.
235851	10	2	Danaher Corp.....				1,300.000	120,666	92.820	120,666	56,242	182	706		19,008		19,008		L	12/15/2017.
237194	10	5	Darden Restaurants Inc.....				729.000	69,999	96.020	69,999	55,845		621		7,331		7,331		L	12/19/2017.
237266	10	1	DARLING INGREDIENTS INC.....				5,220.000	94,639	18.130	94,639	93,317				1,321		1,321		L	09/27/2017.
238337	10	9	DAVE & BUSTERS ENTMT INC.....				473.000	26,095	55.170	26,095	26,095				0	5,352	(5,352)		L	06/02/2017.
23918K	10	8	DAVITA INC.....				1,872.000	135,252	72.250	135,252	119,141				15,585		15,585		L	09/19/2017.
244199	10	5	Deere & Co.....				682.000	106,740	156.510	106,740	38,334	409	1,498		34,741		34,741		L	12/15/2017.
247361	70	2	DELTA AIR LINES INC DEL.....				1,377.000	77,112	56.000	77,112	34,312		1,380		9,217		9,217		L	06/16/2017.
24906P	10	9	DENTSPLY SIRONA INC.....				483.000	31,796	65.830	31,796	21,869	42	160		3,885		3,885		L	09/15/2017.
25179M	10	3	Devon Energy Corporation.....				1,107.000	45,830	41.400	45,830	32,411		260		(4,152)		(4,152)		L	07/27/2017.
25278X	10	9	DIAMONDBACK ENERGY INC.....				709.000	89,511	126.250	89,511	58,420				23,166		23,166		L	08/03/2017.
253868	10	3	DIGITAL RLTY TR INC.....				1,072.000	122,101	113.900	122,101	103,137	988	1,186		18,032		18,032		L	12/15/2017.
254543	10	1	DIODES INC.....				3,380.000	96,905	28.670	96,905	76,077				10,140		10,140		L	11/25/2015.
254709	10	8	DISCOVER FINL SVCS COM STK.....				768.000	59,075	76.920	59,075	10,159		998		3,709		3,709		L	08/25/2015.
25470F	10	4	DISCOVERY COMMUNICATNS NEW.....				302.000	6,759	22.380	6,759	6,374				(1,519)		(1,519)		L	03/18/2016.
25470F	30	2	DISCOVERY COMMUNICATNS NEW.....				429.000	9,082	21.170	9,082	9,082				(1,593)	813	(2,407)		L	09/19/2014.
25470M	10	9	DISH NETWORK CORP.....				480.000	22,920	47.750	22,920	22,920					6,903	(6,903)		L	06/16/2017.
25659T	10	7	DOLBY LABORATORIES INC.....				1,675.000	103,850	62.000	103,850	77,669		862		26,181		26,181		L	10/10/2017.
256677	10	5	DOLLAR GEN CORP NEW.....				549.000	51,062	93.010	51,062	27,803		550		10,328		10,328		L	09/15/2017.
256746	10	8	DOLLAR TREE INC.....				1,860.000	199,597	107.310	199,597	130,104				57,319		57,319		L	12/15/2017.
25746U	10	9	Dominion Resources Inc/VA.....				1,367.000	110,809	81.060	110,809	64,610		3,988		5,817		5,817		L	12/15/2017.
25754A	20	1	DOMINOS PIZZA INC.....				275.000	51,964	188.960	51,964	44,203		338		3,606		3,606		L	10/24/2017.
260003	10	8	Dover Corp.....				328.000	33,125	100.990	33,125	11,964				8,452		8,452			06/16/2017.
26078J	10	0	DOWDUPONT INC.....				4,963.000	353,465	71.220	353,465	103,472		1,867		249,992		249,992		L	12/15/2017.
26138E	10	9	DR PEPPER SNAPPLE GROUP INC.....				383.000	37,174	97.060	37,174	7,988	222	869		2,447		2,447		L	08/02/2016.
233331	10	7	DTE Energy Company.....				378.000	41,376	109.460	41,376	18,710	334	1,228		4,111		4,111		L	03/17/2017.
26441C	20	4	DUKE ENERGY CORP NEW.....				1,489.000	125,240	84.110	125,240	77,484		5,109		9,386		9,386		L	12/15/2017.
264411	50	5	DUKE REALTY CORP.....				749.000	20,380	27.210	20,380	20,380		929			389	(389)		L	07/25/2017.
23355L	10	6	DXC TECHNOLOGY CO.....				612.000	58,079	94.900	58,079	33,068	108	211		25,011		25,011			12/15/2017.
267CVR	99	1	DYAX Corporation.....				777.000										0		L	01/22/2016.
278642	10	3	E Bay Inc.....				2,063.000	77,858	37.740	77,858	13,481				16,607		16,607		L	11/07/2016.
269246	40	1	E TRADE FINANCIAL CORP.....				1,725.000	85,508	49.570	85,508	37,532				25,737		25,737		L	02/24/2016.
277432	10	0	Eastman Chemical Company.....				305.000	28,255	92.640	28,255	10,399	171	609		5,253		5,253		L	03/17/2017.

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

E12.5

1			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		
			Code	gn			Rate per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	
CUSIP Identification					Number of Shares	Book/Adjusted Carrying Value			Actual Cost									Date Acquired
278865	10	0			1,223.000	164,102	134.180	164,102	90,150	501	1,755		20,230		20,230		L	10/31/2017.
279870	10	9			1,422.000	13,324	9.370	13,324	13,324				(2,268)	2,183	(4,451)		L	05/24/2016.
281020	10	7			686.000	43,383	63.240	43,383	25,803	415	1,499		(6,135)		(6,135)		L	06/16/2017.
28176E	10	8			445.000	50,156	112.710	50,156	18,588				8,221		8,221		L	09/15/2017.
285512	10	9			1,350.000	141,831	105.060	141,831	71,131				30,016		30,016		L	11/30/2017.
28849P	10	0			292.000	26,105	89.400	26,105	20,019				1,670		1,670		L	09/16/2016.
291011	10	4			1,366.000	95,197	69.690	95,197	63,806		2,563		18,641		18,641		L	12/15/2017.
292562	10	5			1,320.000	64,218	48.650	64,218	48,959		106		6,996		6,996		L	07/31/2015.
29265N	10	8			3,290.000	189,405	57.570	189,405	166,170				8,149		8,149		L	09/15/2017.
29364G	10	3			2,278.000	185,406	81.390	185,406	180,144		2,831		2,298		2,298		L	12/06/2017.
29414D	10	0			254.000	8,778	34.560	8,778	8,778					7,001	(7,001)		L	09/15/2017.
26875P	10	1			1,232.000	132,945	107.910	132,945	67,012		836		8,722		8,722		L	12/15/2017.
26884U	10	9			840.000	54,986	65.460	54,986	54,986		2,899			6,045	(6,045)		L	05/16/2017.
26884L	10	9			525.000	29,883	56.920	29,883	27,502		44		(4,196)		(4,196)		L	12/15/2017.
294429	10	5			253.000	29,834	117.920	29,834	12,369		391		(239)		(239)		L	03/17/2017.
29444U	70	0			167.000	75,688	453.220	75,688	46,347		1,262		14,903		14,903		L	12/15/2017.
29476L	10	7			773.000	49,294	63.770	49,294	35,870		1,548		(437)		(437)		L	03/17/2017.
297178	10	5			139.000	33,550	241.370	33,550	25,237	243	944		1,230		1,230		L	03/17/2017.
30040W	10	8			667.000	42,141	63.180	42,141	24,011		1,251		5,181		5,181		L	09/15/2017.
30050B	10	1			2,283.000	28,081	12.300	28,081	28,081					13,671	(13,671)		L	11/03/2017.
30063P	10	5			828.000	43,503	52.540	43,503	14,769				28,734		28,734		L	04/28/2017.
30161N	10	1			4,666.000	183,887	39.410	183,887	146,484		5,949		17,943		17,943		L	12/15/2017.
30212P	30	3			257.000	30,781	119.770	30,781	16,644		288		1,236		1,236		L	09/15/2017.
302130	10	9			380.000	24,582	64.690	24,582	13,248		319		4,457		4,457		L	09/16/2016.
30219G	10	8			1,198.000	89,419	74.640	89,419	34,693				7,189		7,189		L	05/24/2017.
30225T	10	2			265.000	23,174	87.450	23,174	20,485		807		2,689		2,689		L	06/16/2017.
30231G	10	2			8,979.000	751,004	83.640	751,004	624,284		26,726		(55,861)		(55,861)		L	12/15/2017.
315616	10	2			134.000	17,583	131.220	17,583	12,815				(1,809)		(1,809)		L	08/25/2015.
30303M	10	2			5,053.000	891,652	176.460	891,652	370,064				299,765		299,765		L	12/15/2017.
311642	10	2			1,570.000	73,790	47.000	73,790	46,346				17,270		17,270		L	10/21/2015.
311900	10	4			606.000	33,142	54.690	33,142	17,268		801		4,555		4,555		L	03/17/2017.
313747	20	6			152.000	20,187	132.810	20,187	20,187	152	599			1,414	(1,414)		L	12/16/2016.
313855	10	8			5,070.000	101,856	20.090	101,856	92,646		541		9,210		9,210		L	09/13/2017.
31428X	10	6			525.000	131,009	249.540	131,009	44,970	260	911		32,588		32,588		L	12/15/2017.
31572Q	80	8			341.000	16,163	47.400	16,163	16,163					265	(265)		L	09/06/2017.
31620M	10	6			1,513.000	142,358	94.090	142,358	87,431		1,724		27,311		27,311		L	12/15/2017.
316773	10	0			1,510.000	45,813	30.340	45,813	17,193		859		5,149		5,149		L	06/16/2017.
33767D	10	5			590.000	39,796	67.450	39,796	35,884		105		3,911		3,911		L	12/18/2017.
337932	10	7			935.000	28,630	30.620	28,630	28,630		1,327			348	(348)		L	03/17/2017.
337738	10	8			443.000	58,091	131.130	58,091	10,427				11,009		11,009		L	08/02/2016.
339041	10	5			725.000	139,512	192.430	139,512	107,847				31,665		31,665		L	12/18/2017.
302445	10	1			289.000	13,473	46.620	13,473	7,377		157		2,905		2,905		L	09/15/2017.
343389	10	2			3,160.000	14,726	4.660	14,726	14,726					15,377	(15,377)		L	05/25/2017.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

E12.6

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	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
34354P	10	5	FLOWSERVE CORP.....				275.000	11,586	42.130	11,586	11,586		200		(1,516)	99	(1,615)		L	06/16/2017.
343412	10	2	Fluor Corp.....				295.000	15,237	51.650	15,237	12,314	62	248		(257)		(257)		L	12/20/2013.
302491	30	3	FMC Corp.....				282.000	26,694	94.660	26,694		47	181		10,381		10,381		L	09/15/2017.
302520	10	1	FNB CORP PA.....				6,855.000	94,736	13.820	94,736	94,736		3,217			13,118	(13,118)		L	03/09/2017.
344849	10	4	FOOT LOCKER INC.....				261.000	12,236	46.880	12,236	12,236		328		(1,864)	4,403	(6,267)		L	04/01/2016.
345370	86	0	Ford Motor Co.....				8,237.000	102,880	12.490	102,880	81,249		5,292		3,084		3,084		L	07/27/2017.
34959J	10	8	FORTIVE CORP.....				642.000	46,449	72.350	46,449	14,345		178		11,852		11,852		L	06/16/2017.
34964C	10	6	FORTUNE BRANDS HOME & SEC INC.....				324.000	22,175	68.440	22,175	17,495		228		4,679		4,679		L	06/16/2017.
354613	10	1	Franklin Resources Inc.....				687.000	29,768	43.330	29,768	17,055	158	545		2,576		2,576		L	08/02/2016.
35671D	85	7	Freeport Mcmoran Copper B.....				2,834.000	53,733	18.960	53,733	22,901				16,016		16,016		L	06/16/2017.
363576	10	9	GALLAGHER ARTHUR J & CO.....				379.000	23,983	63.280	23,983	18,345		591		4,290		4,290		L	12/16/2016.
36467J	10	8	GAMING & LEISURE PPTYS INC.....				2,340.000	86,580	37.000	86,580	83,685		1,820		2,895		2,895		L	12/18/2017.
364760	10	8	Gap Inc/The.....				463.000	15,770	34.060	15,770	10,617		404		5,361		5,361		L	06/16/2017.
366651	10	7	GARTNER INC.....				1,591.000	195,932	123.150	195,932	143,232				29,533		29,533		L	11/09/2017.
361448	10	3	GATX CORP.....				855.000	53,147	62.160	53,147	50,945	359	1,019		2,572		2,572		L	03/08/2017.
369550	10	8	General Dynamics Corp.....				592.000	120,442	203.450	120,442	41,302		1,929		17,750		17,750		L	12/15/2017.
369604	10	3	General Electric Co.....				18,394.000	320,975	17.450	320,975	320,975	2,207	17,333		(254,416)	2,870	(257,286)		L	12/15/2017.
370334	10	4	General Mills Inc.....				1,215.000	72,037	59.290	72,037	39,853		2,334		(2,906)		(2,906)		L	09/15/2017.
37045V	10	0	GENERAL MTRS CO.....				2,718.000	111,411	40.990	111,411	92,141		4,142		16,655		16,655		L	06/16/2017.
371532	10	2	GENESCO INC.....				574.000	18,655	32.500	18,655					(11,022)	5,968	(16,990)		L	10/15/2015.
371559	10	5	GENESSEE & WYO INC.....				1,100.000	86,603	78.730	86,603	65,113				10,784		10,784		L	09/12/2017.
37244C	10	1	GENOMIC HEALTH INC.....				501.000	17,134	34.200	17,134	14,379				2,410		2,410		L	10/14/2016.
372460	10	5	Genuine Parts Co.....				309.000	29,358	95.010	29,358	14,089	209	812		(155)		(155)		L	03/17/2017.
36162J	10	6	GEO GROUP INC NEW.....				660.000	15,576	23.600	15,576	9,880		1,351		(233)		(233)		L	08/03/2016.
36174X	10	1	GGP INC.....				1,318.000	30,828	23.390	30,828	28,963	290	874		1,865		1,865		L	09/15/2017.
374689	10	7	GIBALTAR INDS INC.....				1,694.000	55,902	33.000	55,902	19,554				(14,653)		(14,653)		L	03/29/2012.
375558	10	3	Gilead Sciences Inc.....				2,772.000	198,586	71.640	198,586	82,415		5,685		(62)		(62)		L	12/15/2017.
37940X	10	2	GLOBAL PMTS INC.....				2,164.000	216,919	100.240	216,919	139,749		86		59,646		59,646		L	12/15/2017.
38141G	10	4	Goldman Sachs Group Inc.....				745.000	189,796	254.760	189,796	78,158		2,164		11,577		11,577		L	07/27/2017.
382550	10	1	Goodyear Tire & Rubber Co.....				530.000	17,124	32.310	17,124	4,568		233		763		763		L	04/11/2014.
39304D	10	2	GREEN DOT CORP.....				661.000	39,832	60.260	39,832	37,515				2,317		2,317		L	12/18/2017.
40171V	10	0	GUIDEWIRE SOFTWARE INC.....				604.000	44,853	74.260	44,853	25,657				15,058		15,058		L	08/19/2016.
093671	10	5	H&R Block Inc.....				440.000	11,537	26.220	11,537	9,836	106	370		1,312		1,312		L	09/15/2017.
406216	10	1	Halliburton Co.....				1,857.000	90,752	48.870	90,752	50,326		1,302		(9,083)		(9,083)		L	12/15/2017.
410345	10	2	HANESBRANDS INC.....				766.000	16,017	20.910	16,017	16,017		441		8,546	8,980	(434)		L	05/24/2017.
412822	10	8	Harley Davidson Inc.....				359.000	18,266	50.880	18,266	7,828	108	524		(2,678)		(2,678)		L	08/25/2015.
413875	10	5	HARRIS CORP DEL.....				252.000	35,696	141.650	35,696	12,101				9,873		9,873		L	06/17/2016.
416515	10	4	Hartford Financial Svcs Grp.....				3,237.000	182,178	56.280	182,178	147,474	809	1,092		13,302		13,302		L	09/11/2017.
418056	10	7	Hasbro Inc.....				239.000	21,723	90.890	21,723	9,008		518		2,830		2,830		L	05/24/2017.
40412C	10	1	HCA HOLDINGS INC.....				609.000	53,495	87.840	53,495	41,808				8,269		8,269		L	09/15/2017.
40414L	10	9	HCP INC.....				987.000	25,741	26.080	25,741	25,741		1,437		(0)	3,682	(3,682)		L	06/16/2017.
42226A	10	7	HEALTHEQUITY INC COM.....				737.000	34,388	46.660	34,388	34,388					740	(740)		L	12/07/2017.

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

E12.7

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	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
421924	30	9	HEALTHSOUTH CORP.....				3,311.000	163,597	49.410	163,597	98,321	828	3,212		27,051		27,051		L	10/28/2016.
423452	10	1	HELMERICH & PAYNE INC.....				229.000	14,803	64.640	14,803	12,280		641		(2,922)		(2,922)		L	03/18/2016.
427866	10	8	Hershey Foods Corp.....				298.000	33,826	113.510	33,826	14,262	14	742		2,927		2,927			09/15/2017.
42809H	10	7	Hess Corp.....				2,969.000	140,938	47.470	140,938	140,938		1,407		(13,460)	410	(13,869)		L	12/29/2017.
42824C	10	9	HEWLETT PACKARD ENTERPRISE CO.....				3,376.000	48,479	14.360	48,479	28,251	259	870		(9,627)		(9,627)		L	05/24/2017.
428291	10	8	HEXCEL CORP NEW.....				1,573.000	97,290	61.850	97,290	64,460		707		15,984		15,984		L	12/07/2017.
40418F	10	8	HFF INC.....				791.000	38,474	48.640	38,474	19,563		1,242		14,546		14,546		L	10/24/2016.
43300A	20	3	HILTON WORLDWIDE HLDGS INC.....				430.000	34,340	79.860	34,340	28,552		129		5,787		5,787		L	06/16/2017.
436440	10	1	HOLOGIC INC COM.....				590.000	25,223	42.750	25,223	20,842				1,480		1,480		L	03/17/2017.
437076	10	2	Home Depot Inc.....				2,474.000	468,897	189.530	468,897	79,096		8,762		136,585		136,585		L	07/27/2017.
438516	10	6	Honeywell International Inc.....				1,615.000	247,676	153.360	247,676	76,585		4,356		59,582		59,582		L	12/15/2017.
440452	10	0	HORMEL FOODS CORP.....				567.000	20,633	36.390	20,633	7,982		401		896		896		L	09/16/2016.
44107P	10	4	HOST HOTELS & RESORTS INC.....				7,318.000	145,262	19.850	145,262	127,790	1,830	3,858		6,389		6,389		L	11/08/2017.
40434L	10	5	HP INC.....				3,574.000	75,090	21.010	75,090	43,062	490	1,873		21,706		21,706		L	12/15/2017.
404303	10	9	HSN INC.....				616.000	24,856	40.350	24,856	21,129		862		3,727		3,727		L	12/28/2016.
444859	10	2	Humana Inc.....				714.000	177,122	248.070	177,122	126,544	262	467		10,235		10,235		L	12/20/2017.
445658	10	7	HUNT J B TRANS SVCS INC.....				805.000	92,559	114.980	92,559	65,140		706		14,171		14,171		L	10/17/2017.
446150	10	4	Huntington Bancshares Inc.....				2,293.000	33,386	14.560	33,386	16,540	252	720		3,029		3,029		L	03/17/2017.
447011	10	7	HUNTSMAN CORP.....				3,085.000	102,700	33.290	102,700	69,908		1,291		32,792		32,792		L	04/26/2017.
45168D	10	4	IDEXX LABS INC.....				184.000	28,774	156.380	28,774	21,335				7,439		7,439		L	01/04/2017.
451731	10	3	IGNYTA INC.....				1,044.000	27,875	26.700	27,875	16,779				11,096		11,096		L	10/20/2017.
902104	10	8	II VI INC.....				3,300.000	154,935	46.950	154,935	46,230				57,090		57,090		L	10/05/2015.
452308	10	9	Illinois Tool Works.....				652.000	108,786	166.850	108,786	32,035	509	1,729		28,551		28,551		L	07/27/2017.
452327	10	9	ILLUMINA INC.....				313.000	68,387	218.490	68,387	40,608				27,780		27,780		L	12/15/2017.
45321L	10	0	IMPERVA INC.....				611.000	24,257	39.700	24,257	22,998				(114)		(114)		L	02/14/2017.
45337C	10	2	INCYTE CORP.....				372.000	35,232	94.710	35,232	35,232				(0)	14,109	(14,109)		L	12/15/2017.
45667G	10	3	INFINERA CORPORATION.....				1,668.000	10,558	6.330	10,558	10,558					3,603	(3,603)		L	11/23/2016.
458140	10	0	Intel Corp.....				9,924.000	458,092	46.160	458,092	176,559		10,602		98,008		98,008		L	12/15/2017.
45866F	10	4	INTERCONTINENTALEXCHANGE GROUP.....				1,236.000	87,212	70.560	87,212	47,742		987		17,378		17,378		L	03/17/2017.
460146	10	3	International Paper Co.....				869.000	50,350	57.940	50,350	33,532		1,594		4,170		4,170		L	09/15/2017.
460690	10	0	Interpublic Group of Cos Inc.....				829.000	16,713	20.160	16,713	6,605		582		(2,735)		(2,735)		L	06/16/2017.
459200	10	1	Intl Business Machines Corp.....				1,825.000	279,991	153.420	279,991	164,577	2,940	10,588		(22,011)		(22,011)		L	09/15/2017.
459506	10	1	Intl Flavors & Fragrances.....				716.000	109,269	152.610	109,269	89,807	494	424		8,613		8,613		L	11/07/2017.
461202	10	3	Intuit Inc.....				513.000	80,941	157.780	80,941	23,696		720		22,053		22,053		L	03/17/2017.
46120E	60	2	INTUITIVE SURGICAL INC.....				239.000	87,221	364.940	87,221	24,419				35,514		35,514		L	12/15/2017.
461203	10	1	INVACARE CORP.....				3,070.000	51,730	16.850	51,730	47,886		32		3,844		3,844		L	10/06/2017.
46266C	10	5	IQVIA HLDGS INC.....				307.000	30,055	97.900	30,055	29,296				760		760		L	11/16/2017.
46284V	10	1	IRON MTN INC NEW.....				596.000	22,487	37.730	22,487	18,585	327	832		2,557		2,557		L	12/22/2017.
469814	10	7	JACOBS ENGR GROUP INC DEL.....				254.000	16,754	65.960	16,754	10,655		153		2,276		2,276		L	03/21/2014.
47580P	10	3	JELD-WEN HLDG INC.....				1,105.000	43,504	39.370	43,504	38,246				5,258		5,258		L	11/17/2017.
477143	10	1	JETBLUE AIRWAYS CORP.....				7,194.000	160,714	22.340	160,714	120,085				3,658		3,658		L	12/27/2017.
477839	10	4	JOHN BEAN TECHNOLOGIES CORP.....				401.000	44,431	110.800	44,431	36,569		91		7,862		7,862		L	12/18/2017.
478160	10	4	Johnson & Johnson.....				5,692.000	795,286	139.720	795,286	393,646		18,698		137,600		137,600		L	12/15/2017.

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

E12.8

1			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		
			Code	gn			Rate per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
CUSIP Identification					Number of Shares	Book/Adjusted Carrying Value			Actual Cost									
46625H 10 0	JP Morgan Chase & Co.....				7,349,000	785,902	106.940	785,902	275,364		14,978		151,484		151,484		L	07/27/2017.
48203R 10 4	Juniper Networks Inc.....				800,000	22,800	28.500	22,800	16,247		313		178		178		L	06/16/2017.
485170 30 2	KANSAS CITY SOUTHERN.....				222,000	23,359	105.220	23,359	16,577	80	300		4,522		4,522		L	07/21/2015.
48242W 10 6	KBR INC.....				8,750,000	173,513	19.830	173,513	140,708	700	2,800		27,475		27,475		L	11/09/2016.
487836 10 8	Kellogg Co.....				523,000	35,554	67.980	35,554	27,284		1,109		(2,997)		(2,997)		L	12/16/2016.
489170 10 0	KENNAMETAL INC.....				660,000	31,951	48.410	31,951	23,048		132		8,902		8,902		L	08/23/2017.
493267 10 8	Key Corp.....				5,643,000	113,819	20.170	113,819	60,717		2,129		10,700		10,700		L	06/16/2017.
494368 10 3	Kimberly Clark Corp.....				744,000	89,771	120.660	89,771	45,471	722	2,840		4,863		4,863		L	01/11/2017.
49446R 10 9	KIMCO REALTY CORP.....				896,000	16,262	18.150	16,262	15,440	251	968		(6,281)		(6,281)		L	12/16/2016.
49456B 10 1	KINDER MORGAN INC DEL.....				4,044,000	73,075	18.070	73,075	62,910		2,006		(10,608)		(10,608)		L	05/24/2017.
482480 10 0	KLA Tencor Corporation.....				330,000	34,673	105.070	34,673	10,509		746		8,709		8,709		L	12/16/2016.
500255 10 4	Kohls Corp.....				355,000	19,252	54.230	19,252	14,337		743		1,820		1,820		L	09/15/2017.
500643 20 0	KORN FERRY INTL.....				1,240,000	51,311	41.380	51,311	22,517	124	479		14,818		14,818		L	12/28/2016.
500754 10 6	KRAFT HEINZ CO.....				1,272,000	98,911	77.760	98,911	93,521		3,066		(12,051)		(12,051)		L	12/15/2017.
501044 10 1	Kroger Co.....				1,889,000	51,853	27.450	51,853	25,362		926		(13,336)		(13,336)		L	08/02/2016.
501797 10 4	L BRANDS INC.....				525,000	31,616	60.220	31,616	17,952		1,192		(2,046)		(2,046)		L	09/15/2017.
502413 10 7	L3 TECHNOLOGIES INC.....				890,000	176,087	197.850	176,087	111,211		2,176		64,875		64,875		L	11/06/2017.
50540R 40 9	LABORATORY CORP AMER HLDGS.....				214,000	34,135	159.510	34,135	17,280				6,395		6,395		L	07/27/2017.
512807 10 8	LAM RESEARCH CORP.....				499,000	91,851	184.070	91,851	23,977	250	878		39,092		39,092		L	12/16/2016.
518439 10 4	LAUDER ESTEE COS INC CL A.....				471,000	59,930	127.240	59,930	21,166		653		23,693		23,693		L	06/16/2017.
524660 10 7	Leggett & Platt Ince.....				1,953,000	93,217	47.730	93,217	87,634	658	750		179		179		L	12/29/2017.
525327 10 2	LEIDOS HLDGS INC.....				980,000	63,279	64.570	63,279	43,902		1,215		13,530		13,530		L	02/02/2017.
52603B 10 7	LENDINGTREE INC NEW.....				88,000	29,960	340.450	29,960	26,400				3,559		3,559		L	11/29/2017.
526057 10 4	LENNAR CORP.....				427,000	27,003	63.240	27,003	9,988		68		8,726		8,726		L	03/17/2017.
527288 10 4	LEUCADIA NATL CORP.....				665,000	17,616	26.490	17,616	11,564		216		2,155		2,155		L	09/18/2015.
531172 10 4	LIBERTY PPTY TR SH BEN INT.....				3,160,000	135,912	43.010	135,912	131,424	1,264	1,259		4,488		4,488		L	11/21/2017.
53220K 50 4	LIGAND PHARMACEUTICALS INC.....				134,000	18,349	136.930	18,349	13,616				4,733		4,733		L	11/22/2016.
532457 10 8	Lilly Eli Co.....				2,054,000	173,481	84.460	173,481	84,425		4,220		21,957		21,957		L	12/15/2017.
533900 10 6	LINCOLN ELEC HLDGS INC.....				675,000	61,817	91.580	61,817	50,460	263	656		5,855		5,855		L	11/06/2017.
534187 10 9	Lincoln National Corp.....				466,000	35,821	76.870	35,821	11,405		564		4,940		4,940		L	08/25/2015.
537008 10 4	LITTELFUSE INC.....				153,000	30,266	197.820	30,266	21,107		193		6,408		6,408		L	09/01/2017.
501889 20 8	LKQ CORP.....				650,000	26,436	40.670	26,436	19,923				6,513		6,513		L	09/16/2016.
539830 10 9	Lockheed Martin Corp.....				528,000	169,514	321.050	169,514	53,359		3,902		37,186		37,186		L	09/15/2017.
540424 10 8	Loews Corp.....				2,347,000	117,420	50.030	117,420	105,316		252		3,100		3,100		L	11/03/2017.
54142L 10 9	LOGMEIN INC.....				309,000	35,381	114.500	35,381	18,794		359		4,841		4,841		L	05/15/2017.
548661 10 7	Lowe's Cos Inc.....				1,764,000	163,946	92.940	163,946	47,587		2,719		38,284		38,284		L	07/27/2017.
55024U 10 9	LUMENTUM HLDGS INC.....				395,000	19,316	48.900	19,316	19,316					4,052	(4,052)		L	12/13/2017.
55261F 10 4	M & T Bank Corp.....				320,000	54,717	170.990	54,717	33,232		953		4,646		4,646		L	07/27/2017.
554382 10 1	MACERICH CO.....				229,000	15,041	65.680	15,041	13,832		644		(1,054)		(1,054)		L	03/17/2017.
55616P 10 4	MACY'S INC.....				641,000	16,147	25.190	16,147	10,108	242	903		(6,212)		(6,212)		L	09/15/2017.
556269 10 8	MADDEN STEVEN LTD.....				656,000	30,635	46.700	30,635	21,218				7,183		7,183		L	11/23/2016.
565849 10 6	Marathon Oil Corp.....				1,790,000	30,305	16.930	30,305	21,182		358		(702)		(702)		L	01/11/2017.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

E12.9

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	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
56585A	10	2	MARATHON PETE CORP.....				1,037,000	68,421	65.980	68,421	15,582		1,560		16,078		16,078		L	07/27/2017.
567908	10	8	MARINEMAX INC.....				1,694,000	32,017	18.900	32,017	29,204				(542)		(542)		L	05/15/2017.
571903	20	2	Marriott International CL A.....				649,000	88,089	135.730	88,089	35,950		832		34,156		34,156		L	07/27/2017.
571748	10	2	Marsh & McLennan Cos.....				1,079,000	87,820	81.390	87,820	30,872		1,611		14,602		14,602		L	07/27/2017.
573284	10	6	MARTIN MARIETTA MATLS INC.....				707,000	156,275	221.040	156,275	135,372		929		4,146		4,146		L	12/19/2017.
574599	10	6	Masco Corp.....				671,000	29,484	43.940	29,484	5,255		284		8,267		8,267		L	03/20/2009.
57636Q	10	4	MASTERCARD INC.....				1,966,000	297,574	151.360	297,574	63,589		1,792		94,368		94,368		L	05/24/2017.
576690	10	1	MATERION CORP.....				1,090,000	52,974	48.600	52,974	37,444		287		15,530		15,530		L	06/07/2017.
577081	10	2	Mattel Inc.....				720,000	11,074	15.380	11,074	11,074		655		(6,766)	1,996	(8,762)		L	09/16/2016.
579780	20	6	McCormick & Co Non VTG Shrs.....				875,000	89,171	101.910	89,171	73,680	455	1,223		3,017		3,017		L	10/24/2017.
580135	10	1	McDonald's Corp.....				1,688,000	290,539	172.120	290,539	92,156		6,442		84,587		84,587		L	07/27/2017.
58155Q	10	3	McKesson Corp.....				443,000	69,086	155.950	69,086	33,219	151	516		6,706		6,706		L	05/24/2017.
58463J	30	4	MEDICAL PPTYS TRUST INC.....				9,710,000	133,804	13.780	133,804	130,709	2,075	2,005		3,095		3,095		L	12/05/2017.
584688	10	5	MEDICINES CO.....				440,000	12,030	27.340	12,030						2,904	(2,904)		L	10/14/2016.
58471A	10	5	MEDIDATA SOLUTIONS INC.....				390,000	24,714	63.370	24,714	24,714				(0)	5,034	(5,034)		L	12/18/2017.
58933Y	10	5	MERCK & CO INC NEW.....				5,799,000	326,310	56.270	326,310	224,298	2,765	10,710		(15,576)		(15,576)		L	12/15/2017.
589378	10	8	MERCURY COMPUTER SYS.....				621,000	31,888	51.350	31,888	16,237				13,122		13,122		L	11/11/2016.
589433	10	1	Meredith Corp.....				830,000	54,822	66.050	54,822	47,612		824		7,209		7,209		L	11/16/2017.
589889	10	4	MERIT MED SYS INC.....				819,000	35,381	43.200	35,381	35,381					435	(435)		L	12/06/2017.
59156R	10	8	MetLife Inc.....				2,238,000	113,153	50.560	113,153	69,321		3,561		2,700		2,700		L	05/24/2017.
592688	10	5	Mettler Toledo International.....				54,000	33,454	619.520	33,454	21,684				10,852		10,852		L	09/02/2016.
552848	10	3	Mgic Investment Corp.....				7,970,000	112,457	14.110	112,457	88,887				23,569		23,569		L	06/22/2017.
552953	10	1	MGM RESORTS INTERNATIONAL.....				1,090,000	36,395	33.390	36,395	36,395		230			742	(742)		L	09/15/2017.
595017	10	4	Microchip Technology Inc.....				1,379,000	121,187	87.880	121,187	98,974		975		9,366		9,366		L	12/15/2017.
595112	10	3	Micron Technology Inc.....				3,576,000	147,045	41.120	147,045	62,206				57,932		57,932		L	12/15/2017.
595137	10	0	MICROSEMI CORP.....				2,385,000	123,185	51.650	123,185	97,115				(4,974)		(4,974)		L	12/20/2017.
594918	10	4	Microsoft Corp.....				16,348,000	1,398,408	85.540	1,398,408	443,031		25,663		377,858		377,858		L	12/15/2017.
59522J	10	3	MID AMER APT CMNTYS INC.....				239,000	24,034	100.560	24,034	21,247		861		631		631		L	12/01/2016.
60740F	10	5	MOBILE MINI INC.....				1,876,000	64,722	34.500	64,722	29,594		1,703		7,973		7,973		L	10/11/2012.
608190	10	4	MOHAWK INDS INC.....				133,000	36,695	275.900	36,695	19,983				9,968		9,968		L	06/16/2017.
60871R	20	9	MOLSON COORS BREWING CO.....				389,000	31,925	82.070	31,925	23,334		628		(5,803)		(5,803)		L	06/16/2017.
609207	10	5	MONDELEZ INTL INC.....				3,175,000	135,890	42.800	135,890	57,154	699	2,481		(4,897)		(4,897)		L	07/27/2017.
61166W	10	1	Monsanto Co.....				935,000	109,189	116.780	109,189	75,845		2,021		10,500		10,500		L	12/15/2017.
61174X	10	9	MONSTER BEVERAGE CORP NEW.....				873,000	55,252	63.290	55,252	24,301				16,093		16,093		L	09/15/2017.
615369	10	5	Moody's Corp.....				357,000	52,697	147.610	52,697	10,963		526		18,398		18,398		L	12/15/2017.
617446	44	8	Morgan Stanley.....				2,952,000	154,891	52.470	154,891	59,754		2,666		30,148		30,148		L	01/11/2017.
61945C	10	3	MOSAIC CO NEW.....				739,000	18,963	25.660	18,963	18,963		443		(1,107)	1,664	(2,771)		L	01/11/2017.
620076	30	7	MOTOROLA SOLUTIONS INC.....				342,000	30,896	90.340	30,896	16,302	178	643		2,548		2,548		L	09/16/2016.
553498	10	6	MSA SAFETY INC.....				508,000	39,380	77.520	39,380	27,976		701		4,161		4,161		L	12/09/2016.
553777	10	3	MTS SYS CORP.....				1,300,000	69,810	53.700	69,810	62,439	390	1,560		(3,900)		(3,900)		L	08/15/2016.
631103	10	8	NASDAQ OMX GROUP INC.....				243,000	18,670	76.830	18,670	7,699		341		2,260		2,260		L	09/15/2017.
637071	10	1	National Oilwell Inc.....				800,000	28,816	36.020	28,816	26,387		160		(1,168)		(1,168)		L	01/11/2017.
63938C	10	8	NAVIENT CORP.....				549,000	7,313	13.320	7,313	576		351		(1,707)		(1,707)		L	05/01/2014.

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Showing all COMMON STOCKS Owned December 31 of Current Year

E12.10

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	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
640268	10	8	NEKTAR THERAPEUTICS.....				479,000	28,606	59,720	28,606	28,606					173	(173)		L	12/29/2017.
64110D	10	4	NETAPP INC.....				1,893,000	104,721	55,320	104,721	62,424		1,311		36,388		36,388		L	07/27/2017.
64110L	10	6	NETFLIX COM INC.....				918,000	176,219	191,960	176,219	29,945				61,137		61,137		L	12/15/2017.
64125C	10	9	NEUROCRINE BIOSCIENCES INC.....				1,450,000	112,506	77,590	112,506	73,920				38,586		38,586		L	12/19/2017.
651229	10	6	Newell Rubbermaid Inc.....				1,032,000	31,889	30,900	31,889	31,889		898		(13,708)	671	(14,379)		L	07/27/2017.
651290	10	8	Newfield Expl Co.....				419,000	13,211	31,530	13,211	12,553				(3,542)		(3,542)		L	03/17/2017.
651639	10	6	Newmont Mining Corp.....				3,343,000	125,429	37,520	125,429	104,356		514		4,319		4,319		L	11/15/2017.
65249B	10	9	NEWS CORP NEW.....				808,000	13,098	16,210	13,098	7,592		152		3,675		3,675		L	05/24/2017.
65249B	20	8	NEWS CORP NEW CL B CL B.....				241,000	4,001	16,600	4,001	3,012		41		988		988		L	06/16/2017.
65339F	10	1	NEXTERA ENERGY INC COM.....				994,000	155,253	156,190	155,253	70,795		3,838		35,691		35,691		L	12/15/2017.
654106	10	3	Nike Inc CL B.....				2,788,000	174,389	62,550	174,389	56,666	553	1,971		32,182		32,182		L	12/15/2017.
65473P	10	5	Nisource Inc.....				741,000	19,021	25,670	19,021	7,778		467		2,228		2,228		L	12/15/2017.
655044	10	5	Noble Energy Inc.....				1,024,000	29,839	29,140	29,839	29,839		376		(3,639)	4,124	(7,764)		L	09/15/2017.
655663	10	2	NORDSON CORP.....				625,000	91,500	146,400	91,500	73,057	195	83		18,443		18,443		L	09/28/2017.
655664	10	0	Nordstrom Inc.....				245,000	11,608	47,380	11,608	4,131		363		(135)		(135)		L	08/25/2015.
655844	10	8	Norfolk Southern Corp.....				607,000	87,954	144,900	87,954	34,517		1,468		22,280		22,280		L	05/24/2017.
665859	10	4	Northern Trust Corp.....				452,000	45,150	99,890	45,150	19,591	190	665		4,964		4,964		L	08/10/2017.
666807	10	2	Northrop Grumman Corp.....				371,000	113,864	306,910	113,864	18,336		1,431		27,263		27,263		L	12/15/2017.
629377	50	8	NRG ENERGY INC.....				633,000	18,028	28,480	18,028	7,450		76		10,267		10,267		L	06/20/2014.
670346	10	5	Nucor Corp.....				673,000	42,789	63,580	42,789	27,739	256	1,021		2,847		2,847		L	09/15/2017.
670704	10	5	NUVASIVE INC.....				422,000	24,683	58,490	24,683	24,683				(2,748)	995	(3,743)		L	10/20/2016.
67066G	10	4	Nvidia Corp.....				1,283,000	248,261	193,500	248,261	42,351		688		107,545		107,545		L	12/15/2017.
67103H	10	7	O REILLY AUTOMOTIVE INC NEW.....				655,000	157,554	240,540	157,554	127,546				(21,756)		(21,756)		L	06/05/2017.
674599	10	5	Occidental Petroleum Corp.....				1,627,000	119,845	73,660	119,845	101,976	1,240	4,816		4,340		4,340		L	12/15/2017.
681116	10	9	OLLIES BARGAIN OUTLT HLDGS INC.....				844,000	44,943	53,250	44,943	23,167				20,931		20,931		L	12/09/2016.
68213N	10	9	OMNICELL INC.....				480,000	23,280	48,500	23,280	23,280					1,811	(1,811)		L	10/10/2017.
681919	10	6	Omnicom Group.....				486,000	35,395	72,830	35,395	15,131	292	1,069		(5,968)		(5,968)		L	08/02/2016.
682680	10	3	ONEOK INC NEW.....				823,000	43,989	53,450	43,989	32,710		1,670		(978)		(978)		L	12/15/2017.
68389X	10	5	Oracle Corp.....				6,460,000	305,429	47,280	305,429	144,634		4,508		54,559		54,559		L	12/15/2017.
69331C	10	8	P G & E Corp.....				1,102,000	49,403	44,830	49,403	49,403		2,157		(16,624)	1,141	(17,765)		L	12/15/2017.
693718	10	8	Paccar Inc.....				757,000	53,808	71,080	53,808	26,784	888	1,161		5,239		5,239		L	12/15/2017.
695156	10	9	PACKAGING CORP AMER.....				199,000	23,989	120,550	23,989	21,607	125	125		2,382		2,382		L	07/25/2017.
700416	20	9	PARK ELECTROCHEMICAL CORP.....				1,280,000	25,152	19,650	25,152	19,277		513		1,280		1,280		L	02/03/2014.
701094	10	4	Parker Hannifin Corp.....				280,000	55,882	199,580	55,882	19,626		728		16,504		16,504		L	09/15/2017.
703395	10	3	PATTERSON COMPANIES INC.....				172,000	6,214	36,130	6,214	3,888		183		(843)		(843)		L	03/20/2015.
704326	10	7	Paychex Inc.....				673,000	45,818	68,080	45,818	21,090		1,268		4,897		4,897		L	09/15/2017.
70432V	10	2	PAYCOM SOFTWARE INC.....				462,000	37,112	80,330	37,112	22,527				14,585		14,585		L	03/15/2017.
70450Y	10	3	PAYPAL HLDGS INC.....				2,396,000	176,394	73,620	176,394	52,377				79,940		79,940		L	12/15/2017.
707569	10	9	PENN NATL GAMING INC.....				1,744,000	54,640	31,330	54,640	22,784				30,590		30,590		L	12/09/2016.
70975L	10	7	PENUMBRA INC.....				314,000	29,547	94,100	29,547	27,267				2,281		2,281		L	08/01/2017.
712704	10	5	PEOPLES UNITED FINANCIAL INC.....				724,000	13,539	18,700	13,539	9,978		448		(128)		(128)		L	05/24/2017.
713448	10	8	Pepsico Inc.....				3,019,000	362,038	119,920	362,038	200,428		9,253		45,517		45,517		L	12/15/2017.

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E12.11

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	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
714046	10	9	Perkinelmer Inc.....				597,000	43,653	73.120	43,653	24,031		206		12,280		12,280		L	02/03/2017.
717081	10	3	Pfizer Inc.....				12,631,000	457,495	36.220	457,495	248,075		15,935		46,758		46,758		L	12/15/2017.
718172	10	9	PHILIP MORRIS INTL INC.....				3,288,000	347,377	105.650	347,377	136,586	3,518	13,538		44,452		44,452			12/15/2017.
718546	10	4	PHILLIPS 66.....				917,000	92,755	101.150	92,755	25,850		2,461		13,458		13,458		L	12/15/2017.
719405	10	2	PHOTRONICS INC.....				5,681,000	48,431	8.525	48,431	48,431				(11,263)	4,501	(15,765)		L	12/02/2015.
720190	20	6	PIEDMONT OFFICE REALTY TR INC.....				4,835,000	94,814	19.610	94,814	94,814	3,326	1,582		9,224		(9,224)		L	11/15/2017.
72348P	10	4	PINNACLE FOODS INC DEL.....				2,650,000	157,596	59.470	157,596	120,877	861	2,895		15,089		15,089		L	09/28/2017.
723484	10	1	Pinnacle West Capital.....				235,000	20,017	85.180	20,017	9,917		615		1,602		1,602		L	03/17/2017.
723787	10	7	PIONEER NAT RES CO.....				358,000	61,880	172.850	61,880	33,027		28		(2,464)		(2,464)			06/16/2017.
72703H	10	1	PLANET FITNESS INC.....				1,636,000	56,655	34.630	56,655	34,421				22,234		22,234		L	09/01/2017.
729132	10	0	PLEXUS CORP.....				1,865,000	113,243	60.720	113,243	61,047				12,458		12,458		L	11/13/2015.
693475	10	5	PNC Financial Services Group.....				1,009,000	145,589	144.290	145,589	60,633		2,603		27,393		27,393		L	07/27/2017.
73179P	10	6	Polyone Corp.....				2,388,000	103,878	43.500	103,878	31,608	418	1,290		27,367		27,367		L	11/20/2015.
73278L	10	5	POOL CORPORATION.....				874,000	113,314	129.650	113,314	65,501		1,156		21,796		21,796		L	07/20/2017.
693506	10	7	PPG Industries Inc.....				540,000	63,083	116.820	63,083	17,077		907		11,809		11,809		L	09/15/2017.
69351T	10	6	PPL Corporation.....				1,440,000	44,568	30.950	44,568	39,205	569	2,187		(4,700)		(4,700)		L	09/15/2017.
69354N	10	6	PRA GROUP INC.....				790,000	26,228	33.200	26,228	26,228					4,882	(4,882)		L	07/21/2017.
69354M	10	8	PRA HEALTH SCIENCES INC.....				604,000	55,006	91.070	55,006	24,607				21,714		21,714		L	09/28/2015.
74005P	10	4	Praxair Inc.....				610,000	94,355	154.680	94,355	46,694		1,873		22,348		22,348		L	12/15/2017.
74051N	10	2	PREMIER INC.....				2,975,000	86,840	29.190	86,840	86,840					3,591	(3,591)		L	12/28/2017.
741503	40	3	Priceline.com Inc.....				104,000	180,725	1,737.740	180,725	48,425				27,318		27,318		L	12/15/2017.
74164F	10	3	PRIMORIS SVCS CORP.....				3,320,000	90,271	27.190	90,271	59,367	199	730		14,641		14,641		L	08/18/2015.
74251V	10	2	Principal Financial Group.....				566,000	39,937	70.560	39,937	15,235		1,036		7,114		7,114		L	09/15/2017.
742718	10	9	Procter & Gamble Co.....				5,398,000	495,968	91.880	495,968	326,581		15,230		41,635		41,635		L	12/15/2017.
743315	10	3	Progressive Corp.....				5,075,000	285,824	56.320	285,824	180,206		1,466		83,128		83,128		L	10/31/2017.
74340W	10	3	Prologis Inc Com.....				1,138,000	73,412	64.510	73,412	39,265		1,940		12,836		12,836		L	12/15/2017.
743424	10	3	PROOFPOINT INC.....				333,000	29,574	88.810	29,574	17,376				6,047		6,047		L	12/09/2016.
743606	10	5	PROSPERITY BANCSHARES INC.....				1,375,000	96,346	70.070	96,346	61,498	495	1,870		(2,351)		(2,351)		L	11/27/2015.
744320	10	2	Prudential Financial Inc.....				899,000	103,367	114.980	103,367	38,419		2,671		9,645		9,645		L	07/27/2017.
69370C	10	0	PTC INC.....				754,000	45,821	60.770	45,821	26,193				10,933		10,933		L	10/14/2016.
744573	10	6	Public Service Enterprise GP.....				4,680,000	241,020	51.500	241,020	192,610		7,033		33,497		33,497		L	11/06/2017.
74460D	10	9	PUBLIC STORAGE INC.....				321,000	67,089	209.000	67,089	37,529		2,508		(4,546)		(4,546)			12/15/2017.
745867	10	1	Pulte Homes Inc.....				584,000	19,418	33.250	19,418	5,871	53	210		8,684		8,684		L	03/21/2014.
74587V	10	7	PUMA BIOTECHNOLOGY INC.....				138,000	13,641	98.850	13,641	13,641					3,326	(3,326)		L	10/06/2017.
693656	10	0	PVH CORP COM USD1.....				698,000	95,773	137.210	95,773	60,742		104		32,785		32,785		L	12/02/2016.
74736K	10	1	QORVO INC.....				268,000	17,849	66.600	17,849	13,933				3,451		3,451		L	06/16/2017.
747316	10	7	QUAKER CHEM CORP.....				667,000	100,577	150.790	100,577	22,997		946		15,241		15,241		L	08/19/2016.
747525	10	3	Qualcomm Inc.....				3,130,000	200,383	64.020	200,383	148,884		6,904		(3,119)		(3,119)		L	12/15/2017.
74762E	10	2	QUANTA SVCS INC.....				319,000	12,476	39.110	12,476	6,965				1,359		1,359		L	12/16/2016.
74834L	10	0	Quest Diagnostics.....				287,000	28,267	98.490	28,267	13,478		517		1,891		1,891		L	08/25/2015.
751212	10	1	RALPH LAUREN CORP CL A.....				601,000	62,318	103.690	62,318	51,253	301	232		9,741		9,741		L	11/10/2017.
75281A	10	9	RANGE RES CORP.....				475,000	8,104	17.060	8,104	8,104		32		(2,975)	3,548	(6,524)		L	09/15/2017.
754730	10	9	RAYMOND JAMES FINANCIAL INC.....				267,000	23,843	89.300	23,843	20,799		176		3,044		3,044		L	03/17/2017.

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E12.12

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	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
755111	50	7	Raytheon Company.....				.....611.000	.....114,776	.....187.850	.....114,776	.....37,091		.....1,900		.....27,980		.....27,980		.....L	01/11/2017.
75606N	10	9	REALPAGE INC.....				.....1,650.000	.....73,095	.....44.300	.....73,095	.....33,905				.....23,595		.....23,595		.....L	11/23/2016.
756577	10	2	RED HAT INC.....				.....1,074.000	.....128,987	.....120.100	.....128,987	.....71,881				.....43,031		.....43,031		.....L	06/28/2017.
758849	10	3	REGENCY CTRS CORP.....				.....311.000	.....21,515	.....69.180	.....21,515	.....21,231		.....478		.....284		.....284		.....L	09/15/2017.
75886F	10	7	REGENERON PHARMACEUTICALS.....				.....162.000	.....60,906	.....375.960	.....60,906	.....44,312				.....953		.....953		.....L	07/27/2017.
7591EP	10	0	REGIONS FINANCIAL CORP NEW.....				.....2,444.997	.....42,250	.....17.280	.....42,250	.....14,083	.....226	.....709		.....7,139		.....7,139		.....L	03/21/2014.
760759	10	0	REPUBLIC SVCS INC.....				.....483.000	.....32,656	.....67.610	.....32,656	.....12,736	.....167	.....630		.....5,100		.....5,100		.....L	03/21/2014.
761152	10	7	RESMED INC.....				.....299.000	.....25,322	.....84.690	.....25,322	.....23,226		.....209		.....2,096		.....2,096		.....L	07/25/2017.
76680R	20	6	RINGCENTRAL INC.....				.....645.000	.....31,218	.....48.400	.....31,218	.....22,305				.....8,913		.....8,913		.....L	08/01/2017.
756109	10	4	RLTY INC CORP COM.....				.....599.000	.....34,155	.....57.020	.....34,155	.....31,450	.....127	.....1,404		.....(400)		.....(400)		.....L	12/15/2017.
770323	10	3	Robert Half Intl Inc.....				.....266.000	.....14,774	.....55.540	.....14,774	.....6,414		.....255		.....1,798		.....1,798		.....L	09/21/2012.
773903	10	9	Rockwell Automation Inc.....				.....276.000	.....54,193	.....196.350	.....54,193	.....13,035				.....16,586		.....16,586		.....L	12/15/2017.
774341	10	1	Rockwell Collins Inc.....				.....342.000	.....46,382	.....135.620	.....46,382	.....20,734		.....418		.....14,038		.....14,038		.....L	09/15/2017.
776696	10	6	ROPER INDS INC NEW.....				.....215.000	.....55,685	.....259.000	.....55,685	.....18,543		.....298		.....16,126		.....16,126		.....L	06/16/2017.
778296	10	3	Ross Stores Inc.....				.....1,894.000	.....151,994	.....80.250	.....151,994	.....75,191		.....1,099		.....28,402		.....28,402		.....L	12/06/2017.
78409V	10	4	S&P GLOBAL INC.....				.....1,065.000	.....180,411	.....169.400	.....180,411	.....58,601		.....1,771		.....65,679		.....65,679		.....L	03/17/2017.
78667J	10	8	SAGE THERAPEUTICS INC.....				.....257.000	.....42,330	.....164.710	.....42,330	.....13,122				.....29,208		.....29,208		.....L	10/28/2016.
79466L	30	2	SALESFORCE COM INC.....				.....1,455.000	.....148,745	.....102.230	.....148,745	.....62,638				.....45,818		.....45,818		.....L	12/15/2017.
803607	10	0	SAREPTA THERAPEUTICS INC.....				.....451.000	.....25,094	.....55.640	.....25,094	.....15,457				.....9,637		.....9,637		.....L	07/21/2017.
78410G	10	4	SBA COMMUNICATIONS CORP NEW.....				.....1,628.000	.....265,950	.....163.360	.....265,950	.....124,716				.....141,234		.....141,234		.....L	09/06/2017.
80589M	10	2	SCANA CORP NEW.....				.....301.000	.....11,974	.....39.780	.....11,974	.....11,974	.....184	.....717		.....(9,389)	.....695	.....(10,084)		.....L	12/16/2016.
806407	10	2	SCHEIN HENRY INC.....				.....334.000	.....23,340	.....69.880	.....23,340	.....23,340				.....(1,964)	.....32	.....(1,996)		.....L	06/17/2016.
810186	10	6	SCOTTS MIRACLE GRO CO.....				.....600.000	.....64,194	.....106.990	.....64,194	.....56,154		.....464		.....8,040		.....8,040		.....L	12/20/2017.
811065	10	1	SCRIPPS NETWORKS INTERACT INC.....				.....202.000	.....17,247	.....85.380	.....17,247	.....10,919				.....2,890		.....2,890		.....L	06/16/2017.
81211K	10	0	Sealed Air Corp.....				.....380.000	.....18,734	.....49.300	.....18,734	.....8,921		.....236		.....1,512		.....1,512		.....L	06/16/2017.
816851	10	9	Sempra Energy.....				.....529.000	.....56,561	.....106.920	.....56,561	.....36,626	.....435	.....1,669		.....3,181		.....3,181		.....L	07/27/2017.
81752R	10	0	SERITAGE GROWTH PPTYS.....				.....593.000	.....23,993	.....40.460	.....23,993	.....23,993	.....148	.....593		.....(464)	.....870	.....(1,334)		.....L	08/24/2016.
81761R	10	9	SERVICEMASTER GLOBAL HLDGS INC.....				.....1,375.000	.....70,496	.....51.270	.....70,496	.....51,589				.....17,333		.....17,333		.....L	12/07/2017.
824348	10	6	Sherwin Williams Co/The.....				.....176.000	.....72,167	.....410.040	.....72,167	.....18,044		.....569		.....23,793		.....23,793		.....L	12/15/2017.
82669G	10	4	SIGNATURE BK NEW YORK N Y.....				.....575.000	.....78,925	.....137.260	.....78,925	.....74,490				.....(4,730)		.....(4,730)		.....L	06/28/2017.
828806	10	9	Simon Property Group Inc.....				.....662.000	.....113,692	.....171.740	.....113,692	.....60,627		.....4,631		.....(3,605)		.....(3,605)		.....L	12/15/2017.
829073	10	5	SIMPSON MANUFACTURING CO INC.....				.....1,795.000	.....103,051	.....57.410	.....103,051	.....61,854		.....1,400		.....24,520		.....24,520		.....L	03/17/2015.
83088M	10	2	SKYWORKS SOLUTIONS INC.....				.....387.000	.....36,746	.....94.950	.....36,746	.....29,297		.....458		.....7,448		.....7,448		.....L	07/27/2017.
78440X	10	1	SL GREEN RLTY CORP.....				.....768.000	.....77,514	.....100.930	.....77,514	.....77,514	.....624	.....2,285		.....5,136		.....(5,136)		.....L	06/16/2017.
78454L	10	0	SM ENERGY CO.....				.....3,670.000	.....81,034	.....22.080	.....81,034	.....81,034		.....322		.....26,837		.....(26,837)		.....L	05/12/2017.
831865	20	9	SMITH A O.....				.....308.000	.....18,874	.....61.280	.....18,874	.....16,943		.....86		.....1,931		.....1,931		.....L	07/25/2017.
832696	40	5	SMUCKER J M CO.....				.....239.000	.....29,693	.....124.240	.....29,693	.....16,025		.....724		.....(1,018)		.....(1,018)		.....L	03/17/2017.
833034	10	1	Snap On Inc.....				.....121.000	.....21,090	.....174.300	.....21,090	.....7,440		.....357		.....367		.....367		.....L	08/02/2016.
833551	10	4	SNYDERS-LANCE INC.....				.....1,125.000	.....56,340	.....50.080	.....56,340	.....34,491		.....720		.....13,208		.....13,208		.....L	09/16/2016.
842587	10	7	Southern Co.....				.....2,131.000	.....102,480	.....48.090	.....102,480	.....85,738		.....4,770		.....(2,489)		.....(2,489)		.....L	12/15/2017.
844741	10	8	Southwest Airlines.....				.....1,160.000	.....75,922	.....65.450	.....75,922	.....14,008	.....145	.....517		.....18,031		.....18,031		.....L	03/17/2017.
78462F	10	3	SPDR Trust Series 1.....			1,280.000341,581266.860341,581272,3731,7306,353	55,462	55,462	L	09/12/2016.

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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	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
854502	10	1	STANLEY BLACK & DECKER INC.....				329.000	55,828	169.690	55,828	18,892		771		17,552		17,552		L	12/15/2017.
855244	10	9	Starbucks Corp.....				3,017.000	173,266	57.430	173,266	42,544		3,149		5,640		5,640		L	05/24/2017.
857477	10	3	State Street Corp.....				785.000	76,624	97.610	76,624	35,849	330	1,160		14,733		14,733			09/15/2017.
858912	10	8	STERICYCLE INC.....				180.000	12,238	67.990	12,238	12,238				(1,280)	349	(1,629)		L	03/18/2016.
863667	10	1	Stryker Corp.....				685.000	106,065	154.840	106,065	44,177	322	1,131		22,768		22,768		L	12/15/2017.
86614U	10	0	SUMMIT MATLS INC.....				2,034.000	63,949	31.440	63,949	41,845				16,228		16,228		L	12/09/2016.
867914	10	3	Suntrust Banks Inc.....				1,009.000	65,171	64.590	65,171	21,564		1,326		9,768		9,768		L	03/17/2017.
871503	10	8	Symantec Corp.....				1,336.000	37,488	28.060	37,488	21,275		381		4,822		4,822		L	12/15/2017.
87165B	10	3	SYNCHRONY FINL.....				2,979.000	115,019	38.610	115,019	93,193		872		12,659		12,659		L	11/13/2017.
871607	10	7	SYNOPSIS INC.....				316.000	26,936	85.240	26,936	22,199				4,737		4,737		L	03/15/2017.
87161C	50	1	SYNOVUS FINL CORP.....				1,073.000	51,440	47.940	51,440	24,612	161	612		7,361		7,361		L	11/17/2016.
871829	10	7	Sysco Corp.....				1,023.000	62,127	60.730	62,127	27,722		1,350		5,510		5,510		L	05/24/2017.
74144T	10	8	T Rowe Price Group Inc.....				516.000	54,144	104.930	54,144	30,631		1,139		15,083		15,083		L	12/15/2017.
87336U	10	5	TABLEAU SOFTWARE INC.....				434.000	30,033	69.200	30,033	18,293				11,740		11,740		L	10/28/2016.
874054	10	9	TAKE-TWO INTERACTIVE SOFTWARE.....				337.000	36,996	109.780	36,996	13,459				20,385		20,385		L	10/24/2016.
876030	10	7	TAPESTRY INC.....				594.000	26,273	44.230	26,273	16,634	200			9,639		9,639		L	10/31/2017.
87612G	10	1	TARGA RES CORP.....				955.000	46,241	48.420	46,241	41,799				4,442		4,442		L	11/09/2017.
87612E	10	6	Target Corp.....				1,150.000	75,037	65.250	75,037	45,800		2,806		(8,027)		(8,027)		L	08/02/2016.
87236Y	10	8	TD AMERITRADE HLDG CORP.....				1,475.000	75,417	51.130	75,417	58,630		481		16,786		16,786		L	08/29/2017.
87918A	10	5	TELADOC INC.....				1,222.000	42,587	34.850	42,587	35,418				7,169		7,169		L	08/01/2017.
880770	10	2	Teradyne Inc.....				1,080.000	45,220	41.870	45,220	34,888		151		10,331		10,331		L	07/14/2017.
880779	10	3	Terex Corp.....				5,283.000	254,746	48.220	254,746	170,443		1,047		57,487		57,487		L	11/01/2017.
881569	10	7	TESARO INC.....				625.000	51,794	82.870	51,794	51,794					19,250	(19,250)		L	11/30/2017.
88224Q	10	7	TEXAS CAPITAL BANCSHARES INC.....				2,103.000	186,957	88.900	186,957	117,596				21,834		21,834		L	09/01/2017.
882508	10	4	Texas Instruments Inc.....				2,085.000	217,757	104.440	217,757	40,980		4,495		65,446		65,446		L	03/17/2017.
883203	10	1	Textron Inc.....				557.000	31,521	56.590	31,521	10,828	11	45		4,473		4,473		L	08/25/2015.
883556	10	2	Thermo Electron Corp.....				850.000	161,398	189.880	161,398	64,775	126	486		39,482		39,482		L	12/15/2017.
886547	10	8	Tiffany & Co.....				215.000	22,349	103.950	22,349	6,921	233	408		5,702		5,702		L	12/19/2014.
887317	30	3	TIME WARNER INC.....				1,653.000	151,200	91.470	151,200	49,899		2,711		(8,422)		(8,422)		L	12/15/2017.
872540	10	9	TJX Companies Inc.....				1,356.000	103,680	76.460	103,680	23,672		1,587		1,906		1,906		L	12/15/2017.
889478	10	3	TOLL BROTHERS INC.....				740.000	35,535	48.020	35,535	26,935		123		8,599		8,599		L	04/20/2017.
891027	10	4	Torchmark Corp.....				228.000	20,682	90.710	20,682	5,520		140		3,865		3,865			03/21/2014.
891906	10	9	TOTAL SYS SVCS INC.....				353.000	27,919	79.090	27,919	6,881	46	152		10,611		10,611		L	06/17/2016.
892356	10	6	TRACTOR SUPPLY CO.....				267.000	19,958	74.750	19,958	19,568		280		(283)		(283)		L	03/18/2016.
893641	10	0	TRANSDIGM GROUP INC.....				402.000	110,397	274.620	110,397	95,260		8,294		16,688		16,688		L	11/09/2017.
89400J	10	7	TRANSUNION.....				1,625.000	89,310	54.960	89,310	73,244				16,066		16,066		L	09/29/2017.
89417E	10	9	Travelers Cos Inc.....				581.000	78,807	135.640	78,807	29,572		1,630		7,701		7,701		L	07/27/2017.
89531P	10	5	TREX CO INC.....				1,520.000	164,753	108.390	164,753	46,898				65,323		65,323		L	07/24/2017.
896945	20	1	TRIPADVISOR INC.....				228.000	7,857	34.460	7,857	7,857				(1,456)	1,260	(2,715)		L	06/17/2016.
90130A	10	1	TWENTY FIRST CENTY FOX INC.....				2,252.000	77,762	34.530	77,762	38,133		788		14,368		14,368		L	12/15/2017.
90130A	20	0	TWENTY FIRST CENTY FOX INC.....				926.000	31,595	34.120	31,595	24,228		347		6,362		6,362		L	09/16/2016.
90184L	10	2	TWITTER INC.....				4,025.000	96,640	24.010	96,640	82,387				14,253		14,253		L	11/22/2017.
902252	10	5	TYLER TECHNOLOGIES INC.....				425.000	75,246	177.050	75,246	63,721				11,525		11,525		L	12/27/2017.

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

E12.14

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	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
902494	10	3	TYSON FOODS INC.....				1,086,000	88,042	81.070	88,042	47,007		765		16,324		16,324		L	12/15/2017.
902653	10	4	UDR INC.....				564,000	21,725	38.520	21,725	19,824		705		1,054		1,054		L	06/16/2017.
90384S	30	3	ULTA SALON COSMETCS & FRAG INC.....				373,000	83,425	223.660	83,425	80,014				(2,641)		(2,641)		L	12/27/2017.
90385D	10	7	ULTIMATE SOFTWARE GROUP INC.....				179,000	39,063	218.230	39,063	23,882				6,423		6,423		L	07/31/2014.
902788	10	8	UMB FINL CORP.....				1,300,000	93,496	71.920	93,496	71,868	358	1,326		(6,760)		(6,760)		L	08/17/2016.
904311	10	7	UNDER ARMOUR INC.....				388,000	5,599	14.430	5,599	5,599				147	5,870	(5,723)		L	01/11/2017.
904311	20	6	UNDER ARMOUR INC.....				427,000	5,688	13.320	5,688	5,688					5,060	(5,060)		L	04/08/2016.
907818	10	8	Union Pacific Corp.....				1,668,000	223,679	134.100	223,679	56,930		4,140		50,689		50,689		L	05/24/2017.
910047	10	9	UNITED CONTL HLDGS INC.....				544,000	36,666	67.400	36,666	31,122				(2,981)		(2,981)		L	09/04/2015.
911312	10	6	United Parcel Service CL B.....				1,451,000	172,887	119.150	172,887	90,692		4,790		6,698		6,698		L	07/27/2017.
911363	10	9	UNITED RENTALS INC.....				378,000	64,982	171.910	64,982	37,395				22,070		22,070		L	09/06/2017.
913017	10	9	United Technologies Corp.....				1,575,000	200,923	127.570	200,923	116,372		4,226		27,865		27,865		L	12/15/2017.
91324P	10	2	Unithedhealth Group Inc.....				2,053,000	452,604	220.460	452,604	88,368		5,772		121,660		121,660		L	12/15/2017.
913483	10	3	UNIVERSAL ELECTRS INC.....				1,055,000	49,849	47.250	49,849	34,386				(18,251)		(18,251)		L	10/28/2016.
913903	10	0	UNIVERSAL HLTH SVCS INC.....				186,000	21,083	113.350	21,083	19,787		74		1,296		1,296		L	12/16/2016.
91529Y	10	6	Unumprovident Corp.....				1,585,000	87,001	54.890	87,001	62,035		945		14,605		14,605		L	09/08/2017.
902973	30	4	US Bancorp.....				3,345,000	179,225	53.580	179,225	82,427		3,782		7,374		7,374		L	09/15/2017.
912008	10	9	US FOODS HLDG CORP.....				2,720,000	86,850	31.930	86,850	74,647				12,202		12,202		L	05/12/2017.
91879Q	10	9	VAIL RESORTS INC.....				261,000	55,455	212.470	55,455	16,835	275	1,046		13,353		13,353		L	05/24/2016.
91913Y	10	0	VALERO ENERGY CORP NEW.....				930,000	85,476	91.910	85,476	18,102		2,576		21,939		21,939		L	07/27/2017.
922042	78	3	VANGUARD INTL EQUITY INDEX FD.....				281,265,840	30,283,893	107.670	30,283,893	21,071,407		787,852		5,629,708		5,629,708		U	12/20/2017.
92210H	10	5	VANTIV INC.....				850,000	62,518	73.550	62,518	44,572				9,484		9,484		L	12/06/2017.
92220P	10	5	VARIAN MED SYS INC.....				193,000	21,452	111.150	21,452	6,598				5,313		5,313		L	06/17/2016.
922417	10	0	VEECO INSTRS INC DEL.....				1,096,000	16,276	14.850	16,276	16,276				(8,260)	7,413	(15,673)		L	11/17/2016.
92276F	10	0	VENTAS INC.....				750,000	45,008	60.010	45,008	40,489	593	1,721		(1,987)		(1,987)		L	06/16/2017.
92343X	10	0	VERINT SYS INC.....				1,485,000	62,147	41.850	62,147	62,147					2,199	(2,199)		L	12/06/2017.
92343E	10	2	VERISIGN INC.....				181,000	20,714	114.440	20,714	6,946				6,765		6,765		L	06/16/2017.
92345Y	10	6	VERISK ANALYTICS INC.....				1,402,000	134,592	96.000	134,592	108,373				18,821		18,821		L	12/14/2017.
92343V	10	4	Verizon Communications Inc.....				8,650,000	457,844	52.930	457,844	358,122		19,884		(2,787)		(2,787)		L	12/15/2017.
92532F	10	0	VERTEX PHARMACEUTICALS INC.....				1,040,000	155,854	149.860	155,854	86,590				69,264		69,264		L	12/15/2017.
918204	10	8	VF Corp.....				704,000	52,096	74.000	52,096	19,592		1,134		13,893		13,893		L	12/15/2017.
92553P	20	1	VIACOM INC NEW.....				743,000	22,892	30.810	22,892	17,586	149	588		(3,187)		(3,187)		L	12/16/2016.
92826C	83	9	VISA INC.....				3,840,000	437,837	114.020	437,837	99,892		2,640		137,621		137,621		L	07/27/2017.
928298	10	8	VISHAY INTERTECHNOLOGY INC.....				7,296,000	151,392	20.750	151,392	81,707		1,861		33,197		33,197		L	11/23/2015.
92839U	20	6	VISTEON CORP.....				532,000	66,574	125.140	66,574	50,491				16,084		16,084		L	12/18/2017.
92840M	10	2	VISTRA ENERGY CORP.....				2,855,000	52,304	18.320	52,304	51,807				497		497		L	12/29/2017.
929042	10	9	VORNADO RLTY TR.....				363,000	28,379	78.180	28,379	18,534		943		(3,953)		(3,953)		L	03/17/2017.
929160	10	9	Vulcan Materials Co.....				279,000	35,815	128.370	35,815	13,588		277		985		985		L	03/17/2017.
92927K	10	2	WABCO HLDGS INC.....				400,000	57,400	143.500	57,400	40,094				14,940		14,940		L	11/28/2016.
930427	10	9	WAGeworks INC.....				517,000	32,054	62.000	32,054	32,054				(4,807)	621	(5,429)		L	12/28/2016.
931142	10	3	Wal Mart Stores Inc.....				3,100,000	306,125	98.750	306,125	174,423	1,572	6,201		91,191		91,191		L	12/15/2017.
931427	10	8	WALGREENS BOOTS ALLIANCE INC.....				1,846,000	134,057	72.620	134,057	82,180		2,632		(18,392)		(18,392)		L	12/15/2017.

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

E12.15

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	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
254687	10	6	Walt Disney Co The.....				3,204,000	344,462	107.510	344,462	120,453	2,724	4,606		11,607		11,607		L	09/15/2017.
94106L	10	9	Waste Management Inc.....				853,000	73,614	86.300	73,614	30,061		1,443		13,083		13,083		L	03/17/2017.
941848	10	3	Waters Corp.....				168,000	32,456	193.190	32,456	8,353				9,878		9,878		L	08/02/2016.
942622	20	0	WATSCO INC.....				350,000	59,514	170.040	59,514	49,138		920		10,376		10,376		L	07/26/2017.
92939U	10	6	WEC ENERGY GROUP INC.....				664,000	44,110	66.430	44,110	21,246		1,381		5,166		5,166		L	12/16/2016.
949746	10	1	Wells Fargo & Company.....				9,388,000	569,570	60.670	569,570	283,610		14,378		52,249		52,249		L	07/27/2017.
95040Q	10	4	WELLTOWER INC.....				795,000	50,697	63.770	50,697	46,739		2,639		(2,767)		(2,767)		L	12/15/2017.
958102	10	5	WESTERN DIGITAL CORP.....				621,000	49,388	79.530	49,388	39,670	311	1,205		6,592		6,592		L	09/15/2017.
959802	10	9	WESTERN UN CO.....				977,000	18,573	19.010	18,573	14,112		684		(2,648)		(2,648)		L	03/18/2016.
96145D	10	5	WESTROCK CO.....				1,870,000	118,203	63.210	118,203	98,857		2,054		13,408		13,408		L	08/04/2017.
962166	10	4	Weyerhaeuser Co.....				1,619,000	57,086	35.260	57,086	38,842		1,958		8,001		8,001		L	12/15/2017.
963320	10	6	Whirlpool Corp.....				523,000	88,199	168.640	88,199	25,622		2,249		(6,870)		(6,870)		L	01/11/2017.
969457	10	0	Williams Cos Inc.....				1,741,000	53,083	30.490	53,083	49,254		2,051		(176)		(176)		L	07/27/2017.
978097	10	3	Wolverine World Wide Inc.....				2,635,000	84,004	31.880	84,004	69,485	158	307		14,519		14,519		L	08/09/2017.
980745	10	3	WOODWARD INC.....				520,000	39,801	76.540	39,801	28,288		242		4,124		4,124		L	04/20/2017.
98212B	10	3	WPX ENERGY INC.....				11,645,000	163,845	14.070	163,845	120,849				42,996		42,996		L	10/10/2017.
384802	10	4	WW Grainger Inc.....				111,000	26,224	236.250	26,224	12,216		562		444		444		L	09/20/2013.
98310W	10	8	WYNDHAM WORLDWIDE CORP.....				217,000	25,144	115.870	25,144	1,421		503		8,572		8,572		L	12/19/2008.
983134	10	7	WYNN RESORTS LTD.....				168,000	28,323	168.590	28,323	12,142		326		13,393		13,393		L	09/15/2017.
98389B	10	0	Xcel Energy Inc.....				1,069,000	51,430	48.110	51,430	26,716	385	1,467		7,594		7,594		L	07/27/2017.
98400J	10	8	XCERRA CORP.....				3,960,000	38,768	9.790	38,768	23,958				8,514		8,514		L	09/25/2014.
984121	60	8	XEROX CORP.....				450,000	13,118	29.150	13,118	13,118	113	239			528	(528)		L	09/15/2017.
983919	10	1	Xilinx Inc.....				867,000	58,453	67.420	58,453	34,166		1,161		6,675		6,675		L	12/15/2017.
98419M	10	0	XYLEM INC.....				378,000	25,780	68.200	25,780	10,646		265		6,975		6,975		L	06/16/2017.
988498	10	1	Yum! Brands Inc.....				711,000	58,025	81.610	58,025	22,035		824		12,616		12,616		L	09/15/2017.
98919V	10	5	ZAYO GROUP HLDGS INC.....				1,550,000	57,040	36.800	57,040	45,566				6,766		6,766		L	05/12/2017.
98956P	10	2	Zimmer Holdings Inc.....				426,000	51,405	120.670	51,405	26,793		410		7,138		7,138		L	06/16/2017.
989701	10	7	Zions Bancorporation.....				425,000	21,603	50.830	21,603	8,983		183		3,310		3,310		L	06/16/2017.
98978V	10	3	ZOETIS INC.....				1,033,000	74,417	72.040	74,417	32,333		442		19,113		19,113		L	01/11/2017.
98978L	20	4	ZOGENIX INC.....				471,000	18,864	40.050	18,864	17,400				1,464		1,464		L	12/12/2017.
135086	10	6	CANADA GOOSE HOLDINGS INC.....			A.	1,845,000	58,228	31.560	58,228	37,798				20,430		20,430		L	06/28/2017.
443628	10	2	HUBBAY MINERALS INC.....			A.	6,110,000	53,768	8.800	53,768	49,417				4,351		4,351		L	12/11/2017.
535919	50	0	LIONS GATE ENTMTNT CORP.....			A.	3,470,000	110,138	31.740	110,138	94,436				15,702		15,702		L	11/08/2017.
683715	10	6	OPEN TEXT CORP.....			A.	1,700,000	60,639	35.670	60,639	52,713		522		7,420		7,420		L	12/08/2017.
74022D	30	8	PRECISION DRILLING CORP.....			A.	30,895,000	93,303	3.020	93,303	93,303				(23,787)	50,578	(74,365)		L	03/23/2017.
767744	10	5	RITCHIE BROS AUCTIONEERS.....			A.	820,000	24,543	29.930	24,543	24,543		418			3,337	(3,337)		L	11/11/2016.
94106B	10	1	WASTE CONNECTIONS INC.....			A.	2,835,000	201,115	70.940	201,115	114,117		888		42,289		42,289		L	12/28/2017.
G1151C	10	1	ACCENTURE PLC IRELAND.....			C	1,309,000	200,395	153.090	200,395	80,459		3,553		46,488		46,488		L	12/15/2017.
N00985	10	6	AERCAP HOLDINGS NV.....			C	1,650,000	86,807	52.610	86,807	68,957				17,849		17,849		L	05/10/2017.
G0176J	10	9	ALLEGION PUB LTD CO.....			C	200,000	15,912	79.560	15,912	6,060		128		3,112		3,112		L	06/17/2016.
G0177J	10	8	ALLERGAN PLC.....			C	704,000	115,160	163.580	115,160	115,160		2,008			33,288	(33,288)		L	07/27/2017.
G02602	10	3	AMDOCS LTD.....			C	1,675,000	109,679	65.480	109,679	49,951	391	1,415		11,986		11,986		L	09/20/2017.
G0408V	10	2	AON PLC.....			C	526,000	70,484	134.000	70,484	20,324				11,417		11,417		L	07/27/2017.

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

E12.16

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	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
G6095L	10	9	APTIV PLC.....		C		1,732,000	146,926	84.830	146,926	122,997				23,928		23,928		L	12/20/2017.
G0585R	10	6	ASSURED GUARANTY LTD COMMON STK.....		C		1,775,000	60,119	33.870	60,119	50,772		880		(7,784)		(7,784)		L	09/07/2017.
G0684D	10	7	ATHENE HLDG LTD.....		C		1,410,000	72,911	51.710	72,911	72,911					825	(825)		L	10/16/2017.
G06242	10	4	ATLASSIAN CORP PLC.....		C		1,000,000	45,520	45.520	45,520	41,755				3,765		3,765		L	12/12/2017.
G0692U	10	9	Axis Capital Holdings Ltd.....		C		1,375,000	69,108	50.260	69,108	69,108	536				2,174	(2,174)		L	12/14/2017.
G11196	10	5	BIOHAVEN PHARMACTL HLDG CO LTD.....		C		636,000	17,159	26.980	17,159	16,171				988		988		L	06/29/2017.
Y09827	10	9	BROADCOM LTD.....		C		861,000	221,191	256.900	221,191	90,401		4,061		66,068		66,068		L	12/15/2017.
143658	30	0	Carnival Corp.....		C		859,000	57,012	66.370	57,012	26,632		1,345		11,823		11,823		L	07/27/2017.
H1467J	10	4	CHUBB LIMITED.....		C		988,000	144,376	146.130	144,376	87,255	701	2,722		13,489		13,489		L	12/15/2017.
N20944	10	9	CNH INDL N V.....		C		8,425,000	112,895	13.400	112,895	109,218				3,677		3,677		L	12/13/2017.
G29183	10	3	EATON CORP PLC.....		C		937,000	74,032	79.010	74,032	43,180		2,249		11,165		11,165		L	01/11/2017.
G3223R	10	8	EVEREST RE GROUP LTD.....		C		86,000	19,028	221.260	19,028	19,028		219			2,952	(2,952)		L	06/16/2017.
G33856	10	8	FERROGLOBE PLC.....		C		8,600,000	139,320	16.200	139,320	79,421				47,000		47,000		L	06/20/2017.
H2906T	10	9	GARMIN LTD.....		C		234,000	13,939	59.570	13,939	8,698		477		2,593		2,593		L	06/20/2014.
G4705A	10	0	ICON PLC.....		C		360,000	40,374	112.150	40,374	31,980				8,394		8,394		L	05/24/2017.
G47567	10	5	IHS MARKIT LTD.....		C		765,000	34,540	45.150	34,540	34,540					1,203	(1,203)		L	09/15/2017.
G47791	10	1	INGERSOLL-RAND PLC.....		C		534,000	47,627	89.190	47,627	14,886		908		7,556		7,556		L	11/07/2016.
G4863A	10	8	INTERNATIONAL GAME TECHNOLOGY.....		C		2,250,000	59,648	26.510	59,648	43,379		763		16,268		16,268		L	09/12/2017.
G491BT	10	8	INVESCO LTD.....		C		852,000	31,132	36.540	31,132	15,461		980		5,282		5,282		L	06/17/2016.
G51502	10	5	JOHNSON CTLIS INTL PLC.....		C		1,963,000	74,810	38.110	74,810	1,922	510	1,922		(1,772)	4,347	(6,119)		L	07/27/2017.
G54050	10	2	LAZARD LTD.....		C		2,445,000	128,363	52.500	128,363	87,922		6,246		27,800		27,800		L	04/27/2017.
N53745	10	0	LYONDELLBASELL INDUSTRIES N V.....		C		683,000	75,349	110.320	75,349	42,159		2,398		16,744		16,744		L	07/27/2017.
G5876H	10	5	MARVELL TECHNOLOGY GROUP LTD.....		C		4,150,000	89,101	21.470	89,101	67,290	249	459		21,811		21,811		L	12/08/2017.
G5960L	10	3	MEDTRONIC PLC.....		C		2,871,000	231,833	80.750	231,833	205,453	1,321	5,024		26,381		26,381		L	12/15/2017.
G60754	10	1	MICHAEL KORS HLDGS LTD.....		C		319,000	20,081	62.950	20,081	13,013				6,370		6,370		L	11/07/2016.
N59465	10	9	MYLAN N V.....		C		1,129,000	47,768	42.310	47,768	41,923				5,845		5,845		L	09/15/2017.
G6518L	10	8	NIELSEN HLDGS PLC.....		C		2,882,000	104,905	36.400	104,905	104,905		3,577		(14,626)	548	(15,174)		L	12/14/2017.
G6564A	10	5	NOMAD HLDGS LTD.....		C		5,495,000	92,920	16.910	92,920	79,950				12,970		12,970		L	09/25/2017.
G66721	10	4	NORWEGIAN CRUISE LINE HLDGS LT.....		C		375,000	19,969	53.250	19,969	19,969					2,099	(2,099)		L	10/12/2017.
M75253	10	0	ORBOTECH LTD.....		C		755,000	37,931	50.240	37,931	19,572				12,707		12,707		L	07/29/2016.
N6865W	10	5	PATHEON N V.....		C		1,221,000	42,711	34.980	42,711	36,412				7,656		7,656		L	09/23/2016.
G7S00T	10	4	PENTAIR PLC.....		C		348,000	24,576	70.620	24,576	14,723		486		4,904		4,904		L	06/16/2017.
G97822	10	3	PERRIGO CO PLC.....		C		1,469,000	128,038	87.160	128,038	127,892		329		146		146		L	12/26/2017.
N72482	12	3	QIAGEN NV.....		C		1,520,000	47,014	30.930	47,014	47,014					5,496	(5,496)		U	10/23/2017.
G7496G	10	3	RENAISSANCERE HOLDINGS LTD.....		C		800,000	100,472	125.590	100,472	87,169		706		(7,472)		(7,472)		L	12/21/2017.
V7780T	10	3	ROYAL CARIBBEAN CRUISES LTD.....		C		362,000	43,179	119.280	43,179	29,028	217	718		12,937		12,937		L	09/15/2017.
783513	20	3	RYANAIR HLDGS PLC.....		C		1,000,000	104,190	104.190	104,190	75,949				16,335		16,335		L	12/18/2017.
806857	10	8	Schlumberger Ltd.....		C		2,945,000	198,464	67.390	198,464	156,228	1,463	5,773		(47,784)		(47,784)		L	12/15/2017.
G7945M	10	7	SEAGATE TECHNOLOGY PLC.....		C		606,000	25,355	41.840	25,355	19,402	382	1,506		1,998		1,998		L	03/17/2017.
G81276	10	0	SIGNET JEWELERS LIMITED.....		C		127,000	7,182	56.550	7,182	7,182		157			4,789	(4,789)		L	12/18/2015.
H84989	10	4	TE CONNECTIVITY LTD.....		C		744,000	70,710	95.040	70,710	26,822		1,156		18,975		18,975		L	07/27/2017.
G87110	10	5	TECHNIPFMC PLC.....		C		925,000	28,962	31.310	28,962	27,565		120		1,396		1,396		L	01/17/2017.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1				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				Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
G9078F 10 7					C	.....3,010.000	.....112,725	.....37.450	.....112,725	.....109,545	.....	.....1,143	.....	.....3,179	.....	.....3,179	.....	.....L	12/04/2017.
G9329Z 10 0					C	.....3,365.000	.....74,434	.....22.120	.....74,434	.....74,434	.....	.....	.....	.....	.....3,793	.....(3,793)	.....	.....U	11/30/2017.
G96629 10 3					C	.....283.000	.....42,645	.....150.690	.....42,645	.....35,191	.....	.....150	.....557	.....7,454	.....	.....7,454	.....	.....L	09/15/2017.
G98294 10 4					C	.....543.000	.....19,092	.....35.160	.....19,092	.....18,979	.....119	.....467	.....	.....(1,140)	.....	.....(1,140)	.....	.....L	07/25/2016.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....							.....99,797,427	XXX	.....99,797,427	.....59,604,775	.....70,994	.....1,794,649	.....0	.....16,910,261	.....430,964	.....16,479,297	.....0	XXX	XXX
9799999. Total - Common Stock.....							.....99,797,427	XXX	.....99,797,427	.....59,604,775	.....70,994	.....1,794,649	.....0	.....16,910,261	.....430,964	.....16,479,297	.....0	XXX	XXX
9899999. Total Common and Preferred Stock.....							.....99,797,427	XXX	.....99,797,427	.....59,604,775	.....70,994	.....1,794,649	.....0	.....16,910,261	.....430,964	.....16,479,297	.....0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....3, the total \$ value (included in Column 8) of all such issues \$.....30,405,340.

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government										
36179S	SP	3	GNMA II POOL MA4126M.....		01/27/2017.....	CHASE SEC.....		753,372	748,228	1,808
36179S	2P	1	GNMA II POOL MA4382M.....		07/26/2017.....	Nomura Securities International Inc.....		1,028,818	991,333	2,506
36179S	2Q	9	GNMA II POOL MA4383M.....		07/26/2017.....	Nomura Securities International Inc.....		1,042,100	989,091	2,857
36179T	AM	7	GNMA II POOL MA4512M.....		09/28/2017.....	Nomura Securities International Inc.....		1,000,243	935,626	3,275
36179T	CX	1	GNMA II POOL MA4586M.....		12/27/2017.....	Nomura Securities International Inc.....		1,016,204	982,062	2,578
36179T	G4	1	GNMA II POOL MA4719M.....		10/27/2017.....	Nomura Securities International Inc.....		517,047	498,922	1,407
912810	RT	7	US TREASURY BONDS.....		09/29/2017.....	VARIOUS.....		1,760,547	2,000,000	5,785
912810	FR	4	US TREASURY INFLATION INDEX.....		08/31/2017.....	Jefferies & Co Inc.....		67,305	45,000	181
912810	PZ	5	US TREASURY INFLATION INDEX.....		08/31/2017.....	VARIOUS.....		138,549	100,000	511
912810	QF	8	US TREASURY INFLATION INDEX.....		03/27/2017.....	VENDOR CODE DEUT NOT IN TABLE.....		42,831	30,000	81
912810	QP	6	US TREASURY INFLATION INDEX.....		10/26/2017.....	Merrill-Lynch.....		125,965	90,000	425
912810	QV	3	US TREASURY INFLATION INDEX.....		03/27/2017.....	Merrill-Lynch.....		187,539	180,000	164
912810	RF	7	US TREASURY INFLATION INDEX.....		10/31/2017.....	VARIOUS.....		192,069	165,000	578
912810	RL	4	US TREASURY INFLATION INDEX.....		04/28/2017.....	Merrill-Lynch.....		197,588	200,000	321
912810	RR	1	US TREASURY INFLATION INDEX.....		01/31/2017.....	CitiGroup.....		31,057	30,000	141
912810	RW	0	US TREASURY INFLATION INDEX.....		11/29/2017.....	VARIOUS.....		1,012,033	1,005,000	1,666
912828	2L	3	US TREASURY INFLATION INDEX.....		11/29/2017.....	VARIOUS.....		1,986,761	2,000,000	1,399
912828	B2	5	US TREASURY INFLATION INDEX.....		06/26/2017.....	Merrill-Lynch.....		949,059	885,000	1,842
912828	C9	9	US TREASURY INFLATION INDEX.....		04/28/2017.....	VARIOUS.....		230,927	220,000	19
912828	H4	5	US TREASURY INFLATION INDEX.....		06/26/2017.....	VARIOUS.....		137,806	135,000	120
912828	K3	3	US TREASURY INFLATION INDEX.....		03/27/2017.....	RBC Dean Rauscher.....		368,365	350,000	204
912828	LA	6	US TREASURY INFLATION INDEX.....		04/28/2017.....	UBSW Warburg.....		271,222	225,000	1,409
912828	N7	1	US TREASURY INFLATION INDEX.....		03/27/2017.....	Goldman Sachs.....		208,413	200,000	254
912828	NM	8	US TREASURY INFLATION INDEX.....		07/31/2017.....	Merrill-Lynch.....		46,829	40,000	26
912828	Q6	0	US TREASURY INFLATION INDEX.....		10/26/2017.....	VARIOUS.....		543,011	525,000	87
912828	QV	5	US TREASURY INFLATION INDEX.....		07/31/2017.....	VARIOUS.....		352,177	315,000	304
912828	S5	0	US TREASURY INFLATION INDEX.....		04/28/2017.....	VARIOUS.....		744,254	750,000	233
912828	SA	9	US TREASURY INFLATION INDEX.....		07/31/2017.....	VARIOUS.....		325,768	300,000	85
912828	TE	0	US TREASURY INFLATION INDEX.....		06/26/2017.....	VARIOUS.....		143,953	135,000	62
912828	UH	1	US TREASURY INFLATION INDEX.....		03/30/2017.....	Merrill-Lynch.....		105,104	100,000	27
912828	V4	9	US TREASURY INFLATION INDEX.....		10/26/2017.....	VARIOUS.....		2,117,913	2,115,000	1,763
912828	VM	9	US TREASURY INFLATION INDEX.....		03/27/2017.....	Jefferies & Co Inc.....		371,364	350,000	272
912828	WU	0	US TREASURY INFLATION INDEX.....		10/26/2017.....	HSBC Securities.....		315,594	310,000	134
912828	X3	9	US TREASURY INFLATION INDEX.....		12/28/2017.....	VARIOUS.....		3,107,971	3,085,000	587
912828	XL	9	US TREASURY INFLATION INDEX.....		10/26/2017.....	VARIOUS.....		478,117	465,000	427
912828	2J	8	US TREASURY NOTES.....		07/31/2017.....	Barclays Bank.....		9,000,000	9,000,000	6,236
912828	2P	4	US TREASURY NOTES.....		07/31/2017.....	Barclays Bank.....		5,010,156	5,000,000	255
912828	2Q	2	US TREASURY NOTES.....		08/31/2017.....	Barclays Bank.....		7,014,219	7,000,000	4,851
912828	2R	0	US TREASURY NOTES.....		10/27/2017.....	Merrill-Lynch.....		2,946,211	3,000,000	13,940
912828	2V	1	US TREASURY NOTES.....		09/29/2017.....	Barclays Bank.....		6,456,836	6,500,000	4,197
912828	3C	2	US TREASURY NOTES.....		10/27/2017.....	Deutsche Bank.....		5,977,734	6,000,000	
912828	3L	2	US TREASURY NOTES.....		12/28/2017.....	Deutsche Bank.....		3,487,832	3,500,000	2,524
912828	M8	0	US TREASURY NOTES.....		11/30/2017.....	Barclays Bank.....		9,935,156	10,000,000	549
912828	ST	8	US TREASURY NOTES.....		04/28/2017.....	JP Morgan.....		3,998,750	4,000,000	136
912828	V3	1	US TREASURY NOTES.....		01/31/2017.....	Barclays Bank.....		8,981,719	9,000,000	5,811
912828	V9	8	US TREASURY NOTES.....		03/28/2017.....	Merrill-Lynch.....		1,974,531	2,000,000	5,345

SCHEDULE D - PART 3

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

1			2		3	4	5		6	7	8	9	
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends		
912828	W3	0	US TREASURY NOTES.....		03/28/2017.....	Deutsche Bank.....			2,991,211	3,000,000	2,751		
912828	W4	8	US TREASURY NOTES.....		03/28/2017.....	VARIOUS.....			5,975,234	6,000,000	2,021		
912828	W6	3	US TREASURY NOTES.....		03/31/2017.....	VARIOUS.....			17,799,570	17,750,000	12,243		
912828	X2	1	US TREASURY NOTES.....		04/28/2017.....	BNP Paribas Securities.....			1,502,461	1,500,000	984		
912828	X8	8	US TREASURY NOTES.....		06/30/2017.....	VENDOR CODE BNPA NOT IN TABLE.....			2,013,438	2,000,000	6,325		
912828	X9	6	US TREASURY NOTES.....		05/31/2017.....	Barclays Bank.....			3,006,563	3,000,000	2,079		
912828	XT	2	US TREASURY NOTES.....		05/31/2017.....	BNP Paribas Securities.....			3,997,500	4,000,000	219		
912828	XU	9	US TREASURY NOTES.....		06/30/2017.....	Barclays Bank.....			3,995,313	4,000,000	2,951		
912828	XW	5	US TREASURY NOTES.....		06/30/2017.....	Barclays Bank.....			3,975,000	4,000,000	571		
0599999. Total - Bonds - U.S. Government.....										131,957,307	131,745,263	107,526	

Bonds - All Other Government

00828E	CA	5	AFRICAN DEV BK GLOBAL MTN SR.....	C.....	03/08/2017.....	Merrill-Lynch.....			79,882	80,000	
045167	DT	7	ASIAN DEV BK.....	C.....	01/04/2017.....	CitiGroup.....			249,855	250,000	
045167	EE	9	ASIAN DEV BK.....	C.....	10/24/2017.....	CitiGroup.....			297,504	300,000	
168863	BN	7	CHILE REP.....	C.....	08/31/2017.....	Sidoti & Company.....			502,000	500,000	3,938
222213	AP	5	COUNCIL OF EUROPE.....	C.....	01/19/2017.....	JP Morgan.....			49,965	50,000	
29874Q	DA	9	EURO BK RECON & DEV EURO MTN.....	C.....	02/28/2017.....	Stock Merger.....			99,887	100,000	
298785	HH	2	EUROPEAN INVT BK.....	C.....	01/05/2017.....	VENDOR CODE JPMO NOT IN TABLE.....			149,900	150,000	
298785	HJ	8	EUROPEAN INVT BK.....	C.....	02/07/2017.....	Morgan Stanley.....			84,750	85,000	
298785	HK	5	EUROPEAN INVT BK.....	C.....	03/27/2017.....	Wells Fargo Bank.....			757,358	750,000	792
445545	AH	9	HUNGARY REP.....	C.....	10/27/2017.....	CitiGroup.....			336,165	300,000	3,091
4581X0	CW	6	INTER AMERN DEV BK GLOBAL MTN.....	C.....	01/10/2017.....	JP Morgan.....			99,877	100,000	
4581X0	CZ	9	INTER AMERN DEV BK GLOBAL MTN.....	C.....	09/07/2017.....	JP Morgan.....			124,560	125,000	
471048	BA	5	JAPAN BK INTL COOPERATION.....	C.....	05/31/2017.....	MLPF & S/Fixed Income.....			1,007,180	1,000,000	6,313
500769	HJ	6	KREDITANSTALT FUR WIEDERAUFBAU.....	C.....	04/05/2017.....	JP Morgan.....			149,828	150,000	
515110	BL	7	LANDWIRTSCHAFTLICHE RENTENBANK.....	C.....	03/27/2017.....	Wells Fargo Bank.....			502,885	500,000	5,594
676167	BU	2	OESTERREICHISCHE KONTROLLBANK.....	C.....	01/18/2017.....	Goldman Sachs.....			14,963	15,000	
71654Q	CC	4	PETROLEOS MEXICANOS.....	C.....	11/08/2017.....	Goldman Sachs.....			452,400	435,000	3,997
71656L	BQ	3	PETROLEOS MEXICANOS MTN 144A.....	C.....	02/08/2017.....	Morgan Stanley.....			120,031	115,000	1,246
760942	BB	7	REPUBLICA ORIENTAL DEL URUGUAY.....	C.....	08/31/2017.....	Goldman Sachs.....			162,600	150,000	2,352
1099999.	Total - Bonds - All Other Government.....								5,241,589	5,155,000	27,320

Bonds - U.S. Special Revenue and Special Assessment

3137EA	DB	2	FHLMC.....		.....	10/24/2017.....	JP Morgan.....		.....	355,104	350,000	2,355
3128P8	E4	9	FHLMC GOLD POOL C91955.....		.....	09/25/2017.....	JP Morgan.....		.....	102,359	100,000	208
3128MJ	2H	2	FHLMC GOLD POOL G08775.....		.....	09/28/2017.....	JP Morgan.....		.....	1,046,223	991,534	3,085
3128MJ	2W	9	FHLMC GOLD POOL G08788.....		.....	10/27/2017.....	Macquire Securities (USA) Inc.....		.....	1,026,250	1,000,000	2,819
3128P8	DH	1	FHLMC PC GOLD POOL C91904.....		.....	01/04/2017.....	JP Morgan.....		.....	24,264	24,795	7
3128P8	DM	0	FHLMC PC GOLD POOL C91908.....		.....	01/04/2017.....	Added by SunGard.....		.....	124,622	126,053	42
3132WJ	FD	8	FHLMC PC GOLD POOL Q44663.....		.....	02/28/2017.....	Nomura Securities International Inc.....		.....	990,651	996,412	.....
3137FB	U7	9	FHLMC REMIC SERIES K-069.....		.....	11/08/2017.....	Barclays Bank.....		.....	102,994	100,000	168
3137FC	JK	1	FHLMC REMIC SERIES K-070.....		.....	11/30/2017.....	Merrill-Lynch.....		.....	102,998	100,000	100
3137BW	WD	2	FHLMC REMIC SERIES K-725.....		.....	04/12/2017.....	Wells Fargo Bank.....		.....	102,996	100,000	192
3138WG	CY	8	FNMA POOL AS6386.....		.....	03/27/2017.....	Clarke (G X) & Co.....		.....	1,286,817	1,295,522	1,188
3140FP	DG	1	FNMA POOL BE3702.....		.....	12/27/2017.....	JP Morgan.....		.....	994,693	951,291	2,854
31418C	CS	1	FNMA POOL MA2780.....		.....	03/27/2017.....	JP Morgan.....		.....	1,569,620	1,529,472	2,294
31418C	DJ	0	FNMA POOL MA2804.....		.....	01/04/2017.....	CitiGroup.....		.....	175,106	172,998	58

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
31418C EP 5	FNMA POOL MA2841.....			09/26/2017.....	JP Morgan.....		94,817	95,114	172
31418C FE 9	FNMA POOL MA2864.....			03/27/2017.....	Clarke (G X) & Co.....		1,009,636	986,213	1,055
31418C MF 8	FNMA POOL MA3057.....			10/27/2017.....	Nomura Securities International Inc.....		1,006,877	981,272	2,767
31418C PM 0	FNMA POOL MA3127.....			09/25/2017.....	JP Morgan.....		101,843	99,495	207
3136AH AG 5	FNMA REMIC TRUST 2013-M14.....			03/30/2017.....	Raymond James and Assoc.....		157,102	150,000	42
3136AU G2 1	FNMA REMIC TRUST 2017-M1.....			01/18/2017.....	Morgan Stanley.....		48,030	50,000	101
3199999 Total - Bonds - U.S. Special Revenue and Special Assessments.....							10,424,434	10,198,737	19,712
Bonds - Industrial and Miscellaneous									
002824 BL 3	ABBOTT LABS.....			03/22/2017.....	Direct.....		186,321	185,000	
00724F AC 5	ADOBE SYS INC.....			09/12/2017.....	Hilltop Securities.....		103,369	100,000	388
00115A AG 4	AEP TRANSMISSION CO LLC.....			09/25/2017.....	CitiGroup.....		49,880	50,000	
00912X AN 4	AIR LEASE CORP.....			07/12/2017.....	Hilltop Securities.....		58,013	55,000	792
00912X AV 6	AIR LEASE CORP.....			03/01/2017.....	JP Morgan.....		34,384	35,000	
00912X AX 2	AIR LEASE CORP.....			11/13/2017.....	Merrill-Lynch.....		49,523	50,000	
015271 AL 3	ALEXANDRIA REAL ESTATE EQ INC.....			11/14/2017.....	National Financial Svcs.....		110,095	110,000	
023135 AQ 9	AMAZON COM INC.....			11/13/2017.....	CitiGroup.....		40,604	35,000	770
023135 BA 3	AMAZON COM INC.....			08/15/2017.....	JP Morgan.....		89,839	90,000	
023135 BG 0	AMAZON COM INC.....			08/15/2017.....	JP Morgan.....		49,631	50,000	
023135 BK 1	AMAZON COM INC.....			12/27/2017.....	Deutsche Bank.....		218,510	200,000	2,999
025816 BR 9	AMERICAN EXPRESS CO.....			10/23/2017.....	RBC Dean Rauscher.....		64,959	65,000	
0258M0 DT 3	AMERICAN EXPRESS CR CORP MTNBE.....			08/29/2017.....	Pershing LLC.....		101,408	100,000	627
0258M0 EB 1	AMERICAN EXPRESS CR CORP MTNBE.....			05/31/2017.....	JP Morgan.....		365,814	365,000	684
02665W CA 7	AMERICAN HONDA FIN CORP MTN.....			11/13/2017.....	CitiGroup.....		50,000	50,000	
03027X AB 6	AMERICAN TOWER CORP NEW.....			03/22/2017.....	Barclays Bank.....		25,118	25,000	139
03027X AG 5	AMERICAN TOWER CORP NEW.....			05/18/2017.....	FTN Financial Services.....		10,375	10,000	191
03027X AK 6	AMERICAN TOWER CORP NEW.....			06/21/2017.....	Loop Capital Markets.....		29,720	30,000	200
031162 CQ 1	AMGEN INC.....			10/31/2017.....	JP Morgan.....		99,601	100,000	
035242 AG 1	ANHEUSER BUSCH INBEV FIN INC.....			01/31/2017.....	Wells Fargo Bank.....		1,001,830	1,000,000	106
03523T BT 4	ANHEUSER BUSCH INBEV WORLDWIDE.....			08/21/2017.....	Direct.....		51,075	66,000	
036752 AC 7	ANTHEM INC.....			11/14/2017.....	Merrill-Lynch.....		49,984	50,000	
037833 AY 6	APPLE INC.....			01/10/2017.....	Added by SunGard.....		14,793	15,000	138
037833 BX 7	APPLE INC.....			08/24/2017.....	Jefferies & Co Inc.....		11,369	10,000	8
037833 CC 2	APPLE INC.....			04/18/2017.....	Barclays Bank.....		245,673	250,000	829
037833 CG 3	APPLE INC.....			03/24/2017.....	Morgan Stanley.....		60,461	60,000	250
037833 CJ 7	APPLE INC.....			03/14/2017.....	Wells Fargo Bank.....		14,889	15,000	53
037833 DC 1	APPLE INC.....			09/05/2017.....	Goldman Sachs.....		49,941	50,000	
037833 DG 2	APPLE INC.....			11/08/2017.....	Jefferies & Co Inc.....		182,797	185,000	
038222 AL 9	APPLIED MATLS INC.....			12/27/2017.....	Keybanc Capital Markets.....		203,372	200,000	1,613
039483 BM 3	ARCHER DANIELS MIDLAND CO.....			09/11/2017.....	CitiGroup.....		49,768	50,000	
00206R CN 0	AT&T INC.....			04/06/2017.....	VARIOUS.....		135,447	140,000	1,482
00206R DD 1	AT&T INC.....			04/27/2017.....	Pershing LLC.....		228,179	225,000	2,642
00206R DH 2	AT&T INC.....			03/08/2017.....	Morgan Stanley.....		9,671	10,000	255
00206R DJ 8	AT&T INC.....			04/10/2017.....	CitiGroup.....		13,487	15,000	64
00206R DQ 2	AT&T INC.....			04/25/2017.....	VARIOUS.....		254,545	250,000	1,502
00206R EP 3	AT&T INC.....			10/23/2017.....	Goldman Sachs.....		25,045	25,000	279
00206R EQ 1	AT&T INC.....			10/13/2017.....	Morgan Stanley.....		25,110	25,000	103

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1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
00206R	ER	9	AT&T INC.....		12/05/2017.....	VARIOUS.....		655,121	657,747	82
00206R	EV	0	AT&T INC.....		12/01/2017.....	Direct.....		229,343	185,000	
049560	AK	1	ATMOS ENERGY CORP.....		12/26/2017.....	Hilltop Securities.....		25,331	20,000	40
052769	AB	2	AUTODESK INC.....		03/16/2017.....	First Tennessee Bank.....		101,659	100,000	960
053332	AV	4	AUTOZONE INC.....		04/06/2017.....	JP Morgan.....		54,997	55,000	
05348E	AX	7	AVALONBAY CMNTYS INC MTN BE.....		09/21/2017.....	Pershing LLC.....		99,027	100,000	1,065
05522R	CW	6	BA CREDIT CARD TR 2017-1A.....		11/08/2017.....	Bank Of America.....		35,048	35,000	47
06051G	FF	1	BANK AMER CORP.....		07/12/2017.....	First Tennessee Bank.....		89,449	85,000	1,001
06051G	GL	7	BANK AMER CORP.....		07/31/2017.....	BNP Paribas Securities.....		506,555	500,000	5,094
06051G	GT	0	BANK AMER CORP.....		09/13/2017.....	Merrill-Lynch.....		100,000	100,000	
06051G	GV	5	BANK AMER CORP.....		12/20/2017.....	Direct.....		560,437	560,292	
05526D	AU	9	BAT CAP CORP.....		08/08/2017.....	HSBC Securities.....		75,000	75,000	
05526D	BA	2	BAT CAP CORP.....		08/08/2017.....	Deutsche Bank.....		95,000	95,000	
05526D	BE	4	BAT CAP CORP.....		08/08/2017.....	Merrill-Lynch.....		30,000	30,000	
075887	BW	8	BECTON DICKINSON & CO.....		06/28/2017.....	Goldman Sachs.....		100,543	100,000	278
09062X	AF	0	BIOGEN INC.....		07/10/2017.....	Hilltop Securities.....		106,548	100,000	1,328
096630	AF	5	BOARDWALK PIPELINES LP.....		11/08/2017.....	First Tennessee Bank.....		103,092	100,000	1,422
10112R	AX	2	BOSTON PPTYS LTD PARTNERSHIP.....		06/16/2017.....	Hilltop Securities.....		92,499	90,000	1,278
110122	BB	3	BRISTOL MYERS SQUIBB CO.....		02/22/2017.....	Goldman Sachs.....		59,635	60,000	
11134L	AA	7	BROADCOM CORP/BROADCOM CAYMAN.....		05/31/2017.....	Goldman Sachs.....		501,585	500,000	4,486
11134L	AC	3	BROADCOM CORP/BROADCOM CAYMAN.....		08/23/2017.....	VARIOUS.....		452,268	450,000	860
11134L	AE	9	BROADCOM CORP/BROADCOM CAYMAN.....		05/01/2017.....	VARIOUS.....		172,918	170,000	1,411
11271R	AA	7	BROOKFIELD FIN LLC.....		10/27/2017.....	JP Morgan.....		104,011	100,000	333
12189L	AT	8	BURLINGTON NORTHN SANTA FE CP.....		03/31/2017.....	CS First Boston Corp.....		41,136	40,000	128
12673P	AH	8	CA INC.....		07/25/2017.....	Hilltop Securities.....		51,034	50,000	655
14041N	FK	2	CAPITAL ONE CC TR 2017-1.....		11/08/2017.....	Bank Of America.....		35,079	35,000	49
14041N	FN	6	CAPITAL ONE CC TR 2017-4.....		10/27/2017.....	Wells Fargo Bank.....		99,934	100,000	116
14040H	BN	4	CAPITAL ONE FINL CORP.....		03/06/2017.....	Morgan Stanley.....		99,694	100,000	
14040H	BT	1	CAPITAL ONE FINL CORP.....		10/26/2017.....	Morgan Stanley.....		199,418	200,000	
14162V	AB	2	CARE CAP PPTYS LP.....		10/31/2017.....	Hilltop Securities.....		103,157	100,000	1,096
14314J	AC	4	CARMAX AUTO OWNER TR 2017-1.....		03/30/2017.....	Merrill-Lynch.....		150,492	150,000	157
12515H	AZ	8	CD MTG TR 2017-CD5.....		07/25/2017.....	CitiGroup.....		102,672	100,000	133
125039	AF	4	CD MTG TR 2017-CD6.....		11/13/2017.....	Deutsche Bank.....		102,993	100,000	278
15189X	AR	9	CENTERPOINT ENERGY HOUSTON ELE.....		01/09/2017.....	VENDOR CODE MIZU NOT IN TABLE.....		99,346	100,000	
161175	AY	0	CHARTER COMMUNICATIONS OPER.....		06/27/2017.....	Morgan Stanley.....		152,120	140,000	2,997
161175	BB	9	CHARTER COMMUNICATIONS OPER.....		01/11/2017.....	Morgan Stanley.....		99,526	95,000	2,050
161175	BK	9	CHARTER COMMUNICATIONS OPER.....		11/28/2017.....	Direct.....		106,746	105,000	
161571	HC	1	CHASE ISSUANCE TRUST 2016-2A.....		03/30/2017.....	JP Morgan.....		99,273	100,000	72
166764	BK	5	CHEVRON CORP NEW.....		02/17/2017.....	Merrill-Lynch.....		168,341	170,000	1,175
166764	BN	9	CHEVRON CORP NEW.....		03/20/2017.....	Barclays Bank.....		74,871	75,000	104
17252M	AM	2	CINTAS CORP NO 2.....		03/09/2017.....	Keybanc Capital Markets.....		14,980	15,000	
17275R	BC	5	CISCO SYS INC.....		07/11/2017.....	Loop Capital Markets.....		9,977	10,000	111
17305E	FW	0	CITIBANK CCIT 2016-A1.....		10/27/2017.....	CitiGroup.....		99,711	100,000	788
17305E	GB	5	CITIBANK CCIT 2017-A3.....		11/08/2017.....	Bank Of America.....		35,012	35,000	62
17305E	GG	4	CITIBANK CCIT 2017-A8.....		10/27/2017.....	CitiGroup.....		99,598	100,000	429
17325H	BP	8	CITIGROUP COML MTG TR 2017-P7.....		09/25/2017.....	CitiGroup.....		106,023	100,000	268

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1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
172967	HB	0		05/01/2017.....	First Tennessee Bank.....		110,735	100,000	779
172967	KN	0		07/06/2017.....	First Tennessee Bank.....		74,394	75,000	496
172967	KY	6		07/06/2017.....	Goldman Sachs.....		296,167	305,000	2,169
172967	LD	1		10/27/2017.....	Merrill-Lynch.....		512,505	500,000	5,992
172967	LF	6		01/04/2017.....	CitiGroup.....		99,960	100,000	
189054	AV	1		09/26/2017.....	Wells Fargo Bank.....		49,983	50,000	
19416Q	EL	0		10/30/2017.....	CitiGroup.....		59,810	60,000	
198280	AF	6		09/15/2017.....	CS First Boston Corp.....		107,751	100,000	1,350
20030N	BS	9		05/17/2017.....	VARIOUS.....		422,320	425,000	1,427
20030N	BY	6		02/15/2017.....	Morgan Stanley.....		191,853	195,000	733
20030N	CE	9		12/18/2017.....	Direct.....		28,864	39,000	
20030N	CG	4		12/18/2017.....	Direct.....		71,789	97,000	
20826F	AQ	9		04/25/2017.....	JP Morgan.....		72,842	65,000	360
21036P	AW	8		10/31/2017.....	Merrill-Lynch.....		124,478	125,000	
22822V	AH	4		09/26/2017.....	Merrill-Lynch.....		300,378	300,000	1,734
23331A	BL	2		11/29/2017.....	Mizuho Securities Fixed.....		44,985	45,000	
23317H	AB	8		06/12/2017.....	JP Morgan.....		73,336	75,000	680
25272K	AA	1		05/31/2017.....	JP Morgan.....		512,035	500,000	193
25272K	AD	5		07/18/2017.....	CS First Boston Corp.....		280,357	265,000	1,171
25466A	AE	1		03/27/2017.....	CitiGroup.....		310,713	300,000	602
25470D	AN	9		10/31/2017.....	Goldman Sachs.....		350,826	350,000	877
25470D	AQ	2		09/07/2017.....	Goldman Sachs.....		44,943	45,000	
25746U	CR	8		01/09/2017.....	Barclays Bank.....		54,921	55,000	
233331	AZ	0		03/08/2017.....	CitiGroup.....		69,815	70,000	
23355L	AD	8		11/08/2017.....	First Tennessee Bank.....		108,039	100,000	330
278865	BB	5		11/16/2017.....	JP Morgan.....		24,924	25,000	
29273R	BG	3		11/01/2017.....	Goldman Sachs.....		15,794	15,000	214
29273R	BK	4		07/11/2017.....	VARIOUS.....		74,709	75,000	1,136
29379V	BE	2		01/24/2017.....	JP Morgan.....		15,193	15,000	253
26875P	AK	7		01/23/2017.....	Barclays Bank.....		224,335	230,000	2,197
26884L	AC	3		10/31/2017.....	Morgan Stanley.....		300,513	300,000	583
30231G	AR	3		09/14/2017.....	Barclays Bank.....		158,979	155,000	200
345397	YG	2		05/12/2017.....	CS First Boston Corp.....		201,888	200,000	2,709
370334	CA	0		10/04/2017.....	Morgan Stanley.....		54,992	55,000	
37045X	BF	2		07/07/2017.....	Morgan Stanley.....		89,088	85,000	1,299
37045X	BK	1		08/29/2017.....	Goldman Sachs.....		66,448	65,000	748
37045X	BT	2		08/31/2017.....	JP Morgan.....		514,215	500,000	2,960
37045X	BW	5		04/10/2017.....	JP Morgan.....		74,873	75,000	
375558	BM	4		03/27/2017.....	JP Morgan.....		237,325	250,000	594
38148Y	AA	6		10/24/2017.....	Goldman Sachs.....		40,000	40,000	
38148Y	AC	2		10/24/2017.....	Goldman Executing & Clearing.....		100,000	100,000	
38141G	WB	6		02/13/2017.....	Goldman Sachs.....		100,146	100,000	214
38145G	AG	5		03/27/2017.....	BNP Paribas Securities.....		490,205	500,000	5,973
38148L	AE	6		07/12/2017.....	Pershing LLC.....		133,480	130,000	745
36250G	AP	0		02/27/2017.....	CitiGroup.....		102,078	100,000	9
406216	BK	6		02/08/2017.....	Wells Fargo Bank.....		16,024	15,000	183
428236	BQ	5		04/25/2017.....	Barclays Bank.....		271,032	255,000	1,333

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1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
42824C	AN	9		03/16/2017	Barclays Bank		136,431	130,000	2,546
437076	BT	8		09/05/2017	Merrill-Lynch		149,610	150,000	
43814P	AC	4		09/25/2017	JP Morgan		99,989	100,000	
43814P	AD	2		09/25/2017	JP Morgan		74,978	75,000	
438516	BL	9		09/22/2017	Hilltop Securities		24,106	25,000	252
44106M	AT	9		03/09/2017	Morgan Stanley		119,936	120,000	2,685
458140	AS	9		03/17/2017	Morgan Stanley		72,531	70,000	381
459200	HU	8		03/16/2017	Morgan Stanley		103,951	100,000	393
478160	CD	4		07/11/2017	Hilltop Securities		85,591	85,000	696
46647P	AA	4		07/12/2017	Goldman Sachs		63,022	60,000	1,030
46625H	QJ	2		03/27/2017	Merrill-Lynch		501,565	500,000	1,027
492386	AT	4		01/27/2017	Scott & Stringfellow Inc.		78,238	60,000	1,785
49327M	2Q	6		01/31/2017	Keybanc Capital Markets		746,048	750,000	3,698
49446R	AN	9		10/27/2017	JP Morgan		256,640	250,000	4,250
524660	AY	3		11/14/2017	JP Morgan		63,578	64,000	
532457	BP	2		05/04/2017	Merrill-Lynch		44,984	45,000	
534187	BF	5		01/23/2017	CS First Boston Corp.		94,633	95,000	421
565849	AL	0		09/27/2017	Goldman Sachs		9,967	10,000	126
571748	AV	4		01/09/2017	First Tennessee Bank		51,347	50,000	190
574599	BN	5		07/31/2017	Macquire Securities (USA) Inc.		249,958	250,000	1,021
579780	AL	1		08/09/2017	Merrill-Lynch		44,996	45,000	
58013M	FB	5		03/06/2017	JP Morgan		49,738	50,000	
585055	BG	0		10/27/2017	Goldman Sachs		253,338	250,000	799
59156R	BH	0		08/17/2017	CitiGroup		210,462	200,000	2,640
594918	AW	4		05/08/2017	Barclays Bank		212,390	200,000	2,940
594918	BD	5		11/01/2017	JP Morgan		10,298	10,000	84
594918	BH	6		03/29/2017	Wells Fargo Bank		110,899	110,000	1,215
594918	BJ	2		07/06/2017	Loop Capital Markets		30,625	30,000	177
594918	BQ	6		02/27/2017	VARIOUS		105,560	110,000	97
594918	BR	4		03/31/2017	Morgan Stanley		47,265	50,000	190
594918	BX	1		04/27/2017	VARIOUS		91,250	90,000	495
594918	BY	9		04/20/2017	Morgan Stanley		20,650	20,000	145
61746B	EF	9		01/31/2017	Keybanc Capital Markets		491,975	500,000	655
61945C	AF	0		11/08/2017	Goldman Sachs		28,997	29,000	
55336V	AK	6		05/04/2017	First Tennessee Bank		150,441	150,000	1,530
654747	AD	6		03/30/2017	Merrill-Lynch		150,035	150,000	44
655844	BW	7		11/16/2017	Direct		74,389	88,212	
665772	CQ	0		09/06/2017	Barclays Bank		14,850	15,000	
666807	BM	3		10/27/2017	JP Morgan		99,952	100,000	147
666807	BP	6		10/10/2017	JP Morgan		14,977	15,000	
66989H	AM	0		02/14/2017	JP Morgan		34,807	35,000	
674599	CG	8		11/16/2017	First Tennessee Bank		20,650	20,000	301
674599	CM	5		03/02/2017	CS First Boston Corp.		48,159	50,000	500
68217F	AA	0		02/02/2017	CS First Boston Corp.		69,640	70,000	784
68389X	AM	7		11/30/2017	Pershing LLC		30,885	25,000	519
68389X	BK	0		01/30/2017	Barclays Bank		107,540	110,000	1,190

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CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
68389X	BL	8	ORACLE CORP.....	03/08/2017.....	Barclays Bank.....		333,747	345,000	5,271
68389X	BM	6	ORACLE CORP.....	04/03/2017.....	Morgan Stanley.....		228,990	240,000	2,938
68389X	BN	4	ORACLE CORP.....	11/09/2017.....	Goldman Sachs.....		185,897	185,000	.67
68389X	BS	3	ORACLE CORP.....	12/15/2017.....	Morgan Stanley.....		30,230	30,000	.98
69371R	N6	9	PACCAR FINL CORP SR MTNS BK EN.....	02/22/2017.....	JP Morgan.....		29,946	30,000	
693304	AV	9	PECO ENERGY CO.....	09/11/2017.....	BNP Paribas Securities.....		34,868	35,000	
713448	DY	1	PEPSICO INC.....	10/05/2017.....	Merrill-Lynch.....		34,901	35,000	
718172	CD	9	PHILIP MORRIS INTL INC.....	10/31/2017.....	Barclays Bank.....		99,571	100,000	
718546	AK	0	PHILLIPS 66.....	11/10/2017.....	First Tennessee Bank.....		162,681	150,000	3,468
718549	AD	0	PHILLIPS 66 PARTNERS LP.....	04/05/2017.....	Barclays Bank.....		77,018	80,000	.71
72650R	BL	5	PLAINS ALL AMERN PIPELINE L P.....	05/10/2017.....	Barclays Bank.....		107,812	105,000	2,271
742718	FA	2	PROCTER AND GAMBLE CO.....	10/23/2017.....	HSBC Securities.....		94,855	95,000	
742718	FB	0	PROCTER AND GAMBLE CO.....	10/23/2017.....	HSBC Securities.....		34,545	35,000	
747525	AD	5	QUALCOMM INC.....	10/27/2017.....	Morgan Stanley.....		201,198	200,000	2,013
747525	AF	0	QUALCOMM INC.....	04/27/2017.....	Barclays Bank.....		102,452	100,000	1,553
747525	AK	9	QUALCOMM INC.....	06/28/2017.....	Morgan Stanley.....		105,209	95,000	.545
747525	AT	0	QUALCOMM INC.....	07/24/2017.....	Morgan Stanley.....		40,416	40,000	.197
747525	AU	7	QUALCOMM INC.....	05/24/2017.....	Morgan Stanley.....		54,722	55,000	.20
760759	AS	9	REPUBLIC SVCS INC.....	11/13/2017.....	JP Morgan.....		21,963	22,000	
761713	BB	1	REYNOLDS AMERICAN INC.....	10/27/2017.....	JP Morgan.....		122,551	100,000	1,235
772739	AP	3	ROCK-TENN CO.....	10/31/2017.....	Wells Fargo Bank.....		83,103	81,000	.480
774341	AK	7	ROCKWELL COLLINS INC.....	10/27/2017.....	Mizuho Securities Fixed.....		152,667	150,000	.671
785592	AH	9	SABINE PASS LIQUEFACTION LLC.....	02/09/2017.....	Morgan Stanley.....		111,250	100,000	2,587
785592	AM	8	SABINE PASS LIQUEFACTION LLC.....	05/01/2017.....	Morgan Stanley.....		109,598	100,000	.984
785592	AV	8	SABINE PASS LIQUEFACTION LLC.....	05/16/2017.....	Morgan Stanley.....		208,848	185,000	4,197
808513	AT	2	SCHWAB CHARLES CORP NEW.....	12/04/2017.....	Merrill-Lynch.....		69,888	70,000	
81618T	AC	4	SELECT INCOME REIT.....	05/09/2017.....	Direct.....		50,394	50,000	.631
824348	AV	8	SHERWIN WILLIAMS CO.....	05/02/2017.....	CitiGroup.....		24,962	25,000	
824348	AW	6	SHERWIN WILLIAMS CO.....	10/27/2017.....	Morgan Stanley.....		151,868	150,000	2,372
842400	GG	2	SOUTHERN CALIF EDISON CO.....	03/21/2017.....	JP Morgan.....		49,965	50,000	
86787E	AR	8	SUNTRUST BK ATL SR MD TM BK NT.....	01/25/2017.....	National Financial Svcs.....		39,985	40,000	
87612E	BG	0	TARGET CORP.....	10/16/2017.....	Deutsche Bank.....		49,797	50,000	
880451	AV	1	TENNESSEE GAS PIPELINE CO.....	02/02/2017.....	Morgan Stanley.....		42,044	35,000	.762
883556	BG	6	THERMO FISHER SCIENTIFIC INC.....	07/31/2017.....	Barclays Bank.....		235,270	200,000	.59
89236T	DP	7	TOYOTA MOTOR CRED.....	01/04/2017.....	CitiGroup.....		39,946	40,000	
91159H	HR	4	U S BANCORP MTNS BK ENT.....	05/31/2017.....	Barclays Bank.....		503,955	500,000	1,663
907818	EP	9	UNION PAC CORP.....	10/27/2017.....	Morgan Stanley.....		149,790	150,000	.200
911312	BC	9	UNITED PARCEL SERVICE INC.....	07/10/2017.....	First Tennessee Bank.....		135,429	135,000	.502
91324P	DD	1	UNITEDHEALTH GROUP INC.....	10/18/2017.....	JP Morgan.....		109,643	110,000	
000000	00	0	US Bank 0492265678/9.....	05/26/2017.....	Direct.....		1,000,000	1,000,000	
92277G	AD	9	VENTAS RLTY LTD PARTNERSHIP.....	09/13/2017.....	Goldman Sachs.....		20,669	20,000	.279
92343V	BY	9	VERIZON COMMUNICATIONS INC.....	03/14/2017.....	Pershing LLC.....		387,908	380,000	.88
92343V	DD	3	VERIZON COMMUNICATIONS INC.....	02/10/2017.....	Morgan Stanley.....		312,128	345,000	
92343V	DQ	4	VERIZON COMMUNICATIONS INC.....	07/11/2017.....	Direct.....		98,255	98,000	
92343V	DR	2	VERIZON COMMUNICATIONS INC.....	07/11/2017.....	Direct.....		71,068	59,000	
92343V	DS	0	VERIZON COMMUNICATIONS INC.....	07/11/2017.....	Direct.....		307,997	327,000	

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
92343V	EB	6	VERIZON COMMUNICATIONS INC.....	08/16/2017.....	Direct.....		583,570	577,727	
927804	FY	5	VIRGINIA ELEC & PWR CO.....	09/11/2017.....	National Financial Svcs.....		49,778	50,000	
92826C	AJ	1	VISA INC.....	09/06/2017.....	JP Morgan.....		24,896	25,000	
931142	CB	7	WAL MART STORES INC.....	10/27/2017.....	CitiGroup.....		374,067	300,000	2,625
931142	DU	4	WAL-MART STORES INC.....	10/11/2017.....	Barclays Bank.....		99,992	100,000	
94106L	BE	8	WASTE MGMT INC DEL.....	10/30/2017.....	JP Morgan.....		74,987	75,000	
95000U	2A	0	WELLS FARGO & CO.....	07/12/2017.....	Goldman Sachs.....		60,734	60,000	329
949746	RS	2	WELLS FARGO CO NEW.....	10/27/2017.....	First Tennessee Bank.....		752,790	750,000	2,969
94989H	AF	7	WELLS FARGO COML TR 2015-NXS1.....	12/01/2017.....	Wells Fargo Bank.....		50,361	50,000	15
92890K	BA	2	WFRBS COML MTG TR 2014-C22.....	09/25/2017.....	Jefferies & Co Inc.....		105,609	100,000	271
96950F	AL	8	WILLIAMS PARTNERS L P.....	06/13/2017.....	Barclays Bank.....		536,220	500,000	1,938
981464	FJ	4	WORLD FIN NETWORK CCMT 2016-A.....	03/30/2017.....	JP Morgan.....		98,469	100,000	107
98310W	AN	8	WYNDHAM WORLDWIDE CORP.....	03/16/2017.....	JP Morgan.....		24,944	25,000	
98978V	AL	7	ZOETIS INC.....	09/05/2017.....	Barclays Bank.....		39,778	40,000	
136069	VX	6	CDN IMPERIAL BK COMM TORONTO O.....	A..... 09/28/2017.....	Wells Fargo Bank.....		99,919	100,000	
78013G	KN	4	ROYAL BK OF CDA BD CDS.....	A..... 10/18/2017.....	RBC Dean Rauscher.....		49,971	50,000	
00507U	AH	4	ACTAVIS FUNDING SCS.....	C..... 07/10/2017.....	Morgan Stanley.....		5,441	5,000	19
03835V	AA	4	APTIV PLC.....	C..... 12/06/2017.....	Direct.....		54,881	55,000	
05565Q	DG	0	BP CAP MKTS P L C.....	C..... 06/27/2017.....	Barclays Bank.....		177,513	175,000	618
05565Q	DN	5	BP CAP MKTS P L C.....	C..... 09/15/2017.....	Goldman Sachs.....		55,094	55,000	
25152R	5F	6	DEUTSCHE BK AG.....	C..... 10/27/2017.....	Marketaxess Europe Limited.....		304,596	300,000	4,753
36164Q	6M	5	GE CAPITAL INTERNATIONAL FDG.....	C..... 12/08/2017.....	First Tennessee Bank.....		20,398	20,000	51
404280	AV	1	HSBC HLDGS PLC.....	C..... 03/27/2017.....	Goldman Sachs.....		511,785	500,000	1,039
58507L	AB	5	MEDTRONIC GLOBAL HLDGS S C A.....	C..... 03/21/2017.....	Morgan Stanley.....		124,908	125,000	
62854A	AN	4	MYLAN NV.....	C..... 02/03/2017.....	Direct.....		114,116	115,000	
656531	AC	4	NORSK HYDRO A S.....	C..... 04/25/2017.....	First Tennessee Bank.....		31,729	25,000	716
822582	AV	4	SHELL INTERNATIONAL FIN BV.....	C..... 04/04/2017.....	Barclays Bank.....		73,343	75,000	427
82481L	AB	5	SHIRE ACQUISITIONS INVTs IRELA.....	C..... 03/27/2017.....	Deutsche Bank.....		489,155	500,000	233
85771P	AG	7	STATOIL ASA.....	C..... 03/02/2017.....	Barclays Bank.....		53,951	55,000	187
85771P	AN	2	STATOIL ASA.....	C..... 05/02/2017.....	JP Morgan.....		10,470	10,000	66
86562M	AR	1	SUMITOMO MITSUI FINL GROUP INC.....	C..... 07/31/2017.....	Morgan Stanley.....		505,100	500,000	981
87938W	AT	0	TELEFONICA EMISIONES S A U.....	C..... 05/17/2017.....	Jefferies & Co Inc.....		155,498	150,000	1,265
88167A	AE	1	TEVA 3.15% DUE 10-01-2026.....	C..... 03/27/2017.....	Wells Fargo Bank.....		276,861	300,000	6,536
89153V	AG	4	TOTAL CAPITAL.....	C..... 02/14/2017.....	CS First Boston Corp.....		150,996	145,000	477
91911T	AM	5	VALE OVERSEAS LTD.....	C..... 05/31/2017.....	Pershing LLC.....		509,850	500,000	8,750
92857W	AB	6	VODAFONE GROUP PLC NEW.....	C..... 02/10/2017.....	Pershing LLC.....		5,912	5,000	65
92857W	AQ	3	VODAFONE GROUP PLC NEW.....	C..... 06/21/2017.....	Hilltop Securities.....		6,122	5,000	102
961214	DG	5	WESTPAC BKG CORP.....	C..... 01/03/2017.....	Merrill-Lynch.....		199,898	200,000	
92936M	AF	4	WPP FIN 2010.....	C..... 06/15/2017.....	Barclays Bank.....		156,191	150,000	1,422
3899999.	Total - Bonds - Industrial and Miscellaneous.....						37,737,585	37,270,978	192,837
8399997.	Total - Bonds - Part 3.....						185,360,915	184,369,978	347,396
8399998.	Total - Bonds - Summary Item from Part 5.....						7,249,975	6,879,072	46,022
8399999.	Total - Bonds.....						192,610,890	191,249,050	393,418

Common Stocks - Industrial and Miscellaneous

88579Y	10	1	3M Co.....	12/15/2017.....	VARIOUS.....	29,000	5,988	XXX	
002824	10	0	Abbott Laboratories.....	12/15/2017.....	VARIOUS.....	738,890	86,994	XXX	

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
00287Y 10 9	ABBVIE INC.....			12/15/2017.....	VARIOUS.....	92.000	7,082	XXX	
00401C 10 8	ACACIA COMMUNICATIONS INC.....			12/18/2017.....	VARIOUS.....	786.000	37,394	XXX	
00507V 10 9	ACTIVISION BLIZZARD INC.....			12/15/2017.....	Goldman Sachs.....	213.000	13,374	XXX	
00508X 20 3	ACTUANT CORP.....			12/29/2017.....	Liquidnet Inc.....	2,350.000	59,291	XXX	
00724F 10 1	Adobe Systems Inc.....			12/15/2017.....	VARIOUS.....	25.000	3,401	XXX	
00751Y 10 6	ADVANCE AUTO PARTS INC.....			06/16/2017.....	Goldman Sachs.....	8.000	1,041	XXX	
007903 10 7	Advanced Micro Devices.....			09/15/2017.....	VARIOUS.....	1,963.000	26,380	XXX	
007800 10 5	AEROJET ROCKETDYNE HLDGS INC.....			12/18/2017.....	VARIOUS.....	1,035.000	32,734	XXX	
00817Y 10 8	Aetna Inc.....			06/16/2017.....	Goldman Sachs.....	16.000	2,240	XXX	
008252 10 8	AFFILIATED MANAGERS GROUP.....			03/17/2017.....	Goldman Sachs.....	7.000	1,140	XXX	
001055 10 2	Aflac Inc.....			01/11/2017.....	Investment Technology Gro.....	17.000	1,185	XXX	
00846U 10 1	Agilent Technologies Inc.....			12/18/2017.....	VARIOUS.....	1,425.000	88,961	XXX	
009158 10 6	Air Products & Chemicals Inc.....			12/15/2017.....	VARIOUS.....	22.000	3,301	XXX	
00922R 10 5	AIR TRANSPORT SERVICES GRP INC.....			06/01/2017.....	VARIOUS.....	3,649.000	84,281	XXX	
011659 10 9	ALASKA AIR GROUP INC.....			03/17/2017.....	Goldman Sachs.....	13.000	1,214	XXX	
012653 10 1	ALBEMARLE CORP.....			01/11/2017.....	Investment Technology Gro.....	13.000	1,207	XXX	
013872 10 6	ALCOA CORP.....			03/24/2017.....	VARIOUS.....	2,185.000	80,440	XXX	
015271 10 9	ALEXANDRIA REAL ESTATE EQ INC.....			12/15/2017.....	VARIOUS.....	241.000	26,928	XXX	
015351 10 9	ALEXION PHARMACEUTICALS INC.....			03/17/2017.....	Goldman Sachs.....	10.000	1,221	XXX	
016255 10 1	ALIGN TECHNOLOGY INC.....			06/16/2017.....	Goldman Sachs.....	183.000	26,581	XXX	
01741R 10 2	Allegheny Technologies Inc.....			06/14/2017.....	VARIOUS.....	3,570.000	62,146	XXX	
018581 10 8	ALLIANCE DATA SYSTEMS CORP.....			11/21/2017.....	VARIOUS.....	125.000	29,689	XXX	
018802 10 8	ALLIANT ENERGY CORP.....			03/17/2017.....	Goldman Sachs.....	31.000	1,226	XXX	
01988P 10 8	ALLSCRIPT MISYS HEALTHCAR SOLNS.....			10/16/2017.....	VARIOUS.....	6,015.000	82,568	XXX	
020002 10 1	Allstate Corp.....			05/24/2017.....	Investment Technology Gro.....	14.000	1,197	XXX	
02079K 10 7	ALPHABET INC.....			12/15/2017.....	VARIOUS.....	32.000	29,863	XXX	
02079K 30 5	ALPHABET INC.....			12/15/2017.....	VARIOUS.....	23.000	21,393	XXX	
02209S 10 3	Altria Group Inc.....			07/27/2017.....	Investment Technology Gro.....	54.000	3,842	XXX	
023135 10 6	AMAZON COM INC.....			12/15/2017.....	VARIOUS.....	38.000	37,447	XXX	
023608 10 2	Ameren Corporation.....			06/16/2017.....	Goldman Sachs.....	18.000	1,027	XXX	
02376R 10 2	AMERICAN AIRLS GROUP INC.....			07/27/2017.....	Investment Technology Gro.....	25.000	1,250	XXX	
024061 10 3	AMERICAN AXLE & MFG HLDGS INC.....			08/03/2017.....	VARIOUS.....	2,490.000	35,831	XXX	
025537 10 1	American Electric Power.....			12/15/2017.....	Goldman Sachs.....	49.000	3,510	XXX	
025816 10 9	American Express Co.....			07/27/2017.....	Investment Technology Gro.....	30.000	2,425	XXX	
026874 78 4	American International Group.....			09/15/2017.....	VARIOUS.....	97.000	5,978	XXX	
03027X 10 0	AMERICAN TOWER CORP NEW.....			12/15/2017.....	VARIOUS.....	49.000	6,218	XXX	
03076C 10 6	AMERIPRISE FINL INC.....			01/11/2017.....	Investment Technology Gro.....	10.000	1,137	XXX	
031100 10 0	AMETEK INC NEW.....			12/29/2017.....	RBC Dean Rauscher.....	25.000	1,812	XXX	
031162 10 0	Amgen Inc.....			07/27/2017.....	Investment Technology Gro.....	26.000	4,253	XXX	
03152W 10 9	AMICUS THERAPEUTICS INC.....			07/17/2017.....	VARIOUS.....	1,641.000	21,715	XXX	
032095 10 1	AMPHENOL CORP NEW.....			07/26/2017.....	VARIOUS.....	117.000	8,249	XXX	
032511 10 7	Anadarko Petroleum Corp.....			03/17/2017.....	Goldman Sachs.....	20.000	1,265	XXX	
032654 10 5	Analog Devices.....			12/15/2017.....	VARIOUS.....	173.300	14,442	XXX	
03349M 10 5	ANDEAVOR.....			08/02/2017.....	Direct.....	365.000	20,118	XXX	
03662Q 10 5	ANSYS INC.....			06/16/2017.....	Goldman Sachs.....	207.000	25,200	XXX	
036752 10 3	ANTHEM INC.....			07/27/2017.....	Investment Technology Gro.....	22.000	3,706	XXX	
037411 10 5	Apache Corp.....			03/17/2017.....	Goldman Sachs.....	24.000	1,229	XXX	

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
037612	30	6	APOLLO GLOBAL MGMT LLC.....		11/17/2017.....	VARIOUS.....	125.000	3,439	XXX	
037833	10	0	Apple Computer Inc.....		12/15/2017.....	VARIOUS.....	133.000	18,856	XXX	
038222	10	5	Applied Materials Inc.....		12/15/2017.....	VARIOUS.....	84.000	4,024	XXX	
03852U	10	6	ARAMARK.....		08/09/2017.....	VARIOUS.....	1,265.000	48,709	XXX	
039380	40	7	ARCH COAL INC.....		02/10/2017.....	VARIOUS.....	685.000	49,667	XXX	
039483	10	2	Archer Daniels Midland Co.....		05/24/2017.....	Investment Technology Gro.....	55.000	2,374	XXX	
03965L	10	0	ARCONIC INC.....		10/13/2017.....	VARIOUS.....	121.000	3,258	XXX	
00206R	10	2	AT&T INC.....		12/15/2017.....	VARIOUS.....	398.000	15,860	XXX	
049164	20	5	ATLAS AIR WORLDWIDE HLDGS INC.....		05/05/2017.....	VARIOUS.....	590.000	31,825	XXX	
052769	10	6	Autodesk Inc.....		09/15/2017.....	VARIOUS.....	82.000	8,842	XXX	
053015	10	3	Automatic Data Processing.....		07/27/2017.....	Investment Technology Gro.....	12.000	1,320	XXX	
053484	10	1	AVALONBAY CMNTYS INC.....		07/27/2017.....	Investment Technology Gro.....	15.000	2,750	XXX	
053611	10	9	Avery Dennison Corp.....		09/15/2017.....	VARIOUS.....	326.000	26,202	XXX	
05366U	10	0	AVEXIS INC.....		06/21/2017.....	VARIOUS.....	302.000	21,202	XXX	
05722G	10	0	BAKER HUGHES A GE CO.....		07/06/2017.....	Direct.....	1,039.000	51,848	XXX	
058498	10	6	Ball Corp.....		09/15/2017.....	Goldman Sachs.....	25.000	1,013	XXX	
060505	10	4	Bank of America Corp.....		07/27/2017.....	Investment Technology Gro.....	259.000	6,095	XXX	
064058	10	0	BANK OF NEW YORK MELLON CORP.....		06/16/2017.....	VARIOUS.....	49.000	2,386	XXX	
067383	10	9	Bard C.R. Inc.....		05/24/2017.....	Investment Technology Gro.....	4.000	1,232	XXX	
071813	10	9	Baxter International Inc.....		09/15/2017.....	VARIOUS.....	980.000	49,699	XXX	
054937	10	7	BB&T Corporation.....		07/27/2017.....	Investment Technology Gro.....	54.000	2,527	XXX	
075887	10	9	Becton Dickinson & Co.....		12/15/2017.....	VARIOUS.....	57.000	10,598	XXX	
077454	10	6	BELDEN INC.....		11/02/2017.....	VARIOUS.....	1,180.000	89,311	XXX	
084670	70	2	BERKSHIRE HATHAWAY INC DEL.....		12/15/2017.....	VARIOUS.....	183.000	32,411	XXX	
090572	20	7	BIO RAD LABS INC.....		08/17/2017.....	VARIOUS.....	225.000	45,576	XXX	
09073M	10	4	BIO TECHNE CORP.....		12/29/2017.....	VARIOUS.....	350.000	45,237	XXX	
09062X	10	3	BIOGEN IDEC INC.....		12/15/2017.....	VARIOUS.....	8.000	2,493	XXX	
09238E	10	4	BLACKHAWK NETWORK HLDGS INC.....		05/15/2017.....	VARIOUS.....	191.000	7,090	XXX	
09247X	10	1	BLACKROCK INC.....		12/15/2017.....	VARIOUS.....	17.000	7,210	XXX	
09609G	10	0	BLUEBIRD BIO INC.....		09/01/2017.....	VARIOUS.....	173.000	22,377	XXX	
097023	10	5	Boeing Co.....		12/15/2017.....	VARIOUS.....	36.000	8,543	XXX	
099502	10	6	BOOZ ALLEN HAMILTON HLDG CORP.....		11/29/2017.....	VARIOUS.....	2,000.000	65,411	XXX	
101121	10	1	BOSTON PROPERTIES INC.....		06/16/2017.....	Goldman Sachs.....	8.000	1,009	XXX	
101137	10	7	Boston Scientific Corp.....		12/15/2017.....	VARIOUS.....	172.000	4,503	XXX	
10922N	10	3	BRIGHTHOUSE FINL INC.....		08/10/2017.....	Direct.....	238.450	11,811	XXX	
110122	10	8	Bristol Myers Squibb Co.....		12/15/2017.....	VARIOUS.....	107.000	6,063	XXX	
115637	20	9	Brown Forman Corp CL B.....		09/15/2017.....	Goldman Sachs.....	42.000	2,264	XXX	
117043	10	9	Brunswick Corp.....		11/07/2017.....	VARIOUS.....	1,625.000	92,385	XXX	
12008R	10	7	BUILDERS FIRSTSOURCE INC.....		09/07/2017.....	VARIOUS.....	1,938.000	32,264	XXX	
122017	10	6	BURLINGTON STORES INC.....		10/23/2017.....	VARIOUS.....	820.000	73,846	XXX	
05605H	10	0	BWX TECHNOLOGIES INC.....		06/23/2017.....	VARIOUS.....	1,425.000	62,470	XXX	
12673P	10	5	CA INC COM.....		07/27/2017.....	Investment Technology Gro.....	37.000	1,279	XXX	
12709P	10	3	CABOT MICROELECTRONICS CORP.....		09/01/2017.....	VARIOUS.....	488.000	36,175	XXX	
127097	10	3	CABOT OIL & GAS CORP.....		03/17/2017.....	Goldman Sachs.....	55.000	1,229	XXX	
127387	10	8	CADENCE DESIGN SYSTEM INC.....		09/15/2017.....	Goldman Sachs.....	685.000	26,208	XXX	
127686	10	3	CAESARS ENTMT CORP.....		11/29/2017.....	VARIOUS.....	10,190.000	129,681	XXX	

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
13123X	10	2	CALLON PETE CO DEL.....	05/22/2017.....	VARIOUS.....	4,070.000	51,930	XXX	
134429	10	9	Campbell Soup Co.....	09/15/2017.....	Goldman Sachs.....	21.000	1,023	XXX	
14040H	10	5	Capital One Financial Corp.....	12/15/2017.....	VARIOUS.....	40.000	3,576	XXX	
14149Y	10	8	Cardinal Health Inc.....	05/24/2017.....	Investment Technology Gro.....	17.000	1,240	XXX	
142339	10	0	CARLISLE COS INC.....	12/22/2017.....	VARIOUS.....	600.000	60,505	XXX	
143130	10	2	CARMAX INC.....	01/11/2017.....	Investment Technology Gro.....	18.000	1,207	XXX	
148806	10	2	CATALENT INC.....	08/30/2017.....	VARIOUS.....	529.000	21,279	XXX	
149123	10	1	Caterpillar Inc.....	12/15/2017.....	VARIOUS.....	61.000	7,166	XXX	
12503M	10	8	CBOE HLDGS INC.....	12/15/2017.....	VARIOUS.....	285.000	24,041	XXX	
12504L	10	9	CBRE GROUP INC.....	07/27/2017.....	VARIOUS.....	904.000	32,065	XXX	
151020	10	4	CELGENE CORP.....	12/15/2017.....	VARIOUS.....	79.000	9,608	XXX	
15135B	10	1	CENTENE CORP DEL.....	12/15/2017.....	VARIOUS.....	140.000	12,249	XXX	
156700	10	6	Centurytel Inc.....	11/01/2017.....	VARIOUS.....	1,070.310	16,676	XXX	
156782	10	4	CERNER CORP.....	09/15/2017.....	Goldman Sachs.....	50.000	3,574	XXX	
159864	10	7	Charles River Laboratories.....	11/16/2017.....	VARIOUS.....	475.000	48,614	XXX	
808513	10	5	Charles Schwab Corp.....	12/15/2017.....	VARIOUS.....	103.000	4,500	XXX	
16115Q	30	8	CHART INDS INC.....	07/27/2017.....	VARIOUS.....	300.000	10,686	XXX	
16119P	10	8	CHARTER COMMUNICATIONS INC NEW.....	07/27/2017.....	Investment Technology Gro.....	8.000	2,761	XXX	
165167	10	7	CHESAPEAKE ENERGY CORP.....	09/15/2017.....	Goldman Sachs.....	460.000	1,836	XXX	
166764	10	0	Chevron Texaco Corp.....	12/15/2017.....	VARIOUS.....	151.000	16,816	XXX	
168905	10	7	CHILDRENS PL INC.....	08/09/2017.....	VARIOUS.....	580.000	63,159	XXX	
169656	10	5	CHIPOTLE MEXICAN GRILL INC.....	05/24/2017.....	Investment Technology Gro.....	5.000	2,206	XXX	
125509	10	9	Cigna Corp.....	07/27/2017.....	Investment Technology Gro.....	15.000	2,335	XXX	
172062	10	1	Cincinnati Financial Corp.....	06/16/2017.....	Goldman Sachs.....	14.000	1,032	XXX	
172908	10	5	Cintas Corp.....	06/16/2017.....	Goldman Sachs.....	8.000	1,044	XXX	
17275R	10	2	Cisco Systems Inc.....	07/27/2017.....	VARIOUS.....	211.000	6,691	XXX	
172967	42	4	CITIGROUP INC.....	07/27/2017.....	Investment Technology Gro.....	59.000	3,733	XXX	
174610	10	5	CITIZENS FINL GROUP INC.....	09/12/2017.....	VARIOUS.....	7,215.000	261,482	XXX	
189054	10	9	Clorox Company.....	09/15/2017.....	Goldman Sachs.....	7.000	953	XXX	
12572Q	10	5	CME GROUP INC COM STK.....	12/15/2017.....	VARIOUS.....	29.000	3,790	XXX	
126117	10	0	CNA FINL CORP.....	11/09/2017.....	VARIOUS.....	635.000	34,060	XXX	
191216	10	0	Coca Cola Co/The.....	12/15/2017.....	VARIOUS.....	152.000	6,801	XXX	
192446	10	2	COGNIZANT TECHNOLOGY SOLUTIONS.....	09/15/2017.....	Goldman Sachs.....	35.000	2,235	XXX	
192479	10	3	COHERENT INC.....	12/29/2017.....	VARIOUS.....	275.000	70,070	XXX	
194162	10	3	Colgate Palmolive Co.....	12/15/2017.....	VARIOUS.....	52.000	3,829	XXX	
20030N	10	1	Comcast Corp CL A.....	07/27/2017.....	VARIOUS.....	118.000	5,550	XXX	
200340	10	7	Comerica Inc.....	09/27/2017.....	VARIOUS.....	2,064.000	152,724	XXX	
205887	10	2	Conagra Foods Inc.....	09/15/2017.....	Goldman Sachs.....	29.000	1,015	XXX	
20605P	10	1	CONCHO RES INC.....	10/24/2017.....	VARIOUS.....	684.000	83,810	XXX	
20825C	10	4	Conoco Phillips.....	06/16/2017.....	VARIOUS.....	46.000	2,229	XXX	
209115	10	4	Consolidated Edison Inc.....	09/15/2017.....	Goldman Sachs.....	30.000	2,409	XXX	
21036P	10	8	CONSTELLATION BRANDS INC.....	12/15/2017.....	Goldman Sachs.....	5.000	1,122	XXX	
216648	40	2	COOPER COS INC.....	06/16/2017.....	Goldman Sachs.....	4.000	956	XXX	
21925Y	10	3	CORNERSTONE ONDEMAND INC.....	12/18/2017.....	VARIOUS.....	418.000	15,747	XXX	
219350	10	5	Corning Inc.....	07/27/2017.....	Investment Technology Gro.....	42.000	1,258	XXX	
22160N	10	9	COSTAR GROUP INC.....	12/08/2017.....	VARIOUS.....	125.000	33,313	XXX	

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
22160K	10	5	CostCo Wholesale Corp.....		09/15/2017.....	VARIOUS.....	30.000	4,953	XXX	
222070	20	3	COTY INC.....		06/16/2017.....	Goldman Sachs.....	53.000	1,009	XXX	
22822V	10	1	CROWN CASTLE INTL CORP NEW.....		12/15/2017.....	VARIOUS.....	145.000	14,408	XXX	
12650T	10	4	CSRA INC.....		09/15/2017.....	Goldman Sachs.....	37.000	1,183	XXX	
126408	10	3	CSX Corp.....		07/27/2017.....	Investment Technology Gro.....	25.000	1,259	XXX	
231021	10	6	Cummins Inc.....		09/15/2017.....	VARIOUS.....	297.000	44,652	XXX	
235851	10	2	Danaher Corp.....		12/15/2017.....	Goldman Sachs.....	45.000	3,969	XXX	
237194	10	5	Darden Restaurants Inc.....		12/19/2017.....	VARIOUS.....	477.000	44,342	XXX	
237266	10	1	DARLING INGREDIENTS INC.....		09/27/2017.....	VARIOUS.....	5,410.000	96,615	XXX	
238337	10	9	DAVE & BUSTERS ENTMT INC.....		06/02/2017.....	VARIOUS.....	501.000	33,264	XXX	
23918K	10	8	DAVITA INC.....		09/19/2017.....	KCG Americas LLC.....	100.000	5,905	XXX	
244199	10	5	Deere & Co.....		12/15/2017.....	VARIOUS.....	103.000	12,339	XXX	
247361	70	2	DELTA AIR LINES INC DEL.....		06/16/2017.....	VARIOUS.....	66.000	3,407	XXX	
24906P	10	9	DENTSPLY SIRONA INC.....		09/15/2017.....	Goldman Sachs.....	17.000	1,009	XXX	
25179M	10	3	Devon Energy Corporation.....		07/27/2017.....	Investment Technology Gro.....	45.000	1,480	XXX	
25278X	10	9	DIAMONDBACK ENERGY INC.....		08/03/2017.....	JP Morgan.....	477.000	42,900	XXX	
253868	10	3	DIGITAL RLTY TR INC.....		12/15/2017.....	VARIOUS.....	812.980	79,281	XXX	
25470M	10	9	DISH NETWORK CORP.....		06/16/2017.....	VARIOUS.....	559.000	34,725	XXX	
25659T	10	7	DOLBY LABORATORIES INC.....		10/10/2017.....	VARIOUS.....	350.000	17,792	XXX	
256677	10	5	DOLLAR GEN CORP NEW.....		09/15/2017.....	Goldman Sachs.....	20.000	1,552	XXX	
256746	10	8	DOLLAR TREE INC.....		12/15/2017.....	VARIOUS.....	578.000	43,333	XXX	
25746U	10	9	Dominion Resources Inc/VA.....		12/15/2017.....	Goldman Sachs.....	82.000	6,574	XXX	
25754A	20	1	DOMINOS PIZZA INC.....		10/24/2017.....	VARIOUS.....	150.000	28,453	XXX	
260003	10	8	Dover Corp.....		06/16/2017.....	Goldman Sachs.....	12.000	995	XXX	
26078J	10	0	DOWDUPONT INC.....		12/15/2017.....	VARIOUS.....	5,740.740	131,096	XXX	
233331	10	7	DTE Energy Company.....		03/17/2017.....	Goldman Sachs.....	12.000	1,211	XXX	
26441C	20	4	DUKE ENERGY CORP NEW.....		12/15/2017.....	VARIOUS.....	71.000	5,789	XXX	
264411	50	5	DUKE REALTY CORP.....		07/25/2017.....	Merrill-Lynch.....	863.000	23,931	XXX	
23355L	10	6	DXC TECHNOLOGY CO.....		12/15/2017.....	VARIOUS.....	709.100	39,663	XXX	
277432	10	0	Eastman Chemical Company.....		03/17/2017.....	Goldman Sachs.....	16.000	1,267	XXX	
278865	10	0	Ecolab Inc.....		10/31/2017.....	VARIOUS.....	36.000	4,732	XXX	
281020	10	7	Edison International.....		06/16/2017.....	Goldman Sachs.....	13.000	1,068	XXX	
28176E	10	8	EDWARDS LIFESCIENCES CORP.....		09/15/2017.....	VARIOUS.....	21.000	2,206	XXX	
285512	10	9	Electronic Arts Inc.....		11/30/2017.....	VARIOUS.....	184.000	19,981	XXX	
291011	10	4	Emerson Electric Co.....		12/15/2017.....	VARIOUS.....	63.000	3,914	XXX	
29265N	10	8	ENERGEN CORP.....		09/15/2017.....	VARIOUS.....	1,970.000	105,132	XXX	
29364G	10	3	Entergy Corp.....		12/06/2017.....	VARIOUS.....	2,253.000	183,206	XXX	
29414D	10	0	ENVISION HEALTHCARE CORP.....		09/15/2017.....	Goldman Sachs.....	20.000	970	XXX	
26875P	10	1	EOG Resourced Inc.....		12/15/2017.....	Goldman Sachs.....	52.000	4,926	XXX	
26884U	10	9	EPR PPTYS.....		05/16/2017.....	VARIOUS.....	880.000	63,994	XXX	
26884L	10	9	EQT CORP COM.....		12/15/2017.....	VARIOUS.....	160.000	10,208	XXX	
294429	10	5	Equifax Inc.....		03/17/2017.....	Goldman Sachs.....	9.000	1,225	XXX	
29444U	70	0	EQUINIX INC.....		12/15/2017.....	VARIOUS.....	22.000	8,960	XXX	
29476L	10	7	Equity Residential.....		03/17/2017.....	Goldman Sachs.....	20.000	1,268	XXX	
297178	10	5	ESSEX PPTY TR INC.....		03/17/2017.....	Goldman Sachs.....	5.000	1,166	XXX	
30040W	10	8	EVERSOURCE ENERGY.....		09/15/2017.....	Goldman Sachs.....	16.000	1,006	XXX	

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
30050B 10 1	EVOLENT HEALTH INC.....			11/03/2017.....	VARIOUS.....	2,284.000	41,779	XXX	
30063P 10 5	EXACT SCIENCES CORP.....			04/28/2017.....	VARIOUS.....	214.000	6,566	XXX	
30161N 10 1	Exelon Corp.....			12/15/2017.....	VARIOUS.....	153.000	5,778	XXX	
30212P 30 3	EXPEDIA INC DEL.....			09/15/2017.....	Goldman Sachs.....	14.000	2,018	XXX	
30219G 10 8	EXPRESS SCRIPTS HLDG CO.....			05/24/2017.....	Investment Technology Gro.....	21.000	1,264	XXX	
30225T 10 2	EXTRA SPACE STORAGE INC.....			06/16/2017.....	Goldman Sachs.....	13.000	1,020	XXX	
30231G 10 2	Exxon Mobil Corp.....			12/15/2017.....	VARIOUS.....	493.000	40,918	XXX	
30303M 10 2	FACEBOOK INC.....			12/15/2017.....	VARIOUS.....	255.000	39,877	XXX	
311900 10 4	FASTENAL CO.....			03/17/2017.....	Goldman Sachs.....	24.000	1,245	XXX	
313855 10 8	FEDERAL SIGNAL CORP.....			09/13/2017.....	VARIOUS.....	5,070.000	92,646	XXX	
31428X 10 6	Fedex Corp.....			12/15/2017.....	Goldman Sachs.....	24.000	5,134	XXX	
31572Q 80 8	FIBROGEN INC.....			09/06/2017.....	VARIOUS.....	348.000	16,766	XXX	
31620M 10 6	FIDELITY NATL INFORMATION SVCS.....			12/15/2017.....	VARIOUS.....	101.000	8,243	XXX	
316773 10 0	Fifth Third Bancorp.....			06/16/2017.....	Goldman Sachs.....	40.000	1,018	XXX	
33767D 10 5	FIRSTCASH INC.....			12/18/2017.....	VARIOUS.....	626.000	38,054	XXX	
337932 10 7	Firstenergy Corp.....			03/17/2017.....	Goldman Sachs.....	54.000	1,693	XXX	
339041 10 5	FLEETCOR TECHNOLOGIES INC.....			12/18/2017.....	VARIOUS.....	450.000	68,929	XXX	
302445 10 1	FLIR SYS INC.....			09/15/2017.....	Goldman Sachs.....	59.000	2,245	XXX	
343389 10 2	FLOTEK INDS INC DEL.....			05/25/2017.....	VARIOUS.....	410.000	4,280	XXX	
34354P 10 5	FLOWSERVE CORP.....			06/16/2017.....	Goldman Sachs.....	21.000	996	XXX	
302491 30 3	FMC Corp.....			09/15/2017.....	Goldman Sachs.....	11.000	985	XXX	
302520 10 1	FNB CORP PA.....			03/09/2017.....	VARIOUS.....	6,745.000	106,091	XXX	
345370 86 0	Ford Motor Co.....			07/27/2017.....	VARIOUS.....	268.000	3,132	XXX	
34959J 10 8	FORTIVE CORP.....			06/16/2017.....	Goldman Sachs.....	16.000	1,025	XXX	
34964C 10 6	FORTUNE BRANDS HOME & SEC INC.....			06/16/2017.....	Goldman Sachs.....	16.000	1,030	XXX	
35671D 85 7	Freeport Mcmoran Copper B.....			06/16/2017.....	VARIOUS.....	268.000	3,871	XXX	
36467J 10 8	GAMING & LEISURE PPTYS INC.....			12/18/2017.....	VARIOUS.....	2,890.000	102,495	XXX	
364760 10 8	Gap Inc/The.....			06/16/2017.....	Goldman Sachs.....	44.000	1,007	XXX	
366651 10 7	GARTNER INC.....			11/09/2017.....	VARIOUS.....	842.000	90,895	XXX	
361448 10 3	GATX CORP.....			03/08/2017.....	VARIOUS.....	710.000	41,646	XXX	
369550 10 8	General Dynamics Corp.....			12/15/2017.....	VARIOUS.....	19.000	3,758	XXX	
369604 10 3	General Electric Co.....			12/15/2017.....	VARIOUS.....	407.000	9,872	XXX	
370334 10 4	General Mills Inc.....			09/15/2017.....	Goldman Sachs.....	18.000	1,004	XXX	
37045V 10 0	GENERAL MTRS CO.....			06/16/2017.....	VARIOUS.....	76.000	2,709	XXX	
371559 10 5	GENESEE & WYO INC.....			09/12/2017.....	VARIOUS.....	375.000	25,497	XXX	
372460 10 5	Genuine Parts Co.....			03/17/2017.....	Goldman Sachs.....	13.000	1,234	XXX	
36174X 10 1	GGP INC.....			09/15/2017.....	VARIOUS.....	1,528.000	33,568	XXX	
375558 10 3	Gilead Sciences Inc.....			12/15/2017.....	VARIOUS.....	66.000	4,872	XXX	
37940X 10 2	GLOBAL PMTS INC.....			12/15/2017.....	VARIOUS.....	333.000	30,184	XXX	
38141G 10 4	Goldman Sachs Group Inc.....			07/27/2017.....	VARIOUS.....	22.000	5,097	XXX	
39304D 10 2	GREEN DOT CORP.....			12/18/2017.....	VARIOUS.....	661.000	37,515	XXX	
093671 10 5	H&R Block Inc.....			09/15/2017.....	Goldman Sachs.....	38.000	983	XXX	
406216 10 1	Halliburton Co.....			12/15/2017.....	Goldman Sachs.....	83.000	3,879	XXX	
410345 10 2	HANESBRANDS INC.....			05/24/2017.....	Investment Technology Gro.....	61.000	1,244	XXX	
416515 10 4	Hartford Financial Svcs Grp.....			09/11/2017.....	VARIOUS.....	2,560.000	136,982	XXX	
418056 10 7	Hasbro Inc.....			05/24/2017.....	Investment Technology Gro.....	12.000	1,234	XXX	
40412C 10 1	HCA HOLDINGS INC.....			09/15/2017.....	VARIOUS.....	28.000	2,220	XXX	

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1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
40414L	10	9	HCP INC.....		06/16/2017.....	Goldman Sachs.....	32.000	1,040	XXX	
42226A	10	7	HEALTH EQUITY INC COM.....		12/07/2017.....	VARIOUS.....	921.000	43,916	XXX	
427866	10	8	Hershey Foods Corp.....		09/15/2017.....	VARIOUS.....	20.000	2,146	XXX	
42809H	10	7	Hess Corp.....		12/29/2017.....	VARIOUS.....	1,941.000	90,774	XXX	
42824C	10	9	HEWLETT PACKARD ENTERPRISE CO.....		05/24/2017.....	Investment Technology Gro.....	66.000	1,245	XXX	
428291	10	8	HEXCEL CORP NEW.....		12/07/2017.....	VARIOUS.....	175.000	9,393	XXX	
43300A	20	3	HILTON WORLDWIDE HLDGS INC.....		06/16/2017.....	Goldman Sachs.....	497.000	33,001	XXX	
436440	10	1	HOLOGIC INC COM.....		03/17/2017.....	Goldman Sachs.....	29.000	1,235	XXX	
437076	10	2	Home Depot Inc.....		07/27/2017.....	VARIOUS.....	50.000	7,302	XXX	
438516	10	6	Honeywell International Inc.....		12/15/2017.....	VARIOUS.....	54.000	7,253	XXX	
44107P	10	4	HOST HOTELS & RESORTS INC.....		11/08/2017.....	VARIOUS.....	5,945.000	112,841	XXX	
40434L	10	5	HP INC.....		12/15/2017.....	Goldman Sachs.....	57.000	1,192	XXX	
444859	10	2	Humana Inc.....		12/20/2017.....	VARIOUS.....	416.000	106,086	XXX	
445658	10	7	HUNT J B TRANS SVCS INC.....		10/17/2017.....	Cowen & Co.....	50.000	5,100	XXX	
446150	10	4	Huntington Bancshares Inc.....		03/17/2017.....	Goldman Sachs.....	87.000	1,194	XXX	
447011	10	7	HUNTSMAN CORP.....		04/26/2017.....	VARIOUS.....	3,100.000	70,244	XXX	
45168D	10	4	IDEXX LABS INC.....		01/04/2017.....	Merrill-Lynch.....	214.000	24,813	XXX	
451731	10	3	IGNYTA INC.....		10/20/2017.....	VARIOUS.....	1,420.000	22,804	XXX	
452308	10	9	Illinois Tool Works.....		07/27/2017.....	Investment Technology Gro.....	23.000	3,208	XXX	
452327	10	9	ILLUMINA INC.....		12/15/2017.....	Goldman Sachs.....	6.000	1,299	XXX	
45321L	10	0	IMPERVA INC.....		02/14/2017.....	VARIOUS.....	110.000	5,132	XXX	
45337C	10	2	INCYTE CORP.....		12/15/2017.....	Goldman Sachs.....	449.000	59,659	XXX	
458140	10	0	Intel Corp.....		12/15/2017.....	VARIOUS.....	222.000	8,192	XXX	
45866F	10	4	INTERCONTINENTALEXCHANGE GROUP.....		03/17/2017.....	Goldman Sachs.....	20.000	1,228	XXX	
460146	10	3	International Paper Co.....		09/15/2017.....	VARIOUS.....	40.000	2,193	XXX	
460690	10	0	Interpublic Group of Cos Inc.....		06/16/2017.....	Goldman Sachs.....	41.000	1,000	XXX	
459200	10	1	Intl Business Machines Corp.....		09/15/2017.....	VARIOUS.....	57.000	8,532	XXX	
459506	10	1	Intl Flavors & Fragrances.....		11/07/2017.....	VARIOUS.....	607.000	89,218	XXX	
461202	10	3	Intuit Inc.....		03/17/2017.....	Goldman Sachs.....	10.000	1,239	XXX	
46120E	60	2	INTUITIVE SURGICAL INC.....		12/15/2017.....	VARIOUS.....	5.000	3,087	XXX	
461203	10	1	INVACARE CORP.....		10/06/2017.....	VARIOUS.....	3,080.000	48,043	XXX	
46266C	10	5	IQVIA HLDGS INC.....		11/16/2017.....	Direct.....	319.000	30,441	XXX	
46284V	10	1	IRON MTN INC NEW.....		12/22/2017.....	Goldman Sachs.....	92.000	3,560	XXX	
47580P	10	3	JELD-WEN HLDG INC.....		11/17/2017.....	VARIOUS.....	1,105.000	38,246	XXX	
477143	10	1	JETBLUE AIRWAYS CORP.....		12/27/2017.....	VARIOUS.....	4,885.000	105,356	XXX	
477839	10	4	JOHN BEAN TECHNOLOGIES CORP.....		12/18/2017.....	VARIOUS.....	422.000	38,354	XXX	
478160	10	4	Johnson & Johnson.....		12/15/2017.....	VARIOUS.....	126.000	16,427	XXX	
46625H	10	0	JP Morgan Chase & Co.....		07/27/2017.....	VARIOUS.....	119.000	10,541	XXX	
48203R	10	4	Juniper Networks Inc.....		06/16/2017.....	Goldman Sachs.....	35.000	1,003	XXX	
489170	10	0	KENNAMETAL INC.....		08/23/2017.....	VARIOUS.....	898.000	31,395	XXX	
493267	10	8	Key Corp.....		06/16/2017.....	Goldman Sachs.....	83.000	1,538	XXX	
494368	10	3	Kimberly Clark Corp.....		01/11/2017.....	Investment Technology Gro.....	10.000	1,144	XXX	
49456B	10	1	KINDER MORGAN INC DEL.....		05/24/2017.....	Investment Technology Gro.....	64.000	1,257	XXX	
500255	10	4	Kohls Corp.....		09/15/2017.....	Goldman Sachs.....	23.000	1,038	XXX	
500754	10	6	KRAFT HEINZ CO.....		12/15/2017.....	VARIOUS.....	40.000	3,384	XXX	
501797	10	4	L BRANDS INC.....		09/15/2017.....	Goldman Sachs.....	44.000	1,993	XXX	

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
502413	10	7	L3 TECHNOLOGIES INC.....		11/06/2017.....	VARIOUS.....	1,239.000	148,134	XXX	
50540R	40	9	LABORATORY CORP AMER HLDGS.....		07/27/2017.....	Investment Technology Gro.....	8.000	1,294	XXX	
518439	10	4	LAUDER ESTEE COS INC CL A.....		06/16/2017.....	Goldman Sachs.....	10.000	975	XXX	
524660	10	7	Leggett & Platt Ince.....		12/29/2017.....	VARIOUS.....	2,000.000	95,569	XXX	
525327	10	2	LEIDOS HLDGS INC.....		02/02/2017.....	Liquidnet Inc.....	170.000	8,325	XXX	
52603B	10	7	LENDINGTREE INC NEW.....		11/29/2017.....	VARIOUS.....	88.000	26,400	XXX	
526057	10	4	LENNAR CORP.....		03/17/2017.....	Goldman Sachs.....	24.000	1,268	XXX	
531172	10	4	LIBERTY PPTY TR SH BEN INT.....		11/21/2017.....	VARIOUS.....	3,165.000	131,630	XXX	
532457	10	8	Lilly Eli Co.....		12/15/2017.....	Goldman Sachs.....	43.000	3,615	XXX	
533900	10	6	LINCOLN ELEC HLDGS INC.....		11/06/2017.....	VARIOUS.....	325.000	29,127	XXX	
537008	10	4	LITTELFUSE INC.....		09/01/2017.....	VARIOUS.....	38.000	6,405	XXX	
539830	10	9	Lockheed Martin Corp.....		09/15/2017.....	VARIOUS.....	8.000	2,360	XXX	
540424	10	8	Loews Corp.....		11/03/2017.....	VARIOUS.....	1,786.000	88,048	XXX	
54142L	10	9	LOGMEIN INC.....		05/15/2017.....	Stifel Nicolaus & Co Inc.....	37.000	4,278	XXX	
548661	10	7	Lowe's Cos Inc.....		07/27/2017.....	Investment Technology Gro.....	48.000	3,620	XXX	
55024U	10	9	LUMENTUM HLDGS INC.....		12/13/2017.....	VARIOUS.....	395.000	23,367	XXX	
55261F	10	4	M & T Bank Corp.....		07/27/2017.....	Investment Technology Gro.....	8.000	1,264	XXX	
554382	10	1	MACERICH CO.....		03/17/2017.....	Goldman Sachs.....	19.000	1,219	XXX	
55616P	10	4	MACY'S INC.....		09/15/2017.....	Goldman Sachs.....	45.000	1,016	XXX	
565849	10	6	Marathon Oil Corp.....		01/11/2017.....	Investment Technology Gro.....	67.000	1,182	XXX	
56585A	10	2	MARATHON PETE CORP.....		07/27/2017.....	Investment Technology Gro.....	23.000	1,288	XXX	
567908	10	8	MARINEMAX INC.....		05/15/2017.....	Stifel Nicolaus & Co Inc.....	271.000	5,024	XXX	
571903	20	2	Marriott International CL A.....		07/27/2017.....	Investment Technology Gro.....	27.000	2,506	XXX	
571748	10	2	Marsh & McLennan Cos.....		07/27/2017.....	Investment Technology Gro.....	50.000	3,668	XXX	
573284	10	6	MARTIN MARIETTA MATLS INC.....		12/19/2017.....	VARIOUS.....	400.000	84,120	XXX	
57636Q	10	4	MASTERCARD INC.....		05/24/2017.....	Investment Technology Gro.....	21.000	2,384	XXX	
576690	10	1	MATERION CORP.....		06/07/2017.....	VARIOUS.....	1,100.000	37,792	XXX	
579780	20	6	McCormick & Co Non VTG Shrs.....		10/24/2017.....	VARIOUS.....	641.000	64,316	XXX	
580135	10	1	McDonald's Corp.....		07/27/2017.....	Investment Technology Gro.....	26.000	3,653	XXX	
58155Q	10	3	McKesson Corp.....		05/24/2017.....	Investment Technology Gro.....	8.000	1,284	XXX	
58463J	30	4	MEDICAL PTYS TRUST INC.....		12/05/2017.....	VARIOUS.....	9,830.000	132,321	XXX	
58471A	10	5	MEDIDATA SOLUTIONS INC.....		12/18/2017.....	VARIOUS.....	415.000	31,710	XXX	
58933Y	10	5	MERCK & CO INC NEW.....		12/15/2017.....	VARIOUS.....	155.000	9,624	XXX	
589433	10	1	Meredith Corp.....		11/16/2017.....	VARIOUS.....	875.000	50,211	XXX	
589889	10	4	MERIT MED SYS INC.....		12/06/2017.....	VARIOUS.....	819.000	35,816	XXX	
59156R	10	8	MetLife Inc.....		05/24/2017.....	Investment Technology Gro.....	47.000	2,457	XXX	
552848	10	3	Mgic Investment Corp.....		06/22/2017.....	VARIOUS.....	8,010.000	89,339	XXX	
552953	10	1	MGM RESORTS INTERNATIONAL.....		09/15/2017.....	Goldman Sachs.....	1,263.000	43,065	XXX	
595017	10	4	Microchip Technology Inc.....		12/15/2017.....	VARIOUS.....	1,040.000	92,501	XXX	
595112	10	3	Micron Technology Inc.....		12/15/2017.....	VARIOUS.....	1,900.000	53,277	XXX	
595137	10	0	MICROSEMI CORP.....		12/20/2017.....	VARIOUS.....	550.000	29,124	XXX	
594918	10	4	Microsoft Corp.....		12/15/2017.....	VARIOUS.....	363.000	27,242	XXX	
608190	10	4	MOHAWK INDS INC.....		06/16/2017.....	Goldman Sachs.....	4.000	968	XXX	
60871R	20	9	MOLSON COORS BREWING CO.....		06/16/2017.....	Goldman Sachs.....	12.000	1,042	XXX	
609207	10	5	MONDELEZ INTL INC.....		07/27/2017.....	Investment Technology Gro.....	56.000	2,521	XXX	
61166W	10	1	Monsanto Co.....		12/15/2017.....	Goldman Sachs.....	30.000	3,475	XXX	

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
61174X	10	9	MONSTER BEVERAGE CORP NEW.....		09/15/2017.....	Goldman Sachs.....	48.000	2,579	XXX	
615369	10	5	Moody's Corp.....		12/15/2017.....	Goldman Sachs.....	19.000	2,436	XXX	
617446	44	8	Morgan Stanley.....		01/11/2017.....	Investment Technology Gro.....	27.000	1,162	XXX	
61945C	10	3	MOSAIC CO NEW.....		01/11/2017.....	Investment Technology Gro.....	38.000	1,174	XXX	
631103	10	8	NASDAQ OMX GROUP INC.....		09/15/2017.....	Goldman Sachs.....	13.000	972	XXX	
637071	10	1	National Oilwell Inc.....		01/11/2017.....	Investment Technology Gro.....	31.000	1,193	XXX	
640268	10	8	NEKTAR THERAPEUTICS.....		12/29/2017.....	VARIOUS.....	479.000	28,779	XXX	
64110D	10	4	NETAPP INC.....		07/27/2017.....	VARIOUS.....	814.000	30,277	XXX	
64110L	10	6	NETFLIX COM INC.....		12/15/2017.....	VARIOUS.....	40.000	6,386	XXX	
64125C	10	9	NEUROCRINE BIOSCIENCES INC.....		12/19/2017.....	VARIOUS.....	1,525.000	77,967	XXX	
651229	10	6	Newell Rubbermaid Inc.....		07/27/2017.....	Investment Technology Gro.....	24.000	1,260	XXX	
651290	10	8	Newfield Expl Co.....		03/17/2017.....	Goldman Sachs.....	36.000	1,241	XXX	
651639	10	6	Newmont Mining Corp.....		11/15/2017.....	VARIOUS.....	2,823.000	104,921	XXX	
65249B	10	9	NEWS CORP NEW.....		05/24/2017.....	Investment Technology Gro.....	95.000	1,252	XXX	
65249B	20	8	NEWS CORP NEW CL B CL B.....		06/16/2017.....	Goldman Sachs.....	72.000	1,018	XXX	
65339F	10	1	NEXTERA ENERGY INC COM.....		12/15/2017.....	VARIOUS.....	35.000	4,999	XXX	
654106	10	3	Nike Inc CL B.....		12/15/2017.....	VARIOUS.....	68.000	3,950	XXX	
65473P	10	5	Nisource Inc.....		12/15/2017.....	Goldman Sachs.....	93.000	2,447	XXX	
655044	10	5	Noble Energy Inc.....		09/15/2017.....	VARIOUS.....	179.000	5,442	XXX	
655663	10	2	NORDSON CORP.....		09/28/2017.....	VARIOUS.....	650.000	76,102	XXX	
655844	10	8	Norfolk Southern Corp.....		05/24/2017.....	Investment Technology Gro.....	11.000	1,265	XXX	
665859	10	4	Northern Trust Corp.....		08/10/2017.....	Guzman & Company.....	35.000	3,052	XXX	
666807	10	2	Northrop Grumman Corp.....		12/15/2017.....	VARIOUS.....	9.000	2,406	XXX	
670346	10	5	Nucor Corp.....		09/15/2017.....	Goldman Sachs.....	19.000	1,016	XXX	
67066G	10	4	Nvidia Corp.....		12/15/2017.....	VARIOUS.....	195.000	24,583	XXX	
67103H	10	7	O REILLY AUTOMOTIVE INC NEW.....		06/05/2017.....	VARIOUS.....	155.000	40,105	XXX	
674599	10	5	Occidental Petroleum Corp.....		12/15/2017.....	VARIOUS.....	55.000	3,531	XXX	
68213N	10	9	OMNICELL INC.....		10/10/2017.....	VARIOUS.....	653.000	34,159	XXX	
682680	10	3	ONEOK INC NEW.....		12/15/2017.....	VARIOUS.....	434.000	22,635	XXX	
68389X	10	5	Oracle Corp.....		12/15/2017.....	VARIOUS.....	301.000	14,056	XXX	
69331C	10	8	P G & E Corp.....		12/15/2017.....	Goldman Sachs.....	70.000	4,453	XXX	
693718	10	8	Paccar Inc.....		12/15/2017.....	Goldman Sachs.....	36.000	2,496	XXX	
695156	10	9	PACKAGING CORP AMER.....		07/25/2017.....	Merrill-Lynch.....	228.000	24,756	XXX	
701094	10	4	Parker Hannifin Corp.....		09/15/2017.....	Goldman Sachs.....	6.000	1,018	XXX	
704326	10	7	Paychex Inc.....		09/15/2017.....	Goldman Sachs.....	17.000	983	XXX	
70432V	10	2	PAYCOM SOFTWARE INC.....		03/15/2017.....	VARIOUS.....	205.000	10,836	XXX	
70450Y	10	3	PAYPAL HLDGS INC.....		12/15/2017.....	VARIOUS.....	100.000	5,830	XXX	
70975L	10	7	PENUMBRA INC.....		08/01/2017.....	VARIOUS.....	380.000	32,988	XXX	
712704	10	5	PEOPLES UNITED FINANCIAL INC.....		05/24/2017.....	VARIOUS.....	189.000	3,310	XXX	
713448	10	8	Pepsico Inc.....		12/15/2017.....	VARIOUS.....	73.000	8,281	XXX	
714046	10	9	Perkinelmer Inc.....		02/03/2017.....	VARIOUS.....	390.000	20,600	XXX	
717081	10	3	Pfizer Inc.....		12/15/2017.....	VARIOUS.....	329.000	11,168	XXX	
718172	10	9	PHILIP MORRIS INTL INC.....		12/15/2017.....	VARIOUS.....	104.000	11,621	XXX	
718546	10	4	PHILLIPS 66.....		12/15/2017.....	Goldman Sachs.....	28.000	2,478	XXX	
720190	20	6	PIEDMONT OFFICE REALTY TR INC.....		11/15/2017.....	VARIOUS.....	5,265.000	113,725	XXX	
72348P	10	4	PINNACLE FOODS INC DEL.....		09/28/2017.....	Liquidnet Inc.....	235.000	13,424	XXX	

SCHEDULE D - PART 3

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

E13.16

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
723484	10	1	Pinnacle West Capital.....		03/17/2017.....	Goldman Sachs.....	15.000	1,248	XXX	
723787	10	7	PIONEER NAT RES CO.....		06/16/2017.....	VARIOUS.....	12.000	2,040	XXX	
72703H	10	1	PLANET FITNESS INC.....		09/01/2017.....	VARIOUS.....	1,337.000	28,411	XXX	
693475	10	5	PNC Financial Services Group.....		07/27/2017.....	VARIOUS.....	20.000	2,523	XXX	
73278L	10	5	POOL CORPORATION.....		07/20/2017.....	VARIOUS.....	125.000	13,367	XXX	
693506	10	7	PPG Industries Inc.....		09/15/2017.....	Goldman Sachs.....	9.000	957	XXX	
69351T	10	6	PPL Corporation.....		09/15/2017.....	Goldman Sachs.....	60.000	2,279	XXX	
69354N	10	6	PRA GROUP INC.....		07/21/2017.....	Cowen & Co.....	930.000	36,557	XXX	
74005P	10	4	Praxair Inc.....		12/15/2017.....	VARIOUS.....	24.000	3,334	XXX	
74051N	10	2	PREMIER INC.....		12/28/2017.....	VARIOUS.....	1,000.000	30,470	XXX	
741503	40	3	Priceline.com Inc.....		12/15/2017.....	Goldman Sachs.....	3.000	5,335	XXX	
74251V	10	2	Principal Financial Group.....		09/15/2017.....	Goldman Sachs.....	16.000	1,000	XXX	
742718	10	9	Procter & Gamble Co.....		12/15/2017.....	VARIOUS.....	107.000	9,466	XXX	
743315	10	3	Progressive Corp.....		10/31/2017.....	VARIOUS.....	2,921.000	126,229	XXX	
74340W	10	3	Prologis Inc Com.....		12/15/2017.....	VARIOUS.....	58.000	3,563	XXX	
744320	10	2	Prudential Financial Inc.....		07/27/2017.....	VARIOUS.....	23.000	2,566	XXX	
744573	10	6	Public Service Enterprise GP.....		11/06/2017.....	VARIOUS.....	1,119.000	51,266	XXX	
74460D	10	9	PUBLIC STORAGE INC.....		12/15/2017.....	VARIOUS.....	12.000	2,574	XXX	
74587V	10	7	PUMA BIOTECHNOLOGY INC.....		10/06/2017.....	National Financial Svcs.....	148.000	18,197	XXX	
74736K	10	1	QORVO INC.....		06/16/2017.....	Goldman Sachs.....	14.000	1,004	XXX	
747525	10	3	Qualcomm Inc.....		12/15/2017.....	VARIOUS.....	96.000	5,685	XXX	
751212	10	1	RALPH LAUREN CORP CL A.....		11/10/2017.....	Robert W Baird & Co.....	485.000	42,099	XXX	
75281A	10	9	RANGE RES CORP.....		09/15/2017.....	Goldman Sachs.....	107.000	1,983	XXX	
754730	10	9	RAYMOND JAMES FINANCIAL INC.....		03/17/2017.....	Merrill-Lynch.....	308.000	23,993	XXX	
755111	50	7	Raytheon Company.....		01/11/2017.....	Investment Technology Gro.....	8.000	1,171	XXX	
756577	10	2	RED HAT INC.....		06/28/2017.....	VARIOUS.....	700.000	59,888	XXX	
758849	10	3	REGENCY CTRS CORP.....		09/15/2017.....	VARIOUS.....	366.000	25,047	XXX	
75886F	10	7	REGENERON PHARMACEUTICALS.....		07/27/2017.....	VARIOUS.....	6.000	2,687	XXX	
761152	10	7	RESMED INC.....		07/25/2017.....	Merrill-Lynch.....	344.000	26,722	XXX	
76680R	20	6	RINGCENTRAL INC.....		08/01/2017.....	VARIOUS.....	718.000	24,790	XXX	
756109	10	4	RLTY INC CORP COM.....		12/15/2017.....	Goldman Sachs.....	75.000	4,435	XXX	
773903	10	9	Rockwell Automation Inc.....		12/15/2017.....	Goldman Sachs.....	14.000	2,393	XXX	
774341	10	1	Rockwell Collins Inc.....		09/15/2017.....	Goldman Sachs.....	86.000	8,597	XXX	
776696	10	6	ROPER INDS INC NEW.....		06/16/2017.....	Goldman Sachs.....	4.000	929	XXX	
778296	10	3	Ross Stores Inc.....		12/06/2017.....	VARIOUS.....	285.000	18,041	XXX	
78409V	10	4	S&P GLOBAL INC.....		03/17/2017.....	Goldman Sachs.....	9.000	1,170	XXX	
79466L	30	2	SALESFORCE COM INC.....		12/15/2017.....	VARIOUS.....	158.000	14,134	XXX	
803607	10	0	SAREPTA THERAPEUTICS INC.....		07/21/2017.....	VARIOUS.....	297.000	11,233	XXX	
78410G	10	4	SBA COMMUNICATIONS CORP NEW.....		09/06/2017.....	VARIOUS.....	3,195.000	221,324	XXX	
810186	10	6	SCOTTS MIRACLE GRO CO.....		12/20/2017.....	VARIOUS.....	625.000	58,304	XXX	
811065	10	1	SCRIPPS NETWORKS INTERACT INC.....		06/16/2017.....	Goldman Sachs.....	15.000	1,010	XXX	
81211K	10	0	Sealed Air Corp.....		06/16/2017.....	Goldman Sachs.....	22.000	990	XXX	
816851	10	9	Sempra Energy.....		07/27/2017.....	Investment Technology Gro.....	23.000	2,456	XXX	
81761R	10	9	SERVICEMASTER GLOBAL HLDGS INC.....		12/07/2017.....	VARIOUS.....	475.000	19,260	XXX	
824348	10	6	Sherwin Williams Co/The.....		12/15/2017.....	VARIOUS.....	16.000	5,376	XXX	
82669G	10	4	SIGNATURE BK NEW YORK N Y.....		06/28/2017.....	VARIOUS.....	275.000	38,595	XXX	
828806	10	9	Simon Property Group Inc.....		12/15/2017.....	VARIOUS.....	35.000	5,898	XXX	

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
83088M	10	2	SKYWORKS SOLUTIONS INC.....		07/27/2017.....	Investment Technology Gro.....	12.000	1,300	XXX	
78440X	10	1	SL GREEN RLTY CORP.....		06/16/2017.....	VARIOUS.....	50.000	5,429	XXX	
78454L	10	0	SM ENERGY CO.....		05/12/2017.....	VARIOUS.....	2,350.000	62,357	XXX	
831865	20	9	SMITH A O.....		07/25/2017.....	Merrill-Lynch.....	357.000	19,639	XXX	
832696	40	5	SMUCKER J M CO.....		03/17/2017.....	Goldman Sachs.....	10.000	1,385	XXX	
842587	10	7	Southern Co.....		12/15/2017.....	VARIOUS.....	125.000	6,294	XXX	
844741	10	8	Southwest Airlines.....		03/17/2017.....	Goldman Sachs.....	23.000	1,223	XXX	
854502	10	1	STANLEY BLACK & DECKER INC.....		12/15/2017.....	Goldman Sachs.....	14.000	2,148	XXX	
855244	10	9	Starbucks Corp.....		05/24/2017.....	VARIOUS.....	55.000	3,176	XXX	
857477	10	3	State Street Corp.....		09/15/2017.....	Goldman Sachs.....	54.000	5,078	XXX	
863667	10	1	Stryker Corp.....		12/15/2017.....	VARIOUS.....	49.000	7,098	XXX	
867914	10	3	Suntrust Banks Inc.....		03/17/2017.....	Goldman Sachs.....	21.000	1,212	XXX	
871503	10	8	Symantec Corp.....		12/15/2017.....	VARIOUS.....	114.000	3,472	XXX	
87165B	10	3	SYNCHRONY FINL.....		11/13/2017.....	VARIOUS.....	1,440.000	46,541	XXX	
871607	10	7	SYNOPSIS INC.....		03/15/2017.....	Merrill-Lynch.....	362.000	25,431	XXX	
871829	10	7	Sysco Corp.....		05/24/2017.....	Investment Technology Gro.....	24.000	1,302	XXX	
74144T	10	8	T Rowe Price Group Inc.....		12/15/2017.....	Goldman Sachs.....	29.000	2,410	XXX	
876030	10	7	TAPESTRY INC.....		10/31/2017.....	Direct.....	594.000	16,634	XXX	
87612G	10	1	TARGA RES CORP.....		11/09/2017.....	VARIOUS.....	1,255.000	54,946	XXX	
87236Y	10	8	TD AMERITRADE HLDG CORP.....		08/29/2017.....	VARIOUS.....	1,550.000	61,469	XXX	
87918A	10	5	TELADOC INC.....		08/01/2017.....	VARIOUS.....	1,663.000	47,844	XXX	
880770	10	2	Teradyne Inc.....		07/14/2017.....	VARIOUS.....	1,300.000	41,580	XXX	
880779	10	3	Terex Corp.....		11/01/2017.....	VARIOUS.....	3,255.000	134,830	XXX	
881569	10	7	TESARO INC.....		11/30/2017.....	VARIOUS.....	625.000	71,044	XXX	
88224Q	10	7	TEXAS CAPITAL BANCSHARES INC.....		09/01/2017.....	VARIOUS.....	530.000	41,865	XXX	
882508	10	4	Texas Instruments Inc.....		03/17/2017.....	VARIOUS.....	31.000	2,431	XXX	
883556	10	2	Thermo Electron Corp.....		12/15/2017.....	Goldman Sachs.....	42.000	7,907	XXX	
887317	30	3	TIME WARNER INC.....		12/15/2017.....	VARIOUS.....	61.000	5,946	XXX	
872540	10	9	TJX Companies Inc.....		12/15/2017.....	VARIOUS.....	56.000	4,105	XXX	
889478	10	3	TOLL BROTHERS INC.....		04/20/2017.....	VARIOUS.....	790.000	28,742	XXX	
893641	10	0	TRANSDIGM GROUP INC.....		11/09/2017.....	VARIOUS.....	335.000	76,432	XXX	
89400J	10	7	TRANSUNION.....		09/29/2017.....	VARIOUS.....	1,625.000	73,244	XXX	
89417E	10	9	Travelers Cos Inc.....		07/27/2017.....	Investment Technology Gro.....	20.000	2,429	XXX	
89531P	10	5	TREX CO INC.....		07/24/2017.....	VARIOUS.....	318.000	22,021	XXX	
90130A	10	1	TWENTY FIRST CENTY FOX INC.....		12/15/2017.....	VARIOUS.....	127.000	3,808	XXX	
90184L	10	2	TWITTER INC.....		11/22/2017.....	VARIOUS.....	4,025.000	82,387	XXX	
902252	10	5	TYLER TECHNOLOGIES INC.....		12/27/2017.....	VARIOUS.....	175.000	28,029	XXX	
902494	10	3	TYSON FOODS INC.....		12/15/2017.....	VARIOUS.....	652.000	45,990	XXX	
902653	10	4	UDR INC.....		06/16/2017.....	Goldman Sachs.....	26.000	1,045	XXX	
90384S	30	3	ULTA SALON COSMETCS & FRAG INC.....		12/27/2017.....	VARIOUS.....	250.000	54,709	XXX	
904311	10	7	UNDER ARMOUR INC.....		01/11/2017.....	Investment Technology Gro.....	38.000	1,155	XXX	
907818	10	8	Union Pacific Corp.....		05/24/2017.....	Investment Technology Gro.....	23.000	2,436	XXX	
911312	10	6	United Parcel Service CL B.....		07/27/2017.....	VARIOUS.....	36.000	3,973	XXX	
911363	10	9	UNITED RENTALS INC.....		09/06/2017.....	Investment Technology Gro.....	211.000	25,280	XXX	
913017	10	9	United Technologies Corp.....		12/15/2017.....	VARIOUS.....	32.000	3,914	XXX	
91324P	10	2	Unitedhealth Group Inc.....		12/15/2017.....	VARIOUS.....	103.000	18,866	XXX	

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
91529Y	10	6	Unumprovident Corp.....		09/08/2017.....	VARIOUS.....	1,320.000	61,383	XXX	
902973	30	4	US Bancorp.....		09/15/2017.....	VARIOUS.....	55.000	2,844	XXX	
912008	10	9	US FOODS HLDG CORP.....		05/12/2017.....	VARIOUS.....	2,885.000	78,990	XXX	
91913Y	10	0	VALERO ENERGY CORP NEW.....		07/27/2017.....	VARIOUS.....	37.000	2,537	XXX	
922042	78	3	VANGUARD INTL EQUITY INDEX FD.....		12/20/2017.....	Direct.....	11,599.870	1,187,852	XXX	
92210H	10	5	VANTIV INC.....		12/06/2017.....	VARIOUS.....	375.000	24,714	XXX	
92276F	10	0	VENTAS INC.....		06/16/2017.....	Goldman Sachs.....	15.000	1,043	XXX	
92343X	10	0	VERINT SYS INC.....		12/06/2017.....	VARIOUS.....	1,485.000	64,346	XXX	
92343E	10	2	VERISIGN INC.....		06/16/2017.....	Goldman Sachs.....	11.000	1,017	XXX	
92345Y	10	6	VERISK ANALYTICS INC.....		12/14/2017.....	VARIOUS.....	487.000	41,500	XXX	
92343V	10	4	Verizon Communications Inc.....		12/15/2017.....	VARIOUS.....	285.000	14,108	XXX	
92532F	10	0	VERTEX PHARMACEUTICALS INC.....		12/15/2017.....	VARIOUS.....	156.000	21,466	XXX	
918204	10	8	VF Corp.....		12/15/2017.....	Goldman Sachs.....	71.000	4,432	XXX	
92826C	83	9	VISA INC.....		07/27/2017.....	Investment Technology Gro.....	47.000	4,286	XXX	
92839U	20	6	VISTEON CORP.....		12/18/2017.....	VARIOUS.....	553.000	52,392	XXX	
92840M	10	2	VISTRA ENERGY CORP.....		12/29/2017.....	VARIOUS.....	2,855.000	51,807	XXX	
929042	10	9	VORNADO RLTY TR.....		03/17/2017.....	Goldman Sachs.....	12.000	1,261	XXX	
929160	10	9	Vulcan Materials Co.....		03/17/2017.....	Goldman Sachs.....	10.000	1,165	XXX	
931142	10	3	Wal Mart Stores Inc.....		12/15/2017.....	VARIOUS.....	78.000	6,054	XXX	
931427	10	8	WALGREENS BOOTS ALLIANCE INC.....		12/15/2017.....	VARIOUS.....	218.000	17,716	XXX	
254687	10	6	Walt Disney Co The.....		09/15/2017.....	VARIOUS.....	271.000	27,178	XXX	
94106L	10	9	Waste Management Inc.....		03/17/2017.....	Goldman Sachs.....	17.000	1,250	XXX	
942622	20	0	WATSCO INC.....		07/26/2017.....	VARIOUS.....	425.000	59,578	XXX	
949746	10	1	Wells Fargo & Company.....		07/27/2017.....	VARIOUS.....	167.000	9,152	XXX	
95040Q	10	4	WELLTOWER INC.....		12/15/2017.....	Goldman Sachs.....	49.000	3,535	XXX	
958102	10	5	WESTERN DIGITAL CORP.....		09/15/2017.....	Goldman Sachs.....	39.000	3,249	XXX	
96145D	10	5	WESTROCK CO.....		08/04/2017.....	VARIOUS.....	1,403.000	81,466	XXX	
962166	10	4	Weyerhaeuser Co.....		12/15/2017.....	VARIOUS.....	110.000	3,679	XXX	
963320	10	6	Whirlpool Corp.....		01/11/2017.....	Investment Technology Gro.....	6.000	1,094	XXX	
969457	10	0	Williams Cos Inc.....		07/27/2017.....	VARIOUS.....	414.000	11,937	XXX	
978097	10	3	Wolverine World Wide Inc.....		08/09/2017.....	VARIOUS.....	3,405.000	89,289	XXX	
980745	10	3	WOODWARD INC.....		04/20/2017.....	Stephens Inc.....	146.000	9,852	XXX	
98212B	10	3	WPX ENERGY INC.....		10/10/2017.....	VARIOUS.....	11,705.000	121,524	XXX	
983134	10	7	WYNN RESORTS LTD.....		09/15/2017.....	Goldman Sachs.....	7.000	1,002	XXX	
98389B	10	0	Xcel Energy Inc.....		07/27/2017.....	VARIOUS.....	48.000	2,281	XXX	
984121	60	8	XEROX CORP.....		09/15/2017.....	VARIOUS.....	536.750	16,261	XXX	
983919	10	1	Xilinx Inc.....		12/15/2017.....	VARIOUS.....	529.000	30,977	XXX	
98419M	10	0	XYLEM INC.....		06/16/2017.....	Goldman Sachs.....	19.000	1,027	XXX	
988498	10	1	Yum! Brands Inc.....		09/15/2017.....	Goldman Sachs.....	32.000	2,408	XXX	
98919V	10	5	ZAYO GROUP HLDGS INC.....		05/12/2017.....	VARIOUS.....	375.000	11,663	XXX	
98956P	10	2	Zimmer Holdings Inc.....		06/16/2017.....	VARIOUS.....	18.000	2,161	XXX	
989701	10	7	Zions Bancorporation.....		06/16/2017.....	Goldman Sachs.....	23.000	991	XXX	
98978V	10	3	ZOETIS INC.....		01/11/2017.....	Investment Technology Gro.....	22.000	1,186	XXX	
98978L	20	4	ZOGENIX INC.....		12/12/2017.....	VARIOUS.....	471.000	17,400	XXX	
135086	10	6	CANADA GOOSE HOLDINGS INC.....	A.....	06/28/2017.....	CS First Boston Corp.....	2,380.000	44,637	XXX	
443628	10	2	HUDBAY MINERALS INC.....	A.....	12/11/2017.....	VARIOUS.....	6,110.000	49,417	XXX	

SCHEDULE D - PART 3

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

E13.19

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
535919	50	0	LIONS GATE ENTMNT CORP.....	A.....	11/08/2017.....	VARIOUS.....	.....3,535.000	.....96,170	XXX	.....
683715	10	6	OPEN TEXT CORP.....	A.....	12/08/2017.....	VARIOUS.....	.....450.000	.....14,588	XXX	.....
74022D	30	8	PRECISION DRILLING CORP.....	A.....	03/23/2017.....	VARIOUS.....	.....6,180.000	.....32,971	XXX	.....
94106B	10	1	WASTE CONNECTIONS INC.....	A.....	12/28/2017.....	VARIOUS.....	.....1,388.000	.....106,113	XXX	.....
G1151C	10	1	ACCENTURE PLC IRELAND.....	C.....	12/15/2017.....	VARIOUS.....	.....46.000	.....5,972	XXX	.....
N00985	10	6	AERCAP HOLDINGS NV.....	C.....	05/10/2017.....	VARIOUS.....	.....100.000	.....4,462	XXX	.....
G0177J	10	8	ALLERGAN PLC.....	C.....	07/27/2017.....	VARIOUS.....	.....23.000	.....5,432	XXX	.....
G02602	10	3	AMDOCS LTD.....	C.....	09/20/2017.....	Cowen & Co.....	.....25.000	.....1,581	XXX	.....
G0408V	10	2	AON PLC.....	C.....	07/27/2017.....	Investment Technology Gro.....	.....19.000	.....2,521	XXX	.....
G6095L	10	9	APTIV PLC.....	C.....	12/20/2017.....	VARIOUS.....	.....1,732.000	.....122,997	XXX	.....
G0585R	10	6	ASSURED GUARANTY LTD COMMON STK.....	C.....	09/07/2017.....	VARIOUS.....	.....400.000	.....15,969	XXX	.....
G0684D	10	7	ATHENE HLDG LTD.....	C.....	10/16/2017.....	VARIOUS.....	.....1,530.000	.....79,740	XXX	.....
G06242	10	4	ATLASSIAN CORP PLC.....	C.....	12/12/2017.....	VARIOUS.....	.....1,000.000	.....41,755	XXX	.....
G0692U	10	9	Axis Capital Holdings Ltd.....	C.....	12/14/2017.....	VARIOUS.....	.....1,375.000	.....71,282	XXX	.....
G11196	10	5	BIOHAVEN PHARMACTL HLDG CO LTD.....	C.....	06/29/2017.....	VARIOUS.....	.....690.000	.....17,406	XXX	.....
Y09827	10	9	BROADCOM LTD.....	C.....	12/15/2017.....	VARIOUS.....	.....47.000	.....11,232	XXX	.....
143658	30	0	Carnival Corp.....	C.....	07/27/2017.....	Investment Technology Gro.....	.....39.000	.....2,499	XXX	.....
H1467J	10	4	CHUBB LIMITED.....	C.....	12/15/2017.....	Goldman Sachs.....	.....29.000	.....4,184	XXX	.....
N20944	10	9	CNH INDL N V.....	C.....	12/13/2017.....	VARIOUS.....	.....8,425.000	.....109,218	XXX	.....
G29183	10	3	EATON CORP PLC.....	C.....	01/11/2017.....	Investment Technology Gro.....	.....17.000	.....1,145	XXX	.....
G3223R	10	8	EVEREST RE GROUP LTD.....	C.....	06/16/2017.....	Goldman Sachs.....	.....100.000	.....25,558	XXX	.....
G33856	10	8	FERROGLOBE PLC.....	C.....	06/20/2017.....	VARIOUS.....	.....2,160.000	.....22,575	XXX	.....
G4705A	10	0	ICON PLC.....	C.....	05/24/2017.....	VARIOUS.....	.....650.000	.....57,410	XXX	.....
G47567	10	5	IHS MARKIT LTD.....	C.....	09/15/2017.....	Goldman Sachs.....	.....886.000	.....41,382	XXX	.....
G4863A	10	8	INTERNATIONAL GAME TECHNOLOGY.....	C.....	09/12/2017.....	VARIOUS.....	.....2,275.000	.....43,844	XXX	.....
G51502	10	5	JOHNSON CTLS INTL PLC.....	C.....	07/27/2017.....	Investment Technology Gro.....	.....87.000	.....3,656	XXX	.....
G54050	10	2	LAZARD LTD.....	C.....	04/27/2017.....	Bank Of California.....	.....205.000	.....8,821	XXX	.....
N53745	10	0	LYONDELLBASELL INDUSTRIES N V.....	C.....	07/27/2017.....	Investment Technology Gro.....	.....15.000	.....1,304	XXX	.....
G5876H	10	5	MARVELL TECHNOLOGY GROUP LTD.....	C.....	12/08/2017.....	VARIOUS.....	.....4,175.000	.....67,684	XXX	.....
G5960L	10	3	MEDTRONIC PLC.....	C.....	12/15/2017.....	VARIOUS.....	.....83.000	.....6,863	XXX	.....
N59465	10	9	MYLAN N V.....	C.....	09/15/2017.....	Goldman Sachs.....	.....208.000	.....6,787	XXX	.....
G6518L	10	8	NIELSEN HLDGS PLC.....	C.....	12/14/2017.....	VARIOUS.....	.....257.000	.....9,960	XXX	.....
G6564A	10	5	NOMAD HLDGS LTD.....	C.....	09/25/2017.....	VARIOUS.....	.....7,090.000	.....103,293	XXX	.....
G66721	10	4	NORWEGIAN CRUISE LINE HLDGS LT.....	C.....	10/12/2017.....	Goldman Sachs.....	.....434.000	.....25,540	XXX	.....
G7S00T	10	4	PENTAIR PLC.....	C.....	06/16/2017.....	Goldman Sachs.....	.....15.000	.....1,000	XXX	.....
G97822	10	3	PERRIGO CO PLC.....	C.....	12/26/2017.....	VARIOUS.....	.....1,360.000	.....119,528	XXX	.....
N72482	12	3	QIAGEN NV.....	C.....	10/23/2017.....	VARIOUS.....	.....1,965.000	.....68,017	XXX	.....
G7496G	10	3	RENAISSANCERE HOLDINGS LTD.....	C.....	12/21/2017.....	VARIOUS.....	.....350.000	.....46,645	XXX	.....
V7780T	10	3	ROYAL CARIBBEAN CRUISES LTD.....	C.....	09/15/2017.....	Goldman Sachs.....	.....14.000	.....1,693	XXX	.....
783513	20	3	RYANAIR HLDGS PLC.....	C.....	12/18/2017.....	VARIOUS.....	.....300.000	.....29,573	XXX	.....
806857	10	8	Schlumberger Ltd.....	C.....	12/15/2017.....	VARIOUS.....	.....80.000	.....5,731	XXX	.....
G7945M	10	7	SEAGATE TECHNOLOGY PLC.....	C.....	03/17/2017.....	Goldman Sachs.....	.....26.000	.....1,218	XXX	.....
H84989	10	4	TE CONNECTIVITY LTD.....	C.....	07/27/2017.....	Investment Technology Gro.....	.....16.000	.....1,299	XXX	.....
G87110	10	5	TECHNIPFMC PLC.....	C.....	01/17/2017.....	VARIOUS.....	.....1,126.000	.....34,669	XXX	.....
G9078F	10	7	TRITON INTL LTD.....	C.....	12/04/2017.....	VARIOUS.....	.....3,580.000	.....127,971	XXX	.....
G9329Z	10	0	VENATOR MATLS PLC.....	C.....	11/30/2017.....	VARIOUS.....	.....3,365.000	.....78,226	XXX	.....

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
G96629 10 3	WILLIS TOWERS WATSON PUB LTD.....	C.....	09/15/2017.....	Goldman Sachs.....	.....19.000	.....2,909	XXX	.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					.....14,749,491	XXX	.....0
9799997.	Total - Common Stocks - Part 3.....					.....14,749,491	XXX	.....0
9799998.	Total - Common Stocks - Summary Item from Part 5.....					.....5,228,989	XXX	.....
9799999.	Total - Common Stocks.....					.....19,978,480	XXX	.....0
9899999.	Total - Preferred and Common Stocks.....					.....19,978,480	XXX	.....0
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....212,589,370	XXX	.....393,418

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
					F o r e i g n																						
						Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date				
CUSIP Identification			Description																								
Bonds - U.S. Government																											
36208J	AJ	1	GNMA I POOL 451909X	12/15/2017	PRINCIPAL RECEIPT		4,369	4,369	4,567	4,514			(145)		(145)		4,369			0	236	08/15/2027					
36213T	BX	0	GNMA I POOL 563554X	04/17/2017	PRINCIPAL RECEIPT		1,088	1,088	1,107	1,089			(1)		(1)		1,088			0	11	04/15/2017					
36200M	P3	1	GNMA I POOL 604442X	12/15/2017	PRINCIPAL RECEIPT		14,635	14,635	14,226	14,278			357		357		14,635			0	279	07/15/2033					
36290U	HQ	2	GNMA I POOL 617739X	12/15/2017	PRINCIPAL RECEIPT		3,121	3,121	3,133	3,131			(10)		(10)		3,121			0	131	10/15/2037					
36291N	Z5	3	GNMA I POOL 633564X	12/15/2017	PRINCIPAL RECEIPT		5,147	5,147	5,130	5,131			16		16		5,147			0	85	08/15/2034					
36292D	TS	1	GNMA I POOL 645961X	12/15/2017	PRINCIPAL RECEIPT		10,278	10,278	10,532	10,498			(219)		(219)		10,278			0	8	08/15/2036					
36295N	M9	5	GNMA I POOL 685484X	12/15/2017	PRINCIPAL RECEIPT		4,108	4,108	4,181	4,163			(55)		(55)		4,108			0	108	06/15/2038					
36296D	D5	4	GNMA I POOL 687824X	12/15/2017	PRINCIPAL RECEIPT		3,435	3,435	3,496	3,480			(45)		(45)		3,435			0	85	08/15/2038					
36296Q	Y9	4	GNMA I POOL 698336X	12/15/2017	PRINCIPAL RECEIPT		8,218	8,218	8,238	8,235			(17)		(17)		8,218			0	156	05/15/2039					
36296T	W9	0	GNMA I POOL 700972X	12/15/2017	PRINCIPAL RECEIPT		2,820	2,820	2,827	2,825			(4)		(4)		2,820			0	45	11/15/2038					
3620A9	TU	5	GNMA I POOL 723363X	12/15/2017	PRINCIPAL RECEIPT		24,023	24,023	24,771	24,577			(554)		(554)		24,023			0	548	10/15/2039					
3620AM	B8	4	GNMA I POOL 733663X	12/15/2017	PRINCIPAL RECEIPT		51,860	51,860	53,724	53,286			(1,426)		(1,426)		51,860			0	948	05/15/2040					
3620C3	S8	6	GNMA I POOL 747643X	12/15/2017	PRINCIPAL RECEIPT		50,186	50,186	55,189	55,022			(4,836)		(4,836)		50,186			0	1,014	08/15/2040					
36241K	Z6	8	GNMA I POOL 782565X	12/15/2017	PRINCIPAL RECEIPT		15,516	15,516	16,442	16,381			(865)		(865)		15,516			0	341	02/15/2039					
36241L	Q5	8	GNMA I POOL 783176X	12/15/2017	PRINCIPAL RECEIPT		17,832	17,832	19,142	19,103			(1,271)		(1,271)		17,832			0	316	11/15/2040					
36178D	XS	5	GNMA I POOL AA6089X	12/15/2017	PRINCIPAL RECEIPT		28,052	28,052	27,754	27,793			259		259		28,052			0	399	02/15/2043					
36181L	UA	4	GNMA I POOL AF5077X	12/15/2017	PRINCIPAL RECEIPT		10,847	10,847	11,144	11,106			(259)		(259)		10,847			0	160	08/15/2043					
36202D	RG	8	GNMA II POOL 003187M	12/20/2017	PRINCIPAL RECEIPT		2,648	2,648	2,688	2,677			(29)		(29)		2,648			0	69	01/20/2032					
36202D	UU	3	GNMA II POOL 003295M	12/20/2017	PRINCIPAL RECEIPT		3,818	3,818	3,912	3,891			(73)		(73)		3,818			0	90	10/20/2032					
36202D	YA	3	GNMA II POOL 003405M	12/20/2017	PRINCIPAL RECEIPT		640	640	687	683			(42)		(42)		640			0	18	06/20/2033					
36202D	5Q	0	GNMA II POOL 003555M	12/20/2017	PRINCIPAL RECEIPT		9,561	9,561	9,325	9,373			188		188		9,561			0	227	05/20/2034					
36202E	BV	0	GNMA II POOL 003652M	12/20/2017	PRINCIPAL RECEIPT		15,304	15,304	15,420	15,402			(98)		(98)		15,304			0	370	12/20/2034					
36202E	CB	3	GNMA II POOL 003666M	12/20/2017	PRINCIPAL RECEIPT		9,324	9,324	9,451	9,439			(114)		(114)		9,324			0	248	01/20/2035					
36202E	GN	3	GNMA II POOL 003805M	12/20/2017	PRINCIPAL RECEIPT		17,489	17,489	17,139	17,200			289		289		17,489			0	416	01/20/2036					
36202E	H5	1	GNMA II POOL 003852M	12/20/2017	PRINCIPAL RECEIPT		2,769	2,769	2,761	2,762			7		7		2,769			0	72	05/20/2036					
36202E	MP	1	GNMA II POOL 003966M	12/20/2017	PRINCIPAL RECEIPT		6,522	6,522	6,570	6,561			(39)		(39)		6,522			0	166	03/20/2037					
36202E	UT	4	GNMA II POOL 004194M	12/20/2017	PRINCIPAL RECEIPT		7,034	7,034	7,134	7,109			(75)		(75)		7,034			0	165	07/20/2038					
36202E	W6	2	GNMA II POOL 004269M	12/20/2017	PRINCIPAL RECEIPT		7,620	7,620	7,711	7,681			(61)		(61)		7,620			0	214	10/20/2038					
36202E	ZH	5	GNMA II POOL 004344M	12/20/2017	PRINCIPAL RECEIPT		2,512	2,512	2,612	2,581			(68)		(68)		2,512			0	63	01/20/2039					
36202F	DW	3	GNMA II POOL 004617M	12/20/2017	PRINCIPAL RECEIPT		25,651	25,651	25,873	25,824			(173)		(173)		25,651			0	509	01/20/2040					
36202F	PG	5	GNMA II POOL 004923M	12/20/2017	PRINCIPAL RECEIPT		17,341	17,341	18,092	17,932			(591)		(591)		17,341			0	342	01/20/2041					
36202F	SD	9	GNMA II POOL 005016M	12/20/2017	PRINCIPAL RECEIPT		18,398	18,398	19,685	19,449			(1,051)		(1,051)		18,398			0	324	04/20/2041					
36202F	TF	3	GNMA II POOL 005050M	12/20/2017	PRINCIPAL RECEIPT		25,356	25,356	26,687	26,323			(967)		(967)		25,356			0	449	05/20/2026					
36202F	UE	4	GNMA II POOL 005081M	12/20/2017	PRINCIPAL RECEIPT		12,218	12,218	12,987	12,845			(627)		(627)		12,218			0	210	06/20/2041					
36202F	UG	9	GNMA II POOL 005083M	12/20/2017	PRINCIPAL RECEIPT		34,760	34,760	38,388	38,106			(3,346)		(3,346)		34,760			0	758	06/20/2041					
36202F	VF	0	GNMA II POOL 005114M	12/20/2017	PRINCIPAL RECEIPT		12,228	12,228	12,983	12,820			(592)		(592)		12,228			0	215	07/20/2041					
36202F	V9	4	GNMA II POOL 005140M	12/20/2017	PRINCIPAL RECEIPT		17,540	17,540	18,989	18,613			(1,073)		(1,073)		17,540			0	350	08/20/2041					
36202F	XD	3	GNMA II POOL 005176M	12/20/2017	PRINCIPAL RECEIPT		22,031	22,031	24,346	24,106			(2,074)		(2,074)		22,031			0	499	09/20/2041					
36202F	Y5	9	GNMA II POOL 005232M	12/20/2017	PRINCIPAL RECEIPT		15,105	15,105	15,601	15,522			(417)		(417)		15,105			0	239	11/20/2041					
3620AR	NT	4	GNMA II POOL 737602C	12/20/2017	PRINCIPAL RECEIPT		40,454	40,454	40,682	40,638			(184)		(184)		40,454			0	692	11/20/2040					
36230M	B2	2	GNMA II POOL 752757C	12/20/2017	PRINCIPAL RECEIPT		39,716	39,716	41,963	41,546			(1,830)		(1,830)		39,716			0	869	11/20/2040					

SCHEDULE D - PART 4

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

E14.1

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
36178D T3 5	GNMA II POOL AA5970.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	49,029	49,029	51,243	50,964	.....	(1,936)	.....	(1,936)	.....	49,029	.....	.....	0	717	01/20/2043.
36178D ZN 4	GNMA II POOL AA6149.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	55,792	55,792	58,407	58,072	.....	(2,280)	.....	(2,280)	.....	55,792	.....	.....	0	806	03/20/2043.
36178D 5C 1	GNMA II POOL AA6243.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	38,661	38,661	39,542	39,466	.....	(806)	.....	(806)	.....	38,661	.....	.....	0	681	04/20/2043.
36178W 7C 7	GNMA II POOL AB9891.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	115,188	115,188	119,183	118,958	.....	(3,770)	.....	(3,770)	.....	115,188	.....	.....	0	1,556	04/20/2043.
36180C 5Q 8	GNMA II POOL AD1755.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	53,085	53,085	57,059	56,518	.....	(3,432)	.....	(3,432)	.....	53,085	.....	.....	0	811	02/20/2043.
36181L UW 6	GNMA II POOL AF5097.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	41,781	41,781	43,622	43,408	.....	(1,626)	.....	(1,626)	.....	41,781	.....	.....	0	756	08/20/2043.
36182Y BL 2	GNMA II POOL AJ3643C.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	114,772	114,772	124,402	123,673	.....	(8,901)	.....	(8,901)	.....	114,772	.....	.....	0	1,807	10/20/2044.
36184Q 2N 3	GNMA II POOL AM4381C.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	116,319	116,319	121,372	121,084	.....	(4,765)	.....	(4,765)	.....	116,319	.....	.....	0	1,917	05/20/2045.
36179M CZ 1	GNMA II POOL MA0088M.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	65,704	65,704	70,108	69,445	.....	(3,741)	.....	(3,741)	.....	65,704	.....	.....	0	1,029	05/20/2042.
36179M E4 8	GNMA II POOL MA0155M.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	69,992	69,992	76,257	75,338	.....	(5,346)	.....	(5,346)	.....	69,992	.....	.....	0	1,266	06/20/2042.
36179M K7 4	GNMA II POOL MA0318M.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	18,312	18,312	19,771	19,558	.....	(1,246)	.....	(1,246)	.....	18,312	.....	.....	0	294	08/20/2042.
36179M LA 6	GNMA II POOL MA0321M.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	10,663	10,663	11,777	11,571	.....	(908)	.....	(908)	.....	10,663	.....	.....	0	229	08/20/2042.
36179M NH 9	GNMA II POOL MA0392M.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	44,980	44,980	48,867	48,176	.....	(3,196)	.....	(3,196)	.....	44,980	.....	.....	0	731	09/20/2042.
36179M 5M 8	GNMA II POOL MA0852M.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	30,215	30,215	30,933	30,886	.....	(671)	.....	(671)	.....	30,215	.....	.....	0	482	03/20/2043.
36179N BA 5	GNMA II POOL MA0933M.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	107,683	107,683	107,346	107,368	.....	315	.....	315	.....	107,683	.....	.....	0	1,474	04/20/2043.
36179N DQ 8	GNMA II POOL MA1011M.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	40,260	40,260	40,971	40,864	.....	(603)	.....	(603)	.....	40,260	.....	.....	0	558	05/20/2043.
36179N FD 5	GNMA II POOL MA1064M.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	21,758	21,758	21,703	21,717	.....	41	.....	41	.....	21,758	.....	.....	0	247	06/20/2028.
36179N JA 7	GNMA II POOL MA1157M.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	50,967	50,967	51,907	51,768	.....	(801)	.....	(801)	.....	50,967	.....	.....	0	812	07/20/2043.
36179N TF 5	GNMA II POOL MA1450M.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	18,136	18,136	19,389	19,180	.....	(1,044)	.....	(1,044)	.....	18,136	.....	.....	0	354	11/20/2043.
36179N YL 6	GNMA II POOL MA1615M.....			..	09/20/2017.	VARIOUS.....	.....	60,345	59,424	62,145	61,874	.....	(756)	.....	(756)	.....	61,119	.....	(773)	(773)	1,218	01/20/2044.
36179N 5W 4	GNMA II POOL MA1761M.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	96,147	96,147	103,155	102,029	.....	(5,882)	.....	(5,882)	.....	96,147	.....	.....	0	1,628	03/20/2044.
36179R F8 7	GNMA II POOL MA2891M.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	63,833	63,833	64,511	64,468	.....	(635)	.....	(635)	.....	63,833	.....	.....	0	932	06/20/2045.
36179R Q2 8	GNMA II POOL MA3173M.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	134,892	134,892	141,352	140,930	.....	(6,038)	.....	(6,038)	.....	134,892	.....	.....	0	2,207	10/20/2045.
36179R VB 2	GNMA II POOL MA3310M.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	133,761	133,761	141,620	141,253	.....	(7,491)	.....	(7,491)	.....	133,761	.....	.....	0	2,206	12/20/2045.
36179R VM 8	GNMA II POOL MA3320M.....			..	09/20/2017.	VARIOUS.....	.....	96,950	95,969	97,574	97,515	.....	(397)	.....	(397)	.....	97,118	.....	(168)	(168)	1,696	12/20/2045.
36179S EH 6	GNMA II POOL MA3736M.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	149,315	149,315	155,755	155,737	.....	(6,422)	.....	(6,422)	.....	149,315	.....	.....	0	2,565	06/20/2046.
36179S GK 7	GNMA II POOL MA3802M.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	100,793	100,793	105,691	105,575	.....	(4,781)	.....	(4,781)	.....	100,793	.....	.....	0	1,545	07/20/2046.
36179S NU 7	GNMA II POOL MA4003M.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	86,356	86,356	90,053	90,017	.....	(3,661)	.....	(3,661)	.....	86,356	.....	.....	0	1,449	10/20/2046.
36179S SP 3	GNMA II POOL MA4126M.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	53,763	53,763	54,133	.....	.....	(370)	.....	(370)	.....	53,763	.....	.....	0	842	12/20/2046.
36179S 2P 1	GNMA II POOL MA4382M.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	59,689	59,689	61,945	.....	.....	(2,257)	.....	(2,257)	.....	59,689	.....	.....	0	474	04/20/2047.
36179S 2Q 9	GNMA II POOL MA4383M.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	121,766	121,766	128,292	.....	.....	(6,526)	.....	(6,526)	.....	121,766	.....	.....	0	1,252	04/20/2047.
36179T AM 7	GNMA II POOL MA4512M.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	47,054	47,054	50,303	.....	.....	(3,250)	.....	(3,250)	.....	47,054	.....	.....	0	193	06/20/2047.
36179T G4 1	GNMA II POOL MA4719M.....			..	12/20/2017.	PRINCIPAL RECEIPT.....	.....	3,078	3,078	3,189	.....	.....	(112)	.....	(112)	.....	3,078	.....	.....	0	5	09/20/2047.
912810 PZ 5	US TREASURY INFLATION INDEX.....			..	12/28/2017.	VARIOUS.....	.....	55,453	40,000	40,212	45,488	.....	(5,503)	.....	(31)	.....	39,954	.....	15,499	15,499	1,608	01/15/2029.
912810 QF 8	US TREASURY INFLATION INDEX.....			..	12/28/2017.	HSBC Securities.....	.....	29,495	20,000	20,026	22,404	.....	(2,385)	.....	(1)	.....	20,017	.....	9,478	9,478	657	02/15/2040.
912810 QP 6	US TREASURY INFLATION INDEX.....			..	10/31/2017.	HSBC Securities.....	.....	99,639	70,000	80,479	84,507	.....	(5,329)	.....	(209)	.....	78,969	.....	20,670	20,670	2,005	02/15/2041.
912810 QV 3	US TREASURY INFLATION INDEX.....			..	08/31/2017.	VARIOUS.....	.....	152,275	145,000	141,802	146,081	.....	(3,471)	.....	164	.....	142,774	.....	9,501	9,501	1,052	02/15/2042.
912810 RF 7	US TREASURY INFLATION INDEX.....			..	12/28/2017.	HSBC Securities.....	.....	173,255	145,000	147,245	152,435	.....	(5,365)	.....	(60)	.....	147,010	.....	26,245	26,245	2,774	02/15/2044.
912810 RL 4	US TREASURY INFLATION INDEX.....			..	09/27/2017.	Merrill-Lynch.....	.....	133,948	135,000	137,667	141,481	.....	(3,985)	.....	(48)	.....	137,448	.....	(3,500)	(3,500)	926	02/15/2045.
912810 RR 1	US TREASURY INFLATION INDEX.....			..	02/28/2017.	Goldman Sachs.....	.....	31,645	30,000	30,022	30,679	.....	(659)	.....	(0)	.....	30,020	.....	1,626	1,626	165	02/15/2046.
912828 B2 5	US TREASURY INFLATION INDEX.....			..	09/27/2017.	VARIOUS.....	.....	885,306	825,000	866,383	877,289	.....	(19,124)	.....	(1,345)	.....	856,820	.....	28,486	28,486	4,754	01/15/2024.
912828 C9 9	US TREASURY INFLATION INDEX.....			..	09/27/2017.	VARIOUS.....	.....	136,269	130,000	134,109	135,654	.....	(3,330)	.....	(411)	.....	131,913	.....	4,356	4,356	137	04/15/2019.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
912828	H4	5		08/31/2017.	VARIOUS.....	.....	56,223	55,000	56,094	57,156	(1,306)	(44)		(1,350)		55,806		418	418	113	01/15/2025.
912828	HN	3		01/31/2017.	Jefferies & Co Inc.....	.....	864,591	730,000	802,744	850,805	(79,336)	(672)		(80,007)		770,798		93,794	93,794	7,481	01/15/2018.
912828	JE	1		04/28/2017.	VARIOUS.....	.....	889,590	765,000	812,322	867,536	(43,226)	(2,158)		(45,384)		822,152		67,437	67,437	8,707	07/15/2018.
912828	K3	3		09/27/2017.	VARIOUS.....	.....	326,065	310,000	317,208	323,834	(8,606)	(476)		(9,082)		314,751		11,314	11,314	270	04/15/2020.
912828	LA	6		09/27/2017.	VARIOUS.....	.....	244,992	205,000	209,676	233,231	(26,646)	(266)		(26,912)		206,319		38,673	38,673	4,658	07/15/2019.
912828	N7	1		10/31/2017.	VARIOUS.....	.....	194,656	185,000	186,792	190,031	(3,421)	(142)		(3,563)		186,468		8,188	8,188	1,403	01/15/2026.
912828	Q6	0		12/28/2017.	VARIOUS.....	.....	346,871	335,000	342,196	347,770	(6,546)	(1,072)		(7,618)		340,152		6,719	6,719	417	04/15/2021.
912828	QV	5		06/26/2017.	Jefferies & Co Inc.....	.....	250,864	225,000	240,766	248,037	(14,814)	(719)		(15,533)		232,504		18,360	18,360	1,440	07/15/2021.
912828	S5	0		08/31/2017.	VARIOUS.....	.....	676,410	685,000	693,619	697,832	(4,535)	(221)		(4,756)		693,076		(16,666)	(16,666)	633	07/15/2026.
912828	SA	9		09/27/2017.	VARIOUS.....	.....	270,911	250,000	266,583	274,358	(14,678)	(794)		(15,472)		258,886		12,026	12,026	333	01/15/2022.
912828	TE	0		09/27/2017.	VARIOUS.....	.....	80,173	75,000	81,317	82,323	(3,885)	(288)		(4,173)		78,150		2,023	2,023	90	07/15/2022.
912828	UH	1		09/27/2017.	VARIOUS.....	.....	47,781	45,000	43,084	45,472	(1,591)	190		(1,401)		44,070		3,711	3,711	69	01/15/2023.
912828	UX	6		04/28/2017.	VARIOUS.....	.....	2,897,530	2,739,800	2,845,803	2,885,121	(86,831)	(3,842)		(90,672)		2,794,449		103,081	103,081	1,707	04/15/2018.
912828	V4	9		12/28/2017.	Merrill-Lynch.....	.....	166,706	165,000	164,512			31		31		164,543		2,163	2,163	600	01/15/2027.
912828	VM	9		09/27/2017.	VARIOUS.....	.....	313,336	295,000	292,597	303,587	(9,676)	146		(9,530)		294,057		19,279	19,279	929	07/15/2023.
912828	WU	0		11/29/2017.	VARIOUS.....	.....	153,617	150,000	148,003	150,972	(2,420)	197		(2,223)		148,749		4,868	4,868	256	07/15/2024.
912828	X3	9		11/29/2017.	VARIOUS.....	.....	543,965	540,000	544,541			(278)		(278)		544,264		(299)	(299)	284	04/15/2022.
912828	XL	9		11/29/2017.	VARIOUS.....	.....	324,198	315,000	313,557	319,003	(5,106)	117		(4,989)		314,013		10,184	10,184	1,151	07/15/2025.
912828	A3	4		11/30/2017.	VARIOUS.....	.....	8,465,371	8,500,000	8,375,879	8,451,368		21,528		21,528		8,472,897		(7,526)	(7,526)	102,404	11/30/2018.
912828	GS	3		05/15/2017.	MATURITY.....	.....	1,750,000	1,750,000	1,685,732	1,746,979		3,021		3,021		1,750,000		0	0	39,375	05/15/2017.
912828	H9	4		03/28/2017.	Merrill-Lynch.....	.....	9,994,531	10,000,000	10,000,781	10,000,298		(62)		(62)		10,000,236		(5,705)	(5,705)	61,878	02/15/2018.
912828	HA	1		05/31/2017.	Royal Bank Of Scotland.....	.....	1,511,543	1,500,000	1,526,602	1,502,043		(1,344)		(1,344)		1,500,699		10,844	10,844	56,488	08/15/2017.
912828	HH	6		06/30/2017.	HSBC Securities.....	.....	2,528,906	2,500,000	2,577,051	2,508,042		(4,539)		(4,539)		2,503,502		25,404	25,404	67,272	11/15/2017.
912828	HR	4		12/29/2017.	VARIOUS.....	.....	1,214,688	1,200,000	1,201,783	1,200,231		(101)		(101)		1,200,130		14,558	14,558	40,430	02/15/2018.
912828	HZ	6		10/27/2017.	Deutsche Bank.....	.....	2,027,813	2,000,000	2,030,782	2,005,703		(3,372)		(3,372)		2,002,330		25,482	25,482	74,130	05/15/2018.
912828	JR	2		12/28/2017.	Deutsche Bank.....	.....	3,457,906	3,400,000	3,399,735	3,399,937		33		33		3,399,970		57,937	57,937	142,997	11/15/2018.
912828	K8	2		07/31/2017.	HSBC Securities.....	.....	8,477,422	8,500,000	8,490,039	8,494,496		1,960		1,960		8,496,456		(19,034)	(19,034)	81,713	08/15/2018.
912828	L8	1		08/31/2017.	HSBC Securities.....	.....	4,978,906	5,000,000	4,976,953	4,986,006		5,164		5,164		4,991,169		(12,263)	(12,263)	38,490	10/15/2018.
912828	MK	3		01/31/2017.	MATURITY.....	.....	1,300,000	1,300,000	1,303,656	1,300,048		(48)		(48)		1,300,000		0	0	20,313	01/31/2017.
912828	PN	4		05/31/2017.	Royal Bank Of Scotland.....	.....	4,037,031	4,000,000	3,998,297	3,999,737		108		108		3,999,845		37,186	37,186	101,188	12/31/2017.
912828	PY	0		04/17/2017.	Deutsche Bank.....	.....	1,217,250	1,200,000	1,194,094	1,198,938		263		263		1,199,201		18,049	18,049	20,894	02/28/2018.
912828	RX	0		01/03/2017.	MATURITY.....	.....	1,850,000	1,850,000	1,866,404	1,850,000				0		1,850,000		0	0	8,094	12/31/2016.
912828	SJ	0		02/28/2017.	MATURITY.....	.....	2,150,000	2,150,000	2,150,420	2,150,014		(14)		(14)		2,150,000		0	0	9,406	02/28/2017.
912828	TG	5		07/31/2017.	MATURITY.....	.....	2,500,000	2,500,000	2,484,960	2,498,066		1,934		1,934		2,500,000		0	0	12,500	07/31/2017.
912828	U9	9		09/29/2017.	JP Morgan.....	.....	7,986,250	8,000,000	8,008,720	8,008,726		(3,227)		(3,227)		8,005,499		(19,249)	(19,249)	75,543	12/31/2018.
912828	UE	8		06/30/2017.	Bank of Montreal.....	.....	3,742,236	3,750,000	3,755,420	3,751,097		(546)		(546)		3,750,551		(8,315)	(8,315)	28,354	12/31/2017.
912828	UJ	7		01/31/2017.	JP Morgan.....	.....	6,199,516	6,200,000	6,216,469	6,205,977		(449)		(449)		6,205,528		(6,012)	(6,012)	27,275	01/31/2018.
912828	UR	9		07/31/2017.	Bank of Montreal.....	.....	3,092,855	3,100,000	3,097,215	3,099,344		325		325		3,099,669		(6,813)	(6,813)	21,355	02/28/2018.
912828	UU	2		04/28/2017.	Bank of Montreal.....	.....	3,986,719	4,000,000	3,997,031	3,999,252		192		192		3,999,444		(12,725)	(12,725)	17,541	03/31/2018.
912828	VK	3		11/08/2017.	JP Morgan.....	.....	699,918	700,000	696,664	698,657		761		761		699,418		500	500	13,051	06/30/2018.
0599999.	Total - Bonds - U.S. Government.....						96,407,242	95,600,517	96,014,941	95,279,148	(361,773)	(106,055)	0	(467,828)	0	95,818,236	0	589,006	589,006	1,152,497	XXX

Bonds - All Other Government

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
30216B	ER	9		01/30/2017.	MATURITY.....	.....	.....100,000	.....100,000	.....99,958	.....99,958	.....	.....42	.....	.....42	.....	.....100,000	.....	.....	.....0	.....438	01/30/2017.
448814	8U	0		06/19/2017.	MATURITY.....	.....	.....500,000	.....500,000	.....501,020	.....500,327	.....	.....(327)	.....	.....(327)	.....	.....500,000	.....	.....	.....0	.....3,438	06/19/2017.
68323A	BM	5		10/25/2017.	MATURITY.....	.....	.....100,000	.....100,000	.....98,870	.....99,753	.....	.....247	.....	.....247	.....	.....100,000	.....	.....	.....0	.....1,100	10/25/2017.
222213	AF	7		06/19/2017.	MATURITY.....	.....	.....100,000	.....100,000	.....99,701	.....99,971	.....	.....29	.....	.....29	.....	.....100,000	.....	.....	.....0	.....750	06/19/2017.
298785	EA	0		01/17/2017.	MATURITY.....	.....	.....150,000	.....150,000	.....145,404	.....149,973	.....	.....27	.....	.....27	.....	.....150,000	.....	.....	.....0	.....3,656	01/17/2017.
298785	EG	7		05/30/2017.	MATURITY.....	.....	.....75,000	.....75,000	.....74,837	.....74,991	.....	.....9	.....	.....9	.....	.....75,000	.....	.....	.....0	.....1,922	05/30/2017.
298785	FY	7		09/15/2017.	MATURITY.....	.....	.....500,000	.....500,000	.....499,208	.....499,670	.....	.....330	.....	.....330	.....	.....500,000	.....	.....	.....0	.....5,625	09/15/2017.
445545	AK	2		10/10/2017.	Direct.....	.....	.....516,425	.....500,000	.....517,500	.....517,500	.....	.....(5,970)	.....	.....(5,970)	.....	.....511,530	.....	.....4,895	.....4,895	.....20,833	03/25/2019.
465410	BS	6		06/12/2017.	MATURITY.....	.....	.....200,000	.....200,000	.....185,175	.....198,559	.....	.....1,441	.....	.....1,441	.....	.....200,000	.....	.....	.....0	.....5,375	06/12/2017.
500630	BU	1		05/04/2017.	MATURITY.....	.....	.....200,000	.....200,000	.....210,806	.....201,143	.....	.....(1,143)	.....	.....(1,143)	.....	.....200,000	.....	.....	.....0	.....3,875	05/04/2017.
500769	BY	9		01/17/2017.	MATURITY.....	.....	.....250,000	.....250,000	.....249,060	.....249,995	.....	.....5	.....	.....5	.....	.....250,000	.....	.....	.....0	.....6,094	01/17/2017.
515110	AV	6		02/01/2017.	MATURITY.....	.....	.....400,000	.....400,000	.....396,152	.....399,957	.....	.....43	.....	.....43	.....	.....400,000	.....	.....	.....0	.....10,250	02/01/2017.
676167	AU	3		04/25/2017.	MATURITY.....	.....	.....150,000	.....150,000	.....152,736	.....150,113	.....	.....(113)	.....	.....(113)	.....	.....150,000	.....	.....	.....0	.....3,750	04/25/2017.
71654Q	BB	7		02/08/2017.	Morgan Stanley.....	.....	.....116,150	.....115,000	.....110,688	.....111,303	.....	.....65	.....	.....65	.....	.....111,368	.....	.....4,782	.....4,782	.....3,099	01/24/2022.
71654Q	BJ	0		07/21/2017.	Direct.....	.....	.....35,648	.....35,000	.....34,729	.....34,833	.....	.....59	.....	.....59	.....	.....34,892	.....	.....756	.....756	.....1,235	07/18/2018.
71654Q	BX	9		11/08/2017.	Goldman Sachs.....	.....	.....458,750	.....500,000	.....415,000	.....415,000	.....	.....803	.....	.....803	.....	.....415,803	.....	.....42,947	.....42,947	.....36,484	01/23/2046.
836205	AQ	7		04/27/2017.	Merrill-Lynch.....	.....	.....253,250	.....250,000	.....237,813	.....239,058	.....	.....414	.....	.....414	.....	.....239,472	.....	.....13,778	.....13,778	.....9,233	01/17/2024.
1099999.					Total - Bonds - All Other Government.....	.....	.....4,105,223	.....4,125,000	.....4,028,657	.....4,042,103	.....0	.....(4,038)	.....0	.....(4,038)	.....0	.....4,038,065	.....0	.....67,158	.....67,158	.....117,157	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3137EA	DT	3		02/22/2017.	MATURITY.....	.....	.....750,000	.....750,000	.....749,609	.....749,951	.....	.....49	.....	.....49	.....	.....750,000	.....	.....	.....0	.....3,281	02/22/2017.
3128MJ	EU	0		12/15/2017.	PRINCIPAL RECEIPT.....	.....	.....5,175	.....5,175	.....5,166	.....5,167	.....	.....8	.....	.....8	.....	.....5,175	.....	.....	.....0	.....149	08/01/2036.
31296L	G2	1		12/15/2017.	PRINCIPAL RECEIPT.....	.....	.....2,329	.....2,329	.....2,372	.....2,366	.....	.....(37)	.....	.....(37)	.....	.....2,329	.....	.....	.....0	.....62	08/01/2033.
31296N	V6	1		12/15/2017.	PRINCIPAL RECEIPT.....	.....	.....3,265	.....3,265	.....3,219	.....3,226	.....	.....39	.....	.....39	.....	.....3,265	.....	.....	.....0	.....82	10/01/2033.
31296R	ZB	7		12/15/2017.	PRINCIPAL RECEIPT.....	.....	.....6,638	.....6,638	.....6,509	.....6,566	.....	.....72	.....	.....72	.....	.....6,638	.....	.....	.....0	.....106	01/01/2034.
31297A	4Y	7		12/15/2017.	PRINCIPAL RECEIPT.....	.....	.....1,278	.....1,278	.....1,206	.....1,220	.....	.....57	.....	.....57	.....	.....1,278	.....	.....	.....0	.....27	06/01/2034.
31297A	5T	7		12/15/2017.	PRINCIPAL RECEIPT.....	.....	.....6,495	.....6,495	.....6,240	.....6,291	.....	.....204	.....	.....204	.....	.....6,495	.....	.....	.....0	.....127	06/01/2034.
3128K5	DU	3		12/15/2017.	PRINCIPAL RECEIPT.....	.....	.....4,174	.....4,174	.....4,076	.....4,094	.....	.....80	.....	.....80	.....	.....4,174	.....	.....	.....0	.....139	04/01/2036.
3128KE	H4	8		12/15/2017.	PRINCIPAL RECEIPT.....	.....	.....3,773	.....3,773	.....3,748	.....3,754	.....	.....19	.....	.....19	.....	.....3,773	.....	.....	.....0	.....127	09/01/2036.
3128KH	W3	6		12/15/2017.	PRINCIPAL RECEIPT.....	.....	.....11,672	.....11,672	.....11,827	.....11,795	.....	.....(123)	.....	.....(123)	.....	.....11,672	.....	.....	.....0	.....189	12/01/2036.
3128KU	YJ	0		12/15/2017.	PRINCIPAL RECEIPT.....	.....	.....319	.....319	.....306	.....309	.....	.....10	.....	.....10	.....	.....319	.....	.....	.....0	.....8	08/01/2037.
3128LB	HR	2		12/15/2017.	PRINCIPAL RECEIPT.....	.....	.....1,048	.....1,048	.....995	.....1,005	.....	.....43	.....	.....43	.....	.....1,048	.....	.....	.....0	.....20	05/01/2038.
312942	CZ	6		12/15/2017.	PRINCIPAL RECEIPT.....	.....	.....12,325	.....12,325	.....13,201	.....13,050	.....	.....(725)	.....	.....(725)	.....	.....12,325	.....	.....	.....0	.....358	09/01/2040.
312945	AK	4		12/15/2017.	PRINCIPAL RECEIPT.....	.....	.....32,615	.....32,615	.....32,334	.....32,396	.....	.....218	.....	.....218	.....	.....32,615	.....	.....	.....0	.....612	01/01/2041.
312963	B5	9		12/15/2017.	PRINCIPAL RECEIPT.....	.....	.....3,432	.....3,432	.....3,579	.....3,441	.....	.....(9)	.....	.....(9)	.....	.....3,432	.....	.....	.....0	.....93	11/01/2018.
312968	CN	8		12/15/2017.	PRINCIPAL RECEIPT.....	.....	.....2,058	.....2,058	.....2,063	.....2,063	.....	.....(5)	.....	.....(5)	.....	.....2,058	.....	.....	.....0	.....59	07/01/2019.
31292G	W3	6		12/15/2017.	PRINCIPAL RECEIPT.....	.....	.....1,246	.....1,246	.....1,286	.....1,277	.....	.....(32)	.....	.....(32)	.....	.....1,246	.....	.....	.....0	.....46	10/01/2028.
31292H	RY	2		12/15/2017.	PRINCIPAL RECEIPT.....	.....	.....8,107	.....8,107	.....8,347	.....8,322	.....	.....(215)	.....	.....(215)	.....	.....8,107	.....	.....	.....0	.....203	09/01/2032.
31292H	4K	7		12/15/2017.	PRINCIPAL RECEIPT.....	.....	.....4,249	.....4,249	.....4,411	.....4,376	.....	.....(127)	.....	.....(127)	.....	.....4,249	.....	.....	.....0	.....95	12/01/2033.
31292K	ZW	0		12/15/2017.	PRINCIPAL RECEIPT.....	.....	.....3,203	.....3,203	.....3,392	.....3,387	.....	.....(184)	.....	.....(184)	.....	.....3,203	.....	.....	.....0	.....61	02/01/2040.
31292L	GN	9		12/15/2017.	PRINCIPAL RECEIPT.....	.....	.....37,147	.....37,147	.....36,920	.....36,932	.....	.....216	.....	.....216	.....	.....37,147	.....	.....	.....0	.....575	04/01/2042.
31292L	W5	0		12/15/2017.	PRINCIPAL RECEIPT.....14,07614,07613,35013,39867867814,0760177	10/01/2042.

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

E14.4

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31292S BY 5	FHLMC GOLD POOL C09055	12/15/2017	PRINCIPAL RECEIPT	18,386	18,386	18,899	18,820		(434)		(434)	18,386				18,386				0	303	12/01/2043.
31293H M7 5	FHLMC GOLD POOL C20382	12/15/2017	PRINCIPAL RECEIPT	778	778	775	776		2		2					778				0	23	01/01/2029.
31287X QR 0	FHLMC GOLD POOL C70464	12/15/2017	PRINCIPAL RECEIPT	11,253	11,253	11,618	11,253				0					11,253				0	442	08/01/2032.
31288J VD 5	FHLMC GOLD POOL C79612	12/15/2017	PRINCIPAL RECEIPT	2,169	2,169	2,160	2,165		4		4					2,169				0	55	04/01/2033.
3128P7 UJ 0	FHLMC GOLD POOL C91485	12/15/2017	PRINCIPAL RECEIPT	38,868	38,868	39,614	39,534		(665)		(665)					38,868				0	597	08/01/2032.
3128P7 ZN 6	FHLMC GOLD POOL C91649	12/15/2017	PRINCIPAL RECEIPT	17,944	17,944	17,724	17,753		191		191					17,944				0	261	04/01/2033.
3128P7 4J 9	FHLMC GOLD POOL C91725	12/15/2017	PRINCIPAL RECEIPT	20,321	20,321	20,991	20,904		(583)		(583)					20,321				0	325	09/01/2033.
3128P8 B3 4	FHLMC GOLD POOL C91858	12/15/2017	PRINCIPAL RECEIPT	16,488	16,488	16,714	16,714		(227)		(227)					16,488				0	212	12/01/2035.
3128P8 E4 9	FHLMC GOLD POOL C91955	12/15/2017	PRINCIPAL RECEIPT	1,357	1,357	1,389			(32)		(32)					1,357				0	4	10/01/2037.
3128P7 RJ 4	FHLMC GOLD POOL CP1389	12/15/2017	PRINCIPAL RECEIPT	12,729	12,729	13,324	13,155		(426)		(426)					12,729				0	213	08/01/2031.
3128E5 RK 7	FHLMC GOLD POOL D98590	12/15/2017	PRINCIPAL RECEIPT	21,461	21,461	22,621	22,276		(816)		(816)					21,461				0	358	04/01/2031.
31294M NN 7	FHLMC GOLD POOL E03097	12/15/2017	PRINCIPAL RECEIPT	47,620	47,620	47,234	47,304		316		316					47,620				0	524	03/01/2027.
31294N P5 2	FHLMC GOLD POOL E04044	12/15/2017	PRINCIPAL RECEIPT	10,745	10,745	11,209	11,127		(382)		(382)					10,745				0	188	08/01/2027.
3128GW 5H 7	FHLMC GOLD POOL E92648	11/15/2017	PRINCIPAL RECEIPT	8,456	8,456	8,655	8,467		(11)		(11)					8,456				0	188	11/01/2017.
31283H ZX 6	FHLMC GOLD POOL G01658	12/15/2017	PRINCIPAL RECEIPT	5,661	5,661	5,470	5,505		156		156					5,661				0	139	02/01/2034.
31283H 6G 5	FHLMC GOLD POOL G01771	12/15/2017	PRINCIPAL RECEIPT	11,462	11,462	11,524	11,514		(52)		(52)					11,462				0	283	02/01/2035.
3128LX FP 0	FHLMC GOLD POOL G01974	12/15/2017	PRINCIPAL RECEIPT	7,136	7,136	7,063	7,067		69		69					7,136				0	136	12/01/2035.
3128LX JN 1	FHLMC GOLD POOL G02069	12/15/2017	PRINCIPAL RECEIPT	2,741	2,741	2,653	2,660		81		81					2,741				0	60	03/01/2036.
3128LX TY 6	FHLMC GOLD POOL G02367	12/15/2017	PRINCIPAL RECEIPT	3,837	3,837	3,925	3,904		(66)		(66)					3,837				0	28	09/01/2036.
3128LX UQ 1	FHLMC GOLD POOL G02391	12/15/2017	PRINCIPAL RECEIPT	2,306	2,306	2,286	2,289		18		18					2,306				0	55	11/01/2036.
3128M4 TX 1	FHLMC GOLD POOL G02966	12/15/2017	PRINCIPAL RECEIPT	619	619	604	607		12		12					619				0	17	04/01/2037.
3128M5 NP 1	FHLMC GOLD POOL G03698	12/15/2017	PRINCIPAL RECEIPT	8,191	8,191	8,263	8,244		(53)		(53)					8,191				0	205	12/01/2037.
3128M6 QB 7	FHLMC GOLD POOL G04650	12/15/2017	PRINCIPAL RECEIPT	5,674	5,674	5,824	5,780		(106)		(106)					5,674				0	92	09/01/2038.
3128M7 ME 3	FHLMC GOLD POOL G05457	12/15/2017	PRINCIPAL RECEIPT	13,408	13,408	14,239	14,213		(805)		(805)					13,408				0	274	05/01/2039.
3128M7 2B 1	FHLMC GOLD POOL G05870	12/15/2017	PRINCIPAL RECEIPT	36,823	36,823	37,191	37,098		(275)		(275)					36,823				0	607	04/01/2040.
3128M7 2H 8	FHLMC GOLD POOL G05876	12/15/2017	PRINCIPAL RECEIPT	6,503	6,503	6,718	6,666		(163)		(163)					6,503				0	143	04/01/2040.
3128M8 U7 7	FHLMC GOLD POOL G06606	12/15/2017	PRINCIPAL RECEIPT	26,245	26,245	27,853	27,396		(1,151)		(1,151)					26,245				0	553	05/01/2041.
3128M8 Z8 0	FHLMC GOLD POOL G06767	12/15/2017	PRINCIPAL RECEIPT	25,606	25,606	27,583	27,003		(1,398)		(1,398)					25,606				0	571	10/01/2041.
3128M9 EB 4	FHLMC GOLD POOL G07030	12/15/2017	PRINCIPAL RECEIPT	40,315	40,315	41,550	41,486		(1,171)		(1,171)					40,315				0	739	06/01/2042.
3128M9 H5 4	FHLMC GOLD POOL G07152	12/15/2017	PRINCIPAL RECEIPT	36,544	36,544	37,558	37,492		(948)		(948)					36,544				0	642	06/01/2042.
3128M9 JQ 6	FHLMC GOLD POOL G07171	12/15/2017	PRINCIPAL RECEIPT	14,099	14,099	14,512	14,485		(387)		(387)					14,099				0	266	08/01/2042.
3128M9 K2 7	FHLMC GOLD POOL G07213	12/15/2017	PRINCIPAL RECEIPT	34,390	34,390	34,180	34,194		196		196					34,390				0	416	11/01/2042.
3128M9 TA 0	FHLMC GOLD POOL G07445	12/15/2017	PRINCIPAL RECEIPT	6,169	6,169	5,562	5,615		553		553					6,169				0	71	07/01/2043.
3128M9 XT 4	FHLMC GOLD POOL G07590	12/15/2017	PRINCIPAL RECEIPT	90,878	90,878	91,390	91,335		(456)		(456)					90,878				0	1,456	12/01/2043.
3128MJ GH 7	FHLMC GOLD POOL G08199	12/15/2017	PRINCIPAL RECEIPT	5,347	5,347	5,204	5,230		117		117					5,347				0	112	05/01/2037.
3128MJ Q7 8	FHLMC GOLD POOL G08477	12/15/2017	PRINCIPAL RECEIPT	28,545	28,545	28,355	28,364		181		181					28,545				0	425	02/01/2042.
3128MJ SS 0	FHLMC GOLD POOL G08528	12/15/2017	PRINCIPAL RECEIPT	8,254	8,254	7,829	7,864		390		390					8,254				0	115	04/01/2043.
3128MJ S4 3	FHLMC GOLD POOL G08538	12/15/2017	PRINCIPAL RECEIPT	9,217	9,217	9,156	9,161		55		55					9,217				0	146	07/01/2043.
3128MJ TL 4	FHLMC GOLD POOL G08554	12/15/2017	PRINCIPAL RECEIPT	8,924	8,924	8,864	8,871		53		53					8,924				0	138	10/01/2043.
3128MJ XE 5	FHLMC GOLD POOL G08676	12/15/2017	PRINCIPAL RECEIPT	110,435	110,435	113,165	113,165		(2,730)		(2,730)					110,435				0	1,835	11/01/2045.
3128MJ X8 8	FHLMC GOLD POOL G08702	12/15/2017	PRINCIPAL RECEIPT	102,088	102,088	104,621	104,621		(2,534)		(2,534)					102,088				0	1,780	04/01/2046.
3128MJ 2H 2	FHLMC GOLD POOL G08775	12/15/2017	PRINCIPAL RECEIPT	22,568	22,568	23,813			(1,245)		(1,245)					22,568				0	88	08/01/2047.

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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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3128MJ	2W	9		12/15/2017	PRINCIPAL RECEIPT.....		6,959	6,959	7,141			(183)		(183)		6,959			0	13	11/01/2047
3128M1	RN	1		12/15/2017	PRINCIPAL RECEIPT.....		13,363	13,363	13,312	13,342		21		21		13,363			0	343	10/01/2021
3128MC	4Y	8		12/15/2017	PRINCIPAL RECEIPT.....		24,982	24,982	26,257	25,793		(811)		(811)		24,982			0	441	09/01/2026
3128MD	UQ	4		12/15/2017	PRINCIPAL RECEIPT.....		35,156	35,156	36,150	36,150		(994)		(994)		35,156			0	518	10/01/2028
3128MM	AA	1		12/15/2017	PRINCIPAL RECEIPT.....		11,078	11,078	10,623	10,966		113		113		11,078			0	205	07/01/2019
3128MM	BS	1		12/15/2017	PRINCIPAL RECEIPT.....		12,946	12,946	13,095	12,996		(50)		(50)		12,946			0	299	04/01/2020
3128MM	P4	9		12/15/2017	PRINCIPAL RECEIPT.....		9,588	9,588	9,994	9,924		(336)		(336)		9,588			0	169	08/01/2027
3128MM	TN	3		12/15/2017	PRINCIPAL RECEIPT.....		79,163	79,163	79,377	79,377		(213)		(213)		79,163			0	899	06/01/2030
3128MJ	YY	0		12/15/2017	PRINCIPAL RECEIPT.....		63,903	63,903	63,520	63,520		383		383		63,903			0	998	10/01/2046
3128PS	WB	9		12/15/2017	PRINCIPAL RECEIPT.....		19,883	19,883	20,010	19,965		(83)		(83)		19,883			0	344	10/01/2025
3128PX	A9	7		12/15/2017	PRINCIPAL RECEIPT.....		17,772	17,772	18,225	18,050		(278)		(278)		17,772			0	241	11/01/2026
3128PX	Y5	9		12/15/2017	PRINCIPAL RECEIPT.....		71,479	71,479	72,953	72,689		(1,210)		(1,210)		71,479			0	832	03/01/2027
31306X	4T	7		12/15/2017	PRINCIPAL RECEIPT.....		45,614	45,614	45,259	45,327					287	45,614			0	528	10/01/2027
31307B	J7	6		12/15/2017	PRINCIPAL RECEIPT.....		21,175	21,175	21,015	21,048		128		128		21,175			0	254	03/01/2028
31307C	GW	2		12/15/2017	PRINCIPAL RECEIPT.....		34,258	34,258	33,519	33,519		740		740		34,258			0	334	05/01/2028
3132GD	SE	3		12/15/2017	PRINCIPAL RECEIPT.....		14,943	14,943	15,802	15,548		(605)		(605)		14,943			0	313	04/01/2041
3132GF	3N	5		12/15/2017	PRINCIPAL RECEIPT.....		12,905	12,905	13,694	13,672		(767)		(767)		12,905			0	271	08/01/2041
3132GK	ZN	9		12/15/2017	PRINCIPAL RECEIPT.....		10,583	10,583	10,513	10,516		67		67		10,583			0	163	11/01/2041
3132GU	KW	3		12/15/2017	PRINCIPAL RECEIPT.....		31,150	31,150	32,023	32,023		(873)		(873)		31,150			0	539	06/01/2042
3132HL	PX	5		12/15/2017	PRINCIPAL RECEIPT.....		13,325	13,325	13,234	13,239		86		86		13,325			0	227	08/01/2042
3132HQ	YV	8		12/15/2017	PRINCIPAL RECEIPT.....		26,550	26,550	25,185	25,281		1,269		1,269		26,550			0	339	01/01/2043
3132J8	5J	5		12/15/2017	PRINCIPAL RECEIPT.....		25,719	25,719	25,548	25,563		157		157		25,719			0	362	04/01/2043
3132J9	V9	6		12/15/2017	PRINCIPAL RECEIPT.....		3,513	3,513	3,332	3,348		165		165		3,513			0	44	05/01/2043
3132JB	N3	3		12/15/2017	PRINCIPAL RECEIPT.....		33,706	33,706	31,972	32,129		1,577		1,577		33,706			0	481	07/01/2043
3132M6	VL	1		12/15/2017	PRINCIPAL RECEIPT.....		126,872	126,872	133,224	133,224		(6,352)		(6,352)		126,872			0	2,285	05/01/2044
3132QR	FB	1		12/15/2017	PRINCIPAL RECEIPT.....		78,009	78,009	77,542	77,542		467		467		78,009			0	953	07/01/2045
3132L5	AC	7		12/15/2017	PRINCIPAL RECEIPT.....		33,194	33,194	31,492	31,632		1,562		1,562		33,194			0	493	04/01/2043
3132L5	AD	5		12/15/2017	PRINCIPAL RECEIPT.....		8,580	8,580	8,139	8,175		405		405		8,580			0	123	04/01/2043
3132L5	AH	6		12/15/2017	PRINCIPAL RECEIPT.....		20,300	20,300	20,563	20,543		(243)		(243)		20,300			0	344	04/01/2043
3132L5	B3	6		12/15/2017	PRINCIPAL RECEIPT.....		12,302	12,302	11,670	11,723		579		579		12,302			0	156	05/01/2043
3128P8	DH	1		12/15/2017	PRINCIPAL RECEIPT.....		1,626	1,626	1,591			35		35		1,626			0	19	11/01/2036
3128P8	DM	0		12/15/2017	PRINCIPAL RECEIPT.....		8,573	8,573	8,672			(98)		(98)		8,573			0	122	01/01/2037
3132WJ	FD	8		12/15/2017	PRINCIPAL RECEIPT.....		41,537	41,537	41,297			240		240		41,537			0	460	11/01/2046
3128KC	AA	5		12/15/2017	PRINCIPAL RECEIPT.....		5,865	5,865	5,498	5,563		302		302		5,865			0	138	06/01/2036
312935	MZ	9		12/15/2017	PRINCIPAL RECEIPT.....		17,917	17,917	17,891	17,896		21		21		17,917			0	350	09/01/2039
312936	FW	2		12/15/2017	PRINCIPAL RECEIPT.....		22,253	22,253	22,220	22,226		26		26		22,253			0	571	10/01/2039
312943	UG	6		12/15/2017	PRINCIPAL RECEIPT.....		94,316	94,316	98,030	97,915		(3,599)		(3,599)		94,316			0	1,643	11/01/2040
3128H4	SY	6		12/15/2017	PRINCIPAL RECEIPT.....		23,783	23,783	24,586	23,867		(83)		(83)		23,783			0	492	06/01/2018
3128MB	MS	3		12/15/2017	PRINCIPAL RECEIPT.....		7,209	7,209	7,118	7,165		44		44		7,209			0	150	09/01/2022
3128MB	X6	9		12/15/2017	PRINCIPAL RECEIPT.....		5,695	5,695	5,552	5,613		82		82		5,695			0	113	07/01/2023
3132HR	FR	6		12/15/2017	PRINCIPAL RECEIPT.....		17,291	17,291	16,402	16,467		824		824		17,291			0	248	01/01/2043
3132J6	5D	2		12/15/2017	PRINCIPAL RECEIPT.....		8,767	8,767	8,316	8,350		417		417		8,767			0	124	02/01/2043

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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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3137AS	NH	3		10/25/2017.	VARIOUS.....		57,361	57,643	56,720	56,887		215		215		57,102		259	259	621	09/25/2021.
3137AY	CD	1		12/26/2017.	PRINCIPAL RECEIPT.....		23,499	23,499	23,390	23,390		109		109		23,499			0	212	04/25/2022.
3137B1	AZ	5		12/26/2017.	PRINCIPAL RECEIPT.....		1,739	1,739	1,729	1,732		7		7		1,739			0	25	11/25/2019.
317705	AG	6		08/31/2017.	JP Morgan.....		216,334	200,000	309,406	213,933		(5,692)		(5,692)		208,241		8,093	8,093	22,310	08/03/2018.
3135G0	JA	2		04/27/2017.	MATURITY.....		500,000	500,000	493,719	499,591		409		409		500,000			0	2,813	04/27/2017.
3135G0	Q8	9		10/24/2017.	JP Morgan.....		342,876	350,000	340,505	340,505		1,560		1,560		342,064		812	812	5,053	10/07/2021.
31398A	DM	1		06/12/2017.	MATURITY.....		125,000	125,000	143,626	126,405		(1,405)		(1,405)		125,000			0	3,359	06/12/2017.
31371H	LT	3		12/26/2017.	PRINCIPAL RECEIPT.....		12,488	12,488	12,906	12,825		(337)		(337)		12,488			0	331	05/01/2029.
31371K	VF	5		12/26/2017.	PRINCIPAL RECEIPT.....		4,994	4,994	5,041	5,029		(35)		(35)		4,994			0	128	11/01/2032.
31371K	Y4	7		12/26/2017.	PRINCIPAL RECEIPT.....		10,987	10,987	11,385	11,016		(30)		(30)		10,987			0	257	02/01/2018.
31371M	HM	2		12/26/2017.	PRINCIPAL RECEIPT.....		19,568	19,568	19,381	19,499		69		69		19,568			0	358	12/31/2040.
31374T	MV	8		12/26/2017.	PRINCIPAL RECEIPT.....		1,452	1,452	1,502	1,478		(27)		(27)		1,452			0	39	01/01/2029.
31376K	GM	2		12/26/2017.	PRINCIPAL RECEIPT.....		2,710	2,710	2,810	2,791		(81)		(81)		2,710			0	84	08/01/2034.
31385H	3F	7		12/26/2017.	PRINCIPAL RECEIPT.....		1,450	1,450	1,493	1,472		(23)		(23)		1,450			0	54	12/01/2031.
31385J	JC	3		12/26/2017.	PRINCIPAL RECEIPT.....		3,196	3,196	3,326	3,309		(113)		(113)		3,196			0	94	07/01/2032.
31385W	ZT	9		12/26/2017.	PRINCIPAL RECEIPT.....		7,946	7,946	8,285	8,171		(225)		(225)		7,946			0	237	01/01/2033.
31390J	RP	8		04/25/2017.	PRINCIPAL RECEIPT.....		1,242	1,242	1,306	1,246		(4)		(4)		1,242			0	15	05/01/2017.
31391D	QP	1		12/31/2017.	VARIOUS.....		4,504	4,504	4,662	4,505		(1)		(1)		4,504		(0)	(0)	91	10/01/2017.
31404F	VD	2		12/26/2017.	PRINCIPAL RECEIPT.....		10,851	10,851	10,744	10,756		95		95		10,851			0	287	04/01/2034.
31400D	2W	1		12/26/2017.	PRINCIPAL RECEIPT.....		6,941	6,941	7,063	6,950		(8)		(8)		6,941			0	154	04/01/2018.
31400E	NV	8		12/26/2017.	PRINCIPAL RECEIPT.....		6,758	6,758	6,805	6,799		(41)		(41)		6,758			0	163	02/01/2033.
31400P	MU	6		12/26/2017.	PRINCIPAL RECEIPT.....		5,739	5,739	5,761	5,758		(19)		(19)		5,739			0	123	03/01/2033.
31400Q	QY	2		12/26/2017.	PRINCIPAL RECEIPT.....		10,248	10,248	10,620	10,282		(34)		(34)		10,248			0	255	03/01/2018.
31401A	K3	0		12/26/2017.	PRINCIPAL RECEIPT.....		16,889	16,889	17,446	17,281		(392)		(392)		16,889			0	409	06/01/2033.
31401V	5J	6		12/26/2017.	PRINCIPAL RECEIPT.....		3,663	3,663	3,549	3,558		105		105		3,663			0	61	07/01/2033.
31401X	H8	3		12/26/2017.	PRINCIPAL RECEIPT.....		2,914	2,914	2,904	2,906		8		8		2,914			0	81	07/01/2033.
31402C	VQ	2		12/26/2017.	PRINCIPAL RECEIPT.....		10,388	10,388	10,529	10,510		(122)		(122)		10,388			0	253	03/01/2034.
31402H	5E	7		12/26/2017.	PRINCIPAL RECEIPT.....		14,507	14,507	14,992	14,912		(405)		(405)		14,507			0	214	11/01/2033.
31402R	DF	3		12/26/2017.	PRINCIPAL RECEIPT.....		4,587	4,587	4,554	4,556		31		31		4,587			0	122	04/01/2035.
31403A	2N	4		12/26/2017.	PRINCIPAL RECEIPT.....		721	721	760	740		(18)		(18)		721			0	24	08/01/2028.
31403D	DR	7		12/26/2017.	PRINCIPAL RECEIPT.....		13,660	13,660	13,284	13,350		310		310		13,660			0	331	12/01/2035.
31403F	J4	7		12/26/2017.	PRINCIPAL RECEIPT.....		1,846	1,846	1,790	1,794		52		52		1,846			0	48	10/01/2033.
31403K	KH	5		12/26/2017.	PRINCIPAL RECEIPT.....		6,369	6,369	6,441	6,379		(10)		(10)		6,369			0	118	11/01/2018.
31404M	5N	4		12/26/2017.	PRINCIPAL RECEIPT.....		7,214	7,214	7,054	7,175		39		39		7,214			0	118	06/01/2019.
31404U	Z9	4		12/26/2017.	PRINCIPAL RECEIPT.....		12,896	12,896	12,600	12,823		73		73		12,896			0	256	06/01/2019.
31405C	U5	6		12/26/2017.	PRINCIPAL RECEIPT.....		9,038	9,038	8,718	8,782		256		256		9,038			0	249	06/01/2034.
31406A	BY	7		12/26/2017.	PRINCIPAL RECEIPT.....		9,504	9,504	9,285	9,307		196		196		9,504			0	169	12/01/2034.
31406E	3D	4		12/26/2017.	PRINCIPAL RECEIPT.....		3,293	3,293	3,344	3,333		(39)		(39)		3,293			0	38	04/01/2035.
31409W	GN	5		12/26/2017.	PRINCIPAL RECEIPT.....		4,087	4,087	4,137	4,112		(25)		(25)		4,087			0	93	08/01/2021.
31410D	BZ	2		12/26/2017.	PRINCIPAL RECEIPT.....		13,526	13,526	12,799	12,924		602		602		13,526			0	251	07/01/2036.
31410E	AG	3		12/26/2017.	PRINCIPAL RECEIPT.....		4,106	4,106	4,110	4,109		(3)		(3)		4,106			0	181	08/01/2036.
31410L	TT	9		12/26/2017.	PRINCIPAL RECEIPT.....		91,453	91,453	91,424	91,424		29		29		91,453			0	1,036	10/01/2031.

SCHEDULE D - PART 4

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

E14.7

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31410P	BM	4	FNMA POOL 892944.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	12,567	12,567	12,827	12,813	.....	(246)	.....	(246)	.....	12,567	.....	.....	0	.....225	08/01/2036.
31410P	5F	6	FNMA POOL 893746.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	32,660	32,660	32,617	32,627	.....	34	.....	34	.....	32,660	.....	.....	0	.....822	07/01/2036.
31410V	DW	7	FNMA POOL 898417.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	1,191	1,191	1,203	1,202	.....	(11)	.....	(11)	.....	1,191	.....	.....	0	.....43	10/01/2036.
31411V	QX	0	FNMA POOL 915870.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	6,894	6,894	7,097	7,071	.....	(177)	.....	(177)	.....	6,894	.....	.....	0	.....154	04/01/2037.
31412A	M9	2	FNMA POOL 919384.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	4,194	4,194	4,192	4,192	.....	1	.....	1	.....	4,194	.....	.....	0	.....48	05/01/2037.
31412N	3P	9	FNMA POOL 930606.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	21,834	21,834	21,102	21,187	.....	647	.....	647	.....	21,834	.....	.....	0	.....392	02/01/2039.
31412R	HS	9	FNMA POOL 932741.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	6,790	6,790	7,001	6,953	.....	(163)	.....	(163)	.....	6,790	.....	.....	0	.....160	04/01/2040.
31412R	H5	9	FNMA POOL 932752.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	45,572	45,572	49,770	49,770	.....	(4,199)	.....	(4,199)	.....	45,572	.....	.....	0	.....997	04/01/2040.
31413B	PG	0	FNMA POOL 940623.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	5,142	5,142	4,922	4,971	.....	171	.....	171	.....	5,142	.....	.....	0	.....73	08/01/2037.
31413H	LK	2	FNMA POOL 945930.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	1,994	1,994	1,909	1,929	.....	65	.....	65	.....	1,994	.....	.....	0	.....47	08/01/2037.
31413R	G3	4	FNMA POOL 953018.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	3,690	3,690	3,789	3,772	.....	(83)	.....	(83)	.....	3,690	.....	.....	0	.....38	10/01/2037.
31413S	GT	5	FNMA POOL 953910.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	3,961	3,961	4,005	3,993	.....	(32)	.....	(32)	.....	3,961	.....	.....	0	.....63	11/01/2037.
31413U	JQ	3	FNMA POOL 955771.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	3,369	3,369	3,460	3,444	.....	(76)	.....	(76)	.....	3,369	.....	.....	0	.....67	10/01/2037.
31413Y	RZ	6	FNMA POOL 959604.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	538	538	553	550	.....	(12)	.....	(12)	.....	538	.....	.....	0	.....9	11/01/2037.
31413Y	2M	2	FNMA POOL 959880.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	1,676	1,676	1,643	1,651	.....	25	.....	25	.....	1,676	.....	.....	0	.....58	11/01/2037.
31414C	6Y	9	FNMA POOL 962687.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	12,195	12,195	12,102	12,120	.....	75	.....	75	.....	12,195	.....	.....	0	.....235	04/01/2038.
31414T	CA	7	FNMA POOL 975365.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	5,863	5,863	5,800	5,830	.....	33	.....	33	.....	5,863	.....	.....	0	.....124	06/01/2023.
31415R	E9	1	FNMA POOL 986760.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	4,500	4,500	4,499	4,500	.....	1	.....	1	.....	4,500	.....	.....	0	.....91	07/01/2038.
31415X	QZ	7	FNMA POOL 992472.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	16,024	16,024	16,144	16,105	.....	(81)	.....	(81)	.....	16,024	.....	.....	0	.....701	10/01/2038.
31416B	RY	6	FNMA POOL 995203.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	12,623	12,623	13,719	13,673	.....	(1,050)	.....	(1,050)	.....	12,623	.....	.....	0	.....270	07/01/2035.
31416H	WK	7	FNMA POOL AA0649.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	5,877	5,877	6,434	6,420	.....	(543)	.....	(543)	.....	5,877	.....	.....	0	.....112	12/01/2038.
31416L	HR	0	FNMA POOL AA2939.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	12,465	12,465	12,455	12,456	.....	9	.....	9	.....	12,465	.....	.....	0	.....237	04/01/2039.
31416M	X4	1	FNMA POOL AA4298.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	8,438	8,438	8,553	8,528	.....	(89)	.....	(89)	.....	8,438	.....	.....	0	.....171	03/01/2029.
31416M	6U	3	FNMA POOL AA4482.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	8,290	8,290	8,012	8,047	.....	243	.....	243	.....	8,290	.....	.....	0	.....128	04/01/2039.
31416N	DJ	8	FNMA POOL AA4604.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	15,869	15,869	16,854	16,824	.....	(955)	.....	(955)	.....	15,869	.....	.....	0	.....362	04/01/2039.
31416T	MF	3	FNMA POOL AA9357.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	13,718	13,718	13,707	13,709	.....	9	.....	9	.....	13,718	.....	.....	0	.....265	08/01/2039.
31416X	JM	3	FNMA POOL AB2067.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	33,556	33,556	31,732	32,020	.....	1,536	.....	1,536	.....	33,556	.....	.....	0	.....445	01/01/2041.
31416X	Q2	9	FNMA POOL AB2272.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	41,804	41,804	42,352	42,207	.....	(404)	.....	(404)	.....	41,804	.....	.....	0	.....906	02/01/2041.
31416X	7F	1	FNMA POOL AB2693.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	5,335	5,335	5,532	5,479	.....	(144)	.....	(144)	.....	5,335	.....	.....	0	.....98	04/01/2041.
31416Y	XS	2	FNMA POOL AB3388.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	26,394	26,394	27,187	27,162	.....	(768)	.....	(768)	.....	26,394	.....	.....	0	.....547	08/01/2041.
31417A	EP	0	FNMA POOL AB3741.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	49,126	49,126	50,390	50,390	.....	(1,263)	.....	(1,263)	.....	49,126	.....	.....	0	.....857	10/01/2041.
31417C	VJ	1	FNMA POOL AB6016.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	20,492	20,492	20,377	20,384	.....	108	.....	108	.....	20,492	.....	.....	0	.....351	08/01/2042.
31417C	7F	6	FNMA POOL AB6293.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	20,599	20,599	21,557	21,390	.....	(791)	.....	(791)	.....	20,599	.....	.....	0	.....368	09/01/2027.
31417D	SJ	1	FNMA POOL AB7076.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	38,876	38,876	36,948	37,080	.....	1,796	.....	1,796	.....	38,876	.....	.....	0	.....510	11/01/2042.
31417E	SX	0	FNMA POOL AB7733.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	14,598	14,598	13,874	13,925	.....	673	.....	673	.....	14,598	.....	.....	0	.....209	01/01/2043.
31417F	YV	4	FNMA POOL AB8823.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	32,834	32,834	31,206	31,330	.....	1,504	.....	1,504	.....	32,834	.....	.....	0	.....397	03/01/2043.
31417G	MM	5	FNMA POOL AB9363.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	13,683	13,683	13,605	13,611	.....	72	.....	72	.....	13,683	.....	.....	0	.....238	05/01/2043.
31417G	TL	0	FNMA POOL AB9554.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	107,878	107,878	107,847	107,847	.....	31	.....	31	.....	107,878	.....	.....	0	.....1,462	06/01/2043.
31417M	JP	9	FNMA POOL AC2969.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	7,512	7,512	7,717	7,666	.....	(154)	.....	(154)	.....	7,512	.....	.....	0	.....168	09/01/2039.
31417M	VE	0	FNMA POOL AC3312.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	24,554	24,554	24,533	24,537	.....	17	.....	17	.....	24,554	.....	.....	0	.....534	10/01/2039.
31417V	PC	1	FNMA POOL AC8518.....	..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	18,437	18,437	20,134	20,090	.....	(1,653)	.....	(1,653)	.....	18,437	.....	.....	0	.....396	12/01/2039.

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31418M	UK	6		12/26/2017.	PRINCIPAL RECEIPT.....		35,418	35,418	35,584	35,550			(132)	(132)		35,418			0	729	12/01/2039.
31418N	CF	5		12/26/2017.	PRINCIPAL RECEIPT.....		21,469	21,469	23,489	23,383		(1,914)		(1,914)		21,469			0	510	08/01/2037.
31418T	3T	2		12/26/2017.	PRINCIPAL RECEIPT.....		11,018	11,018	11,390	11,258		(240)		(240)		11,018			0	160	06/01/2025.
31419A	GY	7		12/26/2017.	PRINCIPAL RECEIPT.....		52,471	52,471	54,113	54,050		(1,579)		(1,579)		52,471			0	784	02/01/2040.
31419C	AH	6		12/26/2017.	PRINCIPAL RECEIPT.....		33,768	33,768	33,024	33,153		614		614		33,768			0	547	10/01/2040.
31419E	JT	7		12/26/2017.	PRINCIPAL RECEIPT.....		23,223	23,223	23,477	23,420		(197)		(197)		23,223			0	743	10/01/2040.
3138A1	SP	7		12/26/2017.	PRINCIPAL RECEIPT.....		29,472	29,472	28,837	28,969		503		503		29,472			0	470	12/01/2040.
3138A2	NM	7		12/26/2017.	PRINCIPAL RECEIPT.....		30,863	30,863	31,051	30,980		(118)		(118)		30,863			0	544	01/01/2026.
3138A5	TQ	5		12/26/2017.	PRINCIPAL RECEIPT.....		29,655	29,655	29,266	29,350		305		305		29,655			0	469	01/01/2041.
3138A7	FP	8		12/26/2017.	PRINCIPAL RECEIPT.....		35,090	35,090	36,197	36,160		(1,069)		(1,069)		35,090			0	604	02/01/2041.
3138AG	2C	1		12/26/2017.	PRINCIPAL RECEIPT.....		25,962	25,962	26,890	26,613		(651)		(651)		25,962			0	365	06/01/2041.
3138AP	TM	0		12/26/2017.	PRINCIPAL RECEIPT.....		17,487	17,487	18,016	17,999		(512)		(512)		17,487			0	302	09/01/2041.
3138E2	E2	7		12/26/2017.	PRINCIPAL RECEIPT.....		23,497	23,497	24,588	24,416		(919)		(919)		23,497			0	380	12/01/2026.
3138E9	A2	6		12/26/2017.	PRINCIPAL RECEIPT.....		34,543	34,543	36,705	36,618		(2,074)		(2,074)		34,543			0	693	03/01/2042.
3138E9	P7	9		12/26/2017.	PRINCIPAL RECEIPT.....		29,760	29,760	29,594	29,602		158		158		29,760			0	492	02/01/2042.
3138EA	Y4	3		12/26/2017.	PRINCIPAL RECEIPT.....		25,201	25,201	25,745	25,649		(448)		(448)		25,201			0	287	03/01/2027.
3138EG	WV	2		12/26/2017.	PRINCIPAL RECEIPT.....		19,519	19,519	20,687	20,654		(1,135)		(1,135)		19,519			0	382	07/01/2041.
3138EJ	RZ	3		12/26/2017.	PRINCIPAL RECEIPT.....		23,464	23,464	24,477	24,477		(1,013)		(1,013)		23,464			0	469	06/01/2026.
3138EJ	SQ	2		12/26/2017.	PRINCIPAL RECEIPT.....		39,067	39,067	41,513	41,368		(2,301)		(2,301)		39,067			0	897	04/01/2042.
3138EK	X2	6		12/26/2017.	PRINCIPAL RECEIPT.....		42,794	42,794	42,498	42,558		235		235		42,794			0	507	03/01/2028.
3138EL	VR	1		12/26/2017.	PRINCIPAL RECEIPT.....		46,180	46,180	47,683	47,479		(1,299)		(1,299)		46,180			0	867	05/01/2043.
3138LT	JT	6		12/26/2017.	PRINCIPAL RECEIPT.....		93,170	93,170	92,795	92,815		356		356		93,170			0	1,472	05/01/2042.
3138LU	R5	6		12/26/2017.	PRINCIPAL RECEIPT.....		13,631	13,631	14,489	14,446		(815)		(815)		13,631			0	245	06/01/2042.
3138LW	NY	3		12/26/2017.	PRINCIPAL RECEIPT.....		2,573	2,573	2,561	2,561		12		12		2,573			0	25	06/01/2042.
3138LY	2C	0		12/26/2017.	PRINCIPAL RECEIPT.....		93,038	93,038	93,323	93,323		(285)		(285)		93,038			0	1,078	06/01/2027.
3138LY	4R	5		12/26/2017.	PRINCIPAL RECEIPT.....		11,697	11,697	11,635	11,638		59		59		11,697			0	159	07/01/2042.
3138W1	GA	9		12/26/2017.	PRINCIPAL RECEIPT.....		14,255	14,255	13,548	13,600		656		656		14,255			0	191	02/01/2043.
3138M9	6K	2		12/26/2017.	PRINCIPAL RECEIPT.....		63,910	63,910	60,744	60,953		2,957		2,957		63,910			0	861	10/01/2042.
3138MC	4P	6		12/26/2017.	PRINCIPAL RECEIPT.....		39,410	39,410	40,535	40,535		(1,126)		(1,126)		39,410			0	624	10/01/2027.
3138MK	QZ	2		12/26/2017.	PRINCIPAL RECEIPT.....		8,896	8,896	8,814	8,830		65		65		8,896			0	102	04/01/2028.
3138MN	RE	2		12/26/2017.	PRINCIPAL RECEIPT.....		4,943	4,943	4,923	4,925		18		18		4,943			0	95	12/01/2042.
3138MR	BF	7		12/26/2017.	PRINCIPAL RECEIPT.....		74,759	74,759	74,989	74,989		(230)		(230)		74,759			0	852	01/01/2028.
3138W6	BV	7		12/26/2017.	PRINCIPAL RECEIPT.....		15,958	15,958	15,166	15,228		730		730		15,958			0	219	03/01/2043.
3138W7	UG	7		12/26/2017.	PRINCIPAL RECEIPT.....		9,366	9,366	8,906	8,941		425		425		9,366			0	143	03/01/2043.
3138W9	JV	3		12/26/2017.	PRINCIPAL RECEIPT.....		10,338	10,338	10,186	10,206		132		132		10,338			0	130	08/01/2033.
3138WA	GR	2		12/26/2017.	PRINCIPAL RECEIPT.....		55,769	55,769	57,448	57,216		(1,446)		(1,446)		55,769			0	852	11/01/2043.
3138WF	2S	4		12/26/2017.	PRINCIPAL RECEIPT.....		90,171	90,171	92,926	92,926		(2,755)		(2,755)		90,171			0	1,450	11/01/2045.
3138WG	CY	8		12/26/2017.	PRINCIPAL RECEIPT.....		79,014	79,014	78,484			531		531		79,014			0	749	12/01/2045.
3138WH	BS	0		12/26/2017.	PRINCIPAL RECEIPT.....		263,286	263,286	277,007	277,007		(13,721)		(13,721)		263,286			0	5,398	05/01/2046.
3138WH	ER	9		12/26/2017.	PRINCIPAL RECEIPT.....		112,436	112,436	111,819	111,819		617		617		112,436			0	1,654	06/01/2046.
3138WH	J2	9		12/26/2017.	PRINCIPAL RECEIPT.....		10,305	10,305	10,044	10,044		261		261		10,305			0	95	07/01/2031.
3138WM	XC	0		12/26/2017.	PRINCIPAL RECEIPT.....		20,293	20,293	20,193	20,201		93		93		20,293			0	347	04/01/2043.

SCHEDULE D - PART 4

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

E14.9

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3138WP MY 7	FNMA POOL AT2174.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	11,368	11,368	11,311	11,316	.....	52	.....	52	.....	11,368	.....	.....	0	227	05/01/2043.
3138WQ AY 8	FNMA POOL AT2722.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	25,122	25,122	24,285	24,345	.....	778	.....	778	.....	25,122	.....	.....	0	341	05/01/2043.
3138WQ QS 4	FNMA POOL AT3164.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	17,138	17,138	16,288	16,358	.....	780	.....	780	.....	17,138	.....	.....	0	242	04/01/2043.
3138WQ RA 2	FNMA POOL AT3180.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	31,558	31,558	29,991	30,121	.....	1,437	.....	1,437	.....	31,558	.....	.....	0	412	05/01/2043.
3138WS SQ 2	FNMA POOL AT5026.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	26,899	26,899	25,566	25,675	.....	1,224	.....	1,224	.....	26,899	.....	.....	0	416	05/01/2043.
3138WT ZN 9	FNMA POOL AT6148.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	10,599	10,599	10,924	10,890	.....	(291)	.....	(291)	.....	10,599	.....	.....	0	193	06/01/2042.
3138X0 PV 4	FNMA POOL AU1335.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	9,265	9,265	9,388	9,378	.....	(113)	.....	(113)	.....	9,265	.....	.....	0	156	07/01/2043.
3138X2 QS 6	FNMA POOL AU3164.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	19,639	19,639	19,423	19,452	.....	187	.....	187	.....	19,639	.....	.....	0	267	08/01/2033.
3138X3 F7 2	FNMA POOL AU3789.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	21,144	21,144	20,950	20,989	.....	154	.....	154	.....	21,144	.....	.....	0	243	08/01/2028.
3138X3 XS 6	FNMA POOL AU4288.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	45,657	45,657	47,590	47,373	.....	(1,716)	.....	(1,716)	.....	45,657	.....	.....	0	794	09/01/2043.
3138X3 ZA 3	FNMA POOL AU4336.....		..	09/26/2017.	VARIOUS.....	.....	80,383	79,483	79,170	79,206	.....	20	.....	20	.....	79,225	.....	1,158	1,158	1,430	08/01/2043.
3138X5 SG 3	FNMA POOL AU5918.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	29,653	29,653	28,184	28,322	.....	1,331	.....	1,331	.....	29,653	.....	.....	0	467	09/01/2043.
3138X5 SH 1	FNMA POOL AU5919.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	28,332	28,332	28,174	28,189	.....	142	.....	142	.....	28,332	.....	.....	0	487	09/01/2043.
3138X6 WX 9	FNMA POOL AU6961.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	114,054	114,054	117,707	117,031	.....	(2,977)	.....	(2,977)	.....	114,054	.....	.....	0	1,491	10/01/2028.
3138X7 DK 6	FNMA POOL AU7305.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	142,476	142,476	150,600	150,600	.....	(8,124)	.....	(8,124)	.....	142,476	.....	.....	0	2,532	08/01/2043.
3138X9 SH 3	FNMA POOL AU9519.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	9,205	9,205	9,153	9,158	.....	46	.....	46	.....	9,205	.....	.....	0	150	10/01/2043.
3138XB XS 8	FNMA POOL AV0688.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	19,891	19,891	20,044	20,029	.....	(138)	.....	(138)	.....	19,891	.....	.....	0	313	12/01/2043.
3138XB XV 1	FNMA POOL AV0691.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	47,323	47,323	49,719	49,363	.....	(2,039)	.....	(2,039)	.....	47,323	.....	.....	0	854	12/01/2043.
3138Y4 MW 6	FNMA POOL AX3072.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	205,388	205,388	211,163	211,163	.....	(5,775)	.....	(5,775)	.....	205,388	.....	.....	0	2,919	10/01/2044.
3138YH U6 5	FNMA POOL AY4204.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	116,711	116,711	119,990	119,990	.....	(3,279)	.....	(3,279)	.....	116,711	.....	.....	0	1,820	05/01/2045.
3138YT NC 4	FNMA POOL AZ2186.....		..	09/27/2017.	VARIOUS.....	.....	86,776	85,760	86,700	86,700	.....	(131)	.....	(131)	.....	86,569	.....	208	208	1,603	08/01/2045.
3140EU LG 2	FNMA POOL BC0326.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	14,941	14,941	15,325	15,325	.....	(384)	.....	(384)	.....	14,941	.....	.....	0	251	12/01/2045.
31417Y W5 2	FNMA POOL MA0667.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	21,737	21,737	22,110	22,008	.....	(272)	.....	(272)	.....	21,737	.....	.....	0	371	03/01/2031.
31418A AV 0	FNMA POOL MA0919.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	11,520	11,520	11,730	11,709	.....	(190)	.....	(190)	.....	11,520	.....	.....	0	176	12/01/2031.
31418A KN 7	FNMA POOL MA1200.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	24,941	24,941	24,573	24,615	.....	325	.....	325	.....	24,941	.....	.....	0	343	10/01/2032.
31418A RX 8	FNMA POOL MA1401.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	9,747	9,747	9,805	9,798	.....	(51)	.....	(51)	.....	9,747	.....	.....	0	133	04/01/2033.
31418A VD 7	FNMA POOL MA1511.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	7,778	7,778	7,370	7,424	.....	354	.....	354	.....	7,778	.....	.....	0	84	07/01/2033.
31418A 4R 6	FNMA POOL MA1731.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	19,514	19,514	19,405	19,418	.....	96	.....	96	.....	19,514	.....	.....	0	282	01/01/2044.
31418B XB 7	FNMA POOL MA2473.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	14,693	14,693	15,215	15,215	.....	(522)	.....	(522)	.....	14,693	.....	.....	0	237	12/01/2035.
31418B XC 5	FNMA POOL MA2474.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	128,532	128,532	132,013	132,013	.....	(3,480)	.....	(3,480)	.....	128,532	.....	.....	0	1,797	12/01/2030.
31418C CH 5	FNMA POOL MA2771.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	67,293	67,293	66,924	66,924	.....	369	.....	369	.....	67,293	.....	.....	0	1,046	10/01/2046.
31418C CS 1	FNMA POOL MA2780.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	103,903	103,903	106,630	.....	(2,727)	.....	.....	(2,727)	.....	103,903	.....	.....	0	908	10/01/2031.
31418C DJ 0	FNMA POOL MA2804.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	13,730	13,730	13,898	.....	(167)	.....	.....	(167)	.....	13,730	.....	.....	0	190	11/01/2036.
31418C EP 5	FNMA POOL MA2841.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	1,583	1,583	1,578	.....	5	.....	.....	5	.....	1,583	.....	.....	0	3	12/01/2036.
31418C FE 9	FNMA POOL MA2864.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	66,164	66,164	67,735	.....	(1,571)	.....	.....	(1,571)	.....	66,164	.....	.....	0	783	01/01/2047.
31418C MF 8	FNMA POOL MA3057.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	14,449	14,449	14,826	.....	(377)	.....	.....	(377)	.....	14,449	.....	.....	0	22	07/01/2047.
31418C PM 0	FNMA POOL MA3127.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	1,659	1,659	1,698	.....	(39)	.....	.....	(39)	.....	1,659	.....	.....	0	4	09/01/2037.
31398F 2N 0	FNMA REMIC SER 2009-M1 CL A2 4.28.....		..	12/26/2017.	PRINCIPAL RECEIPT.....	.....	4,922	4,922	5,157	5,157	.....	(234)	.....	(234)	.....	4,922	.....	.....	0	113	07/25/2019.
3136AN JY 4	FNMA REMIC TRUST 2015-M7.....		..	01/24/2017.	Goldman Sachs.....	.....	100,098	100,000	99,903	99,950	.....	3	.....	3	.....	99,953	.....	145	145	241	04/25/2018.
842475 WF 8	SOUTHERN CALIF PUB PWR AUTH PW.....		..	05/15/2017.	MATURITY.....	.....	50,000	50,000	61,643	50,782	.....	(782)	.....	(782)	.....	50,000	.....	.....	0	1,733	05/15/2017.
880591 EA 6	TENNESSEE VALLEY AUTH.....		..	07/18/2017.	MATURITY.....	.....	1,050,000	1,050,000	1,041,642	1,049,413	.....	587	.....	587	.....	1,050,000	.....	.....	0	57,750	07/18/2017.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....		.....	.....	.....	.....	9,866,059	9,855,118	10,057,764	9,573,408	.....0	(86,774)	.....0	(86,774)	.....0	9,855,386	.....0	10,674	10,674	205,882	XXX

SCHEDULE D - PART 4

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

1		2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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
CUSIP Identification		Description										Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
Bonds - Industrial and Miscellaneous																						
88579Y	AE	1	3M CO.....	06/26/2017.	MATURITY.....			.....60,000	.....60,000	.....59,240	.....59,892			.....108	.....108		.....60,000			.....0	.....300	06/26/2017.
88579E	AC	9	3M CO MEDIUM TERM NTS BK ENTRY.....	10/06/2017.	Direct.....			.....33,190	.....25,000	.....24,894	.....24,912			.....2	.....2		.....24,913		.....8,277	.....8,277	.....1,508	03/15/2037.
00440E	AJ	6	ACE INA HLDG INC.....	02/15/2017.	MATURITY.....			.....50,000	.....50,000	.....49,962	.....49,999			.....1	.....1		.....50,000			.....0	.....1,425	02/15/2017.
00817Y	AU	2	AETNA INC NEW.....	03/16/2017.	CALLED @ 101.0000000.....			.....60,600	.....60,000	.....59,728	.....59,728			.....12	.....12		.....59,740		.....860	.....860	.....364	06/15/2021.
00817Y	AW	8	AETNA INC NEW.....	03/16/2017.	CALLED @ 101.0000000.....			.....131,300	.....130,000	.....128,605	.....128,605			.....26	.....26		.....128,631		.....2,669	.....2,669	.....1,052	06/15/2026.
00817Y	AY	4	AETNA INC NEW.....	03/16/2017.	CALLED @ 101.0000000.....			.....20,200	.....20,000	.....19,917	.....19,919			.....1	.....1		.....19,919		.....281	.....281	.....215	06/15/2036.
00912X	AQ	7	AIR LEASE CORP.....	07/12/2017.	Hilltop Securities.....			.....52,133	.....50,000	.....49,111	.....49,243			.....72	.....72		.....49,315		.....2,818	.....2,818	.....1,802	02/01/2022.
009158	AS	5	AIR PRODS & CHEMS INC.....	10/16/2017.	MATURITY.....			.....25,000	.....25,000	.....24,466	.....24,886			.....114	.....114		.....25,000			.....0	.....300	10/15/2017.
023135	BG	0	AMAZON COM INC.....	11/13/2017.	CitiGroup.....			.....35,731	.....35,000	.....34,741			.....1		.....1		.....34,742		.....989	.....989	.....327	08/22/2047.
025816	AX	7	AMERICAN EXPRESS CO.....	08/28/2017.	MATURITY.....			.....475,000	.....475,000	.....483,408	.....475,870		.....(870)		.....(870)		.....475,000			.....0	.....29,213	08/28/2017.
03027X	AA	8	AMERICAN TOWER CORP NEW.....	03/22/2017.	Barclays Bank.....			.....26,721	.....25,000	.....26,212	.....25,909		.....(36)		.....(36)		.....25,873		.....848	.....848	.....627	03/15/2022.
03027X	AB	6	AMERICAN TOWER CORP NEW.....	05/18/2017.	FTN Financial Services.....			.....10,293	.....10,000	.....10,047			.....(1)		.....(1)		.....10,046		.....247	.....247	.....110	01/31/2023.
03027X	AC	4	AMERICAN TOWER CORP NEW.....	06/21/2017.	Loop Capital Markets.....			.....35,724	.....35,000	.....35,850	.....35,510		.....(111)		.....(111)		.....35,399		.....325	.....325	.....1,028	02/15/2019.
03073E	AK	1	AMERISOURCEBERGEN CORP.....	05/15/2017.	MATURITY.....			.....25,000	.....25,000	.....24,821	.....24,951		.....49		.....49		.....25,000			.....0	.....144	05/15/2017.
030955	AM	0	AMERITECH CAP FUNDING CORP.....	01/19/2017.	Morgan Stanley.....			.....5,218	.....5,000	.....5,383	.....5,198		.....(9)		.....(9)		.....5,188		.....30	.....30	.....169	01/15/2018.
031162	AV	2	AMGEN INC.....	06/01/2017.	MATURITY.....			.....140,000	.....140,000	.....141,441	.....140,086		.....(86)		.....(86)		.....140,000			.....0	.....4,095	06/01/2017.
031162	BR	0	AMGEN INC.....	05/22/2017.	MATURITY.....			.....35,000	.....35,000	.....34,724	.....34,954		.....46		.....46		.....35,000			.....0	.....219	05/22/2017.
032511	AY	3	ANADARKO PETE CORP.....	01/27/2017.	Scott & Stringfellow Inc.....			.....83,980	.....70,000	.....79,524	.....79,500		.....(20)		.....(20)		.....79,480		.....4,500	.....4,500	.....1,706	09/15/2036.
035229	DC	4	ANHEUSER BUSCH COS INC.....	04/06/2017.	Direct.....			.....51,250	.....50,000	.....51,250	.....51,069		.....(7)		.....(7)		.....51,062		.....188	.....188	.....1,926	09/01/2037.
035229	DD	2	ANHEUSER BUSCH COS INC.....	01/26/2017.	Morgan Stanley.....			.....238,777	.....230,000	.....233,121	.....230,481		.....(31)		.....(31)		.....230,450		.....8,327	.....8,327	.....6,887	01/15/2018.
037833	AK	6	APPLE INC.....	03/24/2017.	Morgan Stanley.....			.....58,885	.....60,000	.....58,423	.....58,423		.....53		.....53		.....58,476		.....409	.....409	.....584	05/03/2023.
037833	AQ	3	APPLE INC.....	04/18/2017.	Barclays Bank.....			.....25,267	.....25,000	.....25,272	.....25,172		.....(10)		.....(10)		.....25,162		.....105	.....105	.....155	05/06/2019.
037833	AT	7	APPLE INC.....	11/08/2017.	Jefferies & Co Inc.....			.....203,265	.....185,000	.....186,584	.....186,555		.....(26)		.....(26)		.....186,529		.....16,736	.....16,736	.....8,324	05/06/2044.
037833	AZ	3	APPLE INC.....	03/14/2017.	Wells Fargo Bank.....			.....14,233	.....15,000	.....14,414	.....14,414		.....13		.....13		.....14,427		.....(194)	.....(194)	.....227	02/09/2025.
037833	BW	9	APPLE INC.....	08/24/2017.	Jefferies & Co Inc.....			.....11,374	.....10,000	.....9,953	.....9,954		.....1		.....1		.....9,955		.....1,418	.....1,418	.....458	02/23/2036.
039483	AY	8	ARCHER DANIELS MIDLAND CO.....	09/29/2017.	CALLED @ 101.8336000.....			.....40,733	.....40,000	.....39,999	.....40,000		.....0		.....0		.....40,000		.....733	.....733	.....2,265	03/15/2018.
00206R	AX	0	AT&T INC.....	02/07/2017.	Barclays Bank.....			.....195,464	.....185,000	.....195,651	.....195,651		.....(228)		.....(228)		.....195,424		.....40	.....40	.....1,944	05/15/2021.
00206R	BA	9	AT&T INC.....	04/10/2017.	VARIOUS.....			.....26,055	.....25,000	.....26,029	.....26,029		.....(5)		.....(5)		.....26,024		.....31	.....31	.....871	08/15/2041.
00206R	CE	0	AT&T INC.....	01/26/2017.	Pershing LLC.....			.....60,580	.....60,000	.....60,669	.....60,669		.....(4)		.....(4)		.....60,665		.....(85)	.....(85)	.....850	03/11/2024.
00206R	CN	0	AT&T INC.....	02/14/2017.	Morgan Stanley.....			.....76,654	.....80,000	.....77,106	.....77,106		.....35		.....35		.....77,141		.....(487)	.....(487)	.....695	05/15/2025.
00206R	CR	1	AT&T INC.....	12/01/2017.	Direct.....			.....30,684	.....30,000	.....29,762	.....29,762		.....50		.....50		.....29,812		.....872	.....872	.....1,083	02/17/2021.
00206R	CS	9	AT&T INC.....	02/27/2017.	Barclays Bank.....			.....151,553	.....150,000	.....151,278	.....151,278		.....(29)		.....(29)		.....151,249		.....304	.....304	.....2,925	02/17/2023.
00206R	CT	7	AT&T INC.....	12/05/2017.	Goldman Sachs.....			.....122,387	.....120,000	.....121,417	.....121,403		.....(121)		.....(121)		.....121,283		.....1,104	.....1,104	.....6,463	02/17/2026.
00206R	DB	5	AT&T INC.....	02/07/2017.	Barclays Bank.....			.....61,751	.....60,000	.....61,508	.....61,508		.....(27)		.....(27)		.....61,482		.....269	.....269	.....918	03/15/2022.
00206R	DC	3	AT&T INC.....	04/06/2017.	Barclays Bank.....			.....120,745	.....115,000	.....119,880	.....119,880		.....(155)		.....(155)		.....119,726		.....1,019	.....1,019	.....2,689	04/01/2024.
00206R	DJ	8	AT&T INC.....	10/23/2017.	VARIOUS.....			.....45,730	.....50,000	.....44,929	.....44,929		.....37		.....37		.....44,966		.....764	.....764	.....1,975	03/09/2048.
00206R	ER	9	AT&T INC.....	12/04/2017.	Direct.....			.....746	.....747	.....743					.....0		.....743		.....3	.....3		02/15/2028.
06051G	ET	2	BANK AMER CORP.....	01/18/2017.	Bank of New York.....			.....100,268	.....100,000	.....99,873	.....99,935		.....3		.....3		.....99,938		.....330	.....330	.....1,044	01/11/2018.
06051G	EU	9	BANK AMER CORP.....	07/12/2017.	First Tennessee Bank.....			.....86,968	.....85,000	.....85,284	.....85,284		.....(23)		.....(23)		.....85,261		.....1,707	.....1,707	.....2,852	01/11/2023.
06051G	EX	3	BANK AMER CORP.....	12/20/2017.	Direct.....		560,437556,000557,812557,231	(577)	(577)	556,653	3,7833,78319,780	01/15/2019.
06051G	GV	5	BANK AMER CORP.....	12/21/2017.	Direct.....		292292292				0	292	(0)(0)		12/20/2023.

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

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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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
06406H	CE	7		01/18/2017.	Stifel Nicolaus & Co Inc.		99,954	100,000	97,488	99,322		30		30		99,352		602	602	643	01/25/2018.
067383	AD	1		01/26/2017.	Morgan Stanley		59,923	60,000	57,882	59,436		37		37		59,474		449	449	449	01/15/2018.
054937	AG	2		06/30/2017.	MATURITY		125,000	125,000	120,406	124,737		263		263		125,000			0	3,063	06/30/2017.
05531F	AM	5		01/10/2017.	BB & T Securities		79,949	80,000	77,894	79,444		13		13		79,457		491	491	583	01/12/2018.
073902	PR	3		10/02/2017.	MATURITY		210,000	210,000	206,065	209,600		400		400		210,000			0	13,440	10/02/2017.
084670	BD	9		01/31/2017.	MATURITY		50,000	50,000	49,998	50,000		0		0		50,000			0	475	01/31/2017.
10112R	AU	8		06/16/2017.	Hilltop Securities		94,937	90,000	87,934	88,533		98		98		88,631		6,305	6,305	3,080	02/01/2023.
11134L	AA	7		08/23/2017.	CitiGroup		241,315	240,000	240,761		(64)			(64)		240,696		619	619	3,468	01/15/2020.
11134L	AC	3		05/01/2017.	VARIOUS		170,583	170,000	169,306		30			30		169,337		1,246	1,246	1,168	01/15/2022.
12189L	AD	3		04/06/2017.	MLPF & S/Fixed Income		21,286	20,000	19,913	19,957		2		2		19,960		1,326	1,326	296	06/01/2021.
12189L	AL	5		03/31/2017.	CS First Boston Corp		40,926	40,000	39,965	39,970		1		1		39,971		955	955	725	09/01/2022.
14149Y	AU	2		06/15/2017.	MATURITY		15,000	15,000	14,975	14,998		2		2		15,000			0	143	06/15/2017.
14912L	3K	5		09/01/2017.	MATURITY		100,000	100,000	99,978	99,998		2		2		100,000			0	5,850	09/01/2017.
151020	AK	0		12/11/2017.	CALLED @ 100.3948000		15,059	15,000	14,918	14,970		17		17		14,987		72	72	456	08/15/2018.
151020	AT	1		12/11/2017.	CALLED @ 100.2437700		35,085	35,000	34,998	34,999		1		1		35,000		86	86	983	08/15/2018.
161175	AX	2		01/11/2017.	Morgan Stanley		92,127	90,000	90,032	90,032		(0)		(0)		90,032		2,095	2,095	1,557	07/23/2020.
161175	AY	0		10/03/2017.	Goldman Sachs		112,930	105,000	109,057	109,030		(299)		(299)		108,732		4,198	4,198	6,184	07/23/2025.
161175	BB	9		06/27/2017.	Morgan Stanley		149,766	140,000	141,186	135,937		(92)		(92)		141,084		8,683	8,683	5,850	07/23/2022.
161571	GY	4		10/20/2017.	MUFG SECURITIES AMERICAS INC.		149,883	150,000	149,142	149,513		302		302		149,815		68	68	1,751	04/15/2020.
166764	AG	5		02/17/2017.	MLPF & S/Fixed Income		166,843	165,000	165,166	165,130		(5)		(5)		165,126		1,717	1,717	656	06/24/2020.
166764	AN	0		03/20/2017.	Barclays Bank		75,578	75,000	74,679	74,751		18		18		74,770		808	808	585	11/15/2019.
17275R	BJ	0		07/11/2017.	Loop Capital Markets		9,859	10,000	9,760	9,760		26		26		9,785		74	74	151	09/20/2021.
17322A	AB	8		09/13/2017.	CitiGroup		101,219	100,000	101,635	101,090		(388)		(388)		100,702		517	517	2,201	03/10/2047.
172967	FW	6		01/10/2017.	MATURITY		50,000	50,000	49,932	50,000		0		0		50,000			0	1,113	01/10/2017.
172967	HV	6		05/01/2017.	First Tennessee Bank		102,035	100,000	99,039	99,134		33		33		99,166		2,869	2,869	2,989	08/05/2024.
172967	JE	2		11/24/2017.	MATURITY		100,000	100,000	99,852	99,930		70		70		100,000			0	1,850	11/24/2017.
172967	JP	7		07/06/2017.	First Tennessee Bank		74,860	75,000	73,479	73,479		81		81		73,561		1,299	1,299	1,746	04/27/2025.
172967	KG	5		07/06/2017.	Goldman Sachs		304,182	300,000	298,456	298,456		75		75		298,530		5,652	5,652	11,069	01/12/2026.
189054	AN	9		10/16/2017.	MATURITY		25,000	25,000	24,912	24,991		9		9		25,000			0	1,488	10/15/2017.
126117	AP	5		09/11/2017.	CALLED @ 111.7308500		111,731	100,000	121,221	110,897		(3,326)		(3,326)		107,571		4,160	4,160	6,043	11/15/2019.
20030N	AM	3		10/23/2017.	Direct		101,393	100,000	101,393	101,178		(24)		(24)		101,154		239	239	7,059	03/15/2037.
20030N	BL	4		05/17/2017.	Morgan Stanley		190,694	185,000	186,706	186,543		(63)		(63)		186,480		4,215	4,215	4,804	02/15/2025.
202795	HS	2		09/15/2017.	MATURITY		50,000	50,000	49,859	49,987		13		13		50,000			0	3,075	09/15/2017.
20826F	AA	4		04/25/2017.	JP Morgan		64,145	65,000	59,046	59,806		241		241		60,047		4,098	4,098	565	12/15/2022.
22160K	AC	9		03/15/2017.	MATURITY		415,000	415,000	406,626	414,766		234		234		415,000			0	11,413	03/15/2017.
23317H	AC	6		06/12/2017.	JP Morgan		76,135	75,000	73,001	73,786		111		111		73,897		2,238	2,238	2,280	01/15/2021.
24422E	RW	1		10/10/2017.	MATURITY		50,000	50,000	48,757	49,737		263		263		50,000			0	600	10/10/2017.
250847	ED	8		08/16/2017.	CALLED @ 103.3654600		51,683	50,000	49,928	49,987		6		6		49,992		1,690	1,690	1,874	06/15/2018.
25272K	AA	1		07/18/2017.	CS First Boston Corp		271,363	265,000	271,379		(406)			(406)		270,972		390	390	1,281	06/01/2019.
25466A	AC	5		02/10/2017.	Morgan Stanley		500,770	500,000	496,620	498,179		172		172		498,351		2,419	2,419	4,833	02/21/2018.
257559	AK	0		06/29/2017.	VARIOUS		107,538	100,000	97,774	97,801		13		13		97,814		9,724	9,724	5,736	02/15/2044.

SCHEDULE D - PART 4

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

E14.12

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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
CUSIP Identification	Description										Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
26138E	AJ	8		06/19/2017.	Direct.....		10,229	7,000	6,998	6,998		0		0		6,998		3,230	3,230	309	05/01/2038.
29273R	AY	5		03/15/2017.	Morgan Stanley.....		72,274	70,000	71,726	71,668		(41)		(41)		71,627		647	647	2,182	02/01/2024.
29379V	AA	1		09/15/2017.	MATURITY.....		25,000	25,000	24,988	24,999		1		1		25,000			0	1,575	09/15/2017.
29379V	AZ	6		01/24/2017.	JP Morgan.....		15,224	15,000	13,577	13,734		11		11		13,746		1,478	1,478	184	03/15/2023.
26875P	AG	6		01/23/2017.	Barclays Bank.....		264,030	250,000	245,881	248,116		26		26		248,142		15,888	15,888	4,983	02/01/2021.
30040W	AB	4		07/18/2017.	Hilltop Securities.....		65,071	65,000	64,268	64,268		37		37		64,305		766	766	1,848	03/15/2026.
30231G	AG	7		09/14/2017.	Barclays Bank.....		155,739	155,000	153,776	154,059		203		203		154,261		1,478	1,478	3,062	03/06/2020.
31620M	AH	9		03/15/2017.	CALLED @ 102.5000000.....		51,250	50,000	51,063	50,720		(720)		(720)		50,000		1,250	1,250	1,250	03/15/2022.
31620M	AK	2		07/25/2017.	Direct.....		48,962	47,000	47,598	47,598		(49)		(49)		47,549		1,412	1,412	1,037	04/15/2023.
341081	EZ	6		11/01/2017.	MATURITY.....		90,000	90,000	89,975	89,997		3		3		90,000			0	4,995	11/01/2017.
34530P	AE	2		05/23/2017.	Dominion Securities New York.....		200,141	200,000	199,613	199,788		64		64		199,852		288	288	1,395	02/15/2020.
345397	VX	8		02/03/2017.	MATURITY.....		400,000	400,000	424,960	400,508		(508)		(508)		400,000			0	8,500	02/03/2017.
345397	WD	1		06/12/2017.	MATURITY.....		85,000	85,000	84,969	84,997		3		3		85,000			0	1,275	06/12/2017.
345397	XQ	1		05/12/2017.	CS First Boston Corp.....		202,448	200,000	198,647	198,898		93		93		198,991		3,457	3,457	5,369	01/15/2021.
302570	BD	7		12/28/2017.	CALLED @ 104.3639800.....		104,364	100,000	113,289	105,840		(2,622)		(2,622)		103,218		1,146	1,146	7,950	03/01/2019.
361448	AS	2		03/06/2017.	MATURITY.....		100,000	100,000	98,998	99,849		151		151		100,000			0	625	03/04/2017.
36962G	7K	4		12/08/2017.	First Tennessee Bank.....		20,677	20,000	19,916	19,936		7		7		19,943		734	734	742	05/15/2024.
37045V	AD	2		07/07/2017.	Morgan Stanley.....		86,428	85,000	85,853	85,552		(159)		(159)		85,392		1,036	1,036	2,314	10/02/2018.
37045X	AW	6		08/29/2017.	Goldman Sachs.....		66,355	65,000	62,352	62,729		258		258		62,987		3,367	3,367	2,000	04/10/2022.
38141G	ES	9		06/08/2017.	Direct.....		97,356	82,000	77,133	78,761		101		101		78,862		18,494	18,494	2,440	01/15/2027.
38141G	FG	4		01/09/2017.	Bank of New York.....		31,253	30,000	29,957	29,994		0		0		29,994		1,258	1,258	863	01/18/2018.
38141G	GS	7		07/12/2017.	Pershing LLC.....		146,315	130,000	129,825	129,899		9		9		129,908		16,407	16,407	7,330	01/24/2022.
406216	BJ	9		02/08/2017.	Wells Fargo Bank.....		16,002	15,000	14,735	14,743		1		1		14,744		1,258	1,258	178	11/15/2035.
428236	BV	4		04/25/2017.	Barclays Bank.....		280,233	260,000	259,017	259,164		48		48		259,212		21,022	21,022	4,668	12/09/2021.
42824C	AG	4		03/16/2017.	Barclays Bank.....		128,018	125,000	125,835	125,834		(43)		(43)		125,791		2,226	2,226	2,015	10/15/2020.
438516	BD	7		09/22/2017.	Hilltop Securities.....		26,347	25,000	24,470	24,611		36		36		24,648		1,700	1,700	686	12/01/2023.
44106M	AR	3		03/09/2017.	Morgan Stanley.....		122,765	120,000	119,640	119,640		9		9		119,649		3,116	3,116	1,335	06/15/2023.
45665Q	AF	0		10/13/2017.	Mizuho Securities Fixed.....		21,328	20,000	20,008	20,005		(1)		(1)		20,005		1,324	1,324	1,078	09/19/2022.
458140	AM	2		03/17/2017.	Morgan Stanley.....		69,722	70,000	69,253	69,352		21		21		69,373		350	350	509	12/15/2022.
459200	HP	9		03/16/2017.	Morgan Stanley.....		102,932	100,000	99,949	99,962		1		1		99,963		2,969	2,969	2,156	08/01/2023.
460690	BJ	8		11/15/2017.	MATURITY.....		35,000	35,000	34,506	34,884		116		116		35,000			0	788	11/15/2017.
478160	AQ	7		08/15/2017.	MATURITY.....		50,000	50,000	50,000	50,000				0		50,000			0	2,775	08/15/2017.
478160	AU	8		07/11/2017.	Hilltop Securities.....		77,718	75,000	74,846	74,971		10		10		74,981		2,737	2,737	3,852	07/15/2018.
46634S	AC	9		12/17/2017.	PRINCIPAL RECEIPT.....		12,851	12,851	13,485	13,403		(552)		(552)		12,851			0	125	05/17/2045.
46625H	GY	0		01/18/2017.	JP Morgan.....		312,525	300,000	301,375	300,185		(8)		(8)		300,177		12,348	12,348	9,400	01/15/2018.
46625H	JU	5		07/12/2017.	Goldman Sachs.....		69,272	60,000	59,896	59,901		1		1		59,902		9,370	9,370	2,797	02/01/2044.
494368	BB	8		08/01/2017.	MATURITY.....		100,000	100,000	99,697	99,977		23		23		100,000			0	6,125	08/01/2017.
494550	BQ	8		02/02/2017.	Morgan Stanley.....		49,724	50,000	41,456	42,352		80		80		42,432		7,291	7,291	758	09/01/2023.
532457	BB	3		03/15/2017.	MATURITY.....		200,000	200,000	204,383	200,136		(136)		(136)		200,000			0	5,200	03/15/2017.
534187	BD	0		01/23/2017.	CS First Boston Corp.....		104,015	100,000	98,687	99,040		8		8		99,048		4,967	4,967	1,611	09/01/2023.
565849	AK	2		09/27/2017.	Goldman Sachs.....		9,773	10,000	6,781	7,113		287		287		7,399		2,374	2,374	255	11/01/2022.
577081	AX	0		12/13/2017.	JP Morgan.....		14,906	15,000	14,801	14,890		87		87		14,976		(71)	(71)	319	03/15/2018.

SCHEDULE D - PART 4

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

E14.13

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
58013M	EB	6		10/16/2017.	MCDONALDS CORP MED TERM NT BE.....		50,000	50,000	51,036	50,104		(104)		(104)		50,000			0	2,900	10/15/2017.
581557	AV	7		03/01/2017.	MCKESSON CORP NEW.....		100,000	100,000	99,607	99,991		9		9		100,000			0	2,850	03/01/2017.
585055	BB	1		02/27/2017.	MEDTRONIC INC.....		300,000	300,000	299,829	299,829		171		171		300,000			0	1,313	02/27/2017.
59022C	CS	0		05/02/2017.	MERRILL LYNCH & CO INC.....		25,000	25,000	22,960	24,845		155		155		25,000			0	713	05/02/2017.
59018Y	J6	9		08/28/2017.	MERRILL LYNCH CO INC MTN BE.....		50,000	50,000	48,415	49,798		202		202		50,000			0	3,200	08/28/2017.
59156R	BB	3		08/17/2017.	METLIFE INC.....		109,914	100,000	100,500	100,357		(29)		(29)		100,328		9,586	9,586	2,997	09/15/2023.
59156R	BF	4		04/26/2017.	First Tennessee Bank.....		101,851	100,000	100,967	100,967		(48)		(48)		100,919		932	932	1,151	12/15/2022.
594918	AP	9		11/15/2017.	MICROSOFT CORP.....		15,000	15,000	14,768	14,947		53		53		15,000			0	131	11/15/2017.
594918	BC	7		02/21/2017.	Morgan Stanley.....		9,592	10,000	9,424	9,425		3		3		9,428		163	163	187	02/12/2035.
594918	BG	8		02/27/2017.	Scott & Stringfellow Inc.....		20,099	20,000	19,984	19,988		0		0		19,988		111	111	132	11/03/2020.
594918	BH	6		04/27/2017.	Barclays Bank.....		71,031	70,000	70,407	70,407		(21)		(21)		70,386		645	645	922	11/03/2022.
594918	BJ	2		04/20/2017.	Morgan Stanley.....		70,874	70,000	70,371	70,338		(9)		(9)		70,330		545	545	958	11/03/2025.
594918	BP	8		07/06/2017.	Loop Capital Markets.....		48,678	50,000	48,496	48,496		110		110		48,605		72	72	591	08/08/2021.
59562V	AM	9		12/29/2017.	MIDAMERICAN ENERGY HLDGS NEW.....		1,350	1,000	1,000	1,000		0		0		1,000		350	350	62	04/01/2036.
59562V	AR	8		12/29/2017.	MIDAMERICAN ENERGY HLDGS NEW.....		35,108	25,000	24,787	24,816		4		4		24,821		10,287	10,287	2,094	09/15/2037.
617446	V7	1		08/28/2017.	MORGAN STANLEY.....		100,000	100,000	97,865	99,740		260		260		100,000			0	6,250	08/28/2017.
620076	BA	6		01/11/2017.	Motorola Inc.....		2,135	2,000	1,740	1,765		0		0		1,765		370	370	23	11/15/2037.
629568	AX	4		08/30/2017.	NABORS INDS INC.....		51,838	55,000	45,197	46,591		995		995		47,586		4,251	4,251	2,473	09/15/2021.
629568	BC	9		07/19/2017.	NABORS INDS INC.....		45,563	45,000	45,563	45,557		(44)		(44)		45,513		49	49	1,485	01/15/2023.
637432	HT	5		04/10/2017.	NATIONAL RURAL UTILS COOP FIN.....		50,000	50,000	55,707	50,493		(493)		(493)		50,000			0	1,363	04/10/2017.
63946B	AH	3		03/07/2017.	NBCUNIVERSAL MEDIA LLC.....		432,167	435,000	429,919	431,000		90		90		431,089		1,078	1,078	7,801	01/15/2023.
655664	AK	6		01/23/2017.	NORDSTROM INC.....		52,172	50,000	49,694	49,959		2		2		49,961		2,210	2,210	1,641	01/15/2018.
655664	AL	4		12/13/2017.	NORDSTROM INC.....		13,480	12,000	11,737	11,769		5		5		11,774		1,705	1,705	1,190	01/15/2038.
655844	AQ	1		11/16/2017.	NORFOLK SOUTHERN CORP.....		81,781	66,000	74,389	72,002		(239)		(239)		71,763		10,018	10,018	5,995	02/15/2031.
655844	AW	8		05/17/2017.	NORFOLK SOUTHERN CORP.....		67,717	59,000	57,356	57,928		38		38		57,966		9,751	9,751	1,695	05/17/2025.
655844	BW	7		11/17/2017.	NORFOLK SOUTHERN CORP.....		212	212	178					0		178		33	33		11/01/2047.
674599	CC	7		02/23/2017.	OCCIDENTAL PETE CORP DEL.....		66,587	65,000	64,269	64,366		17		17		64,382		2,204	2,204	1,089	02/15/2022.
681919	AZ	9		02/02/2017.	OMNICOM GROUP INC.....		71,972	70,000	67,788	68,500		22		22		68,522		3,450	3,450	677	05/01/2022.
68389X	AC	9		01/30/2017.	ORACLE CORP.....		115,737	110,000	127,112	115,295		(327)		(327)		114,968		768	768	1,880	04/15/2018.
68389X	AH	8		11/30/2017.	ORACLE CORP.....		24,250	18,000	19,587	19,549		(37)		(37)		19,513		4,737	4,737	1,550	07/08/2039.
68389X	AU	9		12/15/2017.	ORACLE CORP.....		77,415	75,000	76,159	76,039		(66)		(66)		75,972		1,443	1,443	2,615	07/08/2024.
68389X	BK	0		03/08/2017.	ORACLE CORP.....		526,658	540,000	527,729	429,965		212		212		527,941		(1,283)	(1,283)	6,150	09/15/2021.
68389X	BM	6		11/09/2017.	ORACLE CORP.....		178,817	185,000	176,103	80,683		681		681		176,784		2,033	2,033	6,618	07/15/2026.
694032	AT	0		12/01/2017.	PACIFIC BELL.....		229,343	185,000	224,817	221,662		(3,018)		(3,018)		218,644		10,698	10,698	13,366	03/15/2026.
694308	GL	5		11/30/2017.	PACIFIC GAS & ELEC CO.....		20,000	20,000	19,892	19,987		13		13		20,000			0	1,125	11/30/2017.
693304	AR	8		06/09/2017.	PECO ENERGY CO.....		56,143	50,000	49,817	49,826		1		1		49,828		6,315	6,315	1,593	10/15/2043.
713448	CL	0		02/22/2017.	PEPSICO INC.....		100,000	100,000	99,961	99,961		39		39		100,000			0	475	02/22/2017.
713448	CW	6		07/17/2017.	PEPSICO INC.....		300,000	300,000	299,935	299,935		65		65		300,000			0	3,375	07/17/2017.
717081	DJ	9		05/15/2017.	PFIZER INC.....		50,000	50,000	49,960	49,989		11		11		50,000			0	275	05/15/2017.
718172	BN	8		11/09/2017.	PHILIP MORRIS INTL INC.....		100,000	100,000	99,415	99,822		178		178		100,000			0	1,250	11/09/2017.
718549	AB	4		04/05/2017.	PHILLIPS 66 PARTNERS LP.....		82,575	84,000	82,155	82,172		50		50		82,223		353	353	1,977	02/15/2025.
718507	BH	8		06/21/2017.	PHILLIPS PETE CO.....		52,775	50,000	59,876	52,331		(2,331)		(2,331)		50,000		2,775	2,775	3,103	07/15/2018.

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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 Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
72650R	BJ	0		05/10/2017.	Barclays Bank.....	.....	109,486	105,000	105,382	105,365	.....	.....	(12)	(12)	.....	105,353	.....	4,133	4,133	2,848	10/15/2025.
747525	AE	3		04/27/2017.	Barclays Bank.....	.....	102,076	100,000	101,329	101,329	.....	.....	(74)	(74)	.....	101,254	.....	822	1,350	.....	05/20/2022.
747525	AF	0		05/24/2017.	Morgan Stanley.....	.....	56,466	55,000	56,349	.....	.....	.....	(11)	(11)	.....	56,337	.....	129	129	1,001	05/20/2025.
747525	AJ	2		06/28/2017.	Morgan Stanley.....	.....	104,435	95,000	88,120	88,332	.....	108	.....	108	.....	88,440	.....	15,996	15,996	2,736	05/20/2035.
756109	AM	6		01/17/2017.	JP Morgan.....	.....	90,284	90,000	90,051	90,027	.....	(1)	.....	(1)	.....	90,026	.....	258	258	850	01/31/2018.
75886A	AF	5		03/27/2017.	Barclays Bank.....	.....	98,169	95,000	97,375	97,118	.....	(98)	.....	(98)	.....	97,020	.....	1,149	1,149	4,374	07/15/2021.
75886A	AG	3		05/31/2017.	Barclays Bank.....	.....	15,585	15,000	14,373	14,421	.....	32	.....	32	.....	14,453	.....	1,132	1,132	527	04/15/2023.
775371	AV	9		09/15/2017.	VARIOUS.....	.....	44,000	44,000	43,173	43,919	.....	81	.....	81	.....	44,000	.....	.....	.....	.....	09/15/2017.
78355H	JR	1		06/01/2017.	MATURITY.....	.....	45,000	45,000	44,920	44,994	.....	6	.....	6	.....	45,000	.....	.....	.....	788	06/01/2017.
80589M	AD	4		11/20/2017.	Direct.....	.....	51,679	50,000	49,870	49,935	.....	12	.....	12	.....	49,947	.....	1,732	1,732	2,421	05/15/2021.
80589M	AE	2		11/20/2017.	Direct.....	.....	55,428	55,000	53,412	53,935	.....	168	.....	168	.....	54,104	.....	1,324	1,324	2,968	02/01/2022.
806605	AG	6		11/15/2017.	Direct.....	.....	62,695	45,000	50,547	49,613	.....	(145)	.....	(145)	.....	49,468	.....	13,226	13,226	2,795	12/01/2033.
806605	AH	4		11/15/2017.	Direct.....	.....	36,205	25,000	24,848	24,869	.....	3	.....	3	.....	24,871	.....	11,334	11,334	1,910	09/15/2037.
844741	AX	6		03/01/2017.	MATURITY.....	.....	350,000	350,000	363,754	351,986	.....	(1,986)	.....	(1,986)	.....	350,000	.....	.....	.....	8,969	03/01/2017.
84755T	AA	5		07/13/2017.	Direct.....	.....	129,265	125,000	124,778	124,963	.....	15	.....	15	.....	124,978	.....	4,287	4,287	5,769	04/15/2018.
790849	AJ	2		03/22/2017.	Direct.....	.....	186,321	185,000	172,602	176,104	.....	281	.....	281	.....	176,385	.....	9,936	9,936	463	04/15/2023.
871503	AH	1		02/02/2017.	Morgan Stanley.....	.....	35,788	35,000	35,497	35,291	.....	(6)	.....	(6)	.....	35,285	.....	503	503	580	09/15/2020.
871503	AJ	7		06/15/2017.	MATURITY.....	.....	40,000	40,000	39,948	39,983	.....	17	.....	17	.....	40,000	.....	.....	.....	550	06/15/2017.
87612E	AP	1		05/01/2017.	MATURITY.....	.....	100,000	100,000	100,162	100,008	.....	(8)	.....	(8)	.....	100,000	.....	.....	.....	2,688	05/01/2017.
88163V	AD	1		11/21/2017.	Hilltop Securities.....	.....	10,100	10,000	9,999	9,997	.....	0	.....	0	.....	9,998	.....	102	102	808	02/01/2036.
887317	AD	7		12/22/2017.	Direct.....	.....	31,670	25,000	24,980	24,983	.....	0	.....	0	.....	24,984	.....	6,686	6,686	1,792	11/15/2036.
887317	AE	5		12/22/2017.	Direct.....	.....	124,453	100,000	109,816	109,614	.....	(208)	.....	(208)	.....	109,406	.....	15,047	15,047	7,871	03/15/2040.
887317	AH	8		12/22/2017.	Direct.....	.....	123,258	100,000	108,014	107,854	.....	(165)	.....	(165)	.....	107,689	.....	15,569	15,569	8,760	07/15/2040.
89233P	5S	1		01/12/2017.	MATURITY.....	.....	100,000	100,000	99,835	99,999	.....	1	.....	1	.....	100,000	.....	.....	.....	1,025	01/12/2017.
89233P	6S	0		10/05/2017.	MATURITY.....	.....	35,000	35,000	34,359	34,867	.....	133	.....	133	.....	35,000	.....	.....	.....	438	10/05/2017.
906548	CE	0		06/15/2017.	MATURITY.....	.....	75,000	75,000	74,934	74,996	.....	4	.....	4	.....	75,000	.....	.....	.....	2,400	06/15/2017.
91019P	CS	9		12/29/2017.	CALLED @ 101.0190000.....	.....	20,204	20,000	19,798	19,954	.....	32	.....	32	.....	19,986	.....	218	218	916	06/01/2018.
911312	AH	9		01/12/2017.	Barclays Bank.....	.....	88,460	85,000	84,832	84,978	.....	1	.....	1	.....	84,979	.....	3,482	3,482	2,376	01/15/2018.
911312	AQ	9		07/10/2017.	First Tennessee Bank.....	.....	131,086	130,000	127,525	127,993	.....	170	.....	170	.....	128,164	.....	2,922	2,922	2,495	10/01/2022.
90331H	MQ	3		01/27/2017.	JP Morgan.....	.....	249,945	250,000	249,146	249,555	.....	30	.....	30	.....	249,585	.....	360	360	1,734	01/26/2018.
92276M	AX	3		09/13/2017.	Goldman Sachs.....	.....	21,225	20,000	20,619	20,528	.....	(66)	.....	(66)	.....	20,462	.....	763	763	883	03/01/2022.
92343V	AF	1		02/03/2017.	Direct.....	.....	29,515	25,000	28,120	28,041	.....	(8)	.....	(8)	.....	28,033	.....	1,482	1,482	530	04/01/2037.
92343V	AK	0		02/03/2017.	Direct.....	.....	5,711	5,000	5,711	5,664	.....	(2)	.....	(2)	.....	5,662	.....	48	48	149	02/15/2038.
92343V	AU	8		02/03/2017.	Direct.....	.....	211,028	170,000	211,028	208,494	.....	(79)	.....	(79)	.....	208,415	.....	2,614	2,614	4,234	04/01/2039.
92343V	AW	4		02/03/2017.	Direct.....	.....	5,328	5,000	5,597	5,587	.....	(1)	.....	(1)	.....	5,586	.....	(258)	(258)	1,202	04/01/2041.
92343V	AX	2		08/16/2017.	VARIOUS.....	.....	353,785	330,000	348,582	341,489	.....	(188)	.....	(188)	.....	341,301	.....	12,484	12,484	6,243	04/01/2021.
92343V	BC	7		08/16/2017.	Direct.....	.....	10,485	10,000	10,210	10,177	.....	(21)	.....	(21)	.....	10,155	.....	330	330	277	11/01/2021.
92343V	BR	4		08/16/2017.	VARIOUS.....	.....	981,770	915,000	1,007,956	997,433	.....	(2,902)	.....	(2,902)	.....	994,531	.....	(12,761)	(12,761)	50,994	09/15/2023.
92343V	BS	2		02/03/2017.	Direct.....	.....	71,487	55,000	57,146	57,034	.....	(7)	.....	(7)	.....	57,027	.....	14,460	14,460	10,149	09/15/2033.
92343V	CH	5		02/03/2017.	Direct.....	.....	102,574	100,000	100,959	100,959	.....	(26)	.....	(26)	.....	100,933	.....	1,641	1,641	1,181	02/21/2020.
92343V	CN	2		08/16/2017.	VARIOUS.....	50,586	50,000	49,859	49,882	12	12	49,894	692	692	1,064	11/01/2021.
92343V	EB	6		08/17/2017.	VARIOUS.....	1,727	1,727	1,744	1,744	(17)	(17)	02/15/2025.

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												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
92344G	AX	4	VERIZON GLOBAL FDG CORP.....	..	02/03/2017.	Direct.....	.....	58,875	50,000	53,083	52,837	.....	.....(8)	.....	.....(8)	.....	52,829	.....	6,046	6,046	1,121	09/15/2035.
925524	AU	4	VIACOM INC.....	..	05/05/2017.	Scott & Stringfellow Inc.....	.....	15,418	15,000	16,261	15,411	.....	.....(102)	.....	.....(102)	.....	15,309	.....	109	109	337	05/15/2018.
92553P	AV	4	VIACOM INC NEW.....	..	03/30/2017.	CALLED @ 101.6340000.....	.....	55,899	55,000	54,025	54,316	.....	.....73	.....	.....73	.....	54,389	.....	1,510	1,510	602	04/01/2019.
92553P	AX	0	VIACOM INC NEW.....	..	12/07/2017.	Direct.....	.....	39,012	39,000	36,545	36,794	.....	.....243	.....	.....243	.....	37,037	.....	1,975	1,975	1,614	04/01/2024.
929903	DT	6	WACHOVIA CORP NEW.....	..	06/15/2017.	MATURITY.....	.....	50,000	50,000	49,789	49,988	.....	.....12	.....	.....12	.....	50,000	.....	0	0	1,438	06/15/2017.
931142	CB	7	WAL MART STORES INC.....	..	10/24/2017.	Direct.....	.....	250,002	200,000	184,079	186,888	.....	.....320	.....	.....320	.....	187,208	.....	62,794	62,794	12,046	09/01/2035.
931142	CM	3	WAL MART STORES INC.....	..	10/24/2017.	Direct.....	.....	34,790	25,000	24,926	24,936	.....	.....1	.....	.....1	.....	24,937	.....	9,853	9,853	1,589	04/15/2038.
931142	CS	0	WAL MART STORES INC.....	..	10/24/2017.	Direct.....	.....	39,439	30,000	29,747	29,773	.....	.....4	.....	.....4	.....	29,777	.....	9,662	9,662	1,795	04/01/2040.
94106L	AS	8	WASTE MGMT INC DEL.....	..	11/30/2017.	CALLED @ 101.2930000.....	.....	25,323	25,000	24,900	24,984	.....	.....12	.....	.....12	.....	24,996	.....	327	327	1,843	03/15/2018.
94973V	AH	0	WELLPOINT INC.....	..	11/30/2017.	Direct.....	.....	31,585	25,000	27,815	27,724	.....	.....(88)	.....	.....(88)	.....	27,636	.....	3,949	3,949	1,426	12/15/2034.
94973V	AL	1	WELLPOINT INC.....	..	11/30/2017.	Direct.....	.....	62,726	50,000	47,017	47,418	.....	.....66	.....	.....66	.....	47,485	.....	15,241	15,241	4,022	01/15/2036.
94973V	AM	9	WELLPOINT INC.....	..	06/15/2017.	MATURITY.....	.....	50,000	50,000	49,641	49,979	.....	.....21	.....	.....21	.....	50,000	.....	0	0	1,469	06/15/2017.
94973V	AN	7	WELLPOINT INC.....	..	11/30/2017.	Direct.....	.....	34,824	26,000	25,886	25,903	.....	.....2	.....	.....2	.....	25,905	.....	8,919	8,919	1,588	06/15/2037.
94973V	AV	9	WELLPOINT INC.....	..	02/15/2017.	MATURITY.....	.....	50,000	50,000	49,765	49,994	.....	.....6	.....	.....6	.....	50,000	.....	0	0	594	02/15/2017.
949746	RW	3	WELLS FARGO & CO NEW.....	..	07/12/2017.	Goldman Sachs.....	.....	58,790	60,000	57,254	57,254	.....	.....133	.....	.....133	.....	57,387	.....	1,403	1,403	1,325	04/22/2026.
94974B	FG	0	WELLS FARGO CO MTN BE.....	..	01/12/2017.	Wells Fargo Bank.....	.....	299,691	300,000	298,722	299,342	.....	.....19	.....	.....19	.....	299,362	.....	329	329	2,275	01/16/2018.
96221T	AB	3	WFRBS COML MTG TR 2014-LC14.....	..	10/18/2017.	Wells Fargo Bank.....	.....	101,035	100,000	101,657	101,118	.....	.....(430)	.....	.....(430)	.....	100,688	.....	347	347	2,536	03/15/2047.
96950F	AG	9	WILLIAMS PARTNERS L P.....	..	03/27/2017.	Scott & Stringfellow Inc.....	.....	522,805	500,000	519,827	519,827	.....	.....(1,157)	.....	.....(1,157)	.....	518,669	.....	4,136	4,136	7,734	11/15/2020.
984121	BQ	5	XEROX CORP.....	..	02/01/2017.	MATURITY.....	.....	100,000	100,000	100,591	100,072	.....	.....(72)	.....	.....(72)	.....	100,000	.....	0	0	3,375	02/01/2017.
06366Q	W8	6	BMO BANK OF MONTREAL.....	A	01/11/2017.	MATURITY.....	.....	100,000	100,000	99,795	99,999	.....	.....1	.....	.....1	.....	100,000	.....	0	0	1,250	01/11/2017.
71644E	AH	5	PETRO-CDA.....	A	12/15/2017.	CALLED @ 101.7710000.....	.....	50,886	50,000	49,915	49,985	.....	.....10	.....	.....10	.....	49,995	.....	890	890	3,277	05/15/2018.
78011D	AF	1	ROYAL BK CDA.....	A	10/27/2017.	Bank of Montreal.....	.....	50,124	50,000	50,339	50,339	.....	.....(100)	.....	.....(100)	.....	50,239	.....	(115)	(115)	1,083	10/01/2019.
86722T	AA	0	SUNCOR ENERGY INC.....	A	04/26/2017.	Direct.....	.....	52,535	50,000	49,942	49,989	.....	.....2	.....	.....2	.....	49,992	.....	2,543	2,543	1,228	06/01/2018.
89114Q	AQ	1	TORONTO DOMINION BANK.....	A	05/02/2017.	MATURITY.....	.....	50,000	50,000	49,708	49,957	.....	.....43	.....	.....43	.....	50,000	.....	0	0	281	05/02/2017.
00254E	LM	2	AB SVENSK EXPORTKREDIT.....	C	05/30/2017.	MATURITY.....	.....	100,000	100,000	99,653	99,970	.....	.....30	.....	.....30	.....	100,000	.....	0	0	875	05/30/2017.
00507U	AU	5	ACTAVIS FUNDING SCS.....	C	07/10/2017.	VARIOUS.....	.....	16,116	15,000	14,626	14,632	.....	.....3	.....	.....3	.....	14,634	.....	1,481	1,481	539	03/15/2045.
055451	AH	1	BHP BILLITON FIN USA LTD.....	C	03/02/2017.	Direct.....	.....	221,468	200,000	220,308	214,282	.....	.....(1,043)	.....	.....(1,043)	.....	213,239	.....	8,229	8,229	5,453	04/01/2019.
055451	AU	2	BHP BILLITON FIN USA LTD.....	C	09/12/2017.	Direct.....	.....	60,078	55,000	52,075	52,396	.....	.....233	.....	.....233	.....	52,630	.....	7,449	7,449	2,012	09/30/2023.
05574L	XB	8	BNP PARIBAS / BNP PARIBAS US.....	C	03/17/2017.	MATURITY.....	.....	500,000	500,000	499,516	499,915	.....	.....85	.....	.....85	.....	500,000	.....	0	0	3,438	03/17/2017.
05565Q	CG	2	BP CAP MKTS P L C.....	C	01/09/2017.	Barclays Bank.....	.....	107,884	110,000	104,277	105,603	.....	.....15	.....	.....15	.....	105,619	.....	2,265	2,265	504	11/06/2022.
05565Q	CD	8	BP CAP MKTS P L C.....	C	03/31/2017.	Barclays Bank.....	.....	113,407	115,000	107,984	108,830	.....	.....216	.....	.....216	.....	109,046	.....	4,361	4,361	1,274	05/10/2023.
11102A	AA	9	BRITISH TELECOMMUNICATIONS PLC.....	C	01/23/2017.	Morgan Stanley.....	.....	104,116	100,000	99,736	99,965	.....	.....2	.....	.....2	.....	99,967	.....	4,149	4,149	3,124	01/15/2018.
20271R	AC	4	COMMONWEALTH BK AUSTRALIA.....	C	09/18/2017.	MATURITY.....	.....	500,000	500,000	502,579	501,083	.....	.....(1,083)	.....	.....(1,083)	.....	500,000	.....	0	0	9,500	09/18/2017.
22541H	CC	4	CREDIT SUISSE NY BRH.....	C	03/15/2017.	Direct.....	.....	51,824	50,000	53,732	51,997	.....	.....(362)	.....	.....(362)	.....	51,635	.....	188	188	1,750	02/15/2018.
24713G	AA	0	DELPHI AUTOMOTIVE PLC.....	C	12/06/2017.	Direct.....	.....	54,881	55,000	54,881	54,907	.....	.....21	.....	.....21	.....	54,928	.....	(47)	(47)	1,733	11/19/2020.
25152C	MN	3	DEUTSCHE BK AG LONDON.....	C	09/01/2017.	VARIOUS.....	.....	500,000	500,000	518,316	500,000	.....	.....0	.....	.....0	.....	500,000	.....	0	0	30,000	09/01/2017.
25243Y	AM	1	DIAGEO CAP PLC.....	C	10/23/2017.	MATURITY.....	.....	150,000	150,000	150,707	150,076	.....	.....(76)	.....	.....(76)	.....	150,000	.....	0	0	8,625	10/23/2017.
552081	AG	6	LYONDELLBASELL INDUSTRIES NV.....	C	03/24/2017.	CALLED @ 106.4600000.....	.....	212,920	200,000	212,760	209,010	.....	.....(9,010)	.....	.....(9,010)	.....	200,000	.....	12,920	12,920	4,417	04/15/2019.
62854A	AD	6	MYLAN NV.....	C	02/03/2017.	Direct.....	.....	114,116	115,000	107,623	107,623	.....	.....55	.....	.....55	.....	107,677	.....	6,438	6,438	0	06/15/2026.
656531	AJ	9	NORSK HYDRO A S.....	C	10/16/2017.	Morgan Stanley.....	.....	68,135	50,000	64,202	62,077	.....	.....(609)	.....	.....(609)	.....	61,468	.....	6,667	6,667	4,499	01/15/2029.
709629	AP	4	PENTAIR FINANCE SA.....	C	05/26/2017.	Direct.....	218,040	200,000	204,874	204,461(172)(172)	204,289	13,751	13,751	6,484	09/15/2025.

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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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Exchange Change in B./A.C.V.	Total Foreign	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	
767201	AH	9	RIO TINTO FIN USA LTD.....	C	06/21/2017.	CALLED @ 113.0596900.....		18,090	16,000	15,614	15,876		23		23		15,899		2,190	2,190	920	05/01/2019.			
822582	BR	2	SHELL INTERNATIONAL FIN BV.....	C	04/04/2017.	Barclays Bank.....		74,431	75,000	74,324	74,324		73		73		74,396		34	34	421	05/10/2019.			
85771P	AG	7	STATOIL ASA.....	C	05/02/2017.	VARIOUS.....		34,599	35,000	34,332			16		16		34,348		251	251	245	01/17/2023.			
85771P	AV	4	STATOIL ASA.....	C	03/02/2017.	Barclays Bank.....		55,517	55,000	54,328	54,429		19		19		54,448		1,069	1,069	492	11/10/2021.			
85771S	AA	4	STATOIL HYDRO ASA.....	C	12/14/2017.	CALLED @ 104.0810000.....		36,428	35,000	39,668	37,097		(2,097)		(2,097)		35,000		1,428	1,428	2,139	04/15/2019.			
87938W	AR	4	TELEFONICA EMISIONES S A U.....	C	05/17/2017.	Jefferies & Co Inc.....		163,121	150,000	157,370	157,370		(395)		(395)		156,975		6,145	6,145	3,904	04/27/2023.			
89153V	AB	5	TOTAL CAPITAL.....	C	02/14/2017.	CS First Boston Corp.....		147,110	145,000	146,146	146,146		(25)		(25)		146,121		989	989	0	02/17/2022.			
902133	AF	4	TYCO ELECTRONICS GROUP S A.....	C	10/02/2017.	MATURITY.....		100,000	100,000	103,568	100,351		(351)		(351)		100,000		0	0	6,550	10/01/2017.			
92857T	AH	0	VODAFONE AIRTOUCH PLC.....	C	02/10/2017.	Pershing LLC.....		6,665	5,000	5,965	5,927		(5)		(5)		5,922		743	743	0	02/15/2030.			
92857W	AB	6	VODAFONE GROUP PLC NEW.....	C	06/21/2017.	Hilltop Securities.....		6,182	5,000	5,180	5,174		(3)		(3)		5,171		1,012	1,012	179	11/30/2032.			
92857W	AP	5	VODAFONE GROUP PLC NEW.....	C	02/27/2017.	MATURITY.....		18,000	18,000	17,933	17,999		1		1		18,000		0	0	506	02/27/2017.			
92936M	AC	1	WPP FIN 2010.....	C	06/15/2017.	Bank Of California.....		104,280	100,000	96,445	97,534		177		177		97,711		6,569	6,569	2,850	09/07/2022.			
3899999.			Total - Bonds - Industrial and Miscellaneous.....						27,140,451	26,247,829	26,572,292	25,443,174	0	(30,536)	0	(30,536)	0	26,430,933	0	709,518	709,518	751,206	XXX		
8399997.			Total - Bonds - Part 4.....						137,518,975	135,828,463	136,673,654	134,337,832	(361,773)	(227,404)	0	(589,177)	0	136,142,618	0	1,376,356	1,376,356	2,226,742	XXX		
8399998.			Total - Bonds - Summary Item from Part 5.....						7,223,212	6,879,072	7,249,975			(17,928)		(17,928)		7,232,046		(8,835)	(8,835)	131,505	XXX		
8399999.			Total - Bonds.....						144,742,187	142,707,535	143,923,629	134,337,832	(361,773)	(245,332)	0	(607,105)	0	143,374,665	0	1,367,522	1,367,522	2,358,247	XXX		
Common Stocks - Industrial and Miscellaneous																									
88579Y	10	1	3M Co.....	..	10/26/2017.	Goldman Sachs.....		198.000	46,119	XXX	11,393	35,357	(23,964)			(23,964)		11,393		34,726	34,726	698	XXX		
002824	10	0	Abbott Laboratories.....	..	10/26/2017.	VARIOUS.....		578.890	63,980	XXX	35,034	45,051	(14,609)			(14,609)		35,034		28,947	28,947	637	XXX		
00287Y	10	9	ABBVIE INC.....	..	10/26/2017.	Goldman Sachs.....		591.000	51,563	XXX	13,564	37,008	(23,444)			(23,444)		13,564		37,999	37,999	1,062	XXX		
00401C	10	8	ACACIA COMMUNICATIONS INC.....	..	11/02/2017.	VARIOUS.....		346.000	14,615	XXX	16,966					0		16,966		(2,351)	(2,351)		XXX		
00434H	10	8	ACCELERON PHARMA INC.....	..	10/26/2017.	Stifel Nicolaus & Co Inc.....		147.000	5,389	XXX	3,751	3,751				0		3,751		1,637	1,637		XXX		
00461U	10	5	ACLARIS THERAPEUTICS INC.....	..	11/09/2017.	VARIOUS.....		775.000	18,536	XXX	19,009	21,034	(2,024)			(2,024)		19,009		(473)	(473)		XXX		
00484M	10	6	ACORDA THERAPEUTICS INC.....	..	01/31/2017.	VARIOUS.....		565.000	11,311	XXX	10,622	10,622				0		10,622		689	689		XXX		
00507V	10	9	ACTIVISION BLIZZARD INC.....	..	10/26/2017.	Goldman Sachs.....		252.000	15,636	XXX	7,361	9,100	(1,738)			(1,738)		7,361		8,275	8,275	76	XXX		
00508Y	10	2	ACUITY BRANDS INC.....	..	10/26/2017.	Goldman Sachs.....		18.000	2,922	XXX	4,155	4,155				0		4,155		(1,233)	(1,233)	7	XXX		
00724F	10	1	Adobe Systems Inc.....	..	10/26/2017.	Goldman Sachs.....		164.000	28,493	XXX	3,492	16,884	(13,392)			(13,392)		3,492		25,001	25,001		XXX		
00751Y	10	6	ADVANCE AUTO PARTS INC.....	..	10/26/2017.	Goldman Sachs.....		27.000	2,312	XXX	4,064	4,566	(502)			(502)		4,064		(1,752)	(1,752)	7	XXX		
007903	10	7	Advanced Micro Devices.....	..	10/26/2017.	VARIOUS.....		4,735.000	58,635	XXX	33,600	50,656	(20,671)			(20,671)		33,600		25,034	25,034		XXX		
00766T	10	0	AECOM TECHNOLOGY CORP DELAWARE.....	..	04/17/2017.	VARIOUS.....		1,835.000	61,182	XXX	64,085	66,721	(2,636)			(2,636)		64,085		(2,903)	(2,903)		XXX		
007800	10	5	AEROJET ROCKETDYNE HLDGS INC.....	..	10/26/2017.	Stifel Nicolaus & Co Inc.....		50.000	1,622	XXX	1,719					0		1,719		(96)	(96)		XXX		
00130H	10	5	AES Corp.....	..	10/26/2017.	Goldman Sachs.....		209.000	2,268	XXX	2,000	2,429	(428)			(428)		2,000		267	267	75	XXX		
00817Y	10	8	Aetna Inc.....	..	12/15/2017.	VARIOUS.....		166.000	27,283	XXX	4,213	20,586	(16,373)			(16,373)		4,213		23,070	23,070	221	XXX		
008252	10	8	AFFILIATED MANAGERS GROUP.....	..	10/26/2017.	Goldman Sachs.....		23.000	4,326	XXX	3,342	3,342				0		3,342		984	984	14	XXX		
001055	10	2	Aflac Inc.....	..	10/26/2017.	Goldman Sachs.....		154.000	12,679	XXX	4,865	10,718	(5,853)			(5,853)		4,865		7,814	7,814	184	XXX		
001084	10	2	AGCO CORP.....	..	10/20/2017.	VARIOUS.....		1,430.000	93,952	XXX	73,622	82,740	(9,118)			(9,118)		73,622		20,330	20,330	303	XXX		
00846U	10	1	Agilent Technologies Inc.....	..	10/26/2017.	VARIOUS.....		408.000	27,702	XXX	19,190	4,920	(4,067)			(4,067)		19,190		8,512	8,512	97	XXX		
00900T	10	7	AIMMUNE THERAPEUTICS INC.....	..	10/26/2017.	VARIOUS.....		577.000	15,632	XXX	10,646	11,800	(1,154)			(1,154)		10,646		4,987	4,987		XXX		
00912X	30	2	AIR LEASE CORP.....	..	04/20/2017.	VARIOUS.....		749.000	27,948	XXX	24,734	25,713	(980)			(980)		24,734		3,214	3,214	105	XXX		
009158	10	6	Air Products & Chemicals Inc.....	..	10/26/2017.	Goldman Sachs.....		72.000	11,619	XXX	3,131	10,355	(7,224)			(7,224)		3,131		8,488	8,488	200	XXX		
00922R	10	5	AIR TRANSPORT SERVICES GRP INC.....	..	10/25/2017.	Instinet.....		140.000	3,237	XXX	3,212					0		3,212		26	26		XXX		
00971T	10	1	Akamai Technologies.....	..	10/26/2017.	Goldman Sachs.....		61.000	3,253	XXX	920	4,067	(3,147)			(3,147)		920		2,333	2,333		XXX		

SCHEDULE D - PART 4																					
Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year																					
1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
											11	12	13	14							15
CUSIP Identification	Description		F o r e i g n	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	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
00972D 10 5	AKEBIA THERAPEUTICS INC.....		..	10/27/2017.	VARIOUS.....	.....1,995.000	.....30,843	XXX	.....21,530	.....20,768	.....762	.....	.....	.....762	.....	.....21,530	.....	.....9,314	.....9,314	.....	XXX
011659 10 9	ALASKA AIR GROUP INC.....		..	10/26/2017.	VARIOUS.....	.....1,768.000	.....167,062	XXX	.....123,180	.....156,875	.....(33,695)	.....	.....	.....(33,695)	.....	.....123,180	.....	.....43,882	.....43,882	.....448	XXX
012653 10 1	ALBEMARLE CORP.....		..	10/26/2017.	Goldman Sachs.....	.....42.000	.....5,561	XXX	.....3,331	.....3,615	.....(284)	.....	.....	.....(284)	.....	.....3,331	.....	.....2,230	.....2,230	.....48	XXX
013872 10 6	ALCOA CORP.....		..	12/21/2017.	VARIOUS.....	.....305.000	.....14,331	XXX	.....11,461	.....	.....	.....	.....	.....0	.....	.....11,461	.....	.....2,870	.....2,870	.....	XXX
014339 10 5	ALDER BIOPHARMACEUTICALS INC.....		..	07/12/2017.	VARIOUS.....	.....739.000	.....7,624	XXX	.....15,371	.....15,371	.....	.....	.....	.....0	.....	.....15,371	.....	.....(7,747)	.....(7,747)	.....	XXX
015271 10 9	ALEXANDRIA REAL ESTATE EQ INC.....		..	10/26/2017.	Goldman Sachs.....	.....35.000	.....4,260	XXX	.....3,859	.....	.....	.....	.....	.....0	.....	.....3,859	.....	.....401	.....401	.....91	XXX
015351 10 9	ALEXION PHARMACEUTICALS INC.....		..	10/26/2017.	Goldman Sachs.....	.....74.000	.....9,328	XXX	.....6,887	.....9,054	.....(2,167)	.....	.....	.....(2,167)	.....	.....6,887	.....	.....2,441	.....2,441	.....	XXX
016255 10 1	ALIGN TECHNOLOGY INC.....		..	10/26/2017.	Goldman Sachs.....	.....31.000	.....6,163	XXX	.....4,503	.....	.....	.....	.....	.....0	.....	.....4,503	.....	.....1,660	.....1,660	.....	XXX
01741R 10 2	Allegheny Technologies Inc.....		..	10/25/2017.	Instinet.....	.....2,440.000	.....59,750	XXX	.....38,869	.....38,869	.....	.....	.....	.....0	.....	.....38,869	.....	.....20,881	.....20,881	.....	XXX
018581 10 8	ALLIANCE DATA SYSTEMS CORP.....		..	12/04/2017.	VARIOUS.....	.....435.000	.....101,343	XXX	.....67,443	.....99,398	.....(31,954)	.....	.....	.....(31,954)	.....	.....67,443	.....	.....33,900	.....33,900	.....502	XXX
018802 10 8	ALLIANT ENERGY CORP.....		..	10/26/2017.	Goldman Sachs.....	.....75.000	.....3,253	XXX	.....2,842	.....2,842	.....	.....	.....	.....0	.....	.....2,842	.....	.....411	.....411	.....71	XXX
01988P 10 8	ALLSCRIPT MISYS HEALTCAR SOLNS.....		..	10/25/2017.	Instinet.....	.....395.000	.....5,463	XXX	.....5,427	.....	.....	.....	.....	.....0	.....	.....5,427	.....	.....36	.....36	.....	XXX
020002 10 1	Allstate Corp.....		..	10/26/2017.	Goldman Sachs.....	.....129.000	.....12,086	XXX	.....3,536	.....9,561	.....(6,026)	.....	.....	.....(6,026)	.....	.....3,536	.....	.....8,550	.....8,550	.....186	XXX
02079K 10 7	ALPHABET INC.....		..	10/26/2017.	Goldman Sachs.....	.....100.000	.....97,253	XXX	.....29,671	.....77,182	.....(47,511)	.....	.....	.....(47,511)	.....	.....29,671	.....	.....67,582	.....67,582	.....	XXX
02079K 30 5	ALPHABET INC.....		..	10/26/2017.	Goldman Sachs.....	.....99.000	.....98,147	XXX	.....29,008	.....78,453	.....(49,445)	.....	.....	.....(49,445)	.....	.....29,008	.....	.....69,140	.....69,140	.....	XXX
02209S 10 3	Altria Group Inc.....		..	10/26/2017.	Goldman Sachs.....	.....666.000	.....43,710	XXX	.....(1,656)	.....45,035	.....(46,691)	.....	.....	.....(46,691)	.....	.....(1,656)	.....	.....45,367	.....45,367	.....1,655	XXX
023135 10 6	AMAZON COM INC.....		..	10/26/2017.	Goldman Sachs.....	.....132.000	.....128,356	XXX	.....6,769	.....98,983	.....(92,214)	.....	.....	.....(92,214)	.....	.....6,769	.....	.....121,588	.....121,588	.....	XXX
023608 10 2	Ameren Corporation.....		..	10/26/2017.	Goldman Sachs.....	.....82.000	.....5,032	XXX	.....2,292	.....4,302	.....(2,010)	.....	.....	.....(2,010)	.....	.....2,292	.....	.....2,740	.....2,740	.....108	XXX
02376R 10 2	AMERICAN AIRLS GROUP INC.....		..	10/26/2017.	Goldman Sachs.....	.....350.000	.....16,406	XXX	.....14,823	.....16,342	.....(1,519)	.....	.....	.....(1,519)	.....	.....14,823	.....	.....1,584	.....1,584	.....97	XXX
024061 10 3	AMERICAN AXLE & MFG HLDGS INC.....		..	10/25/2017.	Instinet.....	.....2,840.000	.....51,411	XXX	.....8,208	.....54,812	.....(46,604)	.....	.....	.....(46,604)	.....	.....8,208	.....	.....43,203	.....43,203	.....	XXX
025537 10 1	American Electric Power.....		..	10/26/2017.	Goldman Sachs.....	.....165.000	.....12,168	XXX	.....5,404	.....10,388	.....(4,985)	.....	.....	.....(4,985)	.....	.....5,404	.....	.....6,765	.....6,765	.....292	XXX
025816 10 9	American Express Co.....		..	12/15/2017.	Goldman Sachs.....	.....339.000	.....31,638	XXX	.....6,288	.....25,113	.....(18,825)	.....	.....	.....(18,825)	.....	.....6,288	.....	.....25,349	.....25,349	.....386	XXX
026874 78 4	American International Group.....		..	10/26/2017.	VARIOUS.....	.....525.000	.....33,319	XXX	.....17,552	.....34,288	.....(16,736)	.....	.....	.....(16,736)	.....	.....17,552	.....	.....15,767	.....15,767	.....343	XXX
03027X 10 0	AMERICAN TOWER CORP NEW.....		..	10/26/2017.	Goldman Sachs.....	.....151.000	.....20,852	XXX	.....6,608	.....15,958	.....(9,349)	.....(0)	.....	.....(9,349)	.....	.....6,608	.....	.....14,244	.....14,244	.....368	XXX
030420 10 3	AMERICAN WTR WKS CO INC NEW.....		..	10/26/2017.	Goldman Sachs.....	.....55.000	.....4,811	XXX	.....3,734	.....3,980	.....(246)	.....	.....	.....(246)	.....	.....3,734	.....	.....1,077	.....1,077	.....66	XXX
03076C 10 6	AMERIPRISE FINL INC.....		..	10/26/2017.	Goldman Sachs.....	.....69.000	.....10,668	XXX	.....1,612	.....7,655	.....(6,043)	.....	.....	.....(6,043)	.....	.....1,612	.....	.....9,056	.....9,056	.....145	XXX
03073E 10 5	Amerisourcebergen Corp.....		..	10/26/2017.	Goldman Sachs.....	.....57.000	.....4,489	XXX	.....803	.....4,457	.....(3,654)	.....	.....	.....(3,654)	.....	.....803	.....	.....3,686	.....3,686	.....62	XXX
031100 10 0	AMETEK INC NEW.....		..	10/26/2017.	VARIOUS.....	.....977.000	.....63,222	XXX	.....33,645	.....47,482	.....(13,837)	.....	.....	.....(13,837)	.....	.....33,645	.....	.....29,577	.....29,577	.....208	XXX
031162 10 0	Amgen Inc.....		..	10/26/2017.	Goldman Sachs.....	.....265.000	.....46,864	XXX	.....14,549	.....38,746	.....(24,197)	.....	.....	.....(24,197)	.....	.....14,549	.....	.....32,316	.....32,316	.....896	XXX
03152W 10 9	AMICUS THERAPEUTICS INC.....		..	10/26/2017.	Stifel Nicolaus & Co Inc.....	.....380.000	.....5,001	XXX	.....5,096	.....	.....	.....	.....	.....0	.....	.....5,096	.....	.....(95)	.....(95)	.....	XXX
032095 10 1	AMPHENOL CORP NEW.....		..	12/29/2017.	VARIOUS.....	.....963.000	.....73,762	XXX	.....48,083	.....64,714	.....(16,631)	.....	.....	.....(16,631)	.....	.....48,083	.....	.....25,680	.....25,680	.....392	XXX
032511 10 7	Anadarko Petroleum Corp.....		..	12/15/2017.	Goldman Sachs.....	.....201.000	.....9,580	XXX	.....9,765	.....14,016	.....(4,251)	.....	.....	.....(4,251)	.....	.....9,765	.....	.....(185)	.....(185)	.....30	XXX
032654 10 5	Analog Devices.....		..	10/26/2017.	VARIOUS.....	.....1,230.300	.....99,652	XXX	.....71,191	.....89,344	.....(18,154)	.....0	.....	.....(18,154)	.....	.....71,191	.....	.....28,461	.....28,461	.....830	XXX
03349M 10 5	ANDEAVOR.....		..	10/26/2017.	Goldman Sachs.....	.....61.000	.....6,361	XXX	.....3,362	.....	.....	.....	.....	.....0	.....	.....3,362	.....	.....2,999	.....2,999	.....36	XXX
03662Q 10 5	ANSYS INC.....		..	10/26/2017.	Goldman Sachs.....	.....29.000	.....3,881	XXX	.....3,530	.....	.....	.....	.....	.....0	.....	.....3,530	.....	.....350	.....350	.....	XXX
036752 10 3	ANTHEM INC.....		..	12/15/2017.	Goldman Sachs.....	.....104.000	.....21,549	XXX	.....5,892	.....14,952	.....(9,060)	.....	.....	.....(9,060)	.....	.....5,892	.....	.....15,657	.....15,657	.....204	XXX
037411 10 5	Apache Corp.....		..	10/26/2017.	Goldman Sachs.....	.....126.000	.....4,987	XXX	.....5,603	.....7,997	.....(2,394)	.....	.....	.....(2,394)	.....	.....5,603	.....	.....(616)	.....(616)	.....120	XXX
03748R 10 1	Apartment Invt & Mgmt Co -A.....		..	10/26/2017.	Goldman Sachs.....	.....43.000	.....1,864	XXX	.....497	.....1,954	.....(1,458)	.....	.....	.....(1,458)	.....	.....497	.....	.....1,367	.....1,367	.....46	XXX
037598 10 9	APOGEE ENTERPRISES INC.....		..	04/19/2017.	VARIOUS.....	.....910.000	.....48,147	XXX	.....48,098	.....48,740	.....(642)	.....	.....	.....(642)	.....	.....48,098	.....	.....49	.....49	.....74	XXX
037612 30 6	APOLLO GLOBAL MGMT LLC.....		..	10/25/2017.	VARIOUS.....	.....1,400.000	.....42,330	XXX	.....21,770	.....27,622	.....(5,852)	.....	.....	.....(5,852)	.....	.....21,770	.....	.....20,560	.....20,560	.....1,337	XXX
037833 10 0	Apple Computer Inc.....		..	10/26/2017.	Goldman Sachs.....	.....1,981.000	.....309,227	XXX	.....10,790	.....229,439	.....(218,650)	.....	.....	.....(218,650)	.....	.....10,790	.....	.....298,437	.....298,437	.....3,439	XXX
038222 10 5	Applied Materials Inc.....		..	10/26/2017.	VARIOUS.....	.....1,739.000	.....76,115	XXX	.....30,340	.....56,118	.....(25,777)	.....	.....	.....(25,777)	.....	.....30,340	.....	.....45,775	.....45,775	.....252	XXX

SCHEDULE D - PART 4

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

E14.18

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
03852U 10 6	ARAMARK.....		..	12/28/2017.	VARIOUS.....	85.000	3,646	XXX	3,183			0		0		3,183		463	463	28	XXX
039380 40 7	ARCH COAL INC.....		..	12/26/2017.	VARIOUS.....	510.000	40,690	XXX	39,704	37,464				0		39,704		985	985	443	XXX
039483 10 2	Archer Daniels Midland Co.....		..	10/26/2017.	Goldman Sachs.....	236.000	10,215	XXX	6,657	10,773	(4,116)			(4,116)		6,657		3,558	3,558	209	XXX
03965L 10 0	ARCONIC INC.....		..	10/26/2017.	Goldman Sachs.....	279.000	6,965	XXX	5,173	5,173				0		5,173		1,792	1,792	50	XXX
045327 10 3	ASPEN TECHNOLOGY INC.....		..	05/03/2017.	VARIOUS.....	690.000	40,123	XXX	22,339	37,729	(15,390)			(15,390)		22,339		17,784	17,784		XXX
04621X 10 8	ASSURANT INC.....		..	10/26/2017.	Goldman Sachs.....	19.000	1,908	XXX	560	1,764	(1,204)			(1,204)		560		1,348	1,348	30	XXX
00206R 10 2	AT&T INC.....		..	10/26/2017.	Goldman Sachs.....	2,042.000	68,753	XXX	47,513	86,846	(39,333)			(39,333)		47,513		21,240	21,240	3,253	XXX
049164 20 5	ATLAS AIR WORLDWIDE HLDGS INC.....		..	10/25/2017.	VARIOUS.....	1,200.000	73,252	XXX	62,580	62,059				0		62,580		10,672	10,672		XXX
052769 10 6	Autodesk Inc.....		..	10/26/2017.	Goldman Sachs.....	83.000	9,906	XXX	1,631	6,143	(4,512)			(4,512)		1,631		8,276	8,276		XXX
053015 10 3	Automatic Data Processing.....		..	10/26/2017.	Goldman Sachs.....	157.000	18,320	XXX	4,392	16,136	(11,744)			(11,744)		4,392		13,928	13,928	356	XXX
05329W 10 2	Autonation Inc.....		..	08/07/2017.	JP Morgan.....	150.000	6,051	XXX	5,722	7,298	(1,576)			(1,576)		5,722		329	329		XXX
053332 10 2	Autozone Inc.....		..	10/26/2017.	Goldman Sachs.....	10.000	5,909	XXX	1,175	7,898	(6,722)			(6,722)		1,175		4,733	4,733		XXX
053484 10 1	AVALONBAY CMNTYS INC.....		..	10/26/2017.	Goldman Sachs.....	49.000	8,867	XXX	2,968	8,680	(5,712)			(5,712)		2,968		5,899	5,899	272	XXX
053611 10 9	Avery Dennison Corp.....		..	12/21/2017.	VARIOUS.....	50.000	5,389	XXX	2,197	2,458	(1,454)			(1,454)		2,197		3,192	3,192	66	XXX
05366U 10 0	AVEXIS INC.....		..	10/26/2017.	Stifel Nicolaus & Co Inc.....	79.000	7,944	XXX	5,530					0		5,530		2,414	2,414		XXX
053774 10 5	AVIS BUDGET GROUP.....		..	09/08/2017.	VARIOUS.....	2,250.000	73,969	XXX	79,596	82,530	(2,934)			(2,934)		79,596		(5,628)	(5,628)		XXX
05722G 10 0	BAKER HUGHES A GE CO.....		..	10/26/2017.	Goldman Sachs.....	137.000	4,100	XXX	6,837					0		6,837		(2,736)	(2,736)	23	XXX
057224 10 7	Baker Hughes Inc.....		..	07/06/2017.	VARIOUS.....	2,941.000	172,208	XXX	155,771	191,077	(35,306)			(35,306)		155,771		16,437	16,437	18,125	XXX
058498 10 6	Ball Corp.....		..	10/26/2017.	Goldman Sachs.....	127.000	5,425	XXX	770	4,767	(3,997)			(3,997)		770		4,655	4,655	34	XXX
060505 10 4	Bank of America Corp.....		..	12/15/2017.	Goldman Sachs.....	3,843.000	105,064	XXX	21,367	84,930	(63,563)			(63,563)		21,367		83,697	83,697	1,017	XXX
064058 10 0	BANK OF NEW YORK MELLON CORP.....		..	10/26/2017.	Goldman Sachs.....	406.000	20,995	XXX	8,083	19,236	(11,153)			(11,153)		8,083		12,911	12,911	193	XXX
063904 10 6	BANK OF THE OZARKS INC.....		..	07/31/2017.	VARIOUS.....	953.000	40,241	XXX	35,547	50,118	(14,571)			(14,571)		35,547		4,693	4,693	500	XXX
067383 10 9	Bard C.R. Inc.....		..	10/26/2017.	Goldman Sachs.....	28.000	8,800	XXX	1,889	6,290	(4,401)			(4,401)		1,889		6,910	6,910	19	XXX
067806 10 9	BARNES GROUP INC.....		..	12/22/2017.	VARIOUS.....	1,590.000	101,213	XXX	56,270	75,398	(19,128)			(19,128)		56,270		44,943	44,943	545	XXX
071813 10 9	Baxter International Inc.....		..	10/26/2017.	VARIOUS.....	286.000	18,501	XXX	8,664	7,360	(4,605)			(4,605)		8,664		9,836	9,836	151	XXX
054937 10 7	BB&T Corporation.....		..	12/15/2017.	Goldman Sachs.....	310.000	14,993	XXX	7,803	14,576	(6,773)			(6,773)		7,803		7,190	7,190	296	XXX
075887 10 9	Becton Dickinson & Co.....		..	10/26/2017.	Goldman Sachs.....	77.000	16,157	XXX	(854)	12,747	(13,601)			(13,601)		(854)		17,010	17,010	169	XXX
075896 10 0	Bed Bath & Beyond Inc.....		..	07/25/2017.	JP Morgan.....	366.000	10,362	XXX	10,659	14,874	(4,215)			(4,215)		10,659		(298)	(298)	146	XXX
077454 10 6	BELDEN INC.....		..	10/25/2017.	Instinet.....	475.000	38,916	XXX	33,939	35,516	(1,577)			(1,577)		33,939		4,977	4,977	98	XXX
084670 70 2	BERKSHIRE HATHAWAY INC DEL.....		..	10/26/2017.	Goldman Sachs.....	643.000	121,267	XXX	49,061	104,796	(55,735)			(55,735)		49,061		72,206	72,206		XXX
08579W 10 3	BERRY PLASTICS GROUP INC.....		..	02/03/2017.	VARIOUS.....	1,090.000	54,795	XXX	33,125	53,116	(19,991)			(19,991)		33,125		21,670	21,670		XXX
086516 10 1	Best Buy Co Inc.....		..	12/15/2017.	Goldman Sachs.....	119.000	6,830	XXX	1,410	5,078	(3,668)			(3,668)		1,410		5,420	5,420	115	XXX
090572 20 7	BIO RAD LABS INC.....		..	11/27/2017.	VARIOUS.....	175.000	41,543	XXX	30,190	31,899	(1,709)			(1,709)		30,190		11,352	11,352		XXX
09062X 10 3	BIOGEN IDEC INC.....		..	10/26/2017.	VARIOUS.....	77.000	26,701	XXX	5,593	24,537	(18,968)			(18,968)		5,593		21,109	21,109		XXX
09238E 10 4	BLACKHAWK NETWORK HLDGS INC.....		..	10/26/2017.	Stifel Nicolaus & Co Inc.....	233.000	7,943	XXX	8,470	8,778	(308)			(308)		8,470		(527)	(527)		XXX
09247X 10 1	BLACKROCK INC.....		..	10/26/2017.	Goldman Sachs.....	45.000	21,200	XXX	8,021	17,124	(9,104)			(9,104)		8,021		13,179	13,179	329	XXX
09609G 10 0	BLUEBIRD BIO INC.....		..	10/26/2017.	Stifel Nicolaus & Co Inc.....	45.000	6,164	XXX	5,837					0		5,837		327	327		XXX
097023 10 5	Boeing Co.....		..	10/26/2017.	Goldman Sachs.....	221.000	55,655	XXX	9,430	34,405	(24,975)			(24,975)		9,430		46,225	46,225	900	XXX
099502 10 6	BOOZ ALLEN HAMILTON HLDG CORP.....		..	10/25/2017.	VARIOUS.....	1,175.000	44,502	XXX	33,061	42,382	(9,322)	0		(9,322)		33,061		11,441	11,441	574	XXX
099724 10 6	BORGWARNER INC.....		..	10/26/2017.	Goldman Sachs.....	69.000	3,682	XXX	2,721	2,721				0		2,721		960	960	29	XXX
101121 10 1	BOSTON PROPERTIES INC.....		..	10/26/2017.	Goldman Sachs.....	51.000	6,185	XXX	2,805	6,415	(3,610)			(3,610)		2,805		3,380	3,380	139	XXX

SCHEDULE D - PART 4

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

E14.19

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
101137 10 7	Boston Scientific Corp.....		..	12/15/2017.	VARIOUS.....	8,916.000	238,640	XXX	123,335	192,853	(69,518)			(69,518)		123,335		115,305	115,305		XXX
109194 10 0	BRIGHT HORIZONS FAM SOL IN DEL.....		..	10/26/2017.	Stifel Nicolaus & Co Inc.....	144.000	12,339	XXX	6,375	10,083	(3,708)			(3,708)		6,375		5,964	5,964		XXX
10922N 10 3	BRIGHTHOUSE FINL INC.....		..	10/26/2017.	VARIOUS.....	36.450	2,300	XXX	1,805					.0		1,805		495	495		XXX
110122 10 8	Bristol Myers Squibb Co.....		..	10/26/2017.	Goldman Sachs.....	627.000	37,867	XXX	14,578	36,642	(22,064)			(22,064)		14,578		23,290	23,290	905	XXX
114340 10 2	BROOKS AUTOMATION INC.....		..	10/25/2017.	VARIOUS.....	3,920.000	118,517	XXX	22,775	66,914	(44,139)			(44,139)		22,775		95,741	95,741	1,176	XXX
115637 20 9	Brown Forman Corp CL B.....		..	10/26/2017.	VARIOUS.....	1,690.000	79,209	XXX	74,987	75,915	(928)			(928)		74,987		4,222	4,222	590	XXX
117043 10 9	Brunswick Corp.....		..	10/25/2017.	Broadcort Cap Corp.....	125.000	7,236	XXX	7,493					.0		7,493		(257)	(257)	64	XXX
119848 10 9	BUFFALO WILD WINGS INC.....		..	06/02/2017.	VARIOUS.....	171.000	26,426	XXX	24,685	26,402	(1,717)			(1,717)		24,685		1,741	1,741		XXX
12008R 10 7	BUILDERS FIRSTSOURCE INC.....		..	10/26/2017.	Stifel Nicolaus & Co Inc.....	514.000	9,077	XXX	8,556					.0		8,556		521	521		XXX
122017 10 6	BURLINGTON STORES INC.....		..	12/21/2017.	VARIOUS.....	1,008.000	96,256	XXX	55,493	63,817	(31,252)			(31,252)		55,493		40,763	40,763		XXX
05605H 10 0	BWX TECHNOLOGIES INC.....		..	11/07/2017.	VARIOUS.....	125.000	7,537	XXX	5,098					.0		5,098		2,440	2,440	38	XXX
12541W 20 9	C H ROBINSON WORLDWIDE INC.....		..	10/26/2017.	Goldman Sachs.....	44.000	3,501	XXX	2,226	3,223	(998)			(998)		2,226		1,276	1,276	59	XXX
12673P 10 5	CA INC COM.....		..	10/26/2017.	Goldman Sachs.....	117.000	3,816	XXX	2,168	3,717	(1,549)			(1,549)		2,168		1,648	1,648	90	XXX
12709P 10 3	CABOT MICROELECTRONICS CORP.....		..	10/26/2017.	Stifel Nicolaus & Co Inc.....	44.000	4,053	XXX	3,317					.0		3,317		736	736	9	XXX
127097 10 3	CABOT OIL & GAS CORP.....		..	10/26/2017.	Goldman Sachs.....	176.000	4,419	XXX	1,144	4,111	(2,967)			(2,967)		1,144		3,275	3,275	21	XXX
127387 10 8	CADENCE DESIGN SYSTEM INC.....		..	10/26/2017.	Goldman Sachs.....	95.000	4,057	XXX	3,635					.0		3,635		423	423		XXX
13123X 10 2	CALLON PETE CO DEL.....		..	10/25/2017.	Instinet.....	3,190.000	31,801	XXX	49,804	49,030	774			774		49,804		(18,003)	(18,003)		XXX
134429 10 9	Campbell Soup Co.....		..	10/26/2017.	Goldman Sachs.....	75.000	3,563	XXX	1,914	4,535	(2,622)			(2,622)		1,914		1,650	1,650	101	XXX
14040H 10 5	Capital One Financial Corp.....		..	10/26/2017.	Goldman Sachs.....	162.000	14,986	XXX	5,166	14,133	(8,967)			(8,967)		5,166		9,820	9,820	194	XXX
14149Y 10 8	Cardinal Health Inc.....		..	10/26/2017.	Goldman Sachs.....	121.000	8,109	XXX	2,280	8,708	(6,428)			(6,428)		2,280		5,829	5,829	204	XXX
142339 10 0	CARLISLE COS INC.....		..	10/25/2017.	Broadcort Cap Corp.....	75.000	8,023	XXX	7,672					.0		7,672		351	351	28	XXX
143130 10 2	CARMAX INC.....		..	10/26/2017.	Goldman Sachs.....	80.000	5,738	XXX	1,708	5,151	(3,443)			(3,443)		1,708		4,030	4,030		XXX
147528 10 3	CASEYS GEN STORES INC.....		..	10/26/2017.	Stifel Nicolaus & Co Inc.....	83.000	9,488	XXX	7,317	9,867	(2,550)			(2,550)		7,317		2,171	2,171	61	XXX
148806 10 2	CATALENT INC.....		..	10/26/2017.	Stifel Nicolaus & Co Inc.....	140.000	6,004	XXX	5,622					.0		5,622		383	383		XXX
149123 10 1	Caterpillar Inc.....		..	10/26/2017.	Goldman Sachs.....	197.000	26,975	XXX	8,800	18,270	(9,470)			(9,470)		8,800		18,175	18,175	506	XXX
14964U 10 8	CAVIUM INC COM.....		..	06/26/2017.	VARIOUS.....	880.000	59,859	XXX	29,279	54,947	(25,668)			(25,668)		29,279		30,580	30,580		XXX
124830 10 0	CBL & ASSOC PPTYS INC.....		..	01/20/2017.	VARIOUS.....	7,290.000	77,665	XXX	83,835	83,835				.0		83,835		(6,170)	(6,170)	1,932	XXX
12503M 10 8	CBOE HLDGS INC.....		..	10/26/2017.	Goldman Sachs.....	41.000	4,571	XXX	3,197					.0		3,197		1,373	1,373	32	XXX
12504L 10 9	CBRE GROUP INC.....		..	12/29/2017.	VARIOUS.....	6,199.000	223,603	XXX	194,205	195,207	(1,002)			(1,002)		194,205		29,398	29,398		XXX
124857 20 2	CBS CORP NEW.....		..	11/03/2017.	VARIOUS.....	579.000	33,198	XXX	20,183	36,836	(16,653)			(16,653)		20,183		13,015	13,015	407	XXX
151020 10 4	CELGENE CORP.....		..	10/26/2017.	Goldman Sachs.....	262.000	26,194	XXX	6,760	30,327	(23,567)			(23,567)		6,760		19,435	19,435		XXX
15135B 10 1	CENTENE CORP DEL.....		..	10/26/2017.	VARIOUS.....	714.000	60,797	XXX	40,348	40,348				.0		40,348		20,449	20,449		XXX
15189T 10 7	Centerpoint Energy Inc.....		..	10/26/2017.	Goldman Sachs.....	140.000	4,127	XXX	1,979	3,450	(1,470)			(1,470)		1,979		2,148	2,148	112	XXX
156700 10 6	Centurytel Inc.....		..	11/15/2017.	VARIOUS.....	311.310	5,758	XXX	7,403	7,403				.0		7,403		(1,644)	(1,644)	504	XXX
156782 10 4	CERNER CORP.....		..	10/26/2017.	Goldman Sachs.....	104.000	7,416	XXX	2,274	4,926	(2,652)			(2,652)		2,274		5,142	5,142		XXX
125269 10 0	CF INDS HLDGS INC.....		..	10/26/2017.	Goldman Sachs.....	85.000	3,182	XXX	836	2,676	(1,840)			(1,840)		836		2,347	2,347	77	XXX
808513 10 5	Charles Schwab Corp.....		..	10/26/2017.	Goldman Sachs.....	453.000	20,283	XXX	5,101	17,880	(12,779)			(12,779)		5,101		15,182	15,182	109	XXX
16115Q 30 8	CHART INDS INC.....		..	10/26/2017.	Stifel Nicolaus & Co Inc.....	316.000	14,138	XXX	5,675	11,382	(5,707)			(5,707)		5,675		8,462	8,462		XXX
16119P 10 8	CHARTER COMMUNICATIONS INC NEW.....		..	12/15/2017.	Goldman Sachs.....	115.000	38,359	XXX	31,913	33,111	(1,198)	(0)		(1,198)		31,913		6,446	6,446		XXX
165167 10 7	CHESAPEAKE ENERGY CORP.....		..	10/26/2017.	Goldman Sachs.....	325.000	1,144	XXX	1,463	2,281	(819)			(819)		1,463		(319)	(319)		XXX
166764 10 0	Chevron Texaco Corp.....		..	10/26/2017.	Goldman Sachs.....	633.000	74,964	XXX	22,715	74,504	(51,789)			(51,789)		22,715		52,250	52,250	2,051	XXX
168905 10 7	CHILDRENS PL INC.....		..	12/26/2017.	VARIOUS.....	85.000	12,236	XXX	9,473					.0		9,473		2,763	2,763	94	XXX

SCHEDULE D - PART 4																						
Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year																						
1			2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification			Description	F o r e i g n	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	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
169656	10	5	CHIPOTLE MEXICAN GRILL INC.....	..	10/26/2017.	Goldman Sachs.....	20.000	6,278	XXX	5,259	7,546	(2,287)			(2,287)	5,259			1,018	1,018		XXX
171340	10	2	CHURCH & DWIGHT INC.....	..	10/26/2017.	VARIOUS.....	2,055.000	97,731	XXX	76,112	90,810	(14,698)			(14,698)	76,112			21,618	21,618	1,134	XXX
125509	10	9	Cigna Corp.....	..	12/15/2017.	Goldman Sachs.....	103.000	20,355	XXX	1,736	13,739	(12,004)			(12,004)	1,736			18,620	18,620	4	XXX
171798	10	1	CIMAREX ENERGY CO.....	..	10/26/2017.	VARIOUS.....	454.000	58,763	XXX	40,913	61,699	(20,786)			(20,786)	40,913			17,850	17,850	41	XXX
172062	10	1	Cincinnati Financial Corp.....	..	10/26/2017.	Goldman Sachs.....	56.000	4,256	XXX	1,469	4,242	(2,773)			(2,773)	1,469			2,787	2,787	112	XXX
172908	10	5	Cintas Corp.....	..	10/26/2017.	Goldman Sachs.....	32.000	4,849	XXX	743	3,698	(2,955)			(2,955)	743			4,106	4,106		XXX
17275R	10	2	Cisco Systems Inc.....	..	12/15/2017.	Goldman Sachs.....	1,698.000	58,357	XXX	27,677	51,314	(23,636)			(23,636)	27,677			30,680	30,680	1,919	XXX
172967	42	4	CITIGROUP INC.....	..	12/15/2017.	Goldman Sachs.....	1,268.000	91,250	XXX	33,361	75,357	(41,996)			(41,996)	33,361			57,889	57,889	778	XXX
174610	10	5	CITIZENS FINL GROUP INC.....	..	10/26/2017.	VARIOUS.....	1,796.000	68,362	XXX	61,732	5,915	(2,388)			(2,388)	61,732			6,630	6,630	760	XXX
177376	10	0	Citrix Systems Inc.....	..	10/26/2017.	VARIOUS.....	75.000	8,847	XXX	4,043	8,974	(4,931)	0		(4,930)	4,043			4,804	4,804		XXX
189054	10	9	Clorox Company.....	..	10/26/2017.	Goldman Sachs.....	44.000	5,625	XXX	1,901	5,281	(3,380)			(3,380)	1,901			3,724	3,724	107	XXX
12572Q	10	5	CME GROUP INC COM STK.....	..	10/26/2017.	Goldman Sachs.....	119.000	16,254	XXX	4,953	13,727	(8,774)			(8,774)	4,953			11,301	11,301	622	XXX
125896	10	0	CMS Energy Corp.....	..	10/26/2017.	Goldman Sachs.....	86.000	4,122	XXX	1,046	3,579	(2,534)			(2,534)	1,046			3,076	3,076	86	XXX
189754	10	4	Coach Inc.....	..	10/31/2017.	VARIOUS.....	658.000	19,626	XXX	16,058	23,043	(6,986)			(6,986)	16,058			3,569	3,569	888	XXX
191216	10	0	Coca Cola Co/The.....	..	10/26/2017.	Goldman Sachs.....	1,312.000	60,619	XXX	29,697	54,396	(24,698)			(24,698)	29,697			30,922	30,922	1,448	XXX
192422	10	3	COGNEX CORP.....	..	10/26/2017.	VARIOUS.....	306.000	33,811	XXX	5,342	19,468	(14,126)			(14,126)	5,342			28,469	28,469	65	XXX
192446	10	2	COGNIZANT TECHNOLOGY SOLUTIONS.....	..	10/26/2017.	Goldman Sachs.....	246.000	17,977	XXX	2,221	13,783	(11,562)			(11,562)	2,221			15,756	15,756	67	XXX
192479	10	3	COHERENT INC.....	..	10/26/2017.	VARIOUS.....	315.000	69,499	XXX	20,660	39,842	(25,049)	0		(25,049)	20,660			48,840	48,840		XXX
194014	10	6	COLFAX CORP.....	..	10/25/2017.	Instinet.....	900.000	37,886	XXX	30,941	32,337	(1,396)			(1,396)	30,941			6,945	6,945		XXX
194162	10	3	Colgate Palmolive Co.....	..	10/26/2017.	Goldman Sachs.....	302.000	21,517	XXX	7,979	19,763	(11,784)			(11,784)	7,979			13,538	13,538	455	XXX
20030N	10	1	Comcast Corp CL A.....	..	12/15/2017.	Goldman Sachs.....	1,646.000	59,821	XXX	13,892	56,828	(42,936)			(42,936)	13,892			45,929	45,929	1,005	XXX
200340	10	7	Comerica Inc.....	..	10/26/2017.	VARIOUS.....	78.000	6,204	XXX	2,366	4,291	(3,040)			(3,040)	2,366			3,838	3,838	69	XXX
199908	10	4	COMFORT SYS USA INC.....	..	10/25/2017.	VARIOUS.....	770.000	27,446	XXX	7,615	25,641	(18,026)			(18,026)	7,615			19,832	19,832	156	XXX
205887	10	2	Conagra Foods Inc.....	..	10/26/2017.	VARIOUS.....	1,166.000	44,883	XXX	38,568	46,115	(7,548)			(7,548)	38,568			6,315	6,315	337	XXX
20605P	10	1	CONCHO RES INC.....	..	12/22/2017.	VARIOUS.....	71.000	9,773	XXX	7,441	6,100	(1,847)			(1,847)	7,441			2,332	2,332		XXX
20825C	10	4	Conoco Phillips.....	..	12/15/2017.	Goldman Sachs.....	465.000	23,783	XXX	21,711	23,315	(1,604)			(1,604)	21,711			2,072	2,072	469	XXX
209115	10	4	Consolidated Edison Inc.....	..	10/26/2017.	Goldman Sachs.....	102.000	8,720	XXX	3,971	7,515	(3,544)			(3,544)	3,971			4,749	4,749	211	XXX
21036P	10	8	CONSTELLATION BRANDS INC.....	..	10/26/2017.	Goldman Sachs.....	63.000	12,939	XXX	994	9,659	(8,665)			(8,665)	994			11,945	11,945	82	XXX
216648	40	2	COOPER COS INC.....	..	10/26/2017.	Goldman Sachs.....	16.000	3,846	XXX	2,799	2,799				0	2,799			1,047	1,047	1	XXX
217204	10	6	COPART INC.....	..	11/22/2017.	VARIOUS.....	900.000	31,713	XXX	14,859	25,627	(10,768)			(10,768)	14,859			16,854	16,854		XXX
21925Y	10	3	CORNERSTONE ONDEMAND INC.....	..	10/26/2017.	Stifel Nicolaus & Co Inc.....	323.000	12,652	XXX	6,160	13,666	(7,507)			(7,507)	6,160			6,492	6,492		XXX
219350	10	5	Corning Inc.....	..	12/15/2017.	Goldman Sachs.....	451.000	14,097	XXX	4,298	10,946	(6,648)			(6,648)	4,298			9,799	9,799	213	XXX
22160N	10	9	COSTAR GROUP INC.....	..	10/25/2017.	VARIOUS.....	175.000	46,731	XXX	32,149	32,986	(837)			(837)	32,149			14,582	14,582		XXX
22160K	10	5	CostCo Wholesale Corp.....	..	10/26/2017.	Goldman Sachs.....	148.000	24,042	XXX	4,286	23,696	(19,410)			(19,410)	4,286			19,756	19,756	1,251	XXX
22164K	10	1	COTIVITI HLDGS INC.....	..	10/26/2017.	VARIOUS.....	2,708.000	99,352	XXX	89,829	93,155	(3,327)			(3,327)	89,829			9,523	9,523		XXX
222070	20	3	COTY INC.....	..	10/26/2017.	Goldman Sachs.....	178.000	2,711	XXX	3,259	3,259				0	3,259			(548)	(548)	67	XXX
222795	10	6	COUSINS PPTYS INC.....	..	03/10/2017.	VARIOUS.....	6,795.000	56,151	XXX	51,959	57,825	(5,866)			(5,866)	51,959			4,192	4,192	408	XXX
224399	10	5	CRANE CO.....	..	07/25/2017.	VARIOUS.....	570.000	44,763	XXX	36,929	41,108	(4,180)			(4,180)	36,929			7,835	7,835	376	XXX
22822V	10	1	CROWN CASTLE INTL CORP NEW.....	..	10/26/2017.	Goldman Sachs.....	136.000	14,031	XXX	8,266	11,801	(3,535)			(3,535)	8,266			5,765	5,765	388	XXX
12650T	10	4	CSRA INC.....	..	10/26/2017.	Goldman Sachs.....	54.000	1,719	XXX	1,021	1,719	(699)			(699)	1,021			698	698	22	XXX
126408	10	3	CSX Corp.....	..	12/15/2017.	Goldman Sachs.....	363.000	19,020	XXX	1,848	13,043	(11,195)			(11,195)	1,848			17,172	17,172	216	XXX
229663	10	9	CUBESMART.....	..	08/18/2017.	VARIOUS.....	972.000	23,215	XXX	26,020	26,020				0	26,020			(2,805)	(2,805)	787	XXX

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
											11	12	13	14							15
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
231021	10	6		11/17/2017.	VARIOUS.....	.....115.000	.....19,465	XXX	.....9,006	.....8,200	.....(7,239)	.....	.....	.....(7,239)	.....	.....9,006	.....	.....10,459	.....10,459	.....297	XXX
126650	10	0		10/26/2017.	Goldman Sachs.....	.....414.000	.....30,787	XXX	.....8,619	.....32,669	.....(24,049)	.....	.....	.....(24,049)	.....	.....8,619	.....	.....22,167	.....22,167	.....542	XXX
232577	20	5		02/28/2017.	Pershing LLC.....	.....837.000	.....55,307	XXX	.....38,167	.....38,167	.....	.....	.....	.....0	.....	.....38,167	.....	.....17,140	.....17,140	.....	XXX
232806	10	9		10/26/2017.	Stifel Nicolaus & Co Inc.....	.....664.000	.....10,418	XXX	.....7,596	.....7,596	.....	.....	.....	.....0	.....	.....7,596	.....	.....2,822	.....2,822	.....292	XXX
23331A	10	9		10/26/2017.	Goldman Sachs.....	.....106.000	.....4,663	XXX	.....749	.....2,897	.....(2,148)	.....	.....	.....(2,148)	.....	.....749	.....	.....3,913	.....3,913	.....32	XXX
235851	10	2		10/26/2017.	Goldman Sachs.....	.....198.000	.....18,107	XXX	.....5,125	.....15,412	.....(10,288)	.....	.....	.....(10,288)	.....	.....5,125	.....	.....12,982	.....12,982	.....98	XXX
237194	10	5		10/26/2017.	Goldman Sachs.....	.....48.000	.....3,973	XXX	.....895	.....3,491	.....(2,596)	.....	.....	.....(2,596)	.....	.....895	.....	.....3,079	.....3,079	.....100	XXX
237266	10	1		10/25/2017.	Instinet.....	.....190.000	.....3,292	XXX	.....3,298	.....	.....	.....	.....	.....0	.....	.....3,298	.....	.....(6)	.....(6)	.....	XXX
238337	10	9		10/26/2017.	Stifel Nicolaus & Co Inc.....	.....28.000	.....1,343	XXX	.....1,817	.....	.....	.....	.....	.....0	.....	.....1,817	.....	.....(474)	.....(474)	.....	XXX
23918K	10	8		12/19/2017.	VARIOUS.....	.....2,456.000	.....158,622	XXX	.....106,258	.....157,675	.....(51,417)	.....	.....	.....(51,417)	.....	.....106,258	.....	.....52,364	.....52,364	.....	XXX
244199	10	5		10/26/2017.	Goldman Sachs.....	.....107.000	.....14,138	XXX	.....4,100	.....11,025	.....(6,925)	.....	.....	.....(6,925)	.....	.....4,100	.....	.....10,037	.....10,037	.....236	XXX
247361	70	2		12/15/2017.	Goldman Sachs.....	.....441.000	.....22,026	XXX	.....9,977	.....21,693	.....(11,716)	.....	.....	.....(11,716)	.....	.....9,977	.....	.....12,049	.....12,049	.....306	XXX
24906P	10	9		10/26/2017.	Goldman Sachs.....	.....83.000	.....5,093	XXX	.....3,715	.....4,792	.....(1,076)	.....	.....	.....(1,076)	.....	.....3,715	.....	.....1,377	.....1,377	.....28	XXX
24983L	10	4		11/14/2017.	VARIOUS.....	.....895.000	.....22,746	XXX	.....19,978	.....27,145	.....(7,167)	.....	.....	.....(7,167)	.....	.....19,978	.....	.....2,768	.....2,768	.....	XXX
25179M	10	3		10/26/2017.	Goldman Sachs.....	.....198.000	.....6,872	XXX	.....6,336	.....9,043	.....(2,707)	.....	.....	.....(2,707)	.....	.....6,336	.....	.....536	.....536	.....36	XXX
25278X	10	9		10/26/2017.	Stifel Nicolaus & Co Inc.....	.....255.000	.....25,752	XXX	.....17,060	.....25,770	.....(8,711)	.....	.....	.....(8,711)	.....	.....17,060	.....	.....8,692	.....8,692	.....	XXX
253868	10	3		11/24/2017.	VARIOUS.....	.....118.980	.....13,836	XXX	.....12,161	.....6,682	.....(194)	.....	.....	.....(194)	.....	.....12,161	.....	.....1,676	.....1,676	.....320	XXX
254543	10	1		10/25/2017.	Instinet.....	.....1,620.000	.....54,846	XXX	.....38,167	.....41,585	.....(3,418)	.....	.....	.....(3,418)	.....	.....38,167	.....	.....16,679	.....16,679	.....	XXX
254709	10	8		12/15/2017.	Goldman Sachs.....	.....180.000	.....12,031	XXX	.....1,715	.....12,976	.....(11,261)	.....0	.....	.....(11,261)	.....	.....1,715	.....	.....10,316	.....10,316	.....166	XXX
25470F	10	4		10/26/2017.	Goldman Sachs.....	.....60.000	.....1,160	XXX	.....876	.....1,645	.....(768)	.....	.....	.....(768)	.....	.....876	.....	.....284	.....284	.....	XXX
25470F	30	2		10/26/2017.	Goldman Sachs.....	.....84.000	.....1,534	XXX	.....1,389	.....2,250	.....(861)	.....	.....	.....(861)	.....	.....1,389	.....	.....145	.....145	.....	XXX
25470M	10	9		10/26/2017.	Goldman Sachs.....	.....79.000	.....3,785	XXX	.....4,902	.....	.....	.....	.....	.....0	.....	.....4,902	.....	.....(1,117)	.....(1,117)	.....	XXX
25659T	10	7		10/25/2017.	VARIOUS.....	.....475.000	.....28,745	XXX	.....21,465	.....21,465	.....	.....	.....	.....0	.....	.....21,465	.....	.....7,280	.....7,280	.....200	XXX
256677	10	5		10/26/2017.	Goldman Sachs.....	.....86.000	.....7,255	XXX	.....3,792	.....6,370	.....(2,578)	.....	.....	.....(2,578)	.....	.....3,792	.....	.....3,463	.....3,463	.....89	XXX
256746	10	8		12/29/2017.	VARIOUS.....	.....1,053.000	.....97,587	XXX	.....79,869	.....81,271	.....(1,402)	.....	.....	.....(1,402)	.....	.....79,869	.....	.....17,718	.....17,718	.....	XXX
25746U	10	9		10/26/2017.	Goldman Sachs.....	.....213.000	.....17,125	XXX	.....7,634	.....16,314	.....(8,680)	.....	.....	.....(8,680)	.....	.....7,634	.....	.....9,491	.....9,491	.....482	XXX
25754A	20	1		11/06/2017.	VARIOUS.....	.....400.000	.....75,524	XXX	.....43,897	.....63,696	.....(19,799)	.....	.....	.....(19,799)	.....	.....43,897	.....	.....31,627	.....31,627	.....363	XXX
260003	10	8		10/26/2017.	Goldman Sachs.....	.....53.000	.....5,112	XXX	.....1,401	.....3,971	.....(2,570)	.....	.....	.....(2,570)	.....	.....1,401	.....	.....3,711	.....3,711	.....72	XXX
260543	10	3		09/01/2017.	Direct.....	.....2,678.000	.....95,116	XXX	.....62,629	.....153,235	.....(90,606)	.....	.....	.....(90,606)	.....	.....62,629	.....	.....32,487	.....32,487	.....4,942	XXX
26078J	10	0		10/26/2017.	VARIOUS.....	.....777.740	.....56,799	XXX	.....27,623	.....	.....	.....	.....	.....0	.....	.....27,623	.....	.....29,175	.....29,175	.....	XXX
26138E	10	9		10/26/2017.	Goldman Sachs.....	.....60.000	.....5,187	XXX	.....975	.....5,440	.....(4,465)	.....	.....	.....(4,465)	.....	.....975	.....	.....4,212	.....4,212	.....136	XXX
233331	10	7		10/26/2017.	VARIOUS.....	.....447.000	.....44,846	XXX	.....32,667	.....44,034	.....(11,367)	.....	.....	.....(11,367)	.....	.....32,667	.....	.....12,179	.....12,179	.....510	XXX
263534	10	9		09/01/2017.	Direct.....	.....2,081.000	.....12,480	XXX	.....(18,368)	.....152,745	.....(171,113)	.....	.....	.....(171,113)	.....	.....(18,368)	.....	.....30,847	.....30,847	.....2,372	XXX
26441C	20	4		10/26/2017.	Goldman Sachs.....	.....227.000	.....19,828	XXX	.....9,659	.....17,620	.....(7,961)	.....	.....	.....(7,961)	.....	.....9,659	.....	.....10,169	.....10,169	.....590	XXX
264411	50	5		10/26/2017.	Goldman Sachs.....	.....114.000	.....3,260	XXX	.....3,161	.....	.....	.....	.....	.....0	.....	.....3,161	.....	.....99	.....99	.....22	XXX
26483E	10	0		04/04/2017.	JP Morgan.....	.....88.000	.....9,327	XXX	.....6,937	.....10,676	.....(3,740)	.....	.....	.....(3,740)	.....	.....6,937	.....	.....2,391	.....2,391	.....44	XXX
26613Q	10	6		09/14/2017.	VARIOUS.....	.....1,650.000	.....76,636	XXX	.....59,021	.....72,485	.....(13,463)	.....	.....	.....(13,463)	.....	.....59,021	.....	.....17,615	.....17,615	.....1,675	XXX
23355L	10	6		10/26/2017.	VARIOUS.....	.....97.100	.....8,826	XXX	.....6,595	.....	.....	.....	.....	.....0	.....	.....6,595	.....	.....2,231	.....2,231	.....35	XXX
278642	10	3		12/15/2017.	Goldman Sachs.....	.....415.000	.....15,277	XXX	.....(1,853)	.....12,321	.....(14,174)	.....	.....	.....(14,174)	.....	.....(1,853)	.....	.....17,130	.....17,130	.....	XXX
269246	40	1		12/06/2017.	VARIOUS.....	.....3,610.000	.....137,498	XXX	.....100,265	.....125,087	.....(24,822)	.....	.....	.....(24,822)	.....	.....100,265	.....	.....37,233	.....37,233	.....	XXX
277432	10	0		10/26/2017.	Goldman Sachs.....	.....56.000	.....5,002	XXX	.....888	.....4,212	.....(3,324)	.....	.....	.....(3,324)	.....	.....888	.....	.....4,114	.....4,114	.....105	XXX
27875T	10	1		09/29/2017.	VARIOUS.....	.....1,103.000	.....20,060	XXX	.....22,488	.....27,630	.....(5,142)	.....	.....	.....(5,142)	.....	.....22,488	.....	.....(2,429)	.....(2,429)	.....	XXX

SCHEDULE D - PART 4

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

E14.22

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
278865 10 0	Ecolab Inc.....		..	10/26/2017.	VARIOUS.....	194.000	25,692	XXX	9,508	22,741	(13,233)			(13,233)		9,508		16,184	16,184	287	XXX
279870 10 9	EDGE THERAPEUTICS INC.....		..	10/26/2017.	Stifel Nicolaus & Co Inc.....	514.000	5,500	XXX	6,425	6,425				0		6,425		(925)	(925)		XXX
281020 10 7	Edison International.....		..	10/26/2017.	Goldman Sachs.....	107.000	8,423	XXX	3,437	7,703	(4,266)			(4,266)		3,437		4,986	4,986	208	XXX
28176E 10 8	EDWARDS LIFESCIENCES CORP.....		..	10/26/2017.	Goldman Sachs.....	81.000	8,477	XXX	2,663	7,590	(4,926)			(4,926)		2,663		5,813	5,813		XXX
285512 10 9	Electronic Arts Inc.....		..	12/20/2017.	VARIOUS.....	428.000	47,649	XXX	22,715	33,709	(10,994)		0	(10,994)		22,715		24,934	24,934		XXX
28849P 10 0	ELLIE MAE INC.....		..	10/26/2017.	Stifel Nicolaus & Co Inc.....	105.000	9,471	XXX	6,324	8,786	(2,462)			(2,462)		6,324		3,147	3,147		XXX
291011 10 4	Emerson Electric Co.....		..	10/26/2017.	Goldman Sachs.....	230.000	15,297	XXX	6,000	12,823	(6,823)			(6,823)		6,000		9,297	9,297	331	XXX
292562 10 5	ENCORE WIRE CORP.....		..	10/25/2017.	Instinet.....	600.000	26,605	XXX	22,254	26,010	(3,756)			(3,756)		22,254		4,351	4,351	48	XXX
29265N 10 8	ENERGEN CORP.....		..	10/25/2017.	Instinet.....	960.000	47,490	XXX	38,565	55,363	(16,798)			(16,798)		38,565		8,925	8,925		XXX
29364G 10 3	Entergy Corp.....		..	10/26/2017.	VARIOUS.....	395.000	34,090	XXX	30,343	4,408	(612)			(612)		30,343		3,747	3,747	448	XXX
29414D 10 0	ENVISION HEALTHCARE CORP.....		..	10/26/2017.	VARIOUS.....	2,395.000	105,921	XXX	151,580	151,580				0		151,580		(45,658)	(45,658)		XXX
26875P 10 1	EOG Resourced Inc.....		..	10/26/2017.	Goldman Sachs.....	197.000	19,091	XXX	1,921	19,917	(17,995)			(17,995)		1,921		17,169	17,169	99	XXX
26884U 10 9	EPR PPTYS.....		..	11/07/2017.	VARIOUS.....	1,380.000	95,709	XXX	96,626	96,172	(2,508)			(2,508)		96,626		(917)	(917)	4,687	XXX
26884L 10 9	EQT CORP COM.....		..	10/26/2017.	Goldman Sachs.....	51.000	3,063	XXX	1,614	3,335	(1,722)			(1,722)		1,614		1,449	1,449	5	XXX
294429 10 5	Equifax Inc.....		..	10/26/2017.	VARIOUS.....	1,515.000	170,589	XXX	92,792	179,118	(86,327)			(86,327)		92,792		77,797	77,797	1,636	XXX
29444U 70 0	EQUINIX INC.....		..	10/26/2017.	Goldman Sachs.....	27.000	12,263	XXX	6,280	9,650	(3,370)			(3,370)		6,280		5,982	5,982	162	XXX
294752 10 0	EQUITY ONE.....		..	03/02/2017.	Direct.....	994.000	25,634	XXX	25,634	30,506	(4,872)			(4,872)		25,634			0	180	XXX
29476L 10 7	Equity Residential.....		..	10/26/2017.	Goldman Sachs.....	118.000	7,922	XXX	3,519	7,594	(4,076)			(4,076)		3,519		4,404	4,404	238	XXX
297178 10 5	ESSEX PPTY TR INC.....		..	10/26/2017.	Goldman Sachs.....	21.000	5,452	XXX	3,654	4,883	(1,229)			(1,229)		3,654		1,799	1,799	144	XXX
30040W 10 8	EVERSOURCE ENERGY.....		..	10/26/2017.	Goldman Sachs.....	110.000	6,845	XXX	3,713	6,075	(2,362)			(2,362)		3,713		3,132	3,132	158	XXX
30050B 10 1	EVOLENT HEALTH INC.....		..	10/26/2017.	Stifel Nicolaus & Co Inc.....	1.000	17	XXX	27					0		27		(10)	(10)		XXX
30063P 10 5	EXACT SCIENCES CORP.....		..	10/26/2017.	Stifel Nicolaus & Co Inc.....	299.000	14,606	XXX	3,995	3,995				0		3,995		10,611	10,611		XXX
30161N 10 1	Exelon Corp.....		..	10/26/2017.	VARIOUS.....	4,234.000	159,810	XXX	117,578	150,265	(32,687)			(32,687)		117,578		42,232	42,232	2,299	XXX
30212P 30 3	EXPEDIA INC DEL.....		..	11/13/2017.	VARIOUS.....	644.000	86,264	XXX	76,035	72,952	3,083			3,083		76,035		10,229	10,229	467	XXX
302130 10 9	EXPEDITORS INTL WASH INC.....		..	10/26/2017.	Goldman Sachs.....	60.000	3,553	XXX	1,996	3,178	(1,181)			(1,181)		1,996		1,557	1,557	25	XXX
30219G 10 8	EXPRESS SCRIPTS HLDG CO.....		..	12/15/2017.	Goldman Sachs.....	296.000	18,038	XXX	5,471	20,362	(14,891)			(14,891)		5,471		12,567	12,567		XXX
30225T 10 2	EXTRA SPACE STORAGE INC.....		..	10/26/2017.	Goldman Sachs.....	45.000	3,541	XXX	3,476	3,476				0		3,476		65	65	105	XXX
30231G 10 2	Exxon Mobil Corp.....		..	10/26/2017.	Goldman Sachs.....	1,416.000	118,177	XXX	50,640	127,808	(77,168)			(77,168)		50,640		67,537	67,537	3,243	XXX
315616 10 2	F5 NETWORKS INC.....		..	10/26/2017.	Goldman Sachs.....	22.000	2,729	XXX	1,999	3,184	(1,185)			(1,185)		1,999			730		XXX
30303M 10 2	FACEBOOK INC.....		..	10/26/2017.	Goldman Sachs.....	790.000	134,787	XXX	43,173	90,890	(47,717)			(47,717)		43,173		91,614	91,614		XXX
311642 10 2	FARO TECHNOLOGIES INC.....		..	10/25/2017.	Instinet.....	710.000	26,949	XXX	20,959	25,560	(4,601)			(4,601)		20,959		5,990	5,990		XXX
311900 10 4	FASTENAL CO.....		..	10/26/2017.	Goldman Sachs.....	103.000	4,890	XXX	1,795	4,839	(3,044)			(3,044)		1,795		3,096	3,096	99	XXX
313747 20 6	FEDERAL RLTY INVT TR SH BEN INT N.....		..	10/26/2017.	Goldman Sachs.....	22.000	2,678	XXX	3,126	3,126				0		3,126		(449)	(449)	87	XXX
31428X 10 6	Fedex Corp.....		..	10/26/2017.	Goldman Sachs.....	84.000	19,238	XXX	5,389	15,641	(10,252)			(10,252)		5,389		13,849	13,849	152	XXX
31572Q 80 8	FIBROGEN INC.....		..	10/26/2017.	Stifel Nicolaus & Co Inc.....	7.000	375	XXX	338					0		338		37	37		XXX
31620M 10 6	FIDELITY NATL INFORMATION SVCS.....		..	12/14/2017.	VARIOUS.....	541.000	51,439	XXX	28,468	40,921	(12,453)		0	(12,453)		28,468		22,971	22,971	478	XXX
316773 10 0	Fifth Third Bancorp.....		..	12/15/2017.	Goldman Sachs.....	323.000	9,275	XXX	2,668	8,711	(6,043)			(6,043)		2,668		6,607	6,607	187	XXX
336433 10 7	FIRST SOLAR INC COM.....		..	03/17/2017.	Merrill-Lynch.....	188.000	5,984	XXX	6,033	6,033				0		6,033		(49)	(49)		XXX
33767D 10 5	FIRSTCASH INC.....		..	10/26/2017.	Stifel Nicolaus & Co Inc.....	36.000	2,259	XXX	2,170					0		2,170		88	88		XXX
337932 10 7	Firstenergy Corp.....		..	10/26/2017.	Goldman Sachs.....	141.000	4,479	XXX	4,367	4,367				0		4,367		113	113	152	XXX
337738 10 8	Fiserv Inc.....		..	10/26/2017.	Goldman Sachs.....	76.000	9,759	XXX	1,382	8,077	(6,695)			(6,695)		1,382		8,377	8,377		XXX

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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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
339041	10	5		10/25/2017.	VARIOUS.....	275.000	44,775	XXX	38,918	38,918				0		38,918		5,857	5,857		XXX
302445	10	1		10/26/2017.	Goldman Sachs.....	81.000	3,521	XXX	1,808	2,931	(1,124)			(1,124)		1,808		1,714	1,714	32	XXX
343389	10	2		10/25/2017.	Instinet.....	1,410.000	6,454	XXX	13,240	13,240				0		13,240		(6,785)	(6,785)		XXX
34354P	10	5		10/26/2017.	Goldman Sachs.....	49.000	2,192	XXX	2,062	2,354	(293)			(293)		2,062		130	130	38	XXX
343412	10	2		10/26/2017.	Goldman Sachs.....	34.000	1,451	XXX	576	1,786	(1,210)			(1,210)		576		875	875	29	XXX
302491	30	3		10/26/2017.	Goldman Sachs.....	50.000	4,656	XXX	1,243	2,828	(1,585)			(1,585)		1,243		3,413	3,413	33	XXX
30249U	10	1		01/17/2017.	Direct.....	551.000	14,275	XXX	14,664	19,577	(4,913)			(4,913)		14,664		(389)	(389)		XXX
302520	10	1		10/25/2017.	Instinet.....	1,995.000	27,311	XXX	31,980	31,980				0		31,980		(4,669)	(4,669)	718	XXX
344849	10	4		10/26/2017.	VARIOUS.....	1,086.000	72,128	XXX	72,682	76,987	(4,305)			(4,305)		72,682		(554)	(554)	476	XXX
345370	86	0		10/26/2017.	Goldman Sachs.....	1,377.000	16,827	XXX	3,153	16,703	(13,550)			(13,550)		3,153		13,674	13,674	844	XXX
34959J	10	8		10/26/2017.	Goldman Sachs.....	96.000	7,052	XXX	1,941	5,148	(3,207)			(3,207)		1,941		5,111	5,111	20	XXX
34964C	10	6		10/26/2017.	Goldman Sachs.....	72.000	4,774	XXX	3,849	3,849				0		3,849		925	925	32	XXX
354613	10	1		10/26/2017.	Goldman Sachs.....	148.000	6,458	XXX	3,146	5,858	(2,711)			(2,711)		3,146		3,312	3,312	117	XXX
35671D	85	7		10/26/2017.	VARIOUS.....	2,700.000	39,553	XXX	29,520	35,613	(6,093)			(6,093)		29,520		10,033	10,033		XXX
35906A	10	8		03/17/2017.	Merrill-Lynch.....	2,783.000	6,874	XXX	9,407	9,407				0		9,407		(2,533)	(2,533)	292	XXX
363576	10	9		10/26/2017.	Goldman Sachs.....	56.000	3,485	XXX	2,699	2,910	(211)			(211)		2,699		786	786	66	XXX
36467J	10	8		10/25/2017.	VARIOUS.....	550.000	20,493	XXX	18,809					0		18,809		1,683	1,683	305	XXX
364760	10	8		10/26/2017.	Goldman Sachs.....	89.000	2,427	XXX	1,192	1,997	(805)			(805)		1,192		1,235	1,235	84	XXX
366651	10	7		10/26/2017.	VARIOUS.....	526.000	64,287	XXX	28,862	50,535	(24,499)			(24,499)		28,862		35,425	35,425		XXX
361448	10	3		10/25/2017.	VARIOUS.....	1,160.000	72,694	XXX	67,804	71,433	(3,629)			(3,629)		67,804		4,890	4,890	1,465	XXX
369550	10	8		10/26/2017.	Goldman Sachs.....	113.000	22,955	XXX	6,508	19,511	(13,003)			(13,003)		6,508		16,448	16,448	317	XXX
369604	10	3		10/26/2017.	Goldman Sachs.....	3,126.000	68,063	XXX	47,296	98,782	(51,485)			(51,485)		47,296		20,767	20,767	2,978	XXX
370023	10	3		01/27/2017.	Direct.....	1,379.000	30,238	XXX	29,073	34,447	(5,375)			(5,375)		29,073		1,166	1,166	662	XXX
370334	10	4		10/26/2017.	Goldman Sachs.....	211.000	11,010	XXX	4,822	13,033	(8,212)			(8,212)		4,822		6,188	6,188	390	XXX
37045V	10	0		12/15/2017.	Goldman Sachs.....	670.000	28,800	XXX	22,787	23,343	(556)			(556)		22,787		6,014	6,014	698	XXX
371532	10	2		12/11/2017.	VARIOUS.....	573.000	15,162	XXX	12,779	35,583	(22,804)	(0)		(22,804)		12,779		2,383	2,383		XXX
371559	10	5		12/19/2017.	VARIOUS.....	375.000	27,679	XXX	20,134	26,029	(5,895)			(5,895)		20,134		7,545	7,545		XXX
37244C	10	1		10/26/2017.	Stifel Nicolaus & Co Inc.....	180.000	5,826	XXX	5,194	5,290	(96)			(96)		5,194		633	633		XXX
372460	10	5		10/26/2017.	Goldman Sachs.....	54.000	4,827	XXX	1,622	5,159	(3,537)			(3,537)		1,622		3,205	3,205	145	XXX
36162J	10	6		10/26/2017.	VARIOUS.....	238.500	6,034	XXX	1,925	5,713	(3,788)	0		(3,788)		1,925		4,109	4,109	335	XXX
36174X	10	1		10/26/2017.	Goldman Sachs.....	210.000	4,292	XXX	4,605					0		4,605		(313)	(313)	92	XXX
374689	10	7		10/25/2017.	Instinet.....	780.000	25,268	XXX	10,585	32,487	(21,902)			(21,902)		10,585		14,683	14,683		XXX
37518B	10	2		05/05/2017.	VARIOUS.....	774.000	26,144	XXX	32,212	35,256	(3,044)			(3,044)		32,212		(6,068)	(6,068)		XXX
375558	10	3		10/26/2017.	Goldman Sachs.....	437.000	34,028	XXX	4,334	31,294	(26,960)			(26,960)		4,334		29,695	29,695	682	XXX
37940X	10	2		11/07/2017.	VARIOUS.....	703.000	69,062	XXX	19,091	48,795	(29,705)	0		(29,705)		19,091		49,971	49,971	23	XXX
38141G	10	4		12/15/2017.	Goldman Sachs.....	161.000	38,601	XXX	14,559	38,551	(23,992)			(23,992)		14,559		24,041	24,041	328	XXX
382550	10	1		10/26/2017.	VARIOUS.....	1,140.000	36,245	XXX	34,283	35,192	(909)			(909)		34,283		1,962	1,962	24	XXX
40171V	10	0		10/26/2017.	VARIOUS.....	380.000	27,469	XXX	17,138	18,745	(1,608)			(1,608)		17,138		10,331	10,331		XXX
093671	10	5		10/26/2017.	Goldman Sachs.....	140.000	3,606	XXX	1,667	3,219	(1,551)			(1,551)		1,667		1,938	1,938	104	XXX
406216	10	1		10/26/2017.	Goldman Sachs.....	294.000	12,121	XXX	5,345	15,902	(10,558)			(10,558)		5,345		6,776	6,776	159	XXX
410345	10	2		12/01/2017.	VARIOUS.....	3,832.000	80,413	XXX	68,583	82,656	(14,073)	0		(14,073)		68,583		11,830	11,830	1,885	XXX
412822	10	8		10/26/2017.	Goldman Sachs.....	61.000	2,976	XXX	1,035	3,559	(2,524)			(2,524)		1,035		1,941	1,941	67	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
413086 10 9	Harman International.....	..	03/13/2017.	Direct.....	170.000	19,040	XXX	8,872	18,897	(10,025)			(10,025)		8,872		10,168	10,168	60	XXX
413875 10 5	HARRIS CORP DEL.....	..	10/26/2017.	Goldman Sachs.....	45.000	6,041	XXX	1,622	4,611	(2,989)			(2,989)		1,622		4,420	4,420	70	XXX
416515 10 4	Hartford Financial Svcs Grp.....	..	10/26/2017.	VARIOUS.....	223.000	12,288	XXX	6,814	6,337	(4,176)			(4,176)		6,814		5,474	5,474	147	XXX
418056 10 7	Hasbro Inc.....	..	10/26/2017.	Goldman Sachs.....	38.000	3,607	XXX	1,212	2,956	(1,744)			(1,744)		1,212		2,395	2,395	63	XXX
40412C 10 1	HCA HOLDINGS INC.....	..	10/26/2017.	Goldman Sachs.....	111.000	8,649	XXX	7,507	8,216	(709)			(709)		7,507		1,142	1,142		XXX
40414L 10 9	HCP INC.....	..	10/26/2017.	Goldman Sachs.....	157.000	3,956	XXX	4,666	4,666				0		4,666		(710)	(710)	174	XXX
42226A 10 7	HEALTH EQUITY INC COM.....	..	10/26/2017.	Stifel Nicolaus & Co Inc.....	184.000	8,964	XXX	8,787					0		8,787		177	177		XXX
421924 30 9	HEALTHSOUTH CORP.....	..	11/02/2017.	VARIOUS.....	1,549.000	70,702	XXX	46,517	63,881	(17,364)			(17,364)		46,517		24,185	24,185	1,503	XXX
423452 10 1	HELMERICH & PAYNE INC.....	..	10/26/2017.	Goldman Sachs.....	26.000	1,350	XXX	1,054	2,012	(959)			(959)		1,054		296	296	55	XXX
427866 10 8	Hershey Foods Corp.....	..	10/26/2017.	Goldman Sachs.....	51.000	5,246	XXX	1,772	5,275	(3,503)			(3,503)		1,772		3,474	3,474	96	XXX
42809H 10 7	Hess Corp.....	..	10/26/2017.	VARIOUS.....	2,381.000	99,679	XXX	116,190	148,312	(32,122)			(32,122)		116,190		(16,511)	(16,511)	1,321	XXX
42824C 10 9	HEWLETT PACKARD ENTERPRISE CO.....	..	12/15/2017.	VARIOUS.....	684.000	33,479	XXX	29,215	35,405	(6,345)			(6,345)		29,215		4,263	4,263	174	XXX
428291 10 8	HEXCEL CORP NEW.....	..	10/26/2017.	VARIOUS.....	931.000	53,685	XXX	34,061	47,891	(13,830)	0		(13,830)		34,061		19,624	19,624	300	XXX
40418F 10 8	HFF INC.....	..	10/26/2017.	Stifel Nicolaus & Co Inc.....	285.000	12,087	XXX	2,944	8,621	(5,677)			(5,677)		2,944		9,143	9,143	447	XXX
43300A 20 3	HILTON WORLDWIDE HLDGS INC.....	..	10/26/2017.	Goldman Sachs.....	67.000	4,855	XXX	4,449					0		4,449		407	407	10	XXX
40425J 10 1	HMS HLDGS CORP.....	..	11/03/2017.	VARIOUS.....	2,001.000	28,603	XXX	27,715	36,338	(8,624)			(8,624)		27,715		889	889		XXX
436440 10 1	HOLOGIC INC COM.....	..	10/26/2017.	Goldman Sachs.....	96.000	3,563	XXX	3,312	3,852	(540)			(540)		3,312		251	251		XXX
437076 10 2	Home Depot Inc.....	..	12/15/2017.	Goldman Sachs.....	486.000	80,737	XXX	11,188	65,163	(53,975)			(53,975)		11,188		69,549	69,549	1,264	XXX
438516 10 6	Honeywell International Inc.....	..	10/26/2017.	Goldman Sachs.....	259.000	37,769	XXX	8,441	30,005	(21,564)			(21,564)		8,441		29,328	29,328	517	XXX
440452 10 0	HORMEL FOODS CORP.....	..	10/26/2017.	Goldman Sachs.....	89.000	2,702	XXX	686	3,098	(2,412)			(2,412)		686		2,016	2,016	45	XXX
44107P 10 4	HOST HOTELS & RESORTS INC.....	..	10/26/2017.	VARIOUS.....	418.000	8,096	XXX	5,084	4,390	(2,626)			(2,626)		5,084		3,011	3,011	309	XXX
40434L 10 5	HP INC.....	..	10/26/2017.	Goldman Sachs.....	583.000	12,436	XXX	6,903	8,652	(1,749)			(1,749)		6,903		5,534	5,534	304	XXX
404303 10 9	HSN INC.....	..	10/26/2017.	Stifel Nicolaus & Co Inc.....	222.000	8,434	XXX	7,615	7,615				0		7,615		819	819	233	XXX
443510 60 7	HUBBELL INC.....	..	06/29/2017.	VARIOUS.....	750.000	85,823	XXX	76,641	87,525	(10,884)			(10,884)		76,641		9,182	9,182	875	XXX
443573 10 0	HUBSPOT INC.....	..	06/15/2017.	VARIOUS.....	584.000	37,813	XXX	27,448	27,448				0		27,448		10,365	10,365		XXX
444859 10 2	Humana Inc.....	..	10/26/2017.	VARIOUS.....	58.000	14,400	XXX	925	11,834	(10,908)			(10,908)		925		13,475	13,475	62	XXX
445658 10 7	HUNT J B TRANS SVCS INC.....	..	12/19/2017.	VARIOUS.....	404.000	41,635	XXX	33,315	39,216	(5,902)	0		(5,902)		33,315		8,321	8,321	193	XXX
446150 10 4	Huntington Bancshares Inc.....	..	10/26/2017.	Goldman Sachs.....	358.000	4,976	XXX	1,307	4,733	(3,426)			(3,426)		1,307		3,669	3,669	115	XXX
447011 10 7	HUNTSMAN CORP.....	..	11/21/2017.	Cowen & Co.....	15.000	466	XXX	336					0		336		130	130	6	XXX
45168D 10 4	IDEXX LABS INC.....	..	10/26/2017.	Goldman Sachs.....	30.000	4,927	XXX	3,479					0		3,479		1,449	1,449		XXX
451731 10 3	IGNYTA INC.....	..	10/26/2017.	Stifel Nicolaus & Co Inc.....	376.000	5,862	XXX	6,025					0		6,025		(164)	(164)		XXX
902104 10 8	II VI INC.....	..	10/25/2017.	VARIOUS.....	2,470.000	102,612	XXX	33,716	73,236	(39,520)			(39,520)		33,716		68,896	68,896		XXX
452308 10 9	Illinois Tool Works.....	..	10/26/2017.	Goldman Sachs.....	129.000	19,947	XXX	4,521	15,797	(11,276)			(11,276)		4,521		15,425	15,425	329	XXX
452327 10 9	ILLUMINA INC.....	..	10/26/2017.	Goldman Sachs.....	47.000	9,790	XXX	6,018	6,018				0		6,018		3,772	3,772		XXX
45321L 10 0	IMPERVA INC.....	..	10/26/2017.	Stifel Nicolaus & Co Inc.....	220.000	9,271	XXX	5,779	8,448	(2,669)			(2,669)		5,779		3,491	3,491		XXX
45337C 10 2	INCYTE CORP.....	..	10/26/2017.	VARIOUS.....	77.000	9,403	XXX	10,318			0		0		10,318		(915)	(915)		XXX
45667G 10 3	INFINERA CORPORATION.....	..	10/26/2017.	Stifel Nicolaus & Co Inc.....	602.000	5,141	XXX	5,111	5,111				0		5,111		30	30		XXX
457985 20 8	INTEGRA LIFESCIENCES HLDGS CP.....	..	08/30/2017.	VARIOUS.....	508.000	25,525	XXX	20,905	21,791	(885)			(885)		20,905		4,620	4,620		XXX
458140 10 0	Intel Corp.....	..	10/26/2017.	Goldman Sachs.....	1,605.000	66,172	XXX	23,529	58,213	(34,684)			(34,684)		23,529		42,642	42,642	1,284	XXX
45866F 10 4	INTERCONTINENTAL EXCHANGE GROUP.....	..	10/26/2017.	Goldman Sachs.....	209.000	13,707	XXX	5,783	11,792	(6,009)			(6,009)		5,783		7,924	7,924	124	XXX
460146 10 3	International Paper Co.....	..	10/26/2017.	VARIOUS.....	2,085.000	112,369	XXX	86,684	110,630	(23,946)			(23,946)		86,684		25,685	25,685	816	XXX
460690 10 0	Interpublic Group of Cos Inc.....	..	10/26/2017.	Goldman Sachs.....	146.000	2,943	XXX	578	3,418	(2,840)			(2,840)		578		2,365	2,365	79	XXX

SCHEDULE D - PART 4

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

E14.25

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
459200 10 1	Intl Business Machines Corp.....		..	10/26/2017.	Goldman Sachs.....	296.000	45,616	XXX	24,911	49,133	(24,222)			(24,222)	24,911			20,705	20,705	1,281	XXX
459506 10 1	Intl Flavors & Fragrances.....		..	10/26/2017.	VARIOUS.....	79.000	11,801	XXX	8,158	3,417	(2,555)			(2,555)	8,158			3,643	3,643	76	XXX
461202 10 3	Intuit Inc.....		..	10/26/2017.	Goldman Sachs.....	78.000	11,803	XXX	1,856	8,940	(7,084)			(7,084)	1,856			9,947	9,947	110	XXX
46120E 60 2	INTUITIVE SURGICAL INC.....		..	10/26/2017.	Goldman Sachs.....	41.000	16,776	XXX	2,074	10,358	(8,284)			(8,284)	2,074			14,702	14,702		XXX
461203 10 1	INVACARE CORP.....		..	10/25/2017.	Instinet.....	10.000	151	XXX	157					0	157			(7)	(7)	0	XXX
46266C 10 5	IQVIA HLDGS INC.....		..	12/15/2017.	Goldman Sachs.....	12.000	1,225	XXX	1,145					0	1,145			80	80		XXX
46284V 10 1	IRON MTN INC NEW.....		..	10/26/2017.	Goldman Sachs.....	88.000	3,489	XXX	2,377	2,858	(481)			(481)	2,377			1,112	1,112	145	XXX
45073V 10 8	ITT INC.....		..	01/31/2017.	VARIOUS.....	1,055.000	43,552	XXX	40,691	40,691				0	40,691			2,861	2,861		XXX
469814 10 7	JACOBS ENGR GROUP INC DEL.....		..	10/26/2017.	Goldman Sachs.....	37.000	2,173	XXX	1,552	2,109	(557)			(557)	1,552			620	620	22	XXX
708160 10 6	JC Penney Co Inc.....		..	05/15/2017.	CONVERGEX LLC.....	8,225.000	35,462	XXX	68,350	68,350				0	68,350			(32,888)	(32,888)		XXX
477143 10 1	JETBLUE AIRWAYS CORP.....		..	10/26/2017.	VARIOUS.....	929.000	18,465	XXX	5,247	19,259	(15,649)			(15,649)	5,247			13,218	13,218		XXX
477839 10 4	JOHN BEAN TECHNOLOGIES CORP.....		..	10/26/2017.	Stifel Nicolaus & Co Inc.....	21.000	2,318	XXX	1,785					0	1,785			533	533	4	XXX
478160 10 4	Johnson & Johnson.....		..	10/26/2017.	Goldman Sachs.....	928.000	131,343	XXX	46,606	106,915	(60,308)			(60,308)	46,606			84,737	84,737	2,286	XXX
46625H 10 0	JP Morgan Chase & Co.....		..	12/15/2017.	Goldman Sachs.....	1,314.000	133,029	XXX	41,430	113,385	(71,955)			(71,955)	41,430			91,599	91,599	2,547	XXX
48203R 10 4	Juniper Networks Inc.....		..	10/26/2017.	Goldman Sachs.....	144.000	3,578	XXX	2,521	4,069	(1,548)			(1,548)	2,521			1,057	1,057	43	XXX
485170 30 2	KANSAS CITY SOUTHERN.....		..	10/26/2017.	Goldman Sachs.....	32.000	3,349	XXX	2,389	2,715	(326)			(326)	2,389			960	960	43	XXX
48666K 10 9	KB Home.....		..	03/02/2017.	VARIOUS.....	6,325.000	107,597	XXX	93,306	99,998	(6,692)			(6,692)	93,306			14,291	14,291	88	XXX
48242W 10 6	KBR INC.....		..	10/25/2017.	Instinet.....	2,550.000	47,174	XXX	43,146	42,560	587			587	43,146			4,028	4,028	816	XXX
487836 10 8	Kellogg Co.....		..	10/26/2017.	Goldman Sachs.....	86.000	5,206	XXX	2,902	6,339	(3,437)			(3,437)	2,902			2,304	2,304	136	XXX
489170 10 0	KENNAMETAL INC.....		..	10/26/2017.	Stifel Nicolaus & Co Inc.....	238.000	10,181	XXX	8,347					0	8,347			1,835	1,835		XXX
493267 10 8	Key Corp.....		..	10/26/2017.	VARIOUS.....	1,349.000	24,773	XXX	13,436	24,646	(11,210)			(11,210)	13,436			11,337	11,337	371	XXX
494368 10 3	Kimberly Clark Corp.....		..	10/26/2017.	Goldman Sachs.....	118.000	13,402	XXX	5,938	13,466	(7,528)			(7,528)	5,938			7,464	7,464	461	XXX
49446R 10 9	KIMCO REALTY CORP.....		..	10/26/2017.	Goldman Sachs.....	138.000	2,528	XXX	1,867	3,472	(1,605)			(1,605)	1,867			661	661	149	XXX
49456B 10 1	KINDER MORGAN INC DEL.....		..	10/26/2017.	Goldman Sachs.....	630.000	11,333	XXX	9,400	13,047	(3,648)			(3,648)	9,400			1,934	1,934	236	XXX
482480 10 0	KLA Tencor Corporation.....		..	10/26/2017.	Goldman Sachs.....	50.000	5,442	XXX	1,090	3,934	(2,845)			(2,845)	1,090			4,352	4,352	84	XXX
500255 10 4	Kohls Corp.....		..	10/26/2017.	Goldman Sachs.....	95.000	4,044	XXX	3,439	4,691	(1,252)			(1,252)	3,439			605	605	142	XXX
500643 20 0	KORN FERRY INTL.....		..	10/26/2017.	Stifel Nicolaus & Co Inc.....	448.000	18,408	XXX	6,948	13,185	(6,237)			(6,237)	6,948			11,460	11,460	179	XXX
500754 10 6	KRAFT HEINZ CO.....		..	10/26/2017.	Goldman Sachs.....	192.000	14,839	XXX	13,970	16,765	(2,796)			(2,796)	13,970			869	869	350	XXX
501044 10 1	Kroger Co.....		..	10/26/2017.	Goldman Sachs.....	379.000	8,298	XXX	3,890	13,079	(9,189)			(9,189)	3,890			4,408	4,408	128	XXX
502424 10 4	L 3 Communications Holdings.....		..	01/03/2017.	Direct.....	957.000	97,891	XXX	96,367	145,569	(49,202)			(49,202)	96,367			1,524	1,524		XXX
501797 10 4	L BRANDS INC.....		..	10/26/2017.	Goldman Sachs.....	90.000	3,980	XXX	1,696	5,926	(4,229)			(4,229)	1,696			2,283	2,283	162	XXX
502413 10 7	L3 TECHNOLOGIES INC.....		..	10/26/2017.	VARIOUS.....	349.000	62,431	XXX	36,923			(0)		(0)	36,923			25,509	25,509	543	XXX
50540R 40 9	LABORATORY CORP AMER HLDGS.....		..	10/26/2017.	Goldman Sachs.....	39.000	5,983	XXX	1,785	5,007	(3,222)			(3,222)	1,785			4,198	4,198		XXX
512807 10 8	LAM RESEARCH CORP.....		..	11/27/2017.	VARIOUS.....	191.000	39,484	XXX	11,839	20,194	(8,356)			(8,356)	11,839			27,646	27,646	359	XXX
513272 10 4	LAMB WESTON HLDGS INC.....		..	04/06/2017.	VARIOUS.....	2,731.000	108,004	XXX	85,078	103,368	(18,290)			(18,290)	85,078			22,926	22,926	416	XXX
518439 10 4	LAUDER ESTEE COS INC CL A.....		..	10/26/2017.	Goldman Sachs.....	74.000	8,272	XXX	1,146	5,660	(4,515)			(4,515)	1,146			7,126	7,126	76	XXX
524660 10 7	Leggett & Platt Ince.....		..	10/26/2017.	VARIOUS.....	356.000	17,366	XXX	15,790	2,737	(1,846)			(1,846)	15,790			1,576	1,576	180	XXX
525327 10 2	LEIDOS HLDGS INC.....		..	11/02/2017.	VARIOUS.....	2,135.000	117,756	XXX	103,314	109,184	(5,870)			(5,870)	103,314			14,443	14,443	1,102	XXX
526057 10 4	LENNAR CORP.....		..	11/27/2017.	VARIOUS.....	73.000	4,558	XXX	924	3,409	(2,501)			(2,501)	924			3,634	3,634	11	XXX
527288 10 4	LEUCADIA NATL CORP.....		..	10/26/2017.	Goldman Sachs.....	124.000	3,164	XXX	2,156	2,883	(727)			(727)	2,156			1,008	1,008	28	XXX
52729N 30 8	LEVEL 3 COMMUNICATIONS INC COM NE.....		..	11/01/2017.	VARIOUS.....	701.000	33,744	XXX	33,522	39,508	(5,987)			(5,987)	33,522			222	222		XXX
528872 30 2	LEXICON PHARMACEUTICALS INC.....		..	11/17/2017.	VARIOUS.....	1,270.000	12,632	XXX	17,564	17,564				0	17,564			(4,932)	(4,932)		XXX

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
531172 10 4	LIBERTY PPTY TR SH BEN INT.....			..	10/25/2017.	Instinet.....	5.000	.....214	XXX	.....205	.....	.....	.....	.....	.....0	.....	.....205	.....	.....9	.....9	.....3	XXX
53220K 50 4	LIGAND PHARMACEUTICALS INC.....			..	10/26/2017.	Stifel Nicolaus & Co Inc.....	48.000	.....6,823	XXX	4,877	4,877	.....	.....	.....	.....0	.....	4,877	.....	1,946	1,946	.....	XXX
532457 10 8	Lilly Eli Co.....			..	10/26/2017.	Goldman Sachs.....	317.000	.....26,675	XXX	11,108	23,315	(12,208)	.....	.....	(12,208)	.....	11,108	.....	15,567	15,567	.....495	XXX
533900 10 6	LINCOLN ELEC HLDGS INC.....			..	10/25/2017.	VARIOUS.....	300.000	.....27,846	XXX	17,354	23,001	(5,647)	.....0	.....	(5,647)	.....	17,354	.....	10,493	10,493	.....376	XXX
534187 10 9	Lincoln National Corp.....			..	10/26/2017.	Goldman Sachs.....	80.000	.....6,158	XXX	1,554	5,302	(3,748)	.....	.....	(3,748)	.....	1,554	.....	4,605	4,605	.....70	XXX
535678 10 6	Linear Technology Corp.....			..	03/14/2017.	VARIOUS.....	570.000	.....37,193	XXX	16,969	35,540	(18,571)	.....	.....	(18,571)	.....	16,969	.....	20,225	20,225	.....188	XXX
537008 10 4	LITTELFUSE INC.....			..	10/26/2017.	Stifel Nicolaus & Co Inc.....	55.000	.....11,545	XXX	7,059	8,347	(1,289)	.....	.....	(1,289)	.....	7,059	.....	4,487	4,487	.....57	XXX
501889 20 8	LKQ CORP.....			..	10/26/2017.	Goldman Sachs.....	95.000	.....3,523	XXX	2,912	2,912	.....	.....	.....	.....0	.....	2,912	.....	612	612	.....	XXX
539830 10 9	Lockheed Martin Corp.....			..	10/26/2017.	Goldman Sachs.....	84.000	.....25,861	XXX	4,277	20,995	(16,718)	.....	.....	(16,718)	.....	4,277	.....	21,585	21,585	.....459	XXX
540424 10 8	Loews Corp.....			..	10/26/2017.	Goldman Sachs.....	100.000	.....4,836	XXX	2,825	4,683	(1,858)	.....	.....	(1,858)	.....	2,825	.....	2,011	2,011	.....19	XXX
54142L 10 9	LOGMEIN INC.....			..	10/26/2017.	VARIOUS.....	208.000	.....23,821	XXX	13,393	20,082	(6,689)	.....	.....	(6,689)	.....	13,393	.....	10,428	10,428	.....184	XXX
548661 10 7	Lowe's Cos Inc.....			..	12/15/2017.	Goldman Sachs.....	359.000	.....29,159	XXX	7,726	25,532	(17,806)	.....	.....	(17,806)	.....	7,726	.....	21,434	21,434	.....441	XXX
55261F 10 4	M & T Bank Corp.....			..	10/26/2017.	Goldman Sachs.....	58.000	.....9,597	XXX	3,776	9,073	(5,297)	.....	.....	(5,297)	.....	3,776	.....	5,821	5,821	.....126	XXX
554382 10 1	MACERICH CO.....			..	10/26/2017.	Goldman Sachs.....	70.000	.....3,979	XXX	4,122	4,959	(837)	.....	.....	(837)	.....	4,122	.....	(144)	(144)	.....137	XXX
55616P 10 4	MACY'S INC.....			..	10/26/2017.	Goldman Sachs.....	124.000	.....2,645	XXX	1,283	4,440	(3,157)	.....	.....	(3,157)	.....	1,283	.....	1,361	1,361	.....195	XXX
556269 10 8	MADDEN STEVEN LTD.....			..	10/26/2017.	Stifel Nicolaus & Co Inc.....	237.000	.....10,129	XXX	7,162	8,473	(1,311)	.....	.....	(1,311)	.....	7,162	.....	2,967	2,967	.....	XXX
56418H 10 0	MANPOWER INC.....			..	09/07/2017.	VARIOUS.....	890.000	.....92,000	XXX	63,301	79,094	(15,793)	.....	.....	(15,793)	.....	63,301	.....	28,699	28,699	.....372	XXX
565849 10 6	Marathon Oil Corp.....			..	10/26/2017.	Goldman Sachs.....	273.000	.....3,699	XXX	3,437	4,726	(1,289)	.....	.....	(1,289)	.....	3,437	.....	262	262	.....41	XXX
56585A 10 2	MARATHON PETE CORP.....			..	12/15/2017.	Goldman Sachs.....	256.000	.....14,680	XXX	2,783	12,890	(10,107)	.....	.....	(10,107)	.....	2,783	.....	11,897	11,897	.....291	XXX
567908 10 8	MARINEMAX INC.....			..	10/26/2017.	Stifel Nicolaus & Co Inc.....	612.000	.....10,030	XXX	8,704	11,842	(3,138)	.....	.....	(3,138)	.....	8,704	.....	1,326	1,326	.....	XXX
571903 20 2	Marriott International CL A.....			..	12/15/2017.	Goldman Sachs.....	137.000	.....15,816	XXX	2,427	11,327	(8,900)	.....	.....	(8,900)	.....	2,427	.....	13,389	13,389	.....119	XXX
571748 10 2	Marsh & McLennan Cos.....			..	10/26/2017.	Goldman Sachs.....	194.000	.....15,767	XXX	4,284	13,112	(8,829)	.....	.....	(8,829)	.....	4,284	.....	11,484	11,484	.....167	XXX
573284 10 6	MARTIN MARIETTA MATLS INC.....			..	10/30/2017.	VARIOUS.....	371.000	.....80,020	XXX	49,719	82,188	(32,469)	.....	.....	(32,469)	.....	49,719	.....	30,301	30,301	.....357	XXX
574599 10 6	Masco Corp.....			..	10/26/2017.	Goldman Sachs.....	113.000	.....4,531	XXX	885	3,573	(2,688)	.....	.....	(2,688)	.....	885	.....	3,646	3,646	.....34	XXX
57636Q 10 4	MASTERCARD INC.....			..	10/26/2017.	Goldman Sachs.....	327.000	.....47,492	XXX	4,674	33,763	(29,089)	.....	.....	(29,089)	.....	4,674	.....	42,818	42,818	.....210	XXX
576690 10 1	MATERION CORP.....			..	10/25/2017.	Instinet.....	10.000	.....426	XXX	348	.....	.....	.....	.....	.....0	.....	348	.....	79	79	.....2	XXX
577081 10 2	Mattel Inc.....			..	10/26/2017.	Goldman Sachs.....	107.000	.....1,643	XXX	1,712	2,948	(1,236)	.....	.....	(1,236)	.....	1,712	.....	(69)	(69)	.....97	XXX
577933 10 4	MAXIMUS INC.....			..	05/12/2017.	VARIOUS.....	671.000	.....41,850	XXX	37,435	37,435	.....	.....	.....	.....0	.....	37,435	.....	4,415	4,415	.....48	XXX
579780 20 6	McCormick & Co Non VTG Shrs.....			..	10/26/2017.	Goldman Sachs.....	39.000	.....3,862	XXX	998	3,640	(2,642)	.....	.....	(2,642)	.....	998	.....	2,864	2,864	.....73	XXX
580135 10 1	McDonald's Corp.....			..	12/15/2017.	Goldman Sachs.....	320.000	.....51,918	XXX	7,055	38,950	(31,895)	.....	.....	(31,895)	.....	7,055	.....	44,863	44,863	.....882	XXX
58155Q 10 3	McKesson Corp.....			..	10/26/2017.	VARIOUS.....	106.000	.....15,162	XXX	4,105	14,888	(10,782)	.....	.....	(10,782)	.....	4,105	.....	11,057	11,057	.....96	XXX
582839 10 6	MEAD JOHNSON NUTRITION CO.....			..	06/15/2017.	Direct.....	436.000	.....39,240	XXX	21,077	30,851	(9,774)	.....	.....	(9,774)	.....	21,077	.....	18,163	18,163	.....360	XXX
58463J 30 4	MEDICAL PPTYS TRUST INC.....			..	10/25/2017.	Instinet.....	120.000	.....1,586	XXX	1,612	.....	.....	.....	.....	.....0	.....	1,612	.....	(25)	(25)	.....58	XXX
584688 10 5	MEDICINES CO.....			..	10/26/2017.	Stifel Nicolaus & Co Inc.....	158.000	.....4,896	XXX	5,363	5,363	.....	.....	.....	.....0	.....	5,363	.....	(466)	(466)	.....	XXX
58471A 10 5	MEDIDATA SOLUTIONS INC.....			..	10/26/2017.	Stifel Nicolaus & Co Inc.....	25.000	.....1,926	XXX	1,962	.....	.....	.....	.....	.....0	.....	1,962	.....	(36)	(36)	.....	XXX
587200 10 6	MENTOR GRAPHICS CORP.....			..	03/31/2017.	Direct.....	2,980.000	.....111,005	XXX	18,061	109,932	(91,871)	.....	.....	(91,871)	.....	18,061	.....	92,944	92,944	.....328	XXX
58933Y 10 5	MERCK & CO INC NEW.....			..	10/26/2017.	Goldman Sachs.....	935.000	.....57,966	XXX	33,697	55,043	(21,346)	.....	.....	(21,346)	.....	33,697	.....	24,269	24,269	.....1,744	XXX
589378 10 8	MERCURY COMPUTER SYS.....			..	12/15/2017.	VARIOUS.....	3,253.000	.....131,885	XXX	33,451	98,306	(64,855)	.....	.....	(64,855)	.....	33,451	.....	98,435	98,435	.....	XXX
589433 10 1	Meredith Corp.....			..	11/29/2017.	Instinet.....	45.000	.....3,110	XXX	2,598	.....	.....	.....	.....	.....0	.....	2,598	.....	512	512	.....23	XXX
59156R 10 8	MetLife Inc.....			..	10/26/2017.	VARIOUS.....	427.000	.....34,741	XXX	23,391	32,877	(9,697)	.....	.....	(9,697)	.....	23,391	.....	11,350	11,350	.....486	XXX
592688 10 5	Mettler Toledo International.....			..	10/26/2017.	Goldman Sachs.....	9.0006,009	XXX	3,614	3,767	(153)	(153)	3,614	2,395	2,395	XXX

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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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
552848	10	3		10/25/2017	Instinet.....	40,000	551	XXX	452					0		452		100	100		XXX
552953	10	1		10/26/2017	VARIOUS.....	3,808,000	103,150	XXX	79,120	104,797	(31,605)			(31,605)		79,120		24,031	24,031	19	XXX
595017	10	4		11/09/2017	VARIOUS.....	178,000	16,338	XXX	10,365	5,004	(3,480)			(3,480)		10,365		5,973	5,973	85	XXX
595112	10	3		11/27/2017	VARIOUS.....	7,271,000	271,405	XXX	144,156	149,626	(16,126)			(16,126)		144,156		127,249	127,249		XXX
595137	10	0		10/25/2017	Instinet.....	530,000	27,904	XXX	19,194	28,604	(9,410)			(9,410)		19,194		8,710	8,710		XXX
594918	10	4		10/26/2017	Goldman Sachs.....	2,577,000	202,889	XXX	50,097	160,135	(110,038)			(110,038)		50,097		152,793	152,793	3,015	XXX
59522J	10	3		10/26/2017	Goldman Sachs.....	34,000	3,390	XXX	3,023	3,329	(307)			(307)		3,023		367	367	89	XXX
60740F	10	5		10/25/2017	Instinet.....	840,000	28,379	XXX	14,129	25,410	(11,281)			(11,281)		14,129		14,250	14,250	572	XXX
608190	10	4		10/26/2017	VARIOUS.....	212,000	46,258	XXX	39,992	42,332	(2,341)			(2,341)		39,992		6,267	6,267		XXX
60871R	20	9		10/26/2017	Goldman Sachs.....	64,000	5,143	XXX	3,149	6,228	(3,079)			(3,079)		3,149		1,994	1,994	79	XXX
609207	10	5		10/26/2017	Goldman Sachs.....	578,000	23,841	XXX	9,013	25,623	(16,609)			(16,609)		9,013		14,828	14,828	425	XXX
61166W	10	1		10/26/2017	Monsanto Co.....	143,000	17,366	XXX	1,969	15,045	(13,076)			(13,076)		1,969		15,396	15,396	270	XXX
61174X	10	9		10/26/2017	Goldman Sachs.....	138,000	7,830	XXX	3,301	6,119	(2,818)			(2,818)		3,301		4,529	4,529		XXX
615369	10	5		10/26/2017	Goldman Sachs.....	57,000	8,400	XXX	1,145	5,373	(4,228)			(4,228)		1,145		7,255	7,255	65	XXX
617446	44	8		12/15/2017	Goldman Sachs.....	521,000	26,397	XXX	7,883	22,012	(14,130)			(14,130)		7,883		18,515	18,515	335	XXX
61945C	10	3		10/26/2017	Goldman Sachs.....	121,000	2,559	XXX	3,338	3,549	(211)			(211)		3,338		(779)	(779)	70	XXX
620076	30	7		10/26/2017	Goldman Sachs.....	53,000	4,784	XXX	2,359	4,393	(2,034)			(2,034)		2,359		2,425	2,425	100	XXX
553498	10	6		10/26/2017	Stifel Nicolaus & Co Inc.....	183,000	14,713	XXX	8,502	12,687	(4,186)			(4,186)		8,502		6,211	6,211	188	XXX
553777	10	3		10/25/2017	Instinet.....	600,000	31,065	XXX	28,728	34,020	(5,292)			(5,292)		28,728		2,338	2,338	720	XXX
626717	10	2		07/25/2017	JP Morgan.....	372,000	9,568	XXX	8,351	11,580	(3,229)			(3,229)		8,351		1,216	1,216	186	XXX
631103	10	8		10/26/2017	VARIOUS.....	1,144,000	83,431	XXX	57,904	76,785	(18,881)			(18,881)		57,904		25,527	25,527	1,169	XXX
637071	10	1		10/26/2017	Goldman Sachs.....	122,000	4,130	XXX	2,495	4,568	(2,073)			(2,073)		2,495		1,635	1,635	18	XXX
63938C	10	8		10/26/2017	Goldman Sachs.....	167,000	2,133	XXX	175	2,744	(2,569)			(2,569)		175		1,957	1,957	80	XXX
64110D	10	4		11/16/2017	VARIOUS.....	869,000	40,410	XXX	29,643	30,650	(1,007)			(1,007)		29,643		10,767	10,767	656	XXX
64110L	10	6		10/26/2017	Goldman Sachs.....	144,000	28,108	XXX	1,425	17,827	(16,402)			(16,402)		1,425		26,683	26,683		XXX
64125C	10	9		10/25/2017	Broadcort Cap Corp.....	75,000	4,433	XXX	4,047					0		4,047		386	386		XXX
651229	10	6		10/26/2017	VARIOUS.....	3,296,000	147,861	XXX	134,089	147,166	(13,078)			(13,078)		134,089		13,772	13,772	1,528	XXX
651290	10	8		10/26/2017	Goldman Sachs.....	78,000	2,267	XXX	2,115	3,159	(1,044)			(1,044)		2,115		151	151		XXX
651639	10	6		10/26/2017	VARIOUS.....	737,000	26,915	XXX	23,871	5,860	(2,766)			(2,766)		23,871		3,044	3,044	72	XXX
65249B	10	9		10/26/2017	Goldman Sachs.....	162,000	2,220	XXX	1,358	1,857	(498)			(498)		1,358		862	862	25	XXX
65249B	20	8		10/26/2017	Goldman Sachs.....	82,000	1,147	XXX	968	968	0			0		968		180	180	16	XXX
65339F	10	1		10/26/2017	Goldman Sachs.....	157,000	24,080	XXX	6,448	18,755	(12,307)			(12,307)		6,448		17,632	17,632	464	XXX
654106	10	3		10/26/2017	Goldman Sachs.....	488,000	27,663	XXX	5,160	24,805	(19,645)			(19,645)		5,160		22,503	22,503	344	XXX
65473P	10	5		10/26/2017	Goldman Sachs.....	114,000	3,016	XXX	(269)	2,524	(2,793)			(2,793)		(269)		3,285	3,285	60	XXX
655044	10	5		10/26/2017	Goldman Sachs.....	168,000	4,512	XXX	4,134	6,394	(2,260)			(2,260)		4,134		378	378	50	XXX
655663	10	2		12/07/2017	Piper Jaffray.....	25,000	3,187	XXX	3,045					0		3,045		142	142	8	XXX
655664	10	0		10/26/2017	Goldman Sachs.....	30,000	1,266	XXX	399	1,438	(1,039)			(1,039)		399		867	867	33	XXX
655844	10	8		10/26/2017	Goldman Sachs.....	101,000	13,415	XXX	2,580	10,915	(8,335)			(8,335)		2,580		10,836	10,836	185	XXX
665859	10	4		10/26/2017	VARIOUS.....	2,213,000	195,966	XXX	181,675	197,068	(15,392)			(15,392)		181,675		14,291	14,291	1,318	XXX
666807	10	2		10/26/2017	Goldman Sachs.....	57,000	16,984	XXX	2,274	13,257	(10,983)			(10,983)		2,274		14,710	14,710	165	XXX
629377	50	8		10/26/2017	Goldman Sachs.....	112,000	2,773	XXX	1,318	1,373	(55)			(55)		1,318		1,455	1,455	10	XXX
670346	10	5		10/26/2017	Goldman Sachs.....	112,000	6,688	XXX	4,514	6,666	(2,153)			(2,153)		4,514		2,175	2,175	143	XXX

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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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
670704 10 5	NUVASIVE INC.....		..	10/26/2017.	VARIOUS.....	381.000	24,382	XXX	18,622	25,664	(7,042)			(7,042)		18,622		5,760	5,760		XXX
67066G 10 4	Nvidia Corp.....		..	10/26/2017.	Goldman Sachs.....	199.000	38,939	XXX	1,606	21,241	(19,635)			(19,635)		1,606		37,333	37,333	84	XXX
67103H 10 7	O REILLY AUTOMOTIVE INC NEW.....		..	12/15/2017.	VARIOUS.....	325.000	67,100	XXX	36,710	90,483	(53,774)			(53,774)		36,710		30,390	30,390		XXX
674215 10 8	OASIS PETE INC NEW COM STK.....		..	06/14/2017.	VARIOUS.....	4,365.000	41,773	XXX	49,662	66,086	(16,424)			(16,424)		49,662		(7,889)	(7,889)		XXX
674599 10 5	Occidental Petroleum Corp.....		..	10/26/2017.	Goldman Sachs.....	263.000	16,992	XXX	6,247	18,733	(12,486)			(12,486)		6,247		10,745	10,745	802	XXX
681116 10 9	OLLIES BARGAIN OUTLT HLDGS INC.....		..	10/26/2017.	VARIOUS.....	694.000	30,647	XXX	17,350	19,744	(2,394)			(2,394)		17,350		13,297	13,297		XXX
68213N 10 9	OMNICELL INC.....		..	10/26/2017.	Stifel Nicolaus & Co Inc.....	173.000	9,409	XXX	9,068						0	9,068		341	341		XXX
681919 10 6	Omnicom Group.....		..	10/26/2017.	Goldman Sachs.....	81.000	5,698	XXX	2,181	6,894	(4,713)			(4,713)		2,181		3,518	3,518	178	XXX
682680 10 3	ONEOK INC NEW.....		..	10/26/2017.	Goldman Sachs.....	121.000	6,464	XXX	2,984	6,947	(3,963)			(3,963)		2,984		3,480	3,480	239	XXX
68389X 10 5	Oracle Corp.....		..	10/26/2017.	Goldman Sachs.....	1,007.000	50,490	XXX	12,499	38,719	(26,220)			(26,220)		12,499		37,991	37,991	725	XXX
688239 20 1	OSHKOSH CORP.....		..	08/29/2017.	VARIOUS.....	1,315.000	91,396	XXX	25,267	84,962	(59,695)			(59,695)		25,267		66,129	66,129	638	XXX
69331C 10 8	P G & E Corp.....		..	10/26/2017.	VARIOUS.....	2,263.000	146,246	XXX	118,656	137,523	(18,867)			(18,867)		118,656		27,591	27,591	1,972	XXX
693718 10 8	Paccar Inc.....		..	10/26/2017.	Goldman Sachs.....	113.000	8,144	XXX	3,232	7,221	(3,989)			(3,989)		3,232		4,912	4,912	151	XXX
695156 10 9	PACKAGING CORP AMER.....		..	10/26/2017.	Goldman Sachs.....	29.000	3,438	XXX	3,149						0	3,149		290	290	18	XXX
700416 20 9	PARK ELECTROCHEMICAL CORP.....		..	10/25/2017.	Instinet.....	590.000	11,048	XXX	8,885	11,004	(2,118)			(2,118)		8,885		2,163	2,163	235	XXX
701094 10 4	Parker Hannifin Corp.....		..	10/26/2017.	Goldman Sachs.....	47.000	8,686	XXX	1,433	6,580	(5,147)			(5,147)		1,433		7,253	7,253	93	XXX
70156Q 10 7	PARKWAY INC.....		..	02/17/2017.	VARIOUS.....	3,471.000	74,629	XXX	73,019	77,230	(4,211)			(4,211)		73,019		1,611	1,611		XXX
703395 10 3	PATTERSON COMPANIES INC.....		..	10/26/2017.	Goldman Sachs.....	29.000	1,145	XXX	544	1,190	(646)			(646)		544		601	601	22	XXX
704326 10 7	Paychex Inc.....		..	10/26/2017.	Goldman Sachs.....	113.000	7,297	XXX	2,970	6,879	(3,910)			(3,910)		2,970		4,328	4,328	160	XXX
70432V 10 2	PAYCOM SOFTWARE INC.....		..	10/26/2017.	Stifel Nicolaus & Co Inc.....	166.000	13,286	XXX	7,551	7,551					0	7,551		5,735	5,735		XXX
70450Y 10 3	PAYPAL HLDGS INC.....		..	10/26/2017.	Goldman Sachs.....	397.000	27,928	XXX	7,315	15,670	(8,355)			(8,355)		7,315		20,613	20,613		XXX
69327R 10 1	PDC ENERGY INC.....		..	05/23/2017.	VARIOUS.....	1,295.000	68,654	XXX	83,536	93,991	(10,455)			(10,455)		83,536		(14,881)	(14,881)		XXX
707569 10 9	PENN NATL GAMING INC.....		..	10/26/2017.	VARIOUS.....	941.000	23,614	XXX	12,168	12,976	(808)			(808)		12,168		11,446	11,446		XXX
70975L 10 7	PENUMBRA INC.....		..	10/26/2017.	Stifel Nicolaus & Co Inc.....	66.000	6,335	XXX	5,721						0	5,721		614	614		XXX
712704 10 5	PEOPLES UNITED FINANCIAL INC.....		..	10/26/2017.	Goldman Sachs.....	204.000	3,711	XXX	2,466	3,949	(1,483)			(1,483)		2,466		1,245	1,245	86	XXX
713448 10 8	Pepsico Inc.....		..	10/26/2017.	Goldman Sachs.....	477.000	52,812	XXX	21,356	49,909	(28,552)			(28,552)		21,356		31,456	31,456	1,487	XXX
714046 10 9	Perkinelmer Inc.....		..	10/26/2017.	VARIOUS.....	1,208.000	75,265	XXX	62,949	61,693	(71)			(71)		62,949		12,316	12,316	122	XXX
717081 10 3	Pfizer Inc.....		..	10/26/2017.	Goldman Sachs.....	2,197.000	78,223	XXX	38,469	71,359	(32,889)			(32,889)		38,469		39,754	39,754	1,984	XXX
718172 10 9	PHILIP MORRIS INTL INC.....		..	10/26/2017.	Goldman Sachs.....	519.000	55,490	XXX	15,868	47,483	(31,615)			(31,615)		15,868		39,622	39,622	2,182	XXX
718546 10 4	PHILLIPS 66.....		..	10/26/2017.	Goldman Sachs.....	166.000	15,061	XXX	3,766	14,344	(10,578)			(10,578)		3,766		11,295	11,295	337	XXX
719405 10 2	PHOTRONICS INC.....		..	10/25/2017.	Instinet.....	2,670.000	24,747	XXX	19,244	30,171	(10,927)			(10,927)		19,244		5,503	5,503		XXX
71943U 10 4	PHYSICIANS RLTY TR.....		..	11/30/2017.	VARIOUS.....	1,591.000	28,460	XXX	30,165	30,165					0	30,165		(1,706)	(1,706)	1,448	XXX
720190 20 6	PIEDMONT OFFICE REALTY TR INC.....		..	10/25/2017.	Instinet.....	430.000	8,264	XXX	9,686						0	9,686		(1,422)	(1,422)	202	XXX
72348P 10 4	PINNACLE FOODS INC DEL.....		..	10/25/2017.	VARIOUS.....	1,600.000	90,953	XXX	67,501	85,520	(18,019)	0		(18,019)		67,501		23,452	23,452	1,337	XXX
723484 10 1	Pinnacle West Capital.....		..	10/26/2017.	Goldman Sachs.....	39.000	3,437	XXX	1,456	3,043	(1,587)			(1,587)		1,456		1,981	1,981	77	XXX
723787 10 7	PIONEER NAT RES CO.....		..	10/26/2017.	Goldman Sachs.....	57.000	8,111	XXX	922	10,264	(9,342)			(9,342)		922		7,189	7,189	5	XXX
724479 10 0	Pitney Bowes Inc.....		..	02/28/2017.	Merrill-Lynch.....	447.000	6,097	XXX	4,756	6,790	(2,034)			(2,034)		4,756		1,341	1,341	84	XXX
72703H 10 1	PLANET FITNESS INC.....		..	10/26/2017.	Stifel Nicolaus & Co Inc.....	591.000	15,537	XXX	11,879	11,879					0	11,879		3,658	3,658		XXX
729132 10 0	PLEXUS CORP.....		..	10/25/2017.	Instinet.....	840.000	49,019	XXX	18,612	45,394	(26,782)			(26,782)		18,612		30,407	30,407		XXX
693475 10 5	PNC Financial Services Group.....		..	10/26/2017.	Goldman Sachs.....	174.000	23,839	XXX	9,185	20,351	(11,166)			(11,166)		9,185		14,654	14,654	437	XXX
73179P 10 6	Polyone Corp.....		..	10/25/2017.	Instinet.....	1,080.000	46,345	XXX	3,402	34,603	(31,201)			(31,201)		3,402		42,943	42,943	583	XXX
73278L 10 5	POOL CORPORATION.....		..	12/08/2017.	VARIOUS.....	442.000	53,176	XXX	26,330	46,118	(19,788)			(19,788)		26,330		26,846	26,846	401	XXX

SCHEDULE D - PART 4																					
Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year																					
1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
											11	12	13	14							15
CUSIP Identification	Description		F o r e i g n	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	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
693506	10	7		10/26/2017.	Goldman Sachs.....	100.000	11,696	XXX	2,122	9,476	(7,355)			(7,355)		2,122		9,574	9,574	115	XXX
69351T	10	6		10/26/2017.	Goldman Sachs.....	235.000	8,855	XXX	9,623	8,002	1,621			1,621		9,623		(768)	(768)	368	XXX
69354N	10	6		10/25/2017.	Instinet.....	140.000	3,799	XXX	5,447					0		5,447		(1,648)	(1,648)		XXX
69354M	10	8		10/26/2017.	Stifel Nicolaus & Co Inc.....	218.000	18,229	XXX	9,233	12,016	(2,784)			(2,784)		9,233		8,996	8,996		XXX
74005P	10	4		10/26/2017.	Goldman Sachs.....	98.000	14,659	XXX	3,121	11,485	(8,364)			(8,364)		3,121		11,539	11,539	232	XXX
74051N	10	2		11/03/2017.	VARIOUS.....	975.000	32,461	XXX	29,601	29,601				0		29,601		2,860	2,860		XXX
74112D	10	1		12/04/2017.	VARIOUS.....	825.000	38,181	XXX	37,302	42,983	(5,680)			(5,680)		37,302		879	879		XXX
741503	40	3		10/26/2017.	Goldman Sachs.....	17.000	32,871	XXX	2,853	24,923	(22,070)			(22,070)		2,853		30,018	30,018		XXX
74164F	10	3		10/25/2017.	Instinet.....	1,500.000	40,997	XXX	29,373	34,170	(4,797)			(4,797)		29,373		11,624	11,624	330	XXX
74251V	10	2		10/26/2017.	Goldman Sachs.....	95.000	6,478	XXX	2,144	5,497	(3,353)			(3,353)		2,144		4,334	4,334	131	XXX
742718	10	9		10/26/2017.	Goldman Sachs.....	1,096.000	96,738	XXX	51,145	92,152	(41,006)			(41,006)		51,145		45,592	45,592	1,890	XXX
743315	10	3		10/26/2017.	VARIOUS.....	2,148.000	100,733	XXX	67,304	76,254	(8,950)			(8,950)		67,304		33,430	33,430	1,462	XXX
74340W	10	3		10/26/2017.	Goldman Sachs.....	185.000	11,888	XXX	5,289	9,766	(4,477)			(4,477)		5,289		6,599	6,599	244	XXX
743424	10	3		10/26/2017.	Stifel Nicolaus & Co Inc.....	119.000	10,669	XXX	6,331	8,407	(2,076)			(2,076)		6,331		4,338	4,338		XXX
743606	10	5		10/25/2017.	Instinet.....	610.000	39,897	XXX	23,378	43,786	(20,407)			(20,407)		23,378		16,518	16,518	830	XXX
744320	10	2		10/26/2017.	Goldman Sachs.....	151.000	16,803	XXX	4,569	15,713	(11,144)			(11,144)		4,569		12,233	12,233	340	XXX
69370C	10	0		10/26/2017.	Stifel Nicolaus & Co Inc.....	272.000	17,402	XXX	8,303	12,585	(4,282)			(4,282)		8,303		9,099	9,099		XXX
744573	10	6		12/22/2017.	VARIOUS.....	2,119.000	105,690	XXX	95,039	92,982	2,057			2,057		95,039		10,651	10,651	3,024	XXX
74460D	10	9		10/26/2017.	Goldman Sachs.....	49.000	10,006	XXX	3,420	10,952	(7,532)			(7,532)		3,420		6,586	6,586	294	XXX
745867	10	1		10/26/2017.	Goldman Sachs.....	113.000	3,231	XXX	713	2,077	(1,364)			(1,364)		713		2,518	2,518	38	XXX
74587V	10	7		10/26/2017.	Stifel Nicolaus & Co Inc.....	10.000	1,207	XXX	1,230					0		1,230		(23)	(23)		XXX
693656	10	0		12/20/2017.	VARIOUS.....	1,217.000	161,140	XXX	91,857	109,822	(17,965)			(17,965)		91,857		69,283	69,283	152	XXX
74736K	10	1		10/26/2017.	Goldman Sachs.....	45.000	3,220	XXX	2,291	2,373	(82)			(82)		2,291		929	929		XXX
747316	10	7		10/26/2017.	Stifel Nicolaus & Co Inc.....	241.000	36,195	XXX	3,718	30,834	(27,116)			(27,116)		3,718		32,477	32,477	325	XXX
747525	10	3		10/26/2017.	Goldman Sachs.....	495.000	26,625	XXX	19,708	32,274	(12,566)			(12,566)		19,708		6,917	6,917	827	XXX
74762E	10	2		10/26/2017.	Goldman Sachs.....	53.000	2,004	XXX	1,073	1,847	(774)			(774)		1,073		931	931		XXX
74834L	10	0		10/26/2017.	Goldman Sachs.....	45.000	4,265	XXX	1,288	4,136	(2,848)			(2,848)		1,288		2,978	2,978	81	XXX
751212	10	1		10/26/2017.	Goldman Sachs.....	19.000	1,734	XXX	863	1,716	(853)			(853)		863		871	871	38	XXX
75281A	10	9		10/26/2017.	VARIOUS.....	4,459.000	87,873	XXX	148,756	153,211	(4,455)			(4,455)		148,756		(60,883)	(60,883)	228	XXX
754730	10	9		10/26/2017.	Goldman Sachs.....	41.000	3,467	XXX	3,194					0		3,194		273	273	27	XXX
755111	50	7		10/26/2017.	Goldman Sachs.....	95.000	17,275	XXX	3,445	13,490	(10,045)			(10,045)		3,445		13,830	13,830	300	XXX
75606N	10	9		10/26/2017.	Stifel Nicolaus & Co Inc.....	596.000	25,800	XXX	12,084	17,880	(5,796)			(5,796)		12,084		13,716	13,716		XXX
756577	10	2		10/26/2017.	Goldman Sachs.....	57.000	6,856	XXX	1,310	3,973	(2,663)			(2,663)		1,310		5,546	5,546		XXX
758849	10	3		10/26/2017.	Goldman Sachs.....	55.000	3,430	XXX	3,815					0		3,815		(385)	(385)	58	XXX
75886F	10	7		10/26/2017.	Goldman Sachs.....	25.000	10,401	XXX	5,378	9,177	(3,799)			(3,799)		5,378		5,022	5,022		XXX
7591EP	10	0		12/15/2017.	VARIOUS.....	5,909.000	86,003	XXX	54,870	84,853	(29,983)			(29,983)		54,870		31,133	31,133	496	XXX
760759	10	0		10/26/2017.	Goldman Sachs.....	77.000	5,033	XXX	1,869	4,393	(2,524)			(2,524)		1,869		3,164	3,164	100	XXX
761152	10	7		10/26/2017.	Goldman Sachs.....	45.000	3,537	XXX	3,496					0		3,496		41	41	16	XXX
761283	10	0		01/03/2017.	Direct.....	3,040.000	128,781	XXX	93,328	93,328				0		93,328		35,453	35,453		XXX
761713	10	6		07/25/2017.	VARIOUS.....	1,982.000	130,545	XXX	38,359	111,071	(72,712)			(72,712)		38,359		92,186	92,186	2,924	XXX
76680R	20	6		10/26/2017.	Stifel Nicolaus & Co Inc.....	73.000	3,014	XXX	2,484					0		2,484		530	530		XXX
756109	10	4		10/26/2017.	Goldman Sachs.....	98.000	5,236	XXX	4,955	5,633	(678)			(678)		4,955		281	281	206	XXX

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
770323	10	3		10/26/2017.	Goldman Sachs.....	37.000	1,970	XXX	770	1,805	(1,035)			(1,035)		770		1,200	1,200	27	XXX
773903	10	9		10/26/2017.	Goldman Sachs.....	43.000	8,085	XXX	1,386	5,779	(4,393)			(4,393)		1,386		6,698	6,698	98	XXX
774341	10	1		10/26/2017.	Goldman Sachs.....	57.000	7,697	XXX	1,458	5,287	(3,829)			(3,829)		1,458		6,239	6,239	56	XXX
776696	10	6		10/26/2017.	Goldman Sachs.....	33.000	8,498	XXX	1,728	6,042	(4,313)			(4,313)		1,728		6,769	6,769	46	XXX
778296	10	3		11/15/2017.	VARIOUS.....	782.000	49,534	XXX	24,737	51,299	(26,563)			(26,563)		24,737		24,797	24,797	289	XXX
749685	10	3		03/23/2017.	VARIOUS.....	1,675.000	89,911	XXX	71,646	90,165	(18,519)			(18,519)		71,646		18,264	18,264	405	XXX
783549	10	8		06/16/2017.	Goldman Sachs.....	131.000	8,798	XXX	9,752	9,752	(4,018)			(4,018)		5,734		3,064	3,064	115	XXX
78377T	10	7		01/04/2017.	Liquidnet Inc.....	130.000	8,210	XXX	6,691	8,191	(1,501)			(1,501)		6,691		1,519	1,519	98	XXX
78409V	10	4		12/14/2017.	VARIOUS.....	686.000	106,371	XXX	43,846	73,772	(29,926)	0		(29,926)		43,846		62,525	62,525	703	XXX
78667J	10	8		10/26/2017.	VARIOUS.....	186.000	13,721	XXX	9,497	9,497				0		9,497		4,224	4,224		XXX
79466L	30	2		10/26/2017.	Goldman Sachs.....	230.000	23,009	XXX	1,841	15,746	(13,905)			(13,905)		1,841		21,168	21,168		XXX
803607	10	0		10/26/2017.	Stifel Nicolaus & Co Inc.....	162.000	7,807	XXX	4,444	4,444				0		4,444		3,363	3,363		XXX
78388J	10	6		01/17/2017.	Direct.....	2,850.000	168,497	XXX	178,000	294,291	(116,291)			(116,291)		178,000		(9,503)	(9,503)		XXX
78410G	10	4		11/29/2017.	VARIOUS.....	1,567.000	219,925	XXX	96,608					0		96,608		123,317	123,317		XXX
80589M	10	2		10/26/2017.	Goldman Sachs.....	47.000	2,247	XXX	1,673	3,444	(1,771)			(1,771)		1,673		574	574	113	XXX
806407	10	2		11/10/2017.	VARIOUS.....	727.000	58,079	XXX	57,921	57,043	878			878		57,921		159	159		XXX
810186	10	6		12/29/2017.	VARIOUS.....	1,156.000	113,722	XXX	62,980	108,067	(47,237)			(47,237)		62,980		50,742	50,742	1,921	XXX
811065	10	1		10/26/2017.	Goldman Sachs.....	38.000	3,206	XXX	836	2,712	(1,876)			(1,876)		836		2,370	2,370	34	XXX
81211K	10	0		11/24/2017.	VARIOUS.....	2,331.000	102,712	XXX	105,059	105,688	(628)			(628)		105,059		(2,347)	(2,347)	339	XXX
81663A	10	5		03/07/2017.	VARIOUS.....	1,420.000	51,327	XXX	53,803	59,285	(5,482)			(5,482)		53,803		(2,476)	(2,476)	95	XXX
816851	10	9		10/26/2017.	Goldman Sachs.....	86.000	9,898	XXX	4,082	8,655	(4,573)			(4,573)		4,082		5,816	5,816	277	XXX
81752R	10	0		10/26/2017.	Stifel Nicolaus & Co Inc.....	214.000	9,082	XXX	8,658	9,140	(482)			(482)		8,658		424	424	214	XXX
81761R	10	9		10/25/2017.	VARIOUS.....	1,125.000	46,278	XXX	33,712	42,379	(8,667)			(8,667)		33,712		12,566	12,566		XXX
824348	10	6		10/26/2017.	Goldman Sachs.....	31.000	12,153	XXX	903	8,331	(7,428)			(7,428)		903		11,250	11,250	77	XXX
82669G	10	4		10/25/2017.	VARIOUS.....	175.000	24,156	XXX	20,579	26,285	(5,706)	0		(5,706)		20,579		3,577	3,577		XXX
828806	10	9		10/26/2017.	Goldman Sachs.....	124.000	20,228	XXX	5,957	22,031	(16,074)			(16,074)		5,957		14,271	14,271	618	XXX
829073	10	5		12/27/2017.	VARIOUS.....	1,070.000	53,814	XXX	27,628	46,812	(19,184)			(19,184)		27,628		26,185	26,185	835	XXX
83088M	10	2		10/26/2017.	Goldman Sachs.....	68.000	7,211	XXX	5,077	5,077				0		5,077		2,134	2,134	60	XXX
78440X	10	1		11/01/2017.	VARIOUS.....	1,329.000	131,315	XXX	142,934	142,934				0		142,934		(11,618)	(11,618)	3,573	XXX
78454L	10	0		10/25/2017.	Instinet.....	1,070.000	19,388	XXX	36,894	36,894				0		36,894		(17,506)	(17,506)	96	XXX
831865	20	9		10/26/2017.	Goldman Sachs.....	49.000	2,923	XXX	2,695					0		2,695		228	228	7	XXX
832696	40	5		10/26/2017.	Goldman Sachs.....	46.000	4,845	XXX	1,142	5,891	(4,749)			(4,749)		1,142		3,703	3,703	105	XXX
833034	10	1		10/26/2017.	Goldman Sachs.....	20.000	3,189	XXX	546	3,425	(2,880)			(2,880)		546		2,643	2,643	43	XXX
833551	10	4		10/26/2017.	Stifel Nicolaus & Co Inc.....	406.000	15,428	XXX	10,141	15,566	(5,425)			(5,425)		10,141		5,287	5,287	195	XXX
842587	10	7		10/26/2017.	Goldman Sachs.....	332.000	17,280	XXX	10,706	16,331	(5,625)			(5,625)		10,706		6,574	6,574	571	XXX
844741	10	8		10/26/2017.	Goldman Sachs.....	334.000	18,492	XXX	2,859	16,647	(13,788)			(13,788)		2,859		15,633	15,633	147	XXX
845467	10	9		04/03/2017.	JP Morgan.....	1,177.000	9,287	XXX	10,161	12,735	(2,574)			(2,574)		10,161		(874)	(874)		XXX
78462F	10	3		10/26/2017.	Goldman Sachs.....	1,000.000	255,604	XXX	205,771	223,530	(17,759)			(17,759)		205,771		49,833	49,833	4,545	XXX
847560	10	9		02/27/2017.	Direct.....	1,663.000	38,140	XXX	33,352	68,333	(34,981)			(34,981)		33,352		4,788	4,788	732	XXX
85208M	10	2		07/31/2017.	VARIOUS.....	3,900.000	89,453	XXX	73,788	73,788				0		73,788		15,665	15,665		XXX
78467J	10	0		03/09/2017.	VARIOUS.....	2,575.000	88,820	XXX	73,645	73,645				0		73,645		15,175	15,175	89	XXX

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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 Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
790849	10	3		01/05/2017.	Direct.....	682.000	79,882	XXX	28,259	54,690	(26,430)			(26,430)		28,259		51,623	51,623		XXX
854502	10	1		10/26/2017.	Goldman Sachs.....	49.000	8,070	XXX	1,660	5,620	(3,960)			(3,960)		1,660		6,410	6,410	88	XXX
855030	10	2		09/13/2017.	Direct.....	1,615.000	16,554	XXX	14,616	14,616				0		14,616		1,938	1,938	581	XXX
855244	10	9		12/15/2017.	Goldman Sachs.....	520.000	28,741	XXX	2,460	28,870	(26,411)			(26,411)		2,460		26,281	26,281	391	XXX
857477	10	3		10/26/2017.	Goldman Sachs.....	139.000	13,096	XXX	5,467	10,803	(5,336)			(5,336)		5,467		7,629	7,629	212	XXX
858912	10	8		10/26/2017.	Goldman Sachs.....	22.000	1,579	XXX	1,146	1,695	(549)			(549)		1,146		433	433		XXX
860630	10	2		10/27/2017.	VARIOUS.....	1,343.000	66,842	XXX	55,426	67,083	(11,657)			(11,657)		55,426		11,416	11,416	87	XXX
863667	10	1		10/26/2017.	Goldman Sachs.....	107.000	15,922	XXX	4,275	12,820	(8,545)			(8,545)		4,275		11,648	11,648	154	XXX
86614U	10	0		12/07/2017.	VARIOUS.....	724.240	23,130	XXX	14,404	17,230	(2,825)			(2,825)		14,404		8,726	8,726		XXX
867892	10	1		01/04/2017.	VARIOUS.....	1,324.000	20,357	XXX	16,381	20,191	(3,810)			(3,810)		16,381		3,976	3,976	702	XXX
867914	10	3		10/26/2017.	Goldman Sachs.....	187.000	11,230	XXX	3,310	10,257	(6,947)			(6,947)		3,310		7,920	7,920	163	XXX
86881A	10	0		08/08/2017.	VARIOUS.....	1,354.000	28,323	XXX	21,461	21,461				0		21,461		6,862	6,862		XXX
78486Q	10	1		06/07/2017.	VARIOUS.....	425.000	75,300	XXX	42,059	72,956	(30,896)			(30,896)		42,059		33,241	33,241		XXX
871503	10	8		10/26/2017.	Goldman Sachs.....	257.000	8,029	XXX	3,475	6,140	(2,665)			(2,665)		3,475		4,555	4,555	52	XXX
87165B	10	3		10/26/2017.	Goldman Sachs.....	344.000	11,151	XXX	10,461	12,477	(2,016)			(2,016)		10,461		690	690	132	XXX
871607	10	7		10/26/2017.	Goldman Sachs.....	46.000	3,993	XXX	3,232					0		3,232		761	761		XXX
87161C	50	1		10/26/2017.	VARIOUS.....	976.000	45,495	XXX	16,210	40,094	(23,884)			(23,884)		16,210		29,285	29,285	556	XXX
871829	10	7		10/26/2017.	Goldman Sachs.....	212.000	11,566	XXX	4,863	11,738	(6,875)			(6,875)		4,863		6,703	6,703	225	XXX
74144T	10	8		10/26/2017.	Goldman Sachs.....	94.000	8,632	XXX	3,489	7,074	(3,585)			(3,585)		3,489		5,142	5,142	153	XXX
87336U	10	5		10/26/2017.	Stifel Nicolaus & Co Inc.....	156.000	12,247	XXX	6,575	6,575				0		6,575		5,672	5,672		XXX
874054	10	9		10/26/2017.	Stifel Nicolaus & Co Inc.....	264.000	23,068	XXX	9,774	13,013	(3,239)			(3,239)		9,774		13,294	13,294		XXX
875465	10	6		05/02/2017.	Liquidnet Inc.....	1,030.000	30,798	XXX	36,285	36,853	(568)			(568)		36,285		(5,488)	(5,488)	586	XXX
87612G	10	1		12/29/2017.	VARIOUS.....	940.000	51,801	XXX	40,295	35,885	(8,737)			(8,737)		40,295		11,506	11,506		XXX
87612E	10	6		10/26/2017.	Goldman Sachs.....	195.000	12,055	XXX	6,733	14,085	(7,352)			(7,352)		6,733		5,322	5,322	355	XXX
87236Y	10	8		10/24/2017.	Keefe Bruyette & Woods.....	75.000	3,656	XXX	2,838					0		2,838		817	817	14	XXX
87901J	10	5		06/01/2017.	VARIOUS.....	500.000	16,514	XXX	10,695	10,695				0		10,695		5,819	5,819	140	XXX
87918A	10	5		10/26/2017.	Stifel Nicolaus & Co Inc.....	441.000	14,019	XXX	12,426					0		12,426		1,593	1,593		XXX
88023U	10	1		01/30/2017.	VARIOUS.....	900.000	42,398	XXX	51,203	61,452	(10,249)			(10,249)		51,203		(8,805)	(8,805)		XXX
88076W	10	3		06/16/2017.	Goldman Sachs.....	293.000	8,294	XXX	5,554	7,961	(2,407)			(2,407)		5,554		2,740	2,740		XXX
880770	10	2		10/25/2017.	Liquidnet Inc.....	220.000	8,594	XXX	6,692					0		6,692		1,902	1,902	15	XXX
880779	10	3		12/21/2017.	VARIOUS.....	2,615.000	111,575	XXX	40,716	75,672	(43,248)			(43,248)		40,716		70,860	70,860	527	XXX
881569	10	7		07/07/2017.	Robert W Baird & Co.....	152.000	21,061	XXX	18,160	20,441	(2,281)			(2,281)		18,160		2,901	2,901		XXX
881609	10	1		08/02/2017.	VARIOUS.....	1,192.000	92,457	XXX	79,628	104,240	(24,613)			(24,613)		79,628		12,830	12,830	1,311	XXX
88224Q	10	7		10/26/2017.	VARIOUS.....	827.000	71,785	XXX	42,878	59,584	(22,025)			(22,025)		42,878		28,907	28,907		XXX
882508	10	4		10/26/2017.	Goldman Sachs.....	332.000	31,918	XXX	5,153	24,226	(19,073)			(19,073)		5,153		26,765	26,765	415	XXX
883203	10	1		10/26/2017.	Goldman Sachs.....	84.000	4,515	XXX	1,165	4,079	(2,914)			(2,914)		1,165		3,350	3,350	7	XXX
883556	10	2		10/26/2017.	Goldman Sachs.....	134.000	26,848	XXX	3,992	18,907	(14,915)			(14,915)		3,992		22,855	22,855	80	XXX
886547	10	8		10/26/2017.	Goldman Sachs.....	40.000	3,726	XXX	945	3,097	(2,152)			(2,152)		945		2,781	2,781	72	XXX
887317	30	3		10/26/2017.	Goldman Sachs.....	255.000	25,234	XXX	6,750	24,615	(17,865)			(17,865)		6,750		18,484	18,484	309	XXX
872540	10	9		10/26/2017.	Goldman Sachs.....	263.000	18,879	XXX	2,705	19,759	(17,054)			(17,054)		2,705		16,174	16,174	225	XXX
889478	10	3		12/05/2017.	Cowen & Co.....	50.000	2,347	XXX	1,806					0		1,806		540	540	12	XXX
891027	10	4		10/26/2017.	Goldman Sachs.....	38.000	3,233	XXX	680	2,803	(2,123)			(2,123)		680		2,553	2,553	17	XXX

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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 Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
891906	10	9		10/26/2017.	Goldman Sachs.....	50.000	3,535	XXX	700	2,452	(1,752)			(1,752)		700		2,835	2,835	.22	XXX
892356	10	6		10/26/2017.	VARIOUS.....	1,024.000	57,683	XXX	71,700	77,629	(5,930)			(5,930)		71,700		(14,017)	(14,017)	.478	XXX
893641	10	0		12/14/2017.	VARIOUS.....	351.000	95,564	XXX	67,740	81,161	(19,048)			(19,048)		67,740		27,824	27,824	.3,124	XXX
89417E	10	9		10/26/2017.	Goldman Sachs.....	113.000	14,685	XXX	4,278	13,833	(9,555)			(9,555)		4,278		10,407	10,407	.224	XXX
89531P	10	5		12/29/2017.	VARIOUS.....	1,042.000	97,728	XXX	20,005	67,105	(47,100)			(47,100)		20,005		77,723	77,723		XXX
896945	20	1		10/26/2017.	Goldman Sachs.....	45.000	1,698	XXX	1,134	2,087	(952)			(952)		1,134		564	564		XXX
90130A	10	1		10/26/2017.	Goldman Sachs.....	408.000	10,803	XXX	6,343	11,440	(5,098)	(0)		(5,098)		6,343		4,460	4,460	.134	XXX
90130A	20	0		10/26/2017.	Goldman Sachs.....	239.000	6,227	XXX	6,316	6,513	(197)			(197)		6,316		(89)	(89)	.73	XXX
902252	10	5		10/25/2017.	VARIOUS.....	200.000	34,712	XXX	28,554	28,554				0		28,554		6,158	6,158		XXX
902494	10	3		12/11/2017.	VARIOUS.....	251.000	19,178	XXX	10,384	7,155	(6,139)			(6,139)		10,384		8,794	8,794	.70	XXX
902653	10	4		10/26/2017.	Goldman Sachs.....	96.000	3,671	XXX	3,337	3,502	(165)			(165)		3,337		334	334	.88	XXX
90384S	30	3		10/26/2017.	Goldman Sachs.....	17.000	3,408	XXX	3,469	4,334	(865)			(865)		3,469		(61)	(61)		XXX
90385D	10	7		10/26/2017.	VARIOUS.....	115.000	22,835	XXX	15,278	20,970	(5,693)			(5,693)		15,278		7,558	7,558		XXX
90400D	10	8		10/06/2017.	VARIOUS.....	284.000	15,617	XXX	19,968	19,968				0		19,968		(4,351)	(4,351)		XXX
902788	10	8		10/25/2017.	Instinet.....	660.000	47,074	XXX	34,139	50,899	(16,761)			(16,761)		34,139		12,936	12,936	.673	XXX
904311	10	7		10/26/2017.	Goldman Sachs.....	74.000	1,211	XXX	1,626	2,150	(524)			(524)		1,626		(414)	(414)		XXX
907818	10	8		12/15/2017.	Goldman Sachs.....	319.000	37,156	XXX	5,137	33,074	(27,937)			(27,937)		5,137		32,018	32,018	.556	XXX
90984P	30	3		01/18/2017.	VARIOUS.....	1,520.000	43,104	XXX	32,652	45,022	(12,371)			(12,371)		32,652		10,452	10,452	.122	XXX
910047	10	9		10/26/2017.	Goldman Sachs.....	152.000	9,323	XXX	8,707	11,078	(2,371)			(2,371)		8,707		616	616		XXX
911312	10	6		10/26/2017.	Goldman Sachs.....	227.000	27,085	XXX	12,521	26,023	(13,502)			(13,502)		12,521		14,564	14,564	.565	XXX
911363	10	9		10/26/2017.	Goldman Sachs.....	30.000	4,237	XXX	2,176	3,167	(991)			(991)		2,176		2,061	2,061		XXX
913017	10	9		10/26/2017.	Goldman Sachs.....	287.000	34,224	XXX	13,450	31,461	(18,011)			(18,011)		13,450		20,775	20,775	.544	XXX
91324P	10	2		10/26/2017.	Goldman Sachs.....	323.000	67,551	XXX	8,592	51,693	(43,101)			(43,101)		8,592		58,959	58,959	.686	XXX
913483	10	3		10/26/2017.	Stifel Nicolaus & Co Inc.....	381.000	23,675	XXX	6,427	24,594	(18,166)			(18,166)		6,427		17,247	17,247		XXX
913903	10	0		12/06/2017.	VARIOUS.....	934.000	98,959	XXX	99,359	99,359				0		99,359		(400)	(400)	.265	XXX
91529Y	10	6		12/13/2017.	VARIOUS.....	1,055.000	55,702	XXX	45,247	37,121	(1,728)			(1,728)		45,247		10,456	10,456	.618	XXX
917047	10	2		03/17/2017.	Merrill-Lynch.....	211.000	4,982	XXX	5,148	6,009	(862)			(862)		5,148		(166)	(166)		XXX
902973	30	4		10/26/2017.	Goldman Sachs.....	530.000	28,773	XXX	11,930	27,226	(15,296)			(15,296)		11,930		16,843	16,843	.604	XXX
912008	10	9		10/25/2017.	Instinet.....	165.000	4,486	XXX	4,343					0		4,343		143	143		XXX
91879Q	10	9		10/26/2017.	Stifel Nicolaus & Co Inc.....	93.000	21,084	XXX	3,751	15,002	(11,251)			(11,251)		3,751		17,332	17,332	.359	XXX
91913Y	10	0		10/26/2017.	Goldman Sachs.....	184.000	13,770	XXX	3,456	11,478	(9,124)			(9,124)		3,456		10,314	10,314	.364	XXX
92210H	10	5		10/25/2017.	VARIOUS.....	1,555.000	99,175	XXX	58,290	92,709	(34,419)	0		(34,419)		58,290		40,884	40,884		XXX
92220P	10	5		10/26/2017.	VARIOUS.....	34.000	4,947	XXX	2,380	4,241	(1,861)			(1,861)		2,380		2,568	2,568		XXX
922417	10	0		10/26/2017.	VARIOUS.....	564.000	10,997	XXX	11,596	16,441	(4,845)			(4,845)		11,596		(599)	(599)		XXX
92276F	10	0		10/26/2017.	Goldman Sachs.....	116.000	7,086	XXX	3,856	7,252	(3,397)			(3,397)		3,856		3,231	3,231	.270	XXX
92343E	10	2		10/26/2017.	Goldman Sachs.....	52.000	5,309	XXX	992	3,956	(2,963)			(2,963)		992		4,317	4,317		XXX
92345Y	10	6		10/26/2017.	VARIOUS.....	379.000	31,989	XXX	24,100	30,763	(6,664)			(6,664)		24,100		7,889	7,889		XXX
92343V	10	4		10/26/2017.	Goldman Sachs.....	1,368.000	66,866	XXX	42,322	73,024	(30,702)			(30,702)		42,322		24,545	24,545	.3,006	XXX
92532W	10	3		06/20/2017.	VARIOUS.....	3,670.000	114,128	XXX	85,458	103,017	(17,559)			(17,559)		85,458		28,670	28,670	.142	XXX
92532F	10	0		10/26/2017.	VARIOUS.....	534.000	65,702	XXX	39,340	39,340				0		39,340		26,362	26,362		XXX
918204	10	8		10/26/2017.	Goldman Sachs.....	154.000	10,275	XXX	2,109	8,216	(6,107)			(6,107)		2,109		8,166	8,166	.177	XXX
92553P	20	1		10/26/2017.	Goldman Sachs.....	105.000	2,655	XXX	2,001	3,686	(1,684)			(1,684)		2,001		654	654	.84	XXX

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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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
92826C 83 9	VISA INC.....		..	12/15/2017.	Goldman Sachs.....	.....665.000	.....72,742	XXX	.....11,701	.....51,883	.....(40,183)	.....	.....	.....(40,183)	.....	.....11,701	.....	.....61,041	.....61,041	.....330	XXX
928298 10 8	VISHAY INTERTECHNOLOGY INC.....		..	10/25/2017.	Instinet.....	.....3,290.000	.....70,734	XXX	.....7,440	.....53,298	.....(45,858)	.....	.....	.....(45,858)	.....	.....7,440	.....	.....63,294	.....63,294	.....617	XXX
92839U 20 6	VISTEON CORP.....		..	10/26/2017.	VARIOUS.....	.....111.000	.....11,847	XXX	.....9,106	.....7,204	.....	.....	.....	.....0	.....	.....9,106	.....	.....2,742	.....2,742	.....	XXX
92849E 10 1	VITAMIN SHOPPE INC.....		..	08/10/2017.	VARIOUS.....	.....4,146.000	.....51,950	XXX	.....98,467	.....98,467	.....	.....	.....	.....0	.....	.....98,467	.....	.....(46,517)	.....(46,517)	.....	XXX
929042 10 9	VORNADO RLTY TR.....		..	10/26/2017.	VARIOUS.....	.....57.000	.....10,596	XXX	.....8,548	.....11,328	.....(2,965)	.....	.....	.....(2,965)	.....	.....8,548	.....	.....2,048	.....2,048	.....115	XXX
929089 10 0	VOYA FINL INC.....		..	04/07/2017.	VARIOUS.....	.....5,475.000	.....215,929	XXX	.....186,742	.....214,730	.....(27,988)	.....	.....	.....(27,988)	.....	.....186,742	.....	.....29,187	.....29,187	.....10	XXX
929160 10 9	Vulcan Materials Co.....		..	10/26/2017.	Goldman Sachs.....	.....43.000	.....5,289	XXX	.....1,692	.....5,381	.....(3,689)	.....	.....	.....(3,689)	.....	.....1,692	.....	.....3,597	.....3,597	.....32	XXX
92927K 10 2	WABCO HLDGS INC.....		..	11/13/2017.	VARIOUS.....	.....475.000	.....68,107	XXX	.....40,133	.....50,421	.....(10,288)	.....	.....	.....(10,288)	.....	.....40,133	.....	.....27,973	.....27,973	.....	XXX
930427 10 9	WAGEWORKS INC.....		..	10/26/2017.	Stifel Nicolaus & Co Inc.....	.....186.000	.....11,986	XXX	.....11,457	.....13,485	.....(2,028)	.....	.....	.....(2,028)	.....	.....11,457	.....	.....528	.....528	.....	XXX
931142 10 3	Wal Mart Stores Inc.....		..	10/26/2017.	Goldman Sachs.....	.....570.000	.....49,552	XXX	.....30,467	.....39,398	.....(8,932)	.....	.....	.....(8,932)	.....	.....30,467	.....	.....19,085	.....19,085	.....1,134	XXX
931427 10 8	WALGREENS BOOTS ALLIANCE INC.....		..	11/03/2017.	Goldman Sachs.....	.....416.000	.....27,889	XXX	.....14,922	.....34,428	.....(19,506)	.....	.....	.....(19,506)	.....	.....14,922	.....	.....12,967	.....12,967	.....478	XXX
254687 10 6	Walt Disney Co The.....		..	12/15/2017.	Goldman Sachs.....	.....562.000	.....55,982	XXX	.....12,752	.....58,572	.....(45,820)	.....	.....	.....(45,820)	.....	.....12,752	.....	.....43,230	.....43,230	.....907	XXX
94106L 10 9	Waste Management Inc.....		..	10/26/2017.	Goldman Sachs.....	.....131.000	.....10,650	XXX	.....3,188	.....9,289	.....(6,102)	.....	.....	.....(6,102)	.....	.....3,188	.....	.....7,462	.....7,462	.....167	XXX
941848 10 3	Waters Corp.....		..	10/26/2017.	Goldman Sachs.....	.....26.000	.....5,060	XXX	.....953	.....3,494	.....(2,541)	.....	.....	.....(2,541)	.....	.....953	.....	.....4,107	.....4,107	.....	XXX
942622 20 0	WATSCO INC.....		..	10/25/2017.	Stifel Nicolaus & Co Inc.....	.....75.000	.....12,232	XXX	.....10,440	.....	.....	.....	.....	.....0	.....	.....10,440	.....	.....1,792	.....1,792	.....90	XXX
94770V 10 2	WEBMD HEALTH CORP.....		..	07/25/2017.	Robert W Baird & Co.....	.....827.000	.....54,614	XXX	.....32,804	.....40,994	.....(8,190)	.....	.....	.....(8,190)	.....	.....32,804	.....	.....21,810	.....21,810	.....	XXX
92939U 10 6	WEC ENERGY GROUP INC.....		..	10/26/2017.	Goldman Sachs.....	.....99.000	.....6,660	XXX	.....4,452	.....5,806	.....(1,354)	.....	.....	.....(1,354)	.....	.....4,452	.....	.....2,208	.....2,208	.....154	XXX
949746 10 1	Wells Fargo & Company.....		..	12/15/2017.	Goldman Sachs.....	.....1,563.000	.....86,785	XXX	.....42,185	.....86,137	.....(43,952)	.....	.....	.....(43,952)	.....	.....42,185	.....	.....44,600	.....44,600	.....1,805	XXX
95040Q 10 4	WELLTOWER INC.....		..	10/26/2017.	Goldman Sachs.....	.....124.000	.....8,153	XXX	.....7,044	.....8,299	.....(1,255)	.....	.....	.....(1,255)	.....	.....7,044	.....	.....1,109	.....1,109	.....324	XXX
955306 10 5	WEST PHARMACEUTICAL SVSC INC.....		..	10/17/2017.	VARIOUS.....	.....431.000	.....39,544	XXX	.....25,065	.....36,562	.....(11,497)	.....	.....	.....(11,497)	.....	.....25,065	.....	.....14,479	.....14,479	.....228	XXX
958102 10 5	WESTERN DIGITAL CORP.....		..	10/26/2017.	VARIOUS.....	.....1,702.000	.....129,916	XXX	.....92,862	.....115,651	.....(22,789)	.....	.....	.....(22,789)	.....	.....92,862	.....	.....37,054	.....37,054	.....1,762	XXX
959802 10 9	WESTERN UN CO.....		..	10/26/2017.	Goldman Sachs.....	.....175.000	.....3,542	XXX	.....2,382	.....3,801	.....(1,419)	.....	.....	.....(1,419)	.....	.....2,382	.....	.....1,160	.....1,160	.....92	XXX
96145D 10 5	WESTROCK CO.....		..	12/04/2017.	VARIOUS.....	.....133.000	.....8,189	XXX	.....6,180	.....4,214	.....(953)	.....	.....	.....(953)	.....	.....6,180	.....	.....2,009	.....2,009	.....144	XXX
962166 10 4	Weyerhaeuser Co.....		..	10/26/2017.	Goldman Sachs.....	.....267.000	.....9,310	XXX	.....4,985	.....8,034	.....(3,049)	.....	.....	.....(3,049)	.....	.....4,985	.....	.....4,325	.....4,325	.....248	XXX
963320 10 6	Whirlpool Corp.....		..	10/26/2017.	VARIOUS.....	.....209.000	.....33,692	XXX	.....7,408	.....37,990	.....(30,582)	.....	.....	.....(30,582)	.....	.....7,408	.....	.....26,284	.....26,284	.....663	XXX
966837 10 6	WHOLE FOODS MKT INC.....		..	08/28/2017.	Direct.....	.....743.000	.....31,206	XXX	.....21,405	.....22,855	.....(1,450)	.....	.....	.....(1,450)	.....	.....21,405	.....	.....9,801	.....9,801	.....342	XXX
969457 10 0	Williams Cos Inc.....		..	10/26/2017.	Goldman Sachs.....	.....292.000	.....8,293	XXX	.....3,275	.....9,093	.....(5,818)	.....	.....	.....(5,818)	.....	.....3,275	.....	.....5,017	.....5,017	.....263	XXX
978097 10 3	Wolverine World Wide Inc.....		..	10/25/2017.	Instinet.....	.....770.000	.....22,199	XXX	.....19,804	.....	.....	.....	.....	.....0	.....	.....19,804	.....	.....2,395	.....2,395	.....53	XXX
980745 10 3	WOODWARD INC.....		..	10/26/2017.	Stifel Nicolaus & Co Inc.....	.....187.000	.....14,445	XXX	.....7,089	.....12,912	.....(5,823)	.....	.....	.....(5,823)	.....	.....7,089	.....	.....7,356	.....7,356	.....70	XXX
98212B 10 3	WPX ENERGY INC.....		..	10/25/2017.	Instinet.....	.....60.000	.....613	XXX	.....676	.....	.....	.....	.....	.....0	.....	.....676	.....	.....(63)	.....(63)	.....	XXX
384802 10 4	WW Grainger Inc.....		..	10/26/2017.	Goldman Sachs.....	.....22.000	.....4,301	XXX	.....2,100	.....5,110	.....(3,010)	.....	.....	.....(3,010)	.....	.....2,100	.....	.....2,201	.....2,201	.....75	XXX
98310W 10 8	WYNDHAM WORLDWIDE CORP.....		..	10/26/2017.	VARIOUS.....	.....1,115.000	.....109,587	XXX	.....70,068	.....85,153	.....(15,085)	.....	.....	.....(15,085)	.....	.....70,068	.....	.....39,519	.....39,519	.....1,244	XXX
983134 10 7	WYNN RESORTS LTD.....		..	10/26/2017.	Goldman Sachs.....	.....30.000	.....4,360	XXX	.....2,076	.....2,595	.....(520)	.....	.....	.....(520)	.....	.....2,076	.....	.....2,284	.....2,284	.....45	XXX
98389B 10 0	Xcel Energy Inc.....		..	10/26/2017.	Goldman Sachs.....	.....195.000	.....9,564	XXX	.....3,364	.....7,937	.....(4,572)	.....	.....	.....(4,572)	.....	.....3,364	.....	.....6,199	.....6,199	.....277	XXX
98400J 10 8	XCERRA CORP.....		..	10/25/2017.	Instinet.....	.....1,740.000	.....17,045	XXX	.....10,527	.....13,294	.....(2,767)	.....	.....	.....(2,767)	.....	.....10,527	.....	.....6,518	.....6,518	.....	XXX
984121 10 3	Xerox Corp.....		..	06/15/2017.	VARIOUS.....	.....2,023.000	.....21,691	XXX	.....14,143	.....17,661	.....(3,517)	.....	.....	.....(3,517)	.....	.....14,143	.....	.....7,547	.....7,547	.....283	XXX
984121 60 8	XEROX CORP.....		..	10/26/2017.	VARIOUS.....	.....86.750	.....2,656	XXX	.....2,616	.....	.....	.....	.....	.....0	.....	.....2,616	.....	.....40	.....40	.....22	XXX
983919 10 1	Xilinx Inc.....		..	10/26/2017.	VARIOUS.....	.....2,482.000	.....154,258	XXX	.....117,019	.....139,575	.....(32,423)	.....	.....	.....(32,423)	.....	.....117,019	.....	.....37,239	.....37,239	.....1,585	XXX
98419M 10 0	XYLEM INC.....		..	10/26/2017.	Goldman Sachs.....	.....66.000	.....4,277	XXX	.....1,696	.....3,268	.....(1,573)	.....	.....	.....(1,573)	.....	.....1,696	.....	.....2,581	.....2,581	.....36	XXX
984332 10 6	Yahoo! Inc.....		..	06/16/2017.	VARIOUS.....	.....2,107.000	.....110,763	XXX	.....33,147	.....81,478	.....(48,331)	.....	.....	.....(48,331)	.....	.....33,147	.....	.....77,616	.....77,616	.....	XXX
988498 10 1	Yum! Brands Inc.....		..	12/15/2017.	Goldman Sachs.....	.....149.000	.....11,172	XXX	.....1,005	.....9,436	.....(8,431)	.....	.....	.....(8,431)	.....	.....1,005	.....	.....10,167	.....10,167	.....127	XXX
98919V 10 5	ZAYO GROUP HLDGS INC.....		..	10/25/2017.	VARIOUS.....	.....4,805.000	.....153,583	XXX	.....146,402	.....157,892	.....(11,491)	.....	.....	.....(11,491)	.....	.....146,402	.....	.....7,181	.....7,181	.....	XXX

SCHEDULE D - PART 4																				
Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year																				
1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
98933Q 10 8	ZELTIQ AESTHETICS INC.....	..	04/28/2017.	VARIOUS.....	.....531.000	.....29,691	XXX	.....15,600	.....23,109	.....(7,509)	.....	.....	.....(7,509)	.....	.....15,600	.....	.....14,090	.....14,090	.....	XXX
98956P 10 2	Zimmer Holdings Inc.....	..	10/26/2017.	Goldman Sachs.....	.....66.000	.....7,985	XXX	.....2,668	.....6,811	.....(4,143)	.....	.....	.....(4,143)	.....	.....2,668	.....	.....5,317	.....5,317	.....56	XXX
989701 10 7	Zions Bancorporation.....	..	10/26/2017.	VARIOUS.....	.....3,178.000	.....140,326	XXX	.....94,447	.....136,781	.....(42,334)	.....	.....	.....(42,334)	.....	.....94,447	.....	.....45,879	.....45,879	.....589	XXX
98978V 10 3	ZOETIS INC.....	..	10/26/2017.	Goldman Sachs.....	.....157.000	.....10,005	XXX	.....4,280	.....8,404	.....(4,124)	.....	.....	.....(4,124)	.....	.....4,280	.....	.....5,725	.....5,725	.....41	XXX
067901 10 8	BARRICK GOLD CORP.....	A	02/14/2017.	VARIOUS.....	.....2,390.000	.....43,483	XXX	.....36,416	.....38,192	.....(1,776)	.....	.....	.....(1,776)	.....	.....36,416	.....	.....7,067	.....7,067	.....	XXX
135086 10 6	CANADA GOOSE HOLDINGS INC.....	A	10/26/2017.	Stifel Nicolaus & Co Inc.....	.....535.000	.....10,785	XXX	.....6,839	.....	.....	.....	.....	.....0	.....	.....6,839	.....	.....3,946	.....3,946	.....	XXX
535919 50 0	LIONS GATE ENTMNT CORP.....	A	10/25/2017.	Instinet.....	.....65.000	.....1,872	XXX	.....1,734	.....	.....	.....	.....	.....0	.....	.....1,734	.....	.....138	.....138	.....	XXX
575385 10 9	MASONITE INTL CORP NEW.....	A	09/07/2017.	VARIOUS.....	.....573.000	.....35,822	XXX	.....35,293	.....37,703	.....(2,411)	.....	.....	.....(2,411)	.....	.....35,293	.....	.....529	.....529	.....	XXX
683715 10 6	OPEN TEXT CORP.....	A	12/28/2017.	VARIOUS.....	.....550.000	.....18,826	XXX	.....16,841	.....16,998	.....(157)	.....	.....	.....(157)	.....	.....16,841	.....	.....1,986	.....1,986	.....158	XXX
74022D 30 8	PRECISION DRILLING CORP.....	A	10/25/2017.	Instinet.....	.....8,995.000	.....20,688	XXX	.....35,440	.....49,023	.....(13,582)	.....	.....	.....(13,582)	.....	.....35,440	.....	.....(14,752)	.....(14,752)	.....	XXX
767744 10 5	RITCHIE BROS AUCTIONEERS.....	A	10/26/2017.	Stifel Nicolaus & Co Inc.....	.....296.000	.....8,439	XXX	.....10,064	.....10,064	.....0	.....	.....	.....0	.....	.....10,064	.....	.....(1,625)	.....(1,625)	.....113	XXX
878742 20 4	TECK RESOURCES LTD.....	A	04/11/2017.	VARIOUS.....	.....3,625.000	.....90,287	XXX	.....72,609	.....72,609	.....	.....	.....	.....0	.....	.....72,609	.....	.....17,678	.....17,678	.....	XXX
94106B 10 1	WASTE CONNECTIONS INC.....	A	10/26/2017.	VARIOUS.....	.....501.000	.....36,216	XXX	.....10,296	.....20,984	.....(16,131)	.....0	.....	.....(16,131)	.....	.....10,296	.....	.....25,920	.....25,920	.....135	XXX
G1151C 10 1	ACCENTURE PLC IRELAND.....	C	10/26/2017.	Goldman Sachs.....	.....220.000	.....31,069	XXX	.....11,711	.....25,769	.....(14,058)	.....	.....	.....(14,058)	.....	.....11,711	.....	.....19,359	.....19,359	.....266	XXX
N00985 10 6	AERCAP HOLDINGS NV.....	C	10/25/2017.	VARIOUS.....	.....750.000	.....38,377	XXX	.....31,208	.....31,208	.....0	.....	.....	.....0	.....	.....31,208	.....	.....7,170	.....7,170	.....	XXX
G0176J 10 9	ALLEGION PUB LTD CO.....	C	10/26/2017.	Goldman Sachs.....	.....28.000	.....2,259	XXX	.....712	.....1,792	.....(1,080)	.....	.....	.....(1,080)	.....	.....712	.....	.....1,547	.....1,547	.....13	XXX
G0177J 10 8	ALLERGAN PLC.....	C	10/26/2017.	VARIOUS.....	.....212.000	.....43,780	XXX	.....44,522	.....44,522	.....0	.....	.....	.....0	.....	.....44,522	.....	.....(743)	.....(743)	.....254	XXX
H01531 10 4	ALLIED WRLD ASSUR COM HLDG AG.....	C	01/17/2017.	VARIOUS.....	.....775.000	.....41,314	XXX	.....25,024	.....41,625	.....(16,601)	.....	.....	.....(16,601)	.....	.....25,024	.....	.....16,289	.....16,289	.....	XXX
G037AX 10 1	AMBARELLA INC.....	C	09/01/2017.	Keybanc Capital Markets.....	.....404.000	.....17,541	XXX	.....21,869	.....21,869	.....0	.....	.....	.....0	.....	.....21,869	.....	.....(4,328)	.....(4,328)	.....	XXX
G02602 10 3	AMDOCS LTD.....	C	12/22/2017.	VARIOUS.....	.....650.000	.....42,796	XXX	.....13,941	.....37,863	.....(23,922)	.....	.....	.....(23,922)	.....	.....13,941	.....	.....28,856	.....28,856	.....546	XXX
G0408V 10 2	AON PLC.....	C	12/15/2017.	Goldman Sachs.....	.....123.000	.....18,199	XXX	.....3,640	.....13,718	.....(10,079)	.....	.....	.....(10,079)	.....	.....3,640	.....	.....14,559	.....14,559	.....130	XXX
G0585R 10 6	ASSURED GUARANTY LTD COMMON STK.....	C	12/11/2017.	VARIOUS.....	.....1,400.000	.....52,334	XXX	.....29,051	.....52,878	.....(23,827)	.....0	.....	.....(23,827)	.....	.....29,051	.....	.....23,282	.....23,282	.....588	XXX
G0684D 10 7	ATHENE HLDG LTD.....	C	11/06/2017.	Investment Technology Gro.....	.....120.000	.....5,743	XXX	.....6,004	.....	.....0	.....	.....	.....0	.....	.....6,004	.....	.....(261)	.....(261)	.....	XXX
G11196 10 5	BIOHAVEN PHARMACTL HLDG CO LTD.....	C	10/26/2017.	Stifel Nicolaus & Co Inc.....	.....54.000	.....1,614	XXX	.....1,235	.....	.....0	.....	.....	.....0	.....	.....1,235	.....	.....379	.....379	.....	XXX
Y09827 10 9	BROADCOM LTD.....	C	10/26/2017.	Goldman Sachs.....	.....136.000	.....33,149	XXX	.....12,067	.....24,041	.....(11,974)	.....	.....	.....(11,974)	.....	.....12,067	.....	.....21,083	.....21,083	.....418	XXX
143658 30 0	Carnival Corp.....	C	10/26/2017.	Goldman Sachs.....	.....182.000	.....12,085	XXX	.....4,426	.....9,475	.....(5,049)	.....	.....	.....(5,049)	.....	.....4,426	.....	.....7,659	.....7,659	.....203	XXX
H1467J 10 4	CHUBB LIMITED.....	C	10/26/2017.	Goldman Sachs.....	.....155.000	.....23,984	XXX	.....9,557	.....20,479	.....(10,921)	.....	.....	.....(10,921)	.....	.....9,557	.....	.....14,427	.....14,427	.....435	XXX
G27823 10 6	DELPHI AUTOMOTIVE PLC.....	C	12/07/2017.	VARIOUS.....	.....650.000	.....33,605	XXX	.....28,066	.....43,778	.....(15,711)	.....	.....	.....(15,711)	.....	.....28,066	.....	.....5,539	.....5,539	.....728	XXX
G29183 10 3	EATON CORP PLC.....	C	10/26/2017.	Goldman Sachs.....	.....149.000	.....11,844	XXX	.....4,242	.....9,996	.....(5,754)	.....	.....	.....(5,754)	.....	.....4,242	.....	.....7,601	.....7,601	.....268	XXX
G30401 10 6	ENDO INTL PLC.....	C	03/01/2017.	VARIOUS.....	.....5,846.000	.....68,922	XXX	.....96,284	.....96,284	.....0	.....	.....	.....0	.....	.....96,284	.....	.....(27,361)	.....(27,361)	.....	XXX
G3223R 10 8	EVEREST RE GROUP LTD.....	C	10/26/2017.	Goldman Sachs.....	.....14.000	.....3,289	XXX	.....3,578	.....	.....0	.....	.....	.....0	.....	.....3,578	.....	.....(289)	.....(289)	.....18	XXX
G33856 10 8	FERROGLOBE PLC.....	C	10/25/2017.	Instinet.....	.....3,940.000	.....59,333	XXX	.....38,874	.....42,670	.....(3,797)	.....	.....	.....(3,797)	.....	.....38,874	.....	.....20,459	.....20,459	.....	XXX
H2906T 10 9	GARMIN LTD.....	C	10/26/2017.	Goldman Sachs.....	.....37.000	.....2,089	XXX	.....1,375	.....1,794	.....(419)	.....	.....	.....(419)	.....	.....1,375	.....	.....714	.....714	.....57	XXX
G4705A 10 0	ICON PLC.....	C	10/25/2017.	VARIOUS.....	.....290.000	.....32,471	XXX	.....25,430	.....	.....0	.....	.....	.....0	.....	.....25,430	.....	.....7,042	.....7,042	.....	XXX
G47567 10 5	IHS MARKIT LTD.....	C	10/26/2017.	Goldman Sachs.....	.....121.000	.....5,200	XXX	.....5,639	.....	.....0	.....	.....	.....0	.....	.....5,639	.....	.....(438)	.....(438)	.....	XXX
G47791 10 1	INGERSOLL-RAND PLC.....	C	10/26/2017.	VARIOUS.....	.....1,153.000	.....90,995	XXX	.....73,016	.....86,521	.....(13,505)	.....	.....	.....(13,505)	.....	.....73,016	.....	.....17,979	.....17,979	.....110	XXX
G4863A 10 8	INTERNATIONAL GAME TECHNOLOGY.....	C	11/16/2017.	Cowen & Co.....	.....25.000	.....719	XXX	.....464	.....	.....0	.....	.....	.....0	.....	.....464	.....	.....254	.....254	.....6	XXX
G491BT 10 8	INVESCO LTD.....	C	10/26/2017.	VARIOUS.....	.....1,213.000	.....37,699	XXX	.....38,155	.....36,802	.....1,353	.....	.....	.....1,353	.....	.....38,155	.....	.....(457)	.....(457)	.....119	XXX
G51502 10 5	JOHNSON CTLS INTL PLC.....	C	10/26/2017.	Goldman Sachs.....	.....356.000	.....14,943	XXX	.....14,033	.....14,664	.....(631)	.....	.....	.....(631)	.....	.....14,033	.....	.....910	.....910	.....342	XXX
G54050 10 2	LAZARD LTD.....	C	12/05/2017.	VARIOUS.....	.....1,350.000	.....64,655	XXX	.....61,064	.....55,747	.....5,292	.....0	.....	.....5,292	.....	.....61,064	.....	.....3,591	.....3,591	.....3,275	XXX
N53745 10 0	LYONDELLBASELL INDUSTRIES N V.....	C	10/26/2017.	Goldman Sachs.....	.....129.000	.....12,936	XXX	.....6,055	.....11,066	.....(5,010)	.....	.....	.....(5,010)	.....	.....6,055	.....	.....6,881	.....6,881	.....342	XXX

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
G5785G	10	7		C 07/25/2017.	VARIOUS.....	.....255.000	.....11,955	XXX	.....12,704	.....12,704	.....	.....	.....	.....0	.....	.....12,704	.....	.....(749)	.....(749)	.....	XXX
G5876H	10	5		C 11/06/2017.	Investment Technology Gro.....	.....25.000	.....500	XXX	.....394	.....	.....	.....	.....	.....0	.....	.....394	.....	.....106	.....106	.....3	XXX
G5960L	10	3		C 10/26/2017.	Goldman Sachs.....	.....488.000	.....39,314	XXX	.....34,760	.....34,760	.....	.....	.....	.....0	.....	.....34,760	.....	.....4,553	.....4,553	.....854	XXX
G60754	10	1		C 10/26/2017.	Goldman Sachs.....	.....70.000	.....3,372	XXX	.....2,804	.....3,009	.....(204)	.....	.....	.....(204)	.....	.....2,804	.....	.....567	.....567	.....	XXX
N59465	10	9		C 10/26/2017.	Goldman Sachs.....	.....180.000	.....6,941	XXX	.....6,867	.....6,867	.....	.....	.....	.....0	.....	.....6,867	.....	.....74	.....74	.....	XXX
G6518L	10	8		C 11/07/2017.	VARIOUS.....	.....1,623.000	.....63,249	XXX	.....54,626	.....68,085	.....(13,458)	.....	.....	.....(13,458)	.....	.....54,626	.....	.....8,622	.....8,622	.....1,040	XXX
G6564A	10	5		C 10/25/2017.	Instinet.....	.....1,595.000	.....23,924	XXX	.....23,343	.....	.....	.....	.....	.....0	.....	.....23,343	.....	.....582	.....582	.....	XXX
G66721	10	4		C 10/26/2017.	Goldman Sachs.....	.....59.000	.....3,240	XXX	.....3,472	.....	.....	.....	.....	.....0	.....	.....3,472	.....	.....(232)	.....(232)	.....	XXX
N6596X	10	9		C 04/04/2017.	VARIOUS.....	.....725.000	.....74,170	XXX	.....46,456	.....71,057	.....(24,602)	.....	.....	.....(24,602)	.....	.....46,456	.....	.....27,714	.....27,714	.....	XXX
M75253	10	0		C 10/25/2017.	Instinet.....	.....220.000	.....9,726	XXX	.....5,634	.....7,350	.....(1,716)	.....	.....	.....(1,716)	.....	.....5,634	.....	.....4,092	.....4,092	.....	XXX
N6865W	10	5		C 06/15/2017.	VARIOUS.....	.....2,225.000	.....77,114	XXX	.....53,126	.....63,880	.....(10,754)	.....	.....	.....(10,754)	.....	.....53,126	.....	.....23,988	.....23,988	.....	XXX
G7S00T	10	4		C 10/26/2017.	Goldman Sachs.....	.....64.000	.....4,449	XXX	.....2,512	.....3,588	.....(1,077)	.....	.....	.....(1,077)	.....	.....2,512	.....	.....1,937	.....1,937	.....66	XXX
G97822	10	3		C 10/26/2017.	VARIOUS.....	.....234.000	.....19,858	XXX	.....20,184	.....5,327	.....	.....	.....	.....0	.....	.....20,184	.....	.....(326)	.....(326)	.....31	XXX
N72482	12	3		C 10/25/2017.	Instinet.....	.....445.000	.....14,921	XXX	.....15,507	.....	.....	.....	.....	.....0	.....	.....15,507	.....	.....(587)	.....(587)	.....	XXX
G7496G	10	3		C 10/25/2017.	VARIOUS.....	.....275.000	.....38,890	XXX	.....21,407	.....37,461	.....(16,054)	.....	.....	.....(16,054)	.....	.....21,407	.....	.....17,483	.....17,483	.....150	XXX
V7780T	10	3		C 10/26/2017.	Goldman Sachs.....	.....58.000	.....7,137	XXX	.....4,492	.....4,758	.....(267)	.....	.....	.....(267)	.....	.....4,492	.....	.....2,645	.....2,645	.....118	XXX
783513	20	3		C 11/20/2017.	VARIOUS.....	.....500.000	.....51,571	XXX	.....28,160	.....41,630	.....(13,470)	.....0	.....	.....(13,470)	.....	.....28,160	.....	.....23,411	.....23,411	.....	XXX
806857	10	8		C 10/26/2017.	Goldman Sachs.....	.....463.000	.....29,335	XXX	.....19,599	.....38,869	.....(19,270)	.....	.....	.....(19,270)	.....	.....19,599	.....	.....9,736	.....9,736	.....926	XXX
G7945M	10	7		C 10/26/2017.	Goldman Sachs.....	.....114.000	.....4,208	XXX	.....2,818	.....4,351	.....(1,534)	.....	.....	.....(1,534)	.....	.....2,818	.....	.....1,391	.....1,391	.....272	XXX
G81276	10	0		C 10/26/2017.	VARIOUS.....	.....749.000	.....53,791	XXX	.....70,601	.....70,601	.....	.....	.....	.....0	.....	.....70,601	.....	.....(16,810)	.....(16,810)	.....219	XXX
H84989	10	4		C 10/26/2017.	Goldman Sachs.....	.....128.000	.....11,261	XXX	.....3,944	.....8,868	.....(4,924)	.....	.....	.....(4,924)	.....	.....3,944	.....	.....7,317	.....7,317	.....150	XXX
G87110	10	5		C 10/26/2017.	Goldman Sachs.....	.....201.000	.....5,363	XXX	.....7,103	.....	.....	.....	.....	.....0	.....	.....7,103	.....	.....(1,740)	.....(1,740)	.....	XXX
H8817H	10	0		C 07/25/2017.	JP Morgan.....	.....922.000	.....8,086	XXX	.....11,128	.....13,590	.....(2,462)	.....	.....	.....(2,462)	.....	.....11,128	.....	.....(3,042)	.....(3,042)	.....	XXX
L9340P	10	1		C 06/29/2017.	VARIOUS.....	.....2,155.000	.....144,253	XXX	.....117,242	.....127,792	.....(10,550)	.....	.....	.....(10,550)	.....	.....117,242	.....	.....27,011	.....27,011	.....983	XXX
G9078F	10	7		C 10/30/2017.	Instinet.....	.....570.000	.....21,874	XXX	.....18,425	.....	.....	.....	.....	.....0	.....	.....18,425	.....	.....3,449	.....3,449	.....	XXX
G96629	10	3		C 10/26/2017.	Goldman Sachs.....	.....44.000	.....7,163	XXX	.....5,380	.....5,380	.....	.....	.....	.....0	.....	.....5,380	.....	.....1,783	.....1,783	.....91	XXX
G98294	10	4		C 10/26/2017.	VARIOUS.....	.....5,422.000	.....220,836	XXX	.....187,409	.....202,024	.....(14,615)	.....	.....	.....(14,615)	.....	.....187,409	.....	.....33,427	.....33,427	.....2,136	XXX
9099999.		Total - Common Stocks - Industrial and Miscellaneous.....					.....26,063,590	XXX	.....16,481,973	.....23,310,019	.....(7,807,994)	.....0	.....0	.....(7,807,994)	.....0	.....16,481,973	.....0	.....9,581,618	.....9,581,618	.....255,023	XXX
9799997.		Total - Common Stocks - Part 4.....					.....26,063,590	XXX	.....16,481,973	.....23,310,019	.....(7,807,994)	.....0	.....0	.....(7,807,994)	.....0	.....16,481,973	.....0	.....9,581,618	.....9,581,618	.....255,023	XXX
9799998		Total - Common Stocks - Summary Item from Part 5.....					.....5,539,272	XXX	.....5,228,989	.....	.....	.....	.....	.....0	.....	.....5,228,989	.....	.....310,284	.....310,284	.....29,720	XXX
9799999.		Total - Common Stocks.....					.....31,602,862	XXX	.....21,710,961	.....23,310,019	.....(7,807,994)	.....0	.....0	.....(7,807,994)	.....0	.....21,710,961	.....0	.....9,891,901	.....9,891,901	.....284,743	XXX
9899999.		Total - Preferred and Common Stocks.....					.....31,602,862	XXX	.....21,710,961	.....23,310,019	.....(7,807,994)	.....0	.....0	.....(7,807,994)	.....0	.....21,710,961	.....0	.....9,891,901	.....9,891,901	.....284,743	XXX
9999999.		Total - Bonds, Preferred and Common Stocks.....					.....176,345,049	XXX	.....165,634,590	.....157,647,851	.....(8,169,767)	.....(245,332)	.....0	.....(8,415,099)	.....0	.....165,085,626	.....0	.....11,259,423	.....11,259,423	.....2,642,990	XXX

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																					
912828	JE	1		03/27/2017	Jefferies & Co Inc.....	07/31/2017	VARIOUS.....	1,800,000	2,092,053	2,083,085	2,082,680		(9,373)		(9,373)			405	405	10,848	5,695
912828	V4	9		01/26/2017	VARIOUS.....	12/28/2017	VARIOUS.....	360,000	356,758	363,481	356,937		179		179			6,545	6,545	887	60
0599999 Total - Bonds - U.S. Government.....								2,160,000	2,448,811	2,446,567	2,439,617	0	(9,194)	0	(9,194)	0	0	6,950	6,950	11,735	5,755
Bonds - Industrial and Miscellaneous																					
035240	AH	3		04/06/2017	Direct.....	08/21/2017	Direct.....	66,227	51,250	51,301	51,311			61	61			(9)	(9)		
037833	AQ	3		03/27/2017	JP Morgan.....	04/18/2017	Barclays Bank.....	250,000	252,900	253,120	252,821		(79)	(79)				299	299	2,406	2,100
00206R	CL	4		09/28/2017	Keefe Bruyette & Woods.....	12/01/2017	Direct.....	500,000	504,155	504,155	503,898		(257)	(257)				257	257	5,138	3,131
00206R	CS	9		02/07/2017	Barclays Bank.....	03/24/2017	Barclays Bank.....	240,000	242,597	242,669	242,549		(48)	(48)				120	120	5,274	4,152
00206R	DC	3		02/27/2017	Barclays Bank.....	04/25/2017	VARIOUS.....	170,000	178,432	178,644	178,288		(144)	(144)				356	356	4,192	3,173
00206R	DP	4		03/24/2017	Barclays Bank.....	04/27/2017	Pershing LLC.....	230,000	232,758	233,719	232,726		(32)	(32)				993	993	2,015	1,214
00206R	DT	6		04/18/2017	Morgan Stanley.....	10/13/2017	Morgan Stanley.....	25,000	26,543	26,834	26,539		(4)	(4)				295	295	808	285
161175	BG	8		10/03/2017	Goldman Sachs.....	11/28/2017	Direct.....	105,000	106,746	106,746	106,726		(21)	(21)				21	21		208
20030N	CD	1		10/19/2017	Direct.....	12/18/2017	Direct.....	39,730	29,404	29,594	29,422		18	18				172	172		
20030N	CF	6		10/23/2017	Direct.....	12/18/2017	Direct.....	97,270	71,989	72,059	72,023		34	34				36	36		
29273R	AS	8		06/13/2017	Barclays Bank.....	10/02/2017	Barclays Bank.....	115,000	115,017	115,978	115,026		9	9				952	952	2,768	793
29273R	BD	0		03/15/2017	Morgan Stanley.....	11/01/2017	VARIOUS.....	70,000	67,860	70,350	67,947		87	87				2,403	2,403	1,121	39
59156R	BB	3		04/26/2017	First Tennessee Bank.....	08/17/2017	CitiGroup.....	100,000	108,378	109,914	108,008		(370)	(370)				1,906	1,906	1,905	558
594918	BA	1		05/03/2017	Barclays Bank.....	05/08/2017	Barclays Bank.....	200,000	201,946	201,446	201,941		(5)	(5)				(495)	(495)	1,174	1,135
594918	BW	3		01/30/2017	HSBC Securities.....	03/29/2017	VARIOUS.....	200,000	199,570	200,544	199,579		9	9				965	965	514	
594918	BZ	6		02/21/2017	Morgan Stanley.....	11/01/2017	JP Morgan.....	10,000	10,262	11,000	10,256		(6)	(6)				743	743	304	21
62957H	AC	9		07/19/2017	Direct.....	08/30/2017	JP Morgan.....	45,000	45,563	41,540	45,552		(10)	(10)				(4,013)	(4,013)	344	
674599	CE	3		02/23/2017	Pershing LLC.....	11/16/2017	VARIOUS.....	70,000	69,572	69,235	69,587		15	15				(352)	(352)	495	68
747525	AR	4		05/19/2017	Goldman Sachs.....	07/24/2017	Morgan Stanley.....	45,000	44,928	45,332	44,930		2	2				402	402	198	
75886A	AG	3		10/02/2017	Barclays Bank.....	10/27/2017	CALLED @ 102.7500000.....	105,000	108,098	107,888	105,000		(3,098)	(3,098)				2,888	2,888	3,080	2,711
75886A	AJ	7		09/21/2017	Barclays Bank.....	10/02/2017	Barclays Bank.....	25,000	26,223	26,061	26,218		(6)	(6)				(157)	(157)	478	450
785592	AE	6		01/25/2017	Morgan Stanley.....	05/09/2017	JP Morgan.....	185,000	200,494	200,716	199,451		(1,043)	(1,043)				1,265	1,265	8,123	5,174
785592	AJ	5		05/09/2017	VARIOUS.....	05/16/2017	Morgan Stanley.....	285,000	313,973	317,397	313,635		(339)	(339)				3,762	3,762	8,136	6,460
86765B	AL	3		05/31/2017	Barclays Bank.....	06/13/2017	Barclays Bank.....	15,000	15,256	15,274	15,255		(1)	(1)				19	19	217	201
92343V	BR	4		07/10/2017	VARIOUS.....	08/16/2017	Direct.....	370,000	411,813	372,414	408,932		(2,881)	(2,881)				(36,518)	(36,518)	64,461	7,036
92343V	DM	3		02/03/2017	VERIZON COMMUNICATIONS INC.....	07/11/2017	VARIOUS.....	102,308	102,574	102,562	102,554		(20)	(20)				9	9	2	
92343V	DN	1		02/03/2017	Direct.....	07/11/2017	Direct.....	59,348	71,487	71,416	71,327		(160)	(160)				89	89		
92343V	DP	6		02/03/2017	Direct.....	07/11/2017	Direct.....	329,190	310,457	310,187	310,549		92	92				(362)	(362)		
96949L	AA	3		03/27/2017	Scott & Stringfellow Inc.....	06/13/2017	Barclays Bank.....	500,000	508,785	514,365	508,440		(345)	(345)				5,925	5,925	4,550	750
05565Q	CJ	5		03/31/2017	Barclays Bank.....	06/27/2017	VARIOUS.....	115,000	120,782	122,629	120,628		(154)	(154)				2,001	2,001	994	115
05565Q	DM	7		05/18/2017	Morgan Stanley.....	09/15/2017	Goldman Sachs.....	50,000	51,352	51,557	51,314		(38)	(38)				242	242	1,071	493
3899999 Total - Bonds - Industrial and Miscellaneous.....								4,719,072	4,801,164	4,776,645	4,792,429	0	(8,734)	0	(8,734)	0	0	(15,784)	(15,784)	119,770	40,267
8399998 Total - Bonds.....								6,879,072	7,249,975	7,223,212	7,232,046	0	(17,928)	0	(17,928)	0	0	(8,835)	(8,835)	131,505	46,022
Common Stocks - Industrial and Miscellaneous																					
000957	10	0		09/08/2017	VARIOUS.....	12/14/2017	VARIOUS.....	1,515,000	64,660	61,974	64,660				0			(2,686)	(2,686)	502	
00508Y	10	2		02/15/2017	VARIOUS.....	04/13/2017	RBC Dean Rauscher.....	350,000	72,509	61,738	72,509				0			(10,771)	(10,771)	49	
					AECOM TECHNOLOGY CORP DELAWARE	02/07/2017	VARIOUS.....	1,350,000	50,438	45,545	50,438				0			(4,893)	(4,893)		

SCHEDULE D - PART 5

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

E15.1

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	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
007800	10	5		10/20/2017	VARIOUS.....	10/26/2017	Stifel Nicolaus & Co Inc.....	127.000	4,361	4,121	4,361				0			(240)	(240)		
001084	10	2		01/04/2017	VARIOUS.....	10/23/2017	VARIOUS.....	275.000	16,502	19,489	16,502				0			2,988	2,988	121	
00922R	10	5		05/18/2017	VARIOUS.....	10/25/2017	Instinet.....	1,450.000	33,293	33,527	33,293				0			234	234		
013872	10	6		02/07/2017	VARIOUS.....	11/20/2017	VARIOUS.....	2,740.000	101,544	126,366	101,544				0			24,823	24,823		
014339	10	5		05/15/2017	Stifel Nicolaus & Co Inc.....	07/12/2017	VARIOUS.....	225.000	4,018	2,284	4,018				0			(1,734)	(1,734)		
01988P	10	8		09/15/2017	VARIOUS.....	10/25/2017	Instinet.....	1,240.000	16,958	17,149	16,958				0			191	191		
023608	10	2		05/12/2017	VARIOUS.....	12/13/2017	VARIOUS.....	2,685.000	143,955	162,255	143,955				0			18,300	18,300	2,670	
03152W	10	9		07/17/2017	State Street Brokerage Svcs.....	10/26/2017	Stifel Nicolaus & Co Inc.....	75.000	976	987	976				0			11	11		
03349M	10	5		08/02/2017	Direct.....	11/09/2017	VARIOUS.....	715.000	57,044	75,858	57,044				0			18,814	18,814	422	
037598	10	9		02/02/2017	VARIOUS.....	04/21/2017	VARIOUS.....	545.000	30,455	28,358	30,455				0			(2,096)	(2,096)	101	
03852U	10	6		03/17/2017	VARIOUS.....	12/27/2017	VARIOUS.....	1,120.000	41,745	47,915	41,745				0			6,171	6,171	308	
053611	10	9		02/06/2017	VARIOUS.....	12/21/2017	VARIOUS.....	820.000	64,349	88,254	64,349				0			23,905	23,905	1,110	
05366U	10	0		06/21/2017	Bernstein Sanford C & Co.....	10/26/2017	Stifel Nicolaus & Co Inc.....	1.000	71	101	71				0			30	30		
053774	10	5		07/12/2017	VARIOUS.....	09/12/2017	Cowen & Co.....	375.000	11,553	14,046	11,553				0			2,494	2,494		
057224	10	7		05/24/2017	Investment Technology Gro.....	07/06/2017	Direct.....	23.000	1,334	1,148	1,334				0			(186)	(186)	403	
068323	10	4		06/27/2017	VARIOUS.....	11/08/2017	VARIOUS.....	5,905.000	138,662	137,067	138,662				0			(1,595)	(1,595)		
071813	10	9		02/01/2017	VARIOUS.....	10/25/2017	VARIOUS.....	1,865.000	90,725	118,380	90,725				0			27,656	27,656	726	
09075E	10	0		02/02/2017	Direct.....	02/08/2017	VARIOUS.....	261.000	3,197	11,730	3,197				0			8,532	8,532		
097488	10	0		01/06/2017	VARIOUS.....	03/09/2017	Robert W Baird & Co.....	727.000	14,711	13,275	14,711				0			(1,436)	(1,436)		
110448	10	7		07/25/2017	Direct.....	08/09/2017	VARIOUS.....	1,053.050	72,924	72,757	72,924				0			(166)	(166)		
115637	20	9		02/06/2017	VARIOUS.....	03/17/2017	Stifel Nicolaus & Co Inc.....	125.000	5,660	5,869	5,660				0			209	209	23	
117043	10	9		01/31/2017	VARIOUS.....	10/25/2017	VARIOUS.....	425.000	25,006	24,959	25,006				0			(47)	(47)	197	
122017	10	6		08/11/2017	Investment Technology Gro.....	12/04/2017	VARIOUS.....	535.000	46,865	52,335	46,865				0			5,470	5,470		
05605H	10	0		01/13/2017	Deutsche Bank.....	10/25/2017	VARIOUS.....	500.000	20,395	29,921	20,395				0			9,526	9,526	153	
12709P	10	3		03/31/2017	VARIOUS.....	10/26/2017	Stifel Nicolaus & Co Inc.....	116.000	8,800	10,686	8,800				0			1,886	1,886	46	
127686	10	3		08/01/2017	VARIOUS.....	12/22/2017	VARIOUS.....	4,240.000	47,905	53,964	47,905				0			6,059	6,059		
142339	10	0		05/12/2017	VARIOUS.....	10/25/2017	VARIOUS.....	300.000	30,792	29,255	30,792				0			(1,537)	(1,537)	111	
14575E	10	5		06/01/2017	Direct.....	06/08/2017	VARIOUS.....	166.670	8,839	4,535	8,839				0			(4,304)	(4,304)		
124857	20	2		08/01/2017	VARIOUS.....	11/03/2017	VARIOUS.....	965.000	62,189	51,434	62,189				0			(10,755)	(10,755)	254	
168905	10	7		04/05/2017	VARIOUS.....	12/04/2017	VARIOUS.....	365.000	41,386	43,272	41,386				0			1,885	1,885	402	
171340	10	2		01/17/2017	VARIOUS.....	10/04/2017	Cowen & Co.....	75.000	3,315	3,565	3,315				0			250	250	42	
189464	10	0		06/08/2017	VARIOUS.....	08/15/2017	VARIOUS.....	376.000	22,178	26,466	22,178				0			4,289	4,289		
189754	10	4		03/17/2017	Goldman Sachs.....	10/31/2017	Direct.....	33.000	1,311	924	1,311				0			(387)	(387)	22	
200340	10	7		06/13/2017	Sandler O'Neill & Partner.....	10/25/2017	Instinet.....	575.000	42,549	45,349	42,549				0			2,800	2,800	173	
201723	10	3		01/25/2017	VARIOUS.....	08/21/2017	VARIOUS.....	4,635.000	99,829	84,128	99,829				0			(15,700)	(15,700)	1,297	
20337X	10	9		05/08/2017	VARIOUS.....	06/01/2017	VARIOUS.....	450.000	15,839	16,645	15,839				0			806	806		
20605P	10	1		04/13/2017	VARIOUS.....	10/25/2017	Broadcort Cap Corp.....	200.000	26,206	26,009	26,206				0			(197)	(197)		
206787	10	3		01/03/2017	Direct.....	01/11/2017	VARIOUS.....	404.600	6,441	5,548	6,441				0			(893)	(893)		
224399	10	5		03/10/2017	VARIOUS.....	07/25/2017	VARIOUS.....	1,320.000	97,790	103,006	97,790				0			5,216	5,216	564	
231021	10	6		04/13/2017	VARIOUS.....	11/17/2017	VARIOUS.....	280.000	41,374	47,053	41,374				0			5,679	5,679	757	

SCHEDULE D - PART 5

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

E15.2

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	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
237266	10	1		08/29/2017	VARIOUS.....	10/25/2017	Instinet.....	2,150,000	37,396	37,256	37,396				0			(139)	(139)		
238337	10	9		05/23/2017	State Street Brokerage Svcs.....	10/26/2017	Stifel Nicolaus & Co Inc.....	142,000	9,269	6,813	9,269				0			(2,456)	(2,456)		
G2709G	10	7		12/07/2017	Direct.....	12/11/2017	VARIOUS.....	187,330	4,093	10,529	4,093				0			6,435	6,435		
253868	10	3		06/26/2017	Investment Technology Gro.....	11/24/2017	VARIOUS.....	675,000	80,022	81,709	80,022				0			1,686	1,686	929	
260543	10	3		06/16/2017	Goldman Sachs.....	09/01/2017	Direct.....	51,000	3,277	1,811	3,277				0			(1,465)	(1,465)	41	
263534	10	9		06/16/2017	VARIOUS.....	09/01/2017	Direct.....	28,000	2,235	168	2,235				0			(2,068)	(2,068)	11	
29250N	10	5		02/27/2017	Direct.....	03/06/2017	VARIOUS.....	1,663,940	38,782	69,199	38,782				0			30,418	30,418		
26884U	10	9		01/05/2017	VARIOUS.....	11/07/2017	Liquidnet Inc.....	165,000	12,200	11,434	12,200				0			(766)	(766)	536	
30050B	10	1		07/13/2017	VARIOUS.....	10/26/2017	Stifel Nicolaus & Co Inc.....	334,000	8,665	5,675	8,665				0			(2,990)	(2,990)		
30212P	30	3		08/25/2017	VARIOUS.....	11/14/2017	Piper Jaffray.....	125,000	15,550	15,056	15,550				0			(494)	(494)	86	
313855	10	8		07/05/2017	VARIOUS.....	10/25/2017	Instinet.....	1,000,000	17,099	21,181	17,099				0			4,081	4,081	76	
31572Q	80	8		09/05/2017	VARIOUS.....	10/26/2017	Stifel Nicolaus & Co Inc.....	115,000	5,499	6,157	5,499				0			658	658		
33767D	10	5		08/16/2017	VARIOUS.....	10/26/2017	Stifel Nicolaus & Co Inc.....	152,000	9,146	9,536	9,146				0			390	390		
30249U	10	1		01/13/2017	JP Morgan.....	01/17/2017	Direct.....	144,000	5,162	5,162	5,162				0				0		
35671D	85	7		05/19/2017	CONVERGEX LLC.....	11/15/2017	VARIOUS.....	4,150,000	48,901	54,510	48,901				0			5,608	5,608		
36467J	10	8		04/05/2017	VARIOUS.....	07/24/2017	VARIOUS.....	1,865,000	61,552	68,894	61,552				0			7,342	7,342	702	
410345	10	2		10/03/2017	VARIOUS.....	12/01/2017	Oppenheimer International Lond.....	200,000	4,507	4,153	4,507				0			(354)	(354)	58	
416515	10	4		06/19/2017	VARIOUS.....	10/25/2017	Instinet.....	630,000	33,096	34,542	33,096				0			1,446	1,446	145	
436106	10	8		09/25/2017	VARIOUS.....	11/08/2017	VARIOUS.....	2,170,000	74,346	86,406	74,346				0			12,060	12,060		
44107P	10	4		02/08/2017	VARIOUS.....	10/25/2017	Instinet.....	1,085,000	19,558	20,983	19,558				0			1,425	1,425	651	
443573	10	0		03/15/2017	Stifel Nicolaus & Co Inc.....	06/15/2017	VARIOUS.....	90,000	5,831	5,869	5,831				0			38	38		
447011	10	7		02/21/2017	VARIOUS.....	11/21/2017	VARIOUS.....	2,060,000	44,369	61,574	44,369				0			17,205	17,205	821	
457985	20	8		01/04/2017	VARIOUS.....	09/05/2017	VARIOUS.....	392,000	16,967	19,730	16,967				0			2,762	2,762		
460146	10	3		05/08/2017	VARIOUS.....	06/28/2017	VARIOUS.....	480,000	25,200	26,810	25,200				0			1,610	1,610	222	
459506	10	1		10/03/2017	Barclays Bank.....	10/25/2017	Broadcort Cap Corp.....	100,000	14,546	14,904	14,546				0			358	358		
461203	10	1		09/19/2017	VARIOUS.....	10/25/2017	Instinet.....	1,360,000	20,734	20,507	20,734				0			(228)	(228)	18	
46590V	10	0		07/18/2017	Direct.....	07/28/2017	VARIOUS.....	210,000	6,437	7,797	6,437				0			1,360	1,360		
477143	10	1		07/07/2017	Deutsche Bank.....	10/25/2017	Instinet.....	900,000	20,990	17,739	20,990				0			(3,251)	(3,251)		
477839	10	4		03/08/2017	VARIOUS.....	10/26/2017	Stifel Nicolaus & Co Inc.....	109,000	9,795	12,032	9,795				0			2,237	2,237	22	
49803L	10	9		08/11/2017	VARIOUS.....	09/18/2017	VARIOUS.....	217,000	26,109	38,842	26,109				0			12,733	12,733		
526057	30	2		11/27/2017	Direct.....	12/12/2017	VARIOUS.....	8,540	291	430	291				0			139	139		
52729N	30	8		06/16/2017	Goldman Sachs.....	11/01/2017	VARIOUS.....	16,000	992	770	992				0			(222)	(222)		
531172	10	4		07/05/2017	VARIOUS.....	10/25/2017	Instinet.....	820,000	33,885	35,087	33,885				0			1,202	1,202	464	
54142L	10	9		02/01/2017	Direct.....	02/07/2017	VARIOUS.....	64,960	2,839	6,908	2,839				0			4,069	4,069		
56418H	10	0		01/31/2017	Investment Technology Gro.....	09/07/2017	Liquidnet Inc.....	35,000	3,222	3,860	3,222				0			638	638	33	
576690	10	1		04/06/2017	VARIOUS.....	10/25/2017	Instinet.....	350,000	11,742	14,922	11,742				0			3,180	3,180	72	
579780	20	6		03/10/2017	VARIOUS.....	10/25/2017	VARIOUS.....	400,000	39,789	38,345	39,789				0			(1,444)	(1,444)	423	
582839	10	6		05/24/2017	Investment Technology Gro.....	06/15/2017	Direct.....	14,000	1,247	1,260	1,247				0			13	13		
58463J	30	4		05/17/2017	Liquidnet Inc.....	10/25/2017	Instinet.....	1,420,000	19,061	18,772	19,061				0			(289)	(289)	682	
58471A	10	5		06/28/2017	BTIG LLC.....	10/26/2017	Stifel Nicolaus & Co Inc.....	92,000	7,215	7,087	7,215				0			(128)	(128)		
589433	10	1		06/12/2017	Investment Technology Gro.....	11/27/2017	Instinet.....	445,000	25,245	26,469	25,245				0			1,224	1,224	231	

SCHEDULE D - PART 5

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

E15.3

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		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
552848 10 3	Mgic Investment Corp.....		..	06/12/2017	VARIOUS.....	10/25/2017	Instinet.....	3,590.000	39,709	49,463	39,709				0			9,753	9,753		
594837 30 4	MICRO FOCUS INTERNATIONAL PLC.....		..	09/07/2017	Direct.....	09/11/2017	VARIOUS.....	557,540	9,545	16,343	9,545				0			6,798	6,798		
595017 10 4	Microchip Technology Inc.....		..	09/11/2017	KCG Americas LLC.....	10/25/2017	Broadcort Cap Corp.....	300.000	26,181	27,851	26,181				0			1,671	1,671		
60937P 10 6	MONGODB INC.....		..	10/19/2017	Morgan Stanley.....	10/19/2017	Bloomberg Tradebook LLC.....	32.000	768	965	768				0			197	197		
626717 10 2	MURPHY OIL CORP.....		..	06/16/2017	Goldman Sachs.....	07/25/2017	JP Morgan.....	41.000	1,039	1,055	1,039				0			15	15		
631103 10 8	NASDAQ OMX GROUP INC.....		..	06/01/2017	VARIOUS.....	10/30/2017	Barclays Bank.....	300.000	20,151	21,774	20,151				0			1,623	1,623	228	
64125C 10 9	NEUROCRINE BIOSCIENCES INC.....		..	04/17/2017	VARIOUS.....	10/25/2017	VARIOUS.....	475.000	24,418	27,930	24,418				0			3,512	3,512		
655663 10 2	NORDSON CORP.....		..	06/21/2017	VARIOUS.....	10/25/2017	Broadcort Cap Corp.....	200.000	23,704	25,086	23,704				0			1,383	1,383	60	
665859 10 4	Northern Trust Corp.....		..	03/08/2017	Instinet.....	06/14/2017	Liquidnet Inc.....	310.000	27,245	28,345	27,245				0			1,100	1,100	618	
67072V 10 3	NXSTAGE MEDICAL INC.....		..	03/07/2017	VARIOUS.....	09/18/2017	VARIOUS.....	1,508.000	43,159	42,231	43,159				0			(928)	(928)		
674215 10 8	OASIS PETE INC NEW COM STK.....		..	02/27/2017	VARIOUS.....	06/14/2017	Cowen & Co.....	4,270.000	59,892	37,383	59,892				0			(22,509)	(22,509)		
688239 20 1	OSHKOSH CORP.....		..	04/26/2017	VARIOUS.....	11/13/2017	VARIOUS.....	1,455.000	101,352	106,123	101,352				0			4,771	4,771	418	
69331C 10 8	P G & E Corp.....		..	01/18/2017	VARIOUS.....	08/08/2017	Cowen & Co.....	640.000	39,396	43,711	39,396				0			4,315	4,315	555	
69327R 10 1	PDC ENERGY INC.....		..	02/07/2017	Investment Technology Gro.....	05/23/2017	Investment Technology Gro.....	220.000	15,714	11,872	15,714				0			(3,842)	(3,842)		
70975L 10 7	PENUMBRA INC.....		..	05/10/2017	VARIOUS.....	10/26/2017	Stifel Nicolaus & Co Inc.....	47.000	3,874	4,511	3,874				0			638	638		
720190 20 6	PIEDMONT OFFICE REALTY TR INC....		..	02/21/2017	VARIOUS.....	10/25/2017	Instinet.....	830.000	18,515	15,952	18,515				0			(2,562)	(2,562)	391	
69354N 10 6	PRA GROUP INC.....		..	07/11/2017	VARIOUS.....	10/25/2017	Instinet.....	220.000	8,297	5,970	8,297				0			(2,328)	(2,328)		
69370C 10 0	PTC INC.....		..	09/08/2017	VARIOUS.....	10/26/2017	VARIOUS.....	1,125.000	62,243	69,021	62,243				0			6,778	6,778		
74587V 10 7	PUMA BIOTECHNOLOGY INC.....		..	10/05/2017	BTIG LLC.....	10/26/2017	Stifel Nicolaus & Co Inc.....	39.000	4,776	4,707	4,776				0			(70)	(70)		
74876Y 10 1	QUINTILES TRANSNATIO HLDGS INC..		..	09/15/2017	VARIOUS.....	11/16/2017	VARIOUS.....	370.000	35,314	35,821	35,314				0			507	507		
75281A 10 9	RANGE RES CORP.....		..	03/10/2017	VARIOUS.....	08/02/2017	VARIOUS.....	200.000	6,241	4,081	6,241				0			(2,159)	(2,159)	8	
756577 10 2	RED HAT INC.....		..	02/27/2017	Keybanc Capital Markets.....	10/25/2017	VARIOUS.....	400.000	33,264	45,058	33,264				0			11,794	11,794		
758849 10 3	REGENCY CTRS CORP.....		..	03/02/2017	Direct.....	03/02/2017	VARIOUS.....	447,300	25,634	30,645	25,634				0			5,011	5,011		
761713 10 6	REYNOLDS AMERN INC COM.....		..	03/17/2017	Goldman Sachs.....	08/01/2017	VARIOUS.....	20.000	1,235	1,317	1,235				0			83	83	10	
74967X 10 3	RH.....		..	02/24/2017	VARIOUS.....	06/02/2017	VARIOUS.....	3,180.000	132,869	140,787	132,869				0			7,918	7,918		
76680R 20 6	RINGCENTRAL INC.....		..	05/22/2017	Goldman Sachs.....	10/26/2017	Stifel Nicolaus & Co Inc.....	159.000	5,451	6,565	5,451				0			1,114	1,114		
806407 10 2	SCHEIN HENRY INC.....		..	10/06/2017	VARIOUS.....	12/28/2017	VARIOUS.....	725.000	60,092	50,025	60,092				0			(10,067)	(10,067)		
810186 10 6	SCOTTS MIRACLE GRO CO.....		..	06/13/2017	Investment Technology Gro.....	10/25/2017	Broadcort Cap Corp.....	100.000	8,493	9,935	8,493				0			1,442	1,442	53	
81211K 10 0	Sealed Air Corp.....		..	04/05/2017	VARIOUS.....	05/16/2017	VARIOUS.....	250.000	10,839	10,809	10,839				0			(29)	(29)		
81663A 10 5	SEMGROUP CORP.....		..	01/17/2017	VARIOUS.....	03/09/2017	Liquidnet Inc.....	1,025.000	41,261	35,086	41,261				0			(6,175)	(6,175)	461	
847560 10 9	SPECTRA ENERGY CORP.....		..	01/11/2017	Investment Technology Gro.....	02/27/2017	Direct.....	28.000	1,167	642	1,167				0			(525)	(525)	12	
85208M 10 2	SPROUTS FMRS MKT INC.....		..	05/04/2017	VARIOUS.....	08/03/2017	VARIOUS.....	900.000	17,901	21,371	17,901				0			3,470	3,470		
875465 10 6	TANGER FACTORY OUTLET CTRS INC...		..	04/11/2017	VARIOUS.....	05/02/2017	VARIOUS.....	1,730.000	61,921	51,727	61,921				0			(10,194)	(10,194)	1,132	
87236Y 10 8	TD AMERITRADE HLDG CORP.....		..	05/25/2017	VARIOUS.....	10/25/2017	VARIOUS.....	600.000	22,579	30,412	22,579				0			7,833	7,833	108	
88076W 10 3	TERADATA CORP DEL.....		..	03/17/2017	Goldman Sachs.....	06/16/2017	Goldman Sachs.....	39.000	1,199	1,104	1,199				0			(95)	(95)		
880770 10 2	Teradyne Inc.....		..	06/16/2017	VARIOUS.....	10/25/2017	VARIOUS.....	2,590.000	89,533	97,087	89,533				0			7,553	7,553	280	
880779 10 3	Terex Corp.....		..	07/11/2017	Liquidnet Inc.....	10/25/2017	Instinet.....	555.000	20,889	25,690	20,889				0			4,801	4,801	44	
881569 10 7	TESARO INC.....		..	09/11/2017	CS First Boston Corp.....	12/21/2017	VARIOUS.....	175.000	20,520	17,868	20,520				0			(2,652)	(2,652)		
881609 10 1	TESORO CORP.....		..	06/01/2017	VARIOUS.....	08/02/2017	VARIOUS.....	238.000	20,452	16,818	20,452				0			(3,634)	(3,634)	165	
88224Q 10 7	TEXAS CAPITAL BANCSHARES INC.....		..	08/02/2017	VARIOUS.....	10/26/2017	Stifel Nicolaus & Co Inc.....	100.000	7,962	8,719	7,962				0			757	757		
88870R 10 2	TIVITY HEALTH INC.....		..	05/31/2017	VARIOUS.....	09/27/2017	VARIOUS.....	595.000	19,611	24,016	19,611				0			4,405	4,405		

SCHEDULE D - PART 5

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

E15.4

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		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
889478 10 3	TOLL BROTHERS INC.....		..	03/24/2017	VARIOUS.....	12/05/2017	VARIOUS.....	3,665,000	127,062	167,968	127,062				0			40,905	40,905	880	
892356 10 6	TRACTOR SUPPLY CO.....		..	03/09/2017	VARIOUS.....	06/30/2017	VARIOUS.....	200,000	14,817	10,659	14,817				0			(4,158)	(4,158)	88	
893641 10 0	TRANSDIGM GROUP INC.....		..	01/20/2017	RBC Dean Rauscher.....	12/08/2017	VARIOUS.....	50,000	11,893	13,778	11,893				0			1,884	1,884	1,100	
89400J 10 7	TRANSUNION.....		..	08/08/2017	VARIOUS.....	11/30/2017	VARIOUS.....	600,000	27,488	30,946	27,488				0			3,457	3,457		
902494 10 3	TYSON FOODS INC.....		..	08/08/2017	Liquidnet Inc.....	12/11/2017	VARIOUS.....	885,000	59,314	69,759	59,314				0			10,445	10,445	378	
90346E 10 3	U S SILICA HLDGS INC.....		..	03/15/2017	VARIOUS.....	09/18/2017	VARIOUS.....	1,545,000	74,920	44,537	74,920				0			(30,383)	(30,383)	267	
910047 10 9	UNITED CONTL HLDGS INC.....		..	05/09/2017	VARIOUS.....	09/15/2017	Cowen & Co.....	1,955,000	144,750	115,381	144,750				0			(29,370)	(29,370)		
911363 10 9	UNITED RENTALS INC.....		..	08/30/2017	Investment Technology Gro.....	12/13/2017	VARIOUS.....	505,000	58,346	73,701	58,346				0			15,355	15,355		
912909 10 8	United States Steel Corp.....		..	04/18/2017	VARIOUS.....	04/26/2017	VARIOUS.....	1,860,000	61,717	43,535	61,717				0			(18,182)	(18,182)		
913903 10 0	UNIVERSAL HLTH SVCS INC.....		..	09/26/2017	VARIOUS.....	12/15/2017	VARIOUS.....	250,000	28,147	28,136	28,147				0			(11)	(11)	58	
91529Y 10 6	Unumprovident Corp.....		..	01/23/2017	VARIOUS.....	12/13/2017	VARIOUS.....	2,015,000	90,387	108,433	90,387				0			18,046	18,046	1,755	
912008 10 9	US FOODS HLDG CORP.....		..	01/20/2017	VARIOUS.....	10/25/2017	Instinet.....	625,000	16,451	16,993	16,451				0			543	543		
92210H 10 5	VANTIV INC.....		..	01/09/2017	VARIOUS.....	05/24/2017	VARIOUS.....	710,000	43,706	43,934	43,706				0			228	228		
92214X 10 6	VAREX IMAGING CORP.....		..	01/30/2017	Direct.....	02/07/2017	VARIOUS.....	90,800	1,398	2,481	1,398				0			1,084	1,084		
92532W 10 3	VERSUM MATLS INC.....		..	01/30/2017	Investment Technology Gro.....	06/23/2017	VARIOUS.....	605,000	16,992	19,800	16,992				0			2,808	2,808	30	
92839U 20 6	VISTEON CORP.....		..	02/03/2017	VARIOUS.....	10/26/2017	VARIOUS.....	1,206,000	101,954	129,443	101,954				0			27,489	27,489		
92849E 10 1	VITAMIN SHOPPE INC.....		..	02/06/2017	VARIOUS.....	08/10/2017	Stuart Frankel & Co Inc.....	240,000	5,371	1,429	5,371				0			(3,942)	(3,942)		
942622 20 0	WATSCO INC.....		..	05/11/2017	Robert W Baird & Co.....	10/25/2017	VARIOUS.....	200,000	27,545	31,699	27,545				0			4,154	4,154	303	
96145D 10 5	WESTROCK CO.....		..	06/08/2017	VARIOUS.....	12/04/2017	VARIOUS.....	1,225,000	66,630	75,748	66,630				0			9,118	9,118	1,042	
966837 10 6	WHOLE FOODS MKT INC.....		..	03/17/2017	Goldman Sachs.....	08/28/2017	Direct.....	42,000	1,240	1,764	1,240				0			524	524	13	
98212B 10 3	WPX ENERGY INC.....		..	05/18/2017	CONVERGEX LLC.....	10/25/2017	Instinet.....	3,335,000	40,529	34,050	40,529				0			(6,480)	(6,480)		
983919 10 1	Xilinx Inc.....		..	06/28/2017	VARIOUS.....	09/12/2017	KCG Americas LLC.....	75,000	4,469	4,869	4,469				0			399	399	44	
984332 10 6	Yahoo! Inc.....		..	05/24/2017	Investment Technology Gro.....	06/16/2017	Goldman Sachs.....	25,000	1,257	1,315	1,257				0			58	58		
98933Q 10 8	ZELTIQ AESTHETICS INC.....		..	01/05/2017	VARIOUS.....	04/28/2017	Direct.....	351,000	15,672	19,832	15,672				0			4,160	4,160		
008916 10 8	AGRIUM INC.....		A	04/27/2017	VARIOUS.....	10/30/2017	VARIOUS.....	680,000	71,568	73,802	71,568				0			2,234	2,234	1,099	
067901 10 8	BARRICK GOLD CORP.....		A	01/10/2017	CONVERGEX LLC.....	02/14/2017	CONVERGEX LLC.....	475,000	8,165	9,139	8,165				0			974	974		
135086 10 6	CANADA GOOSE HOLDINGS INC.....		A	03/16/2017	Goldman Sachs.....	10/26/2017	Stifel Nicolaus & Co Inc.....	132,000	2,380	2,661	2,380				0			281	281		
535919 50 0	LIONS GATE ENTMNT CORP.....		A	01/30/2017	VARIOUS.....	10/25/2017	VARIOUS.....	1,745,000	46,061	52,715	46,061				0			6,653	6,653		
575385 10 9	MASONITE INTL CORP NEW.....		A	04/26/2017	Jefferies & Co Inc.....	09/14/2017	VARIOUS.....	72,000	5,991	4,661	5,991				0			(1,330)	(1,330)		
878742 20 4	TECK RESOURCES LTD.....		A	03/03/2017	VARIOUS.....	04/25/2017	VARIOUS.....	1,835,000	38,427	39,327	38,427				0			900	900		
94106B 10 1	WASTE CONNECTIONS INC.....		A	01/06/2017	UBSW Warburg.....	10/25/2017	VARIOUS.....	300,000	16,345	21,073	16,345				0			4,728	4,728	81	
G037AX 10 1	AMBARELLA INC.....		C	05/16/2017	VARIOUS.....	09/01/2017	VARIOUS.....	291,000	17,625	12,463	17,625				0			(5,161)	(5,161)		
G0684D 10 7	ATHENE HLDG LTD.....		C	06/08/2017	VARIOUS.....	11/03/2017	VARIOUS.....	2,100,000	110,951	104,669	110,951				0			(6,282)	(6,282)		
G0750W 10 4	AXOVANT SCIENCES LTD.....		C	09/05/2017	VARIOUS.....	09/26/2017	VARIOUS.....	668,000	13,295	4,244	13,295				0			(9,051)	(9,051)		
G11196 10 5	BIOHAVEN PHARMACTL HLDG CO LTD.....		C	06/14/2017	VARIOUS.....	10/26/2017	Stifel Nicolaus & Co Inc.....	175,000	3,910	5,231	3,910				0			1,321	1,321		
G29183 10 3	EATON CORP PLC.....		C	07/10/2017	VARIOUS.....	09/25/2017	Cowen & Co.....	855,000	67,567	66,044	67,567				0			(1,523)	(1,523)	837	
G47791 10 1	INGERSOLL-RAND PLC.....		C	01/25/2017	Investment Technology Gro.....	02/01/2017	Investment Technology Gro.....	235,000	18,914	18,317	18,914				0			(597)	(597)		
G4863A 10 8	INTERNATIONAL GAME TECHNOLOGY.....		C	07/12/2017	VARIOUS.....	11/16/2017	VARIOUS.....	800,000	14,779	19,286	14,779				0			4,507	4,507	182	
G5876H 10 5	MARVELL TECHNOLOGY GROUP LTD.....		C	03/20/2017	VARIOUS.....	11/06/2017	VARIOUS.....	1,400,000	22,695	25,841	22,695				0			3,146	3,146	347	
N6865W 10 5	PATHEON N V.....		C	04/21/2017	RBC Dean Rauscher.....	06/20/2017	VARIOUS.....	100,000	2,505	3,474	2,505				0			969	969		
G7945M 10 7	SEAGATE TECHNOLOGY PLC.....		C	01/10/2017	VARIOUS.....	03/15/2017	VARIOUS.....	865,000	33,837	40,129	33,837				0			6,291	6,291		

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	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							5,228,989	5,539,272	5,228,989	.....0	.....0	.....0	.....0	.....0	.....0	310,284	310,284	29,720	.....0
9799998.	Total - Common Stocks.....							5,228,989	5,539,272	5,228,989	.....0	.....0	.....0	.....0	.....0	.....0	310,284	310,284	29,720	.....0
9899999.	Total - Preferred and Common Stocks.....							5,228,989	5,539,272	5,228,989	.....0	.....0	.....0	.....0	.....0	.....0	310,284	310,284	29,720	.....0
9999999.	Total - Bonds, Preferred and Common Stocks.....							12,478,963	12,762,484	12,461,035	.....0	.....(17,928)	.....0	.....(17,928)	.....0	.....0	301,449	301,449	161,225	46,022

Sch. D - Pt. 6 - Sn. 1
NONE

Sch. D - Pt. 6 - Sn. 2
NONE

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Cash..... State Treasurer's Office, Boise, Idaho.....			438,583	51,050	37,913,892	XXX
Petty Cash..... State Treasurer's Office, Boise, Idaho.....					50	XXX
Cash Held at ICCU..... Idaho Central Credit Union, Boise, Idaho.....					25	XXX
US Bank 0492265678..... US Bank.....	SD	1.320		8,010		XXX
0199999. Total - Open Depositories.....	XXX	XXX	438,583	59,060	37,913,967	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	438,583	59,060	37,913,967	XXX
0599999. Total Cash.....	XXX	XXX	438,583	59,060	37,913,967	XXX

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

1. January.....	32,378,260	4. April.....	20,887,847	7. July.....	25,544,423	10. October.....	40,125,136
2. February.....	41,713,609	5. May.....	29,316,982	8. August.....	39,127,184	11. November.....	50,742,578
3. March.....	28,461,426	6. June.....	29,329,872	9. September.....	41,633,872	12. December.....	37,913,967

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
665279 87 3	NORTHERN INSTL FDS.....		12/31/2017.....	.....0.206		788,129		
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						788,129	.0	.0
8899999. Total - Cash Equivalents.....						788,129	.0	.0

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

1		2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
			Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
States, Etc.	Type of Deposit	Purpose of Deposit				
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR						
5. California.....CA						
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL						
11. Georgia.....GA						
12. Hawaii.....HI						
13. Idaho.....ID	O..	IC 41.316A/Sp Dep IC 72.301.....	1,000,000	1,000,000	202,258,004	201,646,149
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA						
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV						
30. New Hampshire.....NH						
31. New Jersey.....NJ						
32. New Mexico.....NM						
33. New York.....NY						
34. North Carolina.....NC						
35. North Dakota.....ND						
36. Ohio.....OH						
37. Oklahoma.....OK						
38. Oregon.....OR						
39. Pennsylvania.....PA						
40. Rhode Island.....RI						
41. South Carolina.....SC						
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA						
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI						
51. Wyoming.....WY						
52. American Samoa.....AS						
53. Guam.....GU						
54. Puerto Rico.....PR						
55. US Virgin Islands.....VI						
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59. Total.....	XXX	XXX	1,000,000	1,000,000	202,258,004	201,646,149
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

ATTESTATION OF CHIEF EXECUTIVE OFFICER AND CHIEF FINANCIAL OFFICER REGARDING REINSURANCE AGREEMENTS



Idaho State Insurance Fund

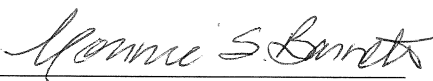
The Chief Executive Officer and Chief Financial Officer shall attest, under penalties of perjury, with respect to all reinsurance contracts for which the reporting entity is taking credit on its current financial statement, that to the best of their knowledge and belief after diligent inquiry:


- (I) Consistent with SSAP No. 62R, *Property and Casualty Reinsurance*, there are no separate written or oral agreements between the reporting entity (or its affiliates or companies it controls) and the assuming reinsurer that would under any circumstances, reduce, limit, mitigate or otherwise affect any actual or potential loss to the parties under the reinsurance contract, other than inuring contracts that are explicitly defined in the reinsurance contract except as disclosed herein;
- (II) For each such reinsurance contract entered into, renewed, or amended on or after January 1, 1994, for which risk transfer is not reasonably considered to be self-evident, documentation concerning the economic intent of the transaction and the risk transfer analysis evidencing the proper accounting treatment, as required by SSAP No. 62R, *Property and Casualty Reinsurance*, is available for review;
- (III) The reporting entity complies with all the requirements set forth in SSAP No. 62R, *Property and Casualty Reinsurance*; and
- (IV) The reporting entity has appropriate controls in place to monitor the use of reinsurance and adhere to the provisions of SSAP No. 62R, *Property and Casualty Reinsurance*.

If there are any exception(s), that fact should be noted in the Reinsurance Attestation Supplement filed electronically with the NAIC and in hard copy with the domestic regulator (excluding the details of the exceptions). The details of the exceptions shall be filed in a separate hard copy supplement (Exceptions to the Reinsurance Attestation Supplement) with the domestic regulator.

For reporting period ended December 31, 2017

Signed:

 2/26/18
Chief Executive Officer Date

 2/26/18
Chief Financial Officer Date



**REINSURANCE SUMMARY SUPPLEMENTAL FILING
FOR GENERAL INTERROGATORY 9 (PART 2)**

FOR THE YEAR ENDED DECEMBER 31, 2017

To Be Filed by March 1

NAIC Group Code: 0

NAIC Company Code: 36129....

	(A) Financial Impact		
	1	2	3
	As Reported	Interrogatory 9 Reinsurance Effect	Restated Without Interrogatory 9 Reinsurance
A01. Assets.....	.....824,131,984	.....	.....824,131,984
A02. Liabilities.....	.....555,893,230	.....	.....555,893,230
A03. Surplus as regards to policyholders.....	.....268,238,753	.....	.....268,238,753
A04. Income before taxes.....	.....30,552,157	.....	.....30,552,157

- B. Summary of Reinsurance Contract Terms
- The Fund carried ultimate net loss reinsurance coverage of \$75,000,000 excess of \$2,500,000 retention per occurrence with the maximum amount which

any one claimant may contribute to the Ultimate Net Loss on any one occurrence is \$10,000,000.

The Fund carried per person loss reinsurance coverage of \$5,000,000 excess of \$10,000,000.

The Fund carried Nuclear, Biological, Chemical, & Radioactive Terrorism loss coverage of \$40,000,000 excess of \$10,000,000 with a maximum amount

any one claimant may contribut to the Ultimate Net Loss on any one occurrence is \$15,000,000.
- C. Management's Objectives
- D. If the response to General Interrogatory 9.4 (Part 2 Property & Casualty Interrogatories) is yes, explain below why the contracts are treated differently for GAAP and SAP.



INSURANCE EXPENSE EXHIBIT

FOR THE YEAR ENDED DECEMBER 31, 2017

(To Be Filed by April 1)

**OF THE
Idaho State Insurance Fund**

ADDRESSBoise ID 83702

NAIC Group Code.....0	NAIC Company Code.....36129	Federal Employer's Identification Number (FEIN).....82-0412279
Contact Person.....Chris S Farnsworth	Title.....CFO	Telephone.....(208) 332-2510

Idaho State Insurance Fund
INTERROGATORIES

1. Change in reserve for deferred maternity and other similar benefits are reflected in:
- 1.1 Premiums Earned.....

1.2 Losses Incurred.....

1.3 Not Applicable.....
- []
- []
- [X]
2. Indicate amounts received from securities subject to proration for federal tax purposes. Report amounts in whole dollars only:
- 2.1 Amount included on Exhibit of Net Investment Income, Line 1.1, Column 2.....

2.2 Amount included on Exhibit of Net Investment Income, Line 2.1, Column 2.....

2.3 Amount included on Exhibit of Net Investment Income, Line 2.11, Column 2.....

2.4 Amount included on Exhibit of Net Investment Income, Line 2.2, Column 2.....

2.5 Amount included on Exhibit of Net Investment Income, Line 2.21, Column 2.....
3. Indicate amounts shown in the Annual Statement for the following items. Report amounts in whole dollars only:
- 3.1 Net Investment Income, Page 4, Line 9, Column 1.....

3.2 Net Realized Capital Gain or (Loss), Page 4, Line 10, Column 1.....
- \$.....15,207,226
- \$.....10,533,077
4. The information provided in the Insurance Expense Exhibit will be used by many persons to estimate the allocation of expenses and profit to the various lines of business.
- 4.1 Are there any items requiring special comment or explanation?.....

4.2 Are items allocated to lines of business in Parts II and III using methods not defined in the instructions?.....
Statement may be attached.

4.3 If yes, explain:
- Yes []
- No [X]
- Yes []
- No [X]

Idaho State Insurance Fund
PART I - ALLOCATION TO EXPENSE GROUPS

(000 omitted)

Operating Expense Classifications	1 Loss Adjustment Expense	Other Underwriting Expenses			5 Investment Expenses	6 Total Expenses
		2 Acquisition, Field Supervision and Collection Expenses	3 General Expenses	4 Taxes, Licenses and Fees		
1. Claim adjustment services:						
1.1 Direct.....	13,059					13,059
1.2 Reinsurance assumed.....	818					818
1.3 Reinsurance ceded.....						0
1.4 Net claim adjustment services (Lines 1.1 + 1.2 - 1.3).....	13,877	0	0	0	0	13,877
2. Commission and brokerage:						
2.1 Direct excluding contingent.....		15,996				15,996
2.2 Reinsurance assumed excluding contingent.....						0
2.3 Reinsurance ceded excluding contingent.....						0
2.4 Contingent - direct.....						0
2.5 Contingent - reinsurance assumed.....						0
2.6 Contingent - reinsurance ceded.....						0
2.7 Policy and membership fees.....						0
2.8 Net commission and brokerage (Lines 2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7).....	0	15,996	0	0	0	15,996
3. Allowances to managers and agents.....						0
4. Advertising.....						0
5. Boards, bureaus and associations.....			918			918
6. Surveys and underwriting reports.....						0
7. Audit of assureds' records.....						0
8. Salary related items:						
8.1 Salaries.....	6,796	4,491	4,420		599	16,306
8.2 Payroll taxes.....	428	289	284		39	1,040
9. Employee relations and welfare.....	1,798	1,252	1,232		167	4,449
10. Insurance.....	9	7	7		1	25
11. Directors' fees.....	1	1	1		0	3
12. Travel and travel items.....	10	57	57		0	124
13. Rent and rent items.....	634	363	357		48	1,402
14. Equipment.....	137	77	76		10	300
15. Cost or depreciation of EDP equipment and software.....	867	489	481		65	1,903
16. Printing and stationery.....	83	67	65		9	224
17. Postage, telephone and telegraph, exchange and express.....	254	198	194		26	672
18. Legal and auditing.....	232	97	107		685	1,121
19. Totals (Lines 3 to 18).....	11,249	7,387	8,200	0	1,650	28,486
20. Taxes, licenses and fees:						
20.1 State and local insurance taxes deducting guaranty association credits of \$.0.....				5,998		5,998
20.2 Insurance department licenses and fees.....				11		11
20.3 Gross guaranty association assessments.....						0
20.4 All other (excluding federal and foreign income and real estate)....						0
20.5 Total taxes, licenses and fees (Lines 20.1+20.2+20.3+20.4).....	0	0	0	6,009	0	6,009
21. Real estate expenses.....					882	882
22. Real estate taxes.....						0
23. Reimbursements by uninsured plans.....	XXX	XXX	XXX	XXX	XXX	XXX
24. Aggregate write-ins for miscellaneous operating expenses.....	1,941	2	2	0	0	1,945
25. Total expenses incurred.....	27,068	23,385	8,202	6,009	2,532	67,196

DETAILS OF WRITE-INS

2401. A&O reserve change.....	1,938					1,938
2402. Business expense charges.....	2	1	1		0	4
2403. Miscellaneous expense.....	1	1	1		0	3
2498. Summary of remaining write-ins for Line 24 from overflow page.....	0	0	0	0	0	0
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	1,941	2	2	0	0	1,945

PART II - ALLOCATION TO LINES OF BUSINESS NET OF REINSURANCE

PREMIUMS, LOSSES, EXPENSES, RESERVES AND PROFITS AND PERCENTAGES TO PREMIUMS EARNED FOR BUSINESS NET OF REINSURANCE

(000 omitted)

	Premiums Written (Page 8, Part 1B, Col. 6)		Premiums Earned (Page 6, Part 1, Col. 4)		Dividends to Policyholders (Page 4, Line 17)		Incurred Loss (Page 9, Part 2, Col. 7)		Loss Adjustment Expense				Unpaid Losses (Page 10, Part 2A, Col. 8)		Loss Adjustment Expense				Unearned Premium Reserves (Page 7, Part 1A, Col. 5)		Agents' Balances	
									Defense and Cost Containment Expenses Incurred		Adjusting and Other Expenses Incurred				Defense and Cost Containment Expenses Unpaid		Adjusting and Other Expenses Unpaid					
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %
1. Fire.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
2.1 Allied lines.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
2.2 Multiple peril crop.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
2.3 Federal flood.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
2.4 Private crop.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
2.5 Private flood.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
3. Farmowners multiple peril.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
4. Homeowners multiple peril.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
5.1 Commercial multiple peril (non-liability portion).....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
5.2 Commercial multiple peril (liability portion).....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
6. Mortgage guaranty.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
8. Ocean marine.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
9. Inland marine.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
10. Financial guaranty.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
11. Medical professional liability.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
12. Earthquake.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
13. Group A&H (see interrogatory 1).....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
14. Credit A&H.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
15. Other A&H (see interrogatory 1).....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
16. Workers' compensation.....	243,934	XXX.	244,589	100.0	14,667	6.0	160,311	65.5	13,877	5.7	13,191	5.4	415,844	170.0	30,821	12.6	23,705	9.7	(8,451)	(3.5)	41,498	17.0
17.1 Other liability-occurrence.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
17.2 Other liability-claims-made.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
17.3 Excess workers' compensation.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
18. Products liability.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
19.1, 19.2 Private passenger auto liability.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
19.3, 19.4 Commercial auto liability.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
21.1 Private passenger auto physical damage.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
21.2 Commercial auto physical damage.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
22. Aircraft (all perils).....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
23. Fidelity.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
24. Surety.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
26. Burglary and theft.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
27. Boiler and machinery.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
28. Credit.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
29. International.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
30. Warranty.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
31, 32, 33. Reinsurance-nonproportional assumed.....	XXX.	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
34. Aggregate write-ins for other lines of business.....	0	XXX.	0	100.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
35. TOTAL (Lines 1 through 34).....	243,934	XXX.	244,589	100.0	14,667	6.0	160,311	65.5	13,877	5.7	13,191	5.4	415,844	170.0	30,821	12.6	23,705	9.7	(8,451)	(3.5)	41,498	17.0

DETAILS OF WRITE-INS

[illegible]

PART II - ALLOCATION TO LINES OF BUSINESS NET OF REINSURANCE (continued)
PREMIUMS, LOSSES, EXPENSES, RESERVES AND PROFITS AND PERCENTAGES TO PREMIUMS EARNED FOR BUSINESS NET OF REINSURANCE
(000 omitted)

270.5

		Other Underwriting Expenses								Other Income Less Other Expenses (Pg. 4, Line 15 minus Line 5)		Pre-Tax Profit or Loss Excluding All Investment Gain		Investment Gain On Funds Attributable to Insurance Transactions		Profit or Loss Excluding Investment Gain Attributable to Capital and Surplus		Investment Gain Attributable to Capital and Surplus		Total Profit or Loss	
		Commissions and Brokerage Expenses Incurred (IEE Pt. I, Line 2.8, Col. 2)		Taxes, Licenses and Fees Incurred (IEE Pt. I, Line 20.5, Col. 4)		Other Acquisitions, Field Supervision, and Collection Expenses Incurred (IEE Pt. 1, Line 25 minus 2.8, Col. 2)		General Expenses Incurred (IEE Pt. 1, Line 25, Col. 3)													
		23 Amount	24 %	25 Amount	26 %	27 Amount	28 %	29 Amount	30 %	31 Amount	32 %	33 Amount	34 %	35 Amount	36 %	37 Amount	38 %	39 Amount	40 %	41 Amount	42 %
1.	Fire.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
2.1	Allied lines.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
2.2	Multiple peril crop.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
2.3	Federal Flood.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
2.4	Private crop.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
2.5	Private flood.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
3.	Farmowners multiple peril.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
4.	Homeowners multiple peril.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
5.1	Commercial multiple peril (non-liability portion).....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
5.2	Commercial multiple peril (liability portion).....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
6.	Mortgage guaranty.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
8.	Ocean marine.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
9.	Inland marine.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
10.	Financial guaranty.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
11.	Medical professional liability.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
12.	Earthquake.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
13.	Group A&H (see interrogatory 1).....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
14.	Credit A&H.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
15.	Other A&H (see interrogatory 1).....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
16.	Workers' compensation.....	15,996	6.5	6,009	2.5	7,389	3.0	8,202	3.4	(135)	(0.1)	4,812	2.0	16,151	6.6	20,963	8.6	9,589	3.9	30,552	12.5
17.1	Other liability-occurrence.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
17.2	Other liability-claims-made.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
17.3	Excess workers' compensation.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
18.	Products liability.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
19.1, 19.2	Private passenger auto liability.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
19.3, 19.4	Commercial auto liability.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
21.1	Private passenger auto physical damage.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
21.2	Commercial auto physical damage.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
22.	Aircraft (all perils).....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
23.	Fidelity.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
24.	Surety.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
26.	Burglary and theft.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
27.	Boiler and machinery.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
28.	Credit.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
29.	International.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
30.	Warranty.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
31, 32, 33.	Reinsurance-nonproportional assumed.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
34.	Aggregate write-ins for other lines of business..	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
35.	TOTAL (Lines 1 through 34).....	15,996	6.5	6,009	2.5	7,389	3.0	8,202	3.4	(135)	(0.1)	4,812	2.0	16,151	6.6	20,963	8.6	9,589	3.9	30,552	12.5

DETAILS OF WRITE-INS																				
3401.		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
3402.		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
3403.		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
3499. TOTALS (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

Note: The allocation of investment income from capital and surplus by line of business may not accurately reflect the profitability of a particular line for use in the rate making process.

PREMIUMS, LOSSES, EXPENSES, RESERVES AND PROFITS AND PERCENTAGES TO PREMIUMS EARNED FOR DIRECT BUSINESS WRITTEN

(000 omitted)

270.6

DETAILS OF WRITE-INS

PART III - ALLOCATION TO LINES OF DIRECT BUSINESS WRITTEN (continued)
PREMIUMS, LOSSES, EXPENSES, RESERVES AND PROFITS AND PERCENTAGES TO PREMIUMS EARNED FOR DIRECT BUSINESS WRITTEN
(000 omitted)

270.7

		Other Underwriting Expenses								Other Income Less Other Expenses		Pre-Tax Profit or Loss Excluding All Investment Gain	
		Commissions and Brokerage Expenses Incurred		Taxes, Licenses and Fees Incurred		Other Acquisitions, Field Supervision, and Collection Expenses Incurred		General Expenses Incurred					
		23 Amount	24 %	25 Amount	26 %	27 Amount	28 %	29 Amount	30 %	31 Amount	32 %	33 Amount	34 %
1.	Fire.....		0.0		0.0		0.0		0.0		0.0		0.0
2.1	Allied lines.....		0.0		0.0		0.0		0.0		0.0		0.0
2.2	Multiple peril crop.....		0.0		0.0		0.0		0.0		0.0		0.0
2.3	Federal Flood.....		0.0		0.0		0.0		0.0		0.0		0.0
2.4	Private crop.....		0.0		0.0		0.0		0.0		0.0		0.0
2.5	Private flood.....		0.0		0.0		0.0		0.0		0.0		0.0
3.	Farmowners multiple peril.....		0.0		0.0		0.0		0.0		0.0		0.0
4.	Homeowners multiple peril.....		0.0		0.0		0.0		0.0		0.0		0.0
5.1	Commercial multiple peril (non-liability portion).....		0.0		0.0		0.0		0.0		0.0		0.0
5.2	Commercial multiple peril (liability portion).....		0.0		0.0		0.0		0.0		0.0		0.0
6.	Mortgage guaranty.....		0.0		0.0		0.0		0.0		0.0		0.0
8.	Ocean marine.....		0.0		0.0		0.0		0.0		0.0		0.0
9.	Inland marine.....		0.0		0.0		0.0		0.0		0.0		0.0
10.	Financial guaranty.....		0.0		0.0		0.0		0.0		0.0		0.0
11.	Medical professional liability.....		0.0		0.0		0.0		0.0		0.0		0.0
12.	Earthquake.....		0.0		0.0		0.0		0.0		0.0		0.0
13.	Group A&H (see interrogatory 1).....		0.0		0.0		0.0		0.0		0.0		0.0
14.	Credit A&H.....		0.0		0.0		0.0		0.0		0.0		0.0
15.	Other A&H (see interrogatory 1).....		0.0		0.0		0.0		0.0		0.0		0.0
16.	Workers' compensation.....	15,996	6.4	6,009	2.4	7,389	3.0	8,202	3.3	(135)	(0.1)	9,864	4.0
17.1	Other liability-occurrence.....		0.0		0.0		0.0		0.0		0.0		0.0
17.2	Other liability-claims-made.....		0.0		0.0		0.0		0.0		0.0		0.0
17.3	Excess workers' compensation.....		0.0		0.0		0.0		0.0		0.0		0.0
18.	Products liability.....		0.0		0.0		0.0		0.0		0.0		0.0
19.1, 19.2	Private passenger auto liability.....		0.0		0.0		0.0		0.0		0.0		0.0
19.3, 19.4	Commercial auto liability.....		0.0		0.0		0.0		0.0		0.0		0.0
21.1	Private passenger auto physical damage.....		0.0		0.0		0.0		0.0		0.0		0.0
21.2	Commercial auto physical damage.....		0.0		0.0		0.0		0.0		0.0		0.0
22.	Aircraft (all perils).....		0.0		0.0		0.0		0.0		0.0		0.0
23.	Fidelity.....		0.0		0.0		0.0		0.0		0.0		0.0
24.	Surety.....		0.0		0.0		0.0		0.0		0.0		0.0
26.	Burglary and theft.....		0.0		0.0		0.0		0.0		0.0		0.0
27.	Boiler and machinery.....		0.0		0.0		0.0		0.0		0.0		0.0
28.	Credit.....		0.0		0.0		0.0		0.0		0.0		0.0
29.	International.....		0.0		0.0		0.0		0.0		0.0		0.0
30.	Warranty.....		0.0		0.0		0.0		0.0		0.0		0.0
34.	Aggregate write-ins for other lines of business.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
35.	TOTAL (Lines 1 through 34).....	15,996	6.4	6,009	2.4	7,389	3.0	8,202	3.3	(135)	(0.1)	9,864	4.0
DETAILS OF WRITE-INS													
3401.	.....		0.0		0.0		0.0		0.0		0.0		0.0
3402.	.....		0.0		0.0		0.0		0.0		0.0		0.0
3403.	.....		0.0		0.0		0.0		0.0		0.0		0.0
3498.	Summary of remaining write-ins for Line 34 from overflow page.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
3499.	TOTALS (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

NONE



SUPPLEMENTAL INVESTMENT RISKS INTERROGATORIES

For the year ended December 31, 2017

(To be filed by April 1)

Of Idaho State Insurance Fund

Address (City, State, Zip Code): Boise ID 83702

NAIC Group Code.....0

NAIC Company Code.....36129

Employer's ID Number.....82-0412279

The Investment Risks Interrogatories are to be filed by April 1. They are also to be included with the Audited Statutory Financial Statements.
Answer the following interrogatories by reporting the applicable U.S. dollar amounts and percentages of the reporting entity's total admitted assets held in that category of investments.

1. Reporting entity's total admitted assets as reported on Page 2 of this annual statement. \$.....824,131,984

2. Ten largest exposures to a single issuer/borrower/investment.

1		2		3	4
Issuer		Description of Exposure		Amount	Percentage of Total Admitted Assets
2.01	VANGUARD INTL EQUITY INDEX FD.....	Mutual Fund		\$.....30,283,893	.....3.7 %
2.02	FHLMC GOLD POOL.....	Mortgage Loans		\$.....4,714,060	.....0.6 %
2.03	FNMA POOL.....	Mortgage Loans		\$.....4,655,067	.....0.6 %
2.04	KREDITANSTALT FUR WIEDERAUFBAU	Bond		\$.....3,667,911	.....0.4 %
2.05	Apple Computer Inc.....	Common Stock and Bond		\$.....3,523,019	.....0.4 %
2.06	JP Morgan Chase & Co.....	Common Stock and Bond		\$.....3,456,755	.....0.4 %
2.07	MICROSOFT CORP.....	Common Stock and Bond		\$.....3,185,382	.....0.4 %
2.08	EUROPEAN INVT BK.....	Bond		\$.....3,032,000	.....0.4 %
2.09	FNMA POOL.....	Mortgage Loans		\$.....2,844,653	.....0.3 %
2.10	BANK AMER CORP.....	Bond		\$.....2,814,401	.....0.3 %

3. Amounts and percentages of the reporting entity's total admitted assets held in bonds and preferred stocks by NAIC designation.

Bonds		1	2
3.01	NAIC 1.....	\$...574,318,437	.....69.7 %
3.02	NAIC 2.....	\$...58,638,338	.....7.1 %
3.03	NAIC 3.....	\$.....1,513,761	.....0.2 %
3.04	NAIC 4.....	\$.....208,953	.....0.0 %
3.05	NAIC 5.....	\$.....	.....0.0 %
3.06	NAIC 6.....	\$.....	.....0.0 %
Preferred Stocks		3	4
3.07	P/RP-1.....	\$.....	.....0.0 %
3.08	P/RP-2.....	\$.....	.....0.0 %
3.09	P/RP-3.....	\$.....	.....0.0 %
3.10	P/RP-4.....	\$.....	.....0.0 %
3.11	P/RP-5.....	\$.....	.....0.0 %
3.12	P/RP-6.....	\$.....	.....0.0 %

4. Assets held in foreign investments:

4.01	Are assets held in foreign investments less than 2.5% of the reporting entity's total admitted assets?		Yes [] No [X]
If response to 4.01 above is yes, responses are not required for interrogatories 5-10.			
4.02	Total admitted assets held in foreign investments	\$.....41,268,855	.....5.0 %
4.03	Foreign-currency-denominated investments	\$.....	.....0.0 %
4.04	Insurance liabilities denominated in that same foreign currency	\$.....	.....0.0 %

5. Aggregate foreign investment exposure categorized by NAIC sovereign designation:

		1	2
5.01	Countries designated NAIC 1.....	\$...30,454,278	.....3.7 %
5.02	Countries designated NAIC 2.....	\$...10,461,858	.....1.3 %
5.03	Countries designated NAIC 3 or below.....	\$.....352,719	.....0.0 %

6. Largest foreign investment exposures by country, categorized by the country's NAIC sovereign designation:

Countries designated NAIC 1:		1	2
6.01	Country 1: Multi-National Agencies Region	\$...10,270,073	.....1.2 %
6.02	Country 2: Germany	\$...4,716,368	.....0.6 %
Countries designated NAIC 2:			
6.03	Country 1: Mexico	\$...2,200,348	.....0.3 %
6.04	Country 2: United Kingdom	\$...1,842,386	.....0.2 %
Countries designated NAIC 3 or below:			
6.05	Country 1: Netherlands.....	\$.....314,667	.....0.0 %
6.06	Country 2: Curacao.....	\$.....38,052	.....0.0 %

		1	2
7.	Aggregate unhedged foreign currency exposure.....	\$.....	.....0.0 %

8.	Aggregate unhedged foreign currency exposure categorized by NAIC sovereign designation:		1	2
8.01	Countries designated NAIC 1.....	\$.....		0.0 %
8.02	Countries designated NAIC 2.....	\$.....		0.0 %
8.03	Countries designated NAIC 3 or below.....	\$.....		0.0 %
9.	Largest unhedged foreign currency exposures by country, categorized by the country's NAIC sovereign designation:			
	Countries designated NAIC 1:		1	2
9.01	Country 1:	\$.....		0.0 %
9.02	Country 2:	\$.....		0.0 %
	Countries designated NAIC 2:			
9.03	Country 1:	\$.....		0.0 %
9.04	Country 2:	\$.....		0.0 %
	Countries designated NAIC 3 or below:			
9.05	Country 1:	\$.....		0.0 %
9.06	Country 2:	\$.....		0.0 %
10.	Ten largest non-sovereign (i.e. non-governmental) foreign issues:			
	1	2		
	<u>Issuer</u>	<u>NAIC Designation</u>	3	4
10.01	KREDITANSTALT FUR WIEDERAUFBAU 1FE.....		\$.....3,667,911	0.4 %
10.02	EUROPEAN INVT BK..... 1FE.....		\$.....3,032,000	0.4 %
10.03	INTERNATIONAL BK FOR RECON &..... 1FE.....		\$.....2,037,144	0.2 %
10.04	HSBC HLDGS PLC..... 1FE.....		\$.....1,546,822	0.2 %
10.05	JAPAN BK INTL COOPERATION..... 1FE.....		\$.....1,487,403	0.2 %
10.06	INTER AMERN DEV BK GLOBAL MTN.... 1FE.....		\$.....1,370,683	0.2 %
10.07	ASIAN DEV BK..... 1FE.....		\$.....1,140,132	0.1 %
10.08	UNITED MEXICAN STS MTN BE..... 2FE.....		\$.....1,080,260	0.1 %
10.09	PETROLEOS MEXICANOS..... 2FE.....		\$.....1,000,394	0.1 %
10.10	ACTAVIS FUNDING SCS..... 2FE.....		\$.....897,932	0.1 %
11.	Amounts and percentages of the reporting entity's total admitted assets held in Canadian investments and unhedged Canadian currency exposure:			
11.01	Are assets held in Canadian investments less than 2.5% of the reporting entity's total admitted assets?			Yes [X] No []
	If response to 11.01 is yes, detail is not required for the remainder of Interrogatory 11.			
11.02	Total admitted assets held in Canadian Investments.....		\$.....5,160,327	0.6 %
11.03	Canadian currency-denominated investments.....		\$.....	0.0 %
11.04	Canadian-denominated insurance liabilities.....		\$.....	0.0 %
11.05	Unhedged Canadian currency exposure.....		\$.....	0.0 %
12.	Report aggregate amounts and percentages of the reporting entity's total admitted assets held in investments with contractual sales restrictions.			
12.01	Are assets held in investments with contractual sales restrictions less than 2.5% of the reporting entity's total admitted assets?			Yes [X] No []
	If response to 12.01 is yes, responses are not required for the remainder of Interrogatory 12.			
	1	2	3	
12.02	Aggregate statement value of investments with contractual sales restrictions.....		\$.....	0.0 %
	Largest three investments with contractual sales restrictions:			
12.03	.....		\$.....	0.0 %
12.04	.....		\$.....	0.0 %
12.05	.....		\$.....	0.0 %
13.	Amounts and percentages of admitted assets held in the ten largest equity interests:			
13.01	Are assets held in equity interest less than 2.5% of the reporting entity's total admitted assets?			Yes [] No [X]
	If response to 13.01 above is yes, responses are not required for the remainder of Interrogatory 13.			
	1	2	3	
	<u>Name of Issuer</u>			
13.02	VANGUARD INTL EQUITY INDEX FD.....		\$.....30,283,893	3.7 %
13.03	Apple Computer Inc.....		\$.....1,841,899	0.2 %
13.04	Microsoft Corp.....		\$.....1,398,408	0.2 %
13.05	ALPHABET INC.....		\$.....1,334,391	0.2 %
13.06	AMAZON COM INC.....		\$.....991,711	0.1 %
13.07	FACEBOOK INC.....		\$.....891,652	0.1 %
13.08	BERKSHIRE HATHAWAY INC DEL.....		\$.....807,350	0.1 %
13.09	Johnson & Johnson.....		\$.....795,286	0.1 %
13.10	JP Morgan Chase & Co.....		\$.....785,902	0.1 %
13.11	Exxon Mobil Corp.....		\$.....751,004	0.1 %
14.	Amounts and percentages of the reporting entity's total admitted assets held in nonaffiliated, privately placed equities:			
14.01	Are assets held in nonaffiliated, privately placed equities less than 2.5% of the reporting entity's total admitted assets?			Yes [X] No []
	If response to 14.01 above is yes, responses are not required for the remainder of Interrogatory 14.			
	1	2	3	
14.02	Aggregate statement value of investments held in nonaffiliated, privately placed equities.....		\$.....	0.0 %
	Largest three investments held in nonaffiliated, privately placed equities:			
14.03	.....		\$.....	0.0 %
14.04	.....		\$.....	0.0 %
14.05	.....		\$.....	0.0 %

15.

Amounts and percentages of the reporting entity's total admitted assets held in general partnership interests:

15.01

Are assets held in general partnership interests less than 2.5% of the reporting entity's total admitted assets?

Yes [X] No []

If response to 15.01 above is yes, responses are not required for the remainder of Interrogatory 15.

1	2	3
15.02	Aggregate statement value of investments held in general partnership interests.....	\$..... 0.0 %
Largest three investments in general partnership interests:		
15.03	.....	\$..... 0.0 %
15.04	.....	\$..... 0.0 %
15.05	.....	\$..... 0.0 %

16.

Amounts and percentages of the reporting entity's total admitted assets held in mortgage loans:

16.01

Are mortgage loans reported in Schedule B less than 2.5% of the reporting entity's total admitted assets?

Yes [X] No []

If response to 16.01 above is yes, responses are not required for the remainder of Interrogatory 16 and Interrogatory 17.

1	2	3
<u>Type (Residential, Commercial, Agricultural)</u>		
16.02	.....	\$..... 0.0 %
16.03	.....	\$..... 0.0 %
16.04	.....	\$..... 0.0 %
16.05	.....	\$..... 0.0 %
16.06	.....	\$..... 0.0 %
16.07	.....	\$..... 0.0 %
16.08	.....	\$..... 0.0 %
16.09	.....	\$..... 0.0 %
16.10	.....	\$..... 0.0 %
16.11	.....	\$..... 0.0 %

Amount and percentage of the reporting entity's total admitted assets held in the following categories of mortgage loans:

	<u>Loans</u>
16.12	Construction loans..... \$..... 0.0 %
16.13	Mortgage loans over 90 days past due..... \$..... 0.0 %
16.14	Mortgage loans in the process of foreclosure..... \$..... 0.0 %
16.15	Mortgage loans foreclosed..... \$..... 0.0 %
16.16	Restructured mortgage loans..... \$..... 0.0 %

17.

Aggregate mortgage loans having the following loan-to-value ratios as determined from the most current appraisal as of the annual statement date:

<u>Loan-to-Value</u>	<u>Residential</u>		<u>Commercial</u>		<u>Agricultural</u>	
	1	2	3	4	5	6
17.01	above 95%.....	\$..... 0.0 %	\$..... 0.0 %	\$..... 0.0 %	\$..... 0.0 %	\$..... 0.0 %
17.02	91% to 95%.....	\$..... 0.0 %	\$..... 0.0 %	\$..... 0.0 %	\$..... 0.0 %	\$..... 0.0 %
17.03	81% to 90%.....	\$..... 0.0 %	\$..... 0.0 %	\$..... 0.0 %	\$..... 0.0 %	\$..... 0.0 %
17.04	71% to 80%.....	\$..... 0.0 %	\$..... 0.0 %	\$..... 0.0 %	\$..... 0.0 %	\$..... 0.0 %
17.05	below 70%.....	\$..... 0.0 %	\$..... 0.0 %	\$..... 0.0 %	\$..... 0.0 %	\$..... 0.0 %

18.

Amounts and percentages of the reporting entity's total admitted assets held in each of the five largest investments in real estate:

18.01

Are assets held in real estate reported less than 2.5% of the reporting entity's total admitted assets?

Yes [X] No []

If response to 18.01 above is yes, responses are not required for the remainder of Interrogatory 18.

Largest five investments in any one parcel or group of contiguous parcels of real estate:

	<u>Description</u>	2	3
18.02	.....	\$..... 0.0 %	
18.03	.....	\$..... 0.0 %	
18.04	.....	\$..... 0.0 %	
18.05	.....	\$..... 0.0 %	
18.06	.....	\$..... 0.0 %	

19.

Report aggregate amounts and percentages of the reporting entity's total admitted assets held in investments held in mezzanine real estate loans.

19.01

Are assets held in investments held in mezzanine real estate loans less than 2.5% of the reporting entity's admitted assets?

Yes [X] No []

If response to 19.01 is yes, responses are not required for the remainder of Interrogatory 19.

1	2	3
19.02	Aggregate statement value of investments held in mezzanine real estate loans	\$..... 0.0 %
Largest three investments held in mezzanine real estate loans:		
19.03	.....	\$..... 0.0 %
19.04	.....	\$..... 0.0 %
19.05	.....	\$..... 0.0 %

20.

Amounts and percentages of the reporting entity's total admitted assets subject to the following types of agreements:

	<u>At Year-End</u>		<u>At End of Each Quarter</u>		
			<u>1st Qtr</u>	<u>2nd Qtr</u>	<u>3rd Qtr</u>
	1	2	3	4	5
20.01	Securities lending agreements (do not include assets held as collateral for such transactions).....	\$..... 0.0 %	\$.....	\$.....	\$.....
20.02	Repurchase agreements.....	\$..... 0.0 %	\$.....	\$.....	\$.....
20.03	Reverse repurchase agreements.....	\$..... 0.0 %	\$.....	\$.....	\$.....
20.04	Dollar repurchase agreements.....	\$..... 0.0 %	\$.....	\$.....	\$.....
20.05	Dollar reverse repurchase agreements.....	\$..... 0.0 %	\$.....	\$.....	\$.....

21. Amounts and percentages of the reporting entity's total admitted assets for warrants not attached to other financial instruments, options, caps and floors:

	<u>Owned</u>		<u>Written</u>	
	1	2	3	4
21.01 Hedging.....	\$.....	0.0 %	\$.....	0.0 %
21.02 Income generation.....	\$.....	0.0 %	\$.....	0.0 %
21.03 Other.....	\$.....	0.0 %	\$.....	0.0 %

22. Amounts and percentages of the reporting entity's total admitted assets of potential exposure for collars, swaps, and forwards:

	<u>At Year-End</u>		<u>At End of Each Quarter</u>		
	1	2	<u>1st Qtr</u>	<u>2nd Qtr</u>	<u>3rd Qtr</u>
			3	4	5
22.01 Hedging.....	\$.....	0.0 %	\$.....	\$.....	\$.....
22.02 Income generation.....	\$.....	0.0 %	\$.....	\$.....	\$.....
22.03 Replications.....	\$.....	0.0 %	\$.....	\$.....	\$.....
22.04 Other.....	\$.....	0.0 %	\$.....	\$.....	\$.....

23. Amounts and percentages of the reporting entity's total admitted assets of potential exposure for futures contracts:

	<u>At Year-End</u>		<u>At End of Each Quarter</u>		
	1	2	<u>1st Qtr</u>	<u>2nd Qtr</u>	<u>3rd Qtr</u>
			3	4	5
23.01 Hedging.....	\$.....	0.0 %	\$.....	\$.....	\$.....
23.02 Income generation.....	\$.....	0.0 %	\$.....	\$.....	\$.....
23.03 Replications.....	\$.....	0.0 %	\$.....	\$.....	\$.....
23.04 Other.....	\$.....	0.0 %	\$.....	\$.....	\$.....

Idaho State Insurance Fund
Management’s Discussion and Analysis – 2017
NAIC Group Code NONE NAIC Company Code 36129

This discussion provides an assessment by management of the financial position, results of operation, cash flow and liquidity for Idaho State Insurance Fund (the Fund).

Company Background

The Fund was created in 1917 to provide Idaho employers with a reliable source of workers’ compensation insurance to facilitate compliance with Idaho Workers’ Compensation laws. Public employers in Idaho must insure through the Fund unless the employer chooses to be self-insured. Private employers may self-insure or purchase insurance from private insurers or the Fund.

Financial Position

The Fund’s financial position at December 31 was as follows:

Balance Sheet		2017	2016
Assets			
Bonds		\$ 634,679,489	\$ 585,200,046
Common stocks		99,797,427	92,858,605
Real estate		2,000,000	2,000,000
Cash and short-term investments		38,702,096	38,838,604
Other invested assets		-	-
Receivable for securities		50,540	10,358,982
Total cash and invested assets		775,229,552	729,256,236
Investment income due and accrued		3,628,176	3,405,834
Premiums receivable		41,497,744	38,548,796
Reinsurance			
Recoverable		145,939	108,402
Deposits		241,478	239,910
Electronic data processing equipment and software		810,637	239,749
Other assets		2,578,458	2,177,360
Total net admitted assets		\$ 824,131,984	\$ 773,976,287
Liabilities and Surplus			
Unpaid losses and loss adjustment expenses		\$ 470,369,621	\$ 454,187,474
Taxes and other expenses		10,455,099	9,566,454
Unearned premiums		19,435,810	17,298,100
Advance premiums		5,950	6,071
Policyholders' dividends declared and unpaid		-	-
Ceded reinsurance premiums		154,402	188,926
Funds held by company under reinsurance treaties		20,400	20,400
Provision for reinsurance		-	3,222
Payable for securities		77,997	13,968,266
Credits due policyholders and Estimate for Class Action Lawsuit		55,373,950	51,458,592
Total liabilities		555,893,230	546,697,507
Total surplus		\$ 268,238,753	\$ 227,278,781
Total liabilities and surplus		\$ 824,131,984	\$ 773,976,287

Assets

Net admitted assets increased by \$50,155,696 (6.48%) primarily due to an increase in invested assets. Bonds increased by \$49,479,443 (8.46%), cash and short-term investments decreased by \$136,508 (.35%), and stocks increased by \$6,938,822 (7.47%).

Liabilities

Unpaid losses and loss adjustment expenses (LAE) are stated at the company’s estimate of the ultimate cost of settling all incurred but unpaid claims. Unpaid losses and LAE are not discounted with the exception of certain long-term liabilities on known cases. The cases are discounted on a tabular basis, which reduced loss reserves by \$26,310,228. Salvage and subrogation recoveries are anticipated when

Idaho State Insurance Fund
Management’s Discussion and Analysis – 2017
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setting loss reserves. The accrual of salvage and subrogation decreased unpaid losses by \$3,211,000 (Schedule P – Part 1).

Management believes that its reserves are adequate.

Activity with respect to unpaid losses and LAE for the last two years is displayed below:

Losses and LAE	2017	2016
Unpaid losses and LAE at beginning of year	\$ 454,187,474	\$ 427,442,506
Losses and LAE Incurred in current year:		
For current year losses and LAE (Schedule P - Part 1)	194,309,000	195,928,000
For prior years losses and defense and cost containment expenses and adjusting and other expenses	(6,929,728)	(5,127,439)
Income statement amounts	187,379,272	190,800,561
	-	
Losses and LAE paid in current year:		
For current year losses and LAE (Schedule P - Part 1)	(58,964,000)	(59,736,000)
For prior year losses and LAE	(112,233,125)	(104,319,593)
Underwriting exhibits amounts	(171,197,125)	(164,055,593)
Unpaid losses and LAE at end of year	\$ 470,369,621	\$ 454,187,474

Unearned premiums increased \$2,137,711 (12.36%).

Dividends were declared and paid on December 6, 2017.

Payable for securities decreased \$13,890,269 (99.44%).

The Fund’s ceded reinsurance program has been consistent over the last five years.

Schedule F – Part 9 reflects a net amount recoverable from reinsurers of \$17,052,537. The Fund does not anticipate any significant problems in collecting its reinsurance recoverable balance and no provisions have been recorded in excess of the required statutory provision for reinsurance.

Surplus

Surplus increased \$40,959,975 (18.02%) due to a net gain of \$30,552,157, an increase in the change in unrealized gains or losses from investments of \$9,859,957, and a decrease in the change in total non-admitted assets of \$393,000.

In conformity with the NAIC model regulations and formulas adopted by the Idaho Department of Insurance, the Fund calculated its Risk-Based Capital (RBC) requirement as of the end of the year. The results are as follows:

Risk-Based Capital	2017	2016
Total adjusted surplus	\$ 268,238,753	\$ 227,278,781
Authorized control level RBC	\$ 30,034,848	\$ 26,584,549

The authorized control level RBC is equal to 50% of the RBC requirement. The Fund’s total adjusted surplus of \$268,238,753, compared with its RBC requirement of \$60,069,697 is above the required minimum.

Idaho State Insurance Fund
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Results of Operations

The Fund’s operating results and certain key financial ratios are presented in the following table.

Statement of Income	2017	2016
Premiums earned	\$ 244,588,822	\$ 235,445,362
Losses incurred	160,311,421	166,520,302
LAE incurred	27,067,852	24,280,259
Underwriting expenses	37,596,024	37,970,727
Underwriting gain (loss)	19,613,526	6,674,073
Net investment gain (loss)	25,740,303	17,461,118
Other income less policyholder dividends	(14,801,672)	(8,202,968)
Net Income	30,552,157	\$ 15,932,223
Premiums written	\$ 243,934,489	\$ 234,107,737
Loss ratio	65.5%	70.7%
LAE ratio	11.1%	10.3%
Underwriting expense ratio	15.4%	16.2%
Combined ratio	92.0%	97.3%

The Fund’s investment gain of \$25,740,303 represented a 47.41% increase over the prior year. In the prior year, gains from the sale of investments were about \$8,300,000 less.

Premiums written increased \$9,826,752 (4.20%) during the year.

The combined ratio expresses the sum of the costs for losses, LAE and underwriting expenses as a percentage of premiums. The premiums earned are used for calculation of the loss and LAE ratios, and premiums written are used for the calculation of the underwriting expense ratio. The combined ratio is a recognized industry measure of underwriting performance.

Factors contributing to a 3.88% increase in premiums earned are primarily due to an improving economy.

Cash Flow

The primary sources of cash were premiums and investments. The primary use of cash was claim payments and re-investments.

The Fund’s cash flows are summarized as follows:

Idaho State Insurance Fund
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Cash Flow Statement	2017	2016
Operations		
Premiums collected	\$ 243,660,293	\$ 232,824,383
Net investment income received	15,308,178	13,769,293
Miscellaneous income	(134,696)	(351,398)
Losses paid	(149,453,264)	(143,417,984)
Commissions and expenses paid	(58,751,386)	(57,964,073)
Cash dividends to shareholders	(14,666,976)	(7,851,570)
Cash provided by operations	35,962,149	37,008,650
Investment Activities		
Proceeds from sale or maturity of long-term invested assets	186,653,492	181,643,485
Cost of long-term investments acquired	(226,479,639)	(214,306,266)
Cash (used in) investment activities	(39,826,147)	(32,662,781)
Cash from Miscellaneous Sources		
Other cash provided (applied) - net	3,727,491	8,347,816
Cash provided (applied) from miscellaneous sources	3,727,491	8,347,816
Change in Cash and Short-Term Investments		
Net increase (decrease) in cash and short-term investments	\$ (136,507)	\$ 12,693,686

Premiums collected increased \$10,835,910 and cash flow from operations decreased \$1,046,502.

Cash from miscellaneous sources decreased \$4,620,325. Dividends paid to policyholders' increased by \$6,815,406.

Liquidity

The Fund's liquidity is considered to be adequate.

NAIC PROPERTY AND CASUALTY FINANCIAL RATIO RESULTS FOR 2017

All ratios are reported as percentages, rounded to the nearest percent. For the Investment Yield

Ratio, results are rounded to the nearest tenth of one percent.

2/26/2018

SUMMARY

RATIO	Unusual Values Equal to or			Your Results
	Over	/	Under	
1. Gross Premiums Written to Policyholders' Surplus	900		---	93.0
2. Net Premiums Written to Policyholders' Surplus	300		---	91.0
3. Change in Net Premiums Written	33		-33	4.0
4. Surplus Aid to Policyholders' Surplus	15		---	0.0
5. Two-Year Overall Operating Ratio	100		---	93.0
6. Investment Yield	6.5		3.0	2.0 *
7. Gross Change in Policyholders' Surplus	50		-10	18.0
8. Change in Adjusted Policyholders' Surplus	25		-10	18.0
9. Adjusted Liabilities to Liquid Assets	100		---	68.0
10. Gross Agents Bal. (in collection) to Policyholders' Surplus	40		---	5.0
11. One-Year Reserve Development to Policyholders' Surplus	20		---	-4.0
12. Two-Year Reserve Development to Policyholders' Surplus	20		---	-4.0
13. Estimated Current Res. Def. to Policyholders' Surplus	25		---	-3.0

U - indicates result is automatically considered unusual.

NR - indicates no result is calculated.

P&C Overall Ratio 1: Gross Premiums Written to Policyholders' Surplus

W0101	A. Direct Premiums Written.....	Page 8, Line 35, Column 1.....	248,730,904.0
W0102	B. Reinsurance Assumed - Affiliates.....	Page 8, Line 35, Column 2.....	
W0103	C. Reinsurance Assumed - Non-Affiliates.....	Page 8, Line 35, Column 3.....	1,964,430.4
W0104	D. Policyholders' Surplus.....	Page 3, Line 37, Column 1.....	268,238,753.2
W0105	Result = 100 * (A+B+C)/D.....		93.0 %
	If D is zero or negative, result is 999.		
	If D is positive and (A+B+C) is negative, result is zero.		

P&C Overall Ratio 2: Net Premiums Written to Policyholders' Surplus

W0201	A. Net Premiums Written.....	Page 8, Line 35, Column 6.....	243,934,488.5
	B. Policyholders' Surplus.....	Page 3, Line 37, Column 1.....	268,238,753.2
W0202	Result = 100 * (A/B).....		91.0 %
	If B is zero or negative, result is 999.		
	If B is positive and A is negative, result is zero.		

P&C Overall Ratio 3: Change in Net Premiums Written

W0301	A. Net Premiums Written, Current Year.....	Page 8, Line 35, Column 6.....	243,934,488.5
	B. Net Premiums Written, Prior Year.....	PY: Page 8, Line 35, Column 6.....	234,107,736.8
W0302	Result = 100 * (A-B)/B.....		4.0 %
	If A and B are both zero or negative, result is zero.		
	If A is positive and B is zero or negative, result is 999.		

NAIC PROPERTY AND CASUALTY FINANCIAL RATIO RESULTS FOR 2017

P&C Overall Ratio 4: Surplus Aid to Policyholders' Surplus		
W0401	A. Reinsurance Ceded Commissions.....	Page 11, Line 2.3, Column 2.....
W0402	B. Reinsurance Ceded Contingent Commissions.....	Page 11, Line 2.6, Column 2.....
W0403	C. Reinsurance Premiums Ceded - Affiliates.....	Page 8, Line 35, Column 4.....
W0404	D. Reinsurance Premiums Ceded - Non-Affiliates.....	Page 8, Line 35, Column 5.....
	E. Unearned Premiums - Total Authorized,	Page 22, Lines (0999999 + 2299999 + 3599999)
W0405	Unauthorized & Certified Other US Unaffiliated Insurers...	Column 13, * 1000.....
	F. Unearned Premiums - Total Authorized,	Page 22, Lines (1099999 + 1199999 + 2399999
W0406	Unauthorized & Certified Mandatory and Voluntary Pools.	+ 2499999 + 3699999 + 3799999) Col. 13, * 1000..
	G. Unearned Premiums - Total Authorized,	Page 22, Lines (1299999 + 2599999 + 3899999)
W0407	Unauthorized and Certified Other Non-US Insurers.....	Column 13, * 1000.....
	H. Sum of Unearned Premiums (E+F+G).....	0.0
	I. Surplus Aid = [(A+B)/(C+D)] * H.....	0.0
	J. Policyholders' Surplus.....	Page 3, Line 37, Column 1.....
		268,238,753.2
W0408	Result = 100 * (I/J).....	0.0 %
	If (C+D) or I is zero or negative, result is zero.	
	If I is positive and J is zero or negative, result is 999.	

P&C Profitability Ratio 5: Two-Year Overall Operating Ratio		
W0501	A. Losses and LAE Incurred, Current Year.....	Page 4, Lines 2 + 3, Column 1.....
W0502	B. Losses and LAE Incurred, Prior Year.....	PY: Page 4, Lines 2 + 3, Column 1.....
W0503	C. Dividends to Policyholders, Current Year.....	Page 4, Line 17, Column 1.....
W0504	D. Dividends to Policyholders, Prior Year.....	PY: Page 4, Line 17, Column 1.....
W0505	E. Premiums Earned, Current Year.....	Page 4, Line 1, Column 1.....
W0506	F. Premiums Earned, Prior Year.....	PY: Page 4, Line 1, Column 1.....
W0507	G. Other Underwriting Exp. & Write-ins, Current Year.....	Page 4, Lines 4 + 5, Column 1.....
W0508	H. Other Underwriting Exp. & Write-ins, Prior Year.....	PY: Page 4, Lines 4 + 5, Column 1.....
W0509	I. Total Other Income, Current Year.....	Page 4, Line 15, Column 1.....
W0510	J. Total Other Income, Prior Year.....	PY: Page 4, Line 15, Column 1.....
W0511	K. Net Premiums Written, Current Year.....	Page 8, Line 35, Column 6.....
W0512	L. Net Premiums Written, Prior Year.....	PY: Page 8, Line 35, Column 6.....
W0513	M. Net Investment Income Earned, Current Year.....	Page 4, Line 9, Column 1.....
W0514	N. Net Investment Income Earned, Prior Year.....	PY: Page 4, Line 9, Column 1.....
	O. Loss Ratio = 100 * [(A+B+C+D)/(E+F)].....	83.0
	P. Expense Ratio = 100 * [(G+H-I-J)/(K+L)].....	16.0
	Q. Investment Income Ratio = 100 * [(M+N)/(E+F)].....	6.0
W0515	Result = (O+P-Q).....	93.0 %
	If (A+B+C+D+G+H-I-J-M-N) is zero or negative, result is zero.	
	If (E+F) or (K+L) is zero or negative, result is 999.	

NAIC PROPERTY AND CASUALTY FINANCIAL RATIO RESULTS FOR 2017

P&C Profitability Ratio 6: Investment Yield			
W0601	A. Total Cash and Invested Assets, Current Year.....	Page 2, Line 12, Column 3.....	775,229,551.7
W0602	B. Total Cash and Invested Assets, Prior Year.....	PY: Page 2, Line 12, Column 3.....	729,256,236.4
W0603	C. Investment Income Due and Accrued, Current Year.....	Page 2, Line 14, Column 3.....	3,628,176.2
W0604	D. Investment Income Due and Accrued, Prior Year.....	PY: Page 2, Line 14, Column 3.....	3,405,833.6
W0605	E. Borrowed Money, Current Year.....	Page 3, Line 8, Column 1.....	
W0606	F. Borrowed Money, Prior Year.....	PY: Page 3, Line 8, Column 1.....	
W0607	G. Net Investment Income Earned.....	Page 4, Line 9, Column 1.....	15,207,226.3
W0608	Result = $200 \times [G/(A+B+C+D-E-F-G)]$		2.0 %
	Limit result to a minimum of zero.		

P&C Profitability Ratio 7: Gross Change in Policyholders' Surplus			
	A. Policyholders' Surplus, Current Year.....	Page 3, Line 37, Column 1.....	268,238,753.2
W0701	B. Policyholders' Surplus, Prior Year.....	PY: Page 3, Line 37, Column 1.....	227,278,780.9
W0702	Result = $100 \times [(A-B)/B]$		18.0 %
	If A is zero or negative, result is -99.		
	If A is positive and B is zero or negative, result is 999.		

P&C Profitability Ratio 8: Change in Adjusted Policyholders' Surplus			
W0801	A. Policyholders' Surplus, Current Year.....	Page 3, Line 37, Column 1.....	268,238,753.2
W0802	B. Change in Surplus Notes.....	Page 4, Line 29, Column 1.....	
W0803	C. Capital Paid-in or Transferred.....	Page 4, Line 32.1 + 32.2 + 32.3, Column 1.....	
W0804	D. Surplus Paid-in or Transferred.....	Page 4, Line 33.1 + 33.2 + 33.3, Column 1.....	
W0805	E. Policyholders' Surplus, Prior Year.....	PY: Page 3, Line 37, Column 1.....	227,278,780.9
W0806	Result = $[(A-B-C-D-E) / ABS(E)] \times 100$		18.0 %
	If A is zero or negative, result is -99.		
	If A is positive and E is zero or negative, result is 999.		

P&C Liquidity Ratio 9: Adjusted Liabilities to Liquid Assets			
W0901	A. Total Liabilities.....	Page 3, Line 28, Column 1.....	555,893,230.5
W0902	B. Liabilities Equal to Deferred Agents' Balances.....	Page 2, Line 15.2, Column 3.....	27,620,305.8
W0903	C. Adjusted Liabilities = (A-B).....		528,272,924.7
W0904	D. Bonds.....	Page 2, Line 1, Column 3.....	634,679,489.1
W0905	E. Stocks, Preferred & Common.....	Page 2, Line 2.1 + 2.2, Column 3.....	99,797,427.0
W0906	F. Cash, Cash Equivalents & Short-Term Investments.....	Page 2, Line 5, Column 3.....	38,702,096.0
W0907	G. Receivable for Securities.....	Page 2, Line 9, Column 3.....	50,539.6
W0908	H. Investment Income Due & Accrued.....	Page 2, Line 14, Column 3.....	3,628,176.2
W0909	I. Investments in Parent, Sub. & Affiliates.....	Page 17, Line 42+43+44+45, Column 1.....	
W0910	J. Liquid Assets = (D+E+F+G+H-I).....		776,857,727.9
W0911	Result = $100 \times (C / J)$		68.0 %
	If J is zero or negative, result is 999.		

NAIC PROPERTY AND CASUALTY FINANCIAL RATIO RESULTS FOR 2017

P&C Liquidity Ratio 10: Gross Agents' Balances (in collection) to Policyholders' Surplus			
W1001	A.	Gross Agents' Balances in the Course of Collection..... Page 2, Line 15.1, Column 3.....	13,877,437.9
	B.	Policyholders' Surplus..... Page 3, Line 37, Column 1.....	268,238,753.2
W1002		Result = 100 * (A/B).....	5.0 %
		If A is zero or negative, result is zero.	
		If A is positive and B is zero or negative, result is 999.	
P&C Reserve Ratio 11: One-Year Reserve Development to Policyholders' Surplus			
W1101	A.	One-Year Loss Reserve Development..... Page 34, Part 2, Line 12 Column 11 * 1000.....	-8,556,639.7
	B.	Policyholders' Surplus, Prior Year..... PY: Page 3, Line 37, Column 1.....	227,278,780.9
W1102		Result = 100 * (A/B).....	-4.0 %
		If A is positive and B is zero or negative, result is 999.	
P&C Reserve Ratio 12: Two-year Reserve Development to Policyholders' Surplus			
W1201	A.	Two-Year Loss Reserve Development..... Page 34, Part 2, Line 12, Column 12, * 1000.....	-9,053,581.1
W1202	B.	Policyholders' Surplus, Second Prior Year..... 2nd PY: Page 3, Line 37, Column 1.....	201,414,682.1
W1203		Result = 100 * (A/B).....	-4.0 %
		If A is positive and B is zero or negative, result is 999.	
P&C Reserve Ratio 13: Estimated Current Reserve Deficiency to Policyholders' Surplus			
W1301	A.	Losses & LAE Reserves, Second Prior Year..... 2nd PY: Page 3, Lines 1 + 3, Column 1.....	427,442,506.2
	B.	Two-Year Loss Reserve Development..... Page 34, Part 2, Line 12, Column 12 * 1000.....	-9,053,581.1
W1302	C.	Premiums Earned, Second Prior Year..... 2nd PY: Page 4, Line 1, Column 1.....	222,721,583.3
	D.	Developed Loss & LAE Reserves to Premiums Ratio Second Prior Year = [(A+B)/C]..... If C is zero, negative or less than L/10, D=H.....	1.9
W1303	E.	Losses & LAE Reserves, Prior Year..... PY: Page 3, Lines 1 + 3, Column 1.....	454,187,474.4
	F.	One-Year Loss Reserve Development..... Page 34, Part 2, Line 12, Column 11 * 1000.....	-8,556,639.7
W1304	G.	Premiums Earned, Prior Year..... PY: Page 4, Line 1, Column 1.....	235,445,361.6
	H.	Developed Loss & LAE Reserves to Premiums Ratio Ratio Prior Year = [(E+F)/G].....	1.9
	I.	Premiums Earned, Current Year..... Page 4, Line 1, Column 1.....	244,588,822.0
W1305	J.	Losses & LAE Reserves, Current Year..... Page 3, Lines 1 + 3, Column 1.....	470,369,621.3
	K.	Estimated Loss & LAE Reserve Deficiency (Redundancy) = {[1/2 * (D+H)] * I} - J.....	-9,075,103.0
		If G is zero, negative or less than L/10, K = zero	
	L.	Policyholders' Surplus..... Page 3, Line 37, Column 1.....	268,238,753.2
W1306		Result = 100 * (K/L).....	-3.0 %
		If K is positive and L is zero or negative, result is 999.	
		If K and L are both zero or negative, result is zero.	

PROPERTY AND CASUALTY RATIO CALCULATIONS			2017	2016	2015	2014	2013
INSURANCE REGULATORY INFORMATION SYSTEM (IRIS) RATIOS							
		Usual Range					
I1.	Gross premiums to surplus.....	< 900	93.0	106.0	113.0	111.0	98.0
I2.	Net premiums to surplus.....	< 300	91.0	103.0	110.0	108.0	96.0
I3.	Change in net writings.....	-33 to +33	4.0	6.0	7.0	15.0	37.0
I4.	Surplus aid to surplus.....	< 15					
I5.	Two year overall operating ratio.....	< 100	93.0	96.0	101.0	106.0	117.0
I6.	Investment yield.....	+3.0 to +6.5	2.0	2.0	2.0	2.3	2.3
I7.	Gross change in surplus.....	-10 to +50	18.0	13.0	5.0	1.0	9.0
I8.	Net change in adjusted surplus.....	-10 to +25	18.0	13.0	5.0	1.0	9.0
I9.	Liabilities to liquid assets.....	< 100	68.0	71.0	72.0	72.0	73.0
I10.	Agents' balances to surplus.....	< 40	5.0	6.0	6.0	6.0	6.0
I11.	1 year reserve development to surplus.....	< 20	-4.0	-4.0	1.0	1.0	-2.0
I12.	2 year reserve development to surplus.....	< 20	-4.0		3.0	2.0	-8.0
I13.	Estimated current reserve deficiency.....	< 25	-3.0	-4.0	6.0	26.0	25.0

RATIOS

UNDERWRITING AND OPERATING PERFORMANCE RATIOS							
P21.	Pure loss ratio.....		65.5	70.7	73.4	78.5	79.2
P22.	LAE ratio.....		11.1	10.3	9.4	11.7	12.3
P23.	Loss and LAE ratio.....		76.6	81.0	82.8	90.2	91.4
P24.	Expense ratio.....		15.4	16.2	16.2	15.8	17.7
P25.	Policyholder dividend ratio.....		6.0	3.3	4.3	5.7	4.0
P26.	Calendar year combined ratio.....		98.0	100.6	103.3	111.7	113.1
P27.	Expense ratio adjusted for DAC.....		14.1	14.9	14.8	14.3	15.7
P28.	Calendar year combined ratio adjusted for DAC.....		96.8	99.3	102.0	110.2	111.1
P29.	Calendar year operating ratio.....		91.8	94.7	97.5	104.9	105.4
P30.	Calendar year insurance operating ratio.....		93.9	96.5	99.3	106.9	107.7
P31.	Net income return on surplus.....		12.3	7.4	4.9	3.7	-1.4
P32.	Policyholder dividends to net income.....		92.1	81.6	134.5	-456.9	-21.1
P33.	Shareholder dividends to net income.....		0.0	0.0	0.0	0.0	0.0

LOSS AND LAE RESERVE RATIOS							
R41.	Accident year loss and LAE ratio.....		79.4	83.2	82.9	87.7	94.2
R42.	Accident year combined ratio.....		100.9	102.8	103.4	109.2	115.8
R43.	Losses & LAE paid to incurred in year of occurrence.....		30.3	30.5	30.4	30.9	32.3
R44.	1 year development to prior year reserves.....		-1.9	-1.9	0.7	0.5	-1.0
R45.	2 year development to 2nd prior year reserves.....		0.0	-0.2	1.7	1.0	-4.8

PROPERTY AND CASUALTY RATIO CALCULATIONS**2017****2016****2015****2014****2013****ASSET RATIOS**

A61.	Investments in affiliates to surplus.....	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!
A62.	Investments in affiliates to total assets.....	0.0	0.0	0.0	0.0	0.0
A63.	Investment grade to total bonds, cash equivalents and short-term investments.....	99.7	99.8	99.8	99.1	99.3
A64.	Bond Turnover Ratio.....	24.7	28.4	40.2	29.3	50.9
A65.	Investment expense ratio.....	14.3	13.3	13.7	10.7	11.0
A66.	Investment management expense ratio.....	0.2	0.2	0.2	0.2	0.2
A67.	Gross investment yield.....	1.6	1.5	1.5	1.7	1.7
A68.	Economic investment yield.....	3.3	2.3	1.5	2.5	3.9
A69.	Adjusted economic investment yield.....	5.2	5.0	5.2	6.5	9.8
A70.	Maturities in five years to total bonds, cash equivalents and short-term investments.....	66.2	65.8	64.4	64.0	63.4
A71.	Liquidity of cash and invested assets.....	99.6	99.7	99.7	99.7	99.6
A72.	Gross prems receivable to gross premiums written.....	17.2	16.6	16.5	16.6	17.3

LIQUIDITY AND CASH FLOW RATIOS

L81.	Liquid assets to liabilities.....	146.2	139.4	137.4	137.7	136.9
L82.	Cash flow to change in policyholder funds.....	234.5	154.6	112.6	93.0	53.9

CEDED REINSURANCE RATIOS

C91.	Ceded to gross premiums written.....	2.7	2.7	2.6	2.6	2.8
C92.	Change in gross writings.....	4.2	5.7	7.0	14.9	36.2
C93.	Ceded recovered to gross losses paid.....	0.2	0.6	0.2	0.2	0.3
C94.	Ceded case to gross case unpaid losses.....	8.0	7.9	6.5	4.1	4.4
C95.	Ceded IBNR to gross IBNR unpaid losses.....	0.0	0.0	0.0	0.0	0.0
C96.	Net reported ceded reinsurance exposure.....	6.3	0.0	0.0	0.0	0.0
C97.	Unaffiliated net reported ceded reins. exposure.....	0.0	0.0	0.0	0.0	0.0
C98.	Overdue to total reins. recoverable on pd losses/LAE.....	0.0	0.0	0.0	0.0	0.0
C99.	Reins. recoverable on paid losses/LAE to surplus.....	0.0	0.0	0.0	0.0	0.0

CAPITAL AND SURPLUS RATIOS

S111.	Reserve leverage.....	175.4	199.8	212.2	209.6	194.2
S112.	Liability leverage.....	298.2	343.5	362.9	355.8	350.2
S113.	Net leverage.....	298.2	343.5	362.9	355.8	350.2
S114.	Total ceded reinsurance leverage.....	0.0	0.0	0.0	0.0	0.0
S115.	Unaffiliated ceded reinsurance leverage.....	0.1	0.0	0.0	0.0	0.0
S116.	Gross leverage.....	298.3	343.6	363.0	355.8	350.2
S117.	Gross leverage net of affiliated ceded reinsurance.....	298.3	343.6	363.0	355.8	350.2

RATIOS.1

PROPERTY AND CASUALTY RATIO CALCULATIONS

	2017	2016	2015	2014	2013
S118. Total adjusted capital to company action level RBC.....	446.5	427.5	298.8	371.1	437.7

OPERATING PERFORMANCE RATIOS

P21. Pure Loss Ratio

2101 A. Losses incurred.....	Page 4, Line 02, Column 1.....	160,311,421	166,520,302	163,475,434	164,574,122	145,059,532
2102 B. Net premiums earned.....	Page 4, Line 01, Column 1.....	244,588,822	235,445,362	222,721,583	209,649,564	183,270,051
C. Ratio (A / B) x 100.....		65.5	70.7	73.4	78.5	79.2

P22. LAE Ratio

2201 A. LAE incurred.....	Page 4, Line 03, Column 1.....	27,067,852	24,280,259	21,004,091	24,497,649	22,497,228
2202 B. Net premiums earned.....		244,588,822	235,445,362	222,721,583	209,649,564	183,270,051
C. Ratio (A / B) x 100.....		11.1	10.3	9.4	11.7	12.3

P23. Loss and LAE Ratio

A. Pure loss ratio (Ratio P21).....		65.5	70.7	73.4	78.5	79.2
B. LAE ratio (Ratio P22).....		11.1	10.3	9.4	11.7	12.3
C. Ratio (A + B).....		76.6	81.0	82.8	90.2	91.4

P24. Expense Ratio

Note: 2014 was the first year line 05 from page 4 was included in line 2401.

2401 A. Underwriting expenses incurred.....	Page 4, Line 04 + Line 05 Column 1.....	37,596,024	37,970,727	35,912,498	32,771,863	31,782,501
2402 B. Net premiums written.....	Page 8, Line 35, Column 6.....	243,934,489	234,107,737	221,634,894	207,147,742	179,972,572
C. Ratio (A / B) x 100.....		15.4	16.2	16.2	15.8	17.7

P25. Policyholder Dividend Ratio

2501 A. Dividends to policyholders incurred.....	Page 4, Line 17, Column 1.....	14,666,976	7,851,570	9,531,150	11,910,932	7,276,352
B. Net premiums earned.....		244,588,822	235,445,362	222,721,583	209,649,564	183,270,051
C. Ratio (A / B) x 100.....		6.0	3.3	4.3	5.7	4.0

P26. Calendar Year Combined Ratio

A. Loss and LAE ratio (Ratio P23).....		76.6	81.0	82.8	90.2	91.4
B. Expense ratio (Ratio P24).....		15.4	16.2	16.2	15.8	17.7
C. Policyholder dividend ratio (Ratio P25).....		6.0	3.3	4.3	5.7	4.0
D. Ratio (A + B + C).....		98.0	100.6	103.3	111.7	113.1

PROPERTY AND CASUALTY RATIO CALCULATIONS

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P27. Expense Ratio Adjusted for DAC

A. Underwriting expenses incurred.....		37,596,024	37,970,727	35,912,498	32,771,863	31,782,501
2702 B. Commissions & brokerage (incl. contingent)..... Page 11, Line 02.8, Column 2.....		15,996,136	15,319,883	14,383,202	13,252,659	10,653,370
2703 C. Taxes, licenses and fees..... Page 11, Line 20.5, Column 2.....		6,009,299	6,054,117	5,531,802	4,294,432	4,783,375
2704 D. Remaining underwriting expenses..... Page 11, Line 19, Column 2.....		15,586,983	16,591,576	15,990,258	16,190,908	16,388,653
E. Net premiums written - CY.....		243,934,489	234,107,737	221,634,894	207,147,742	179,972,572
F. Acquisition expense ratio ((B) + (C) + (D / 2)) / E x 100.....		15.4	16.2	16.2	15.8	17.7
2706 G. Unearned premiums - CY..... Page 3, Line 09, Column 1.....		19,435,810	17,298,100	17,531,577	16,650,519	16,723,790
2707 H. Advance premiums - CY..... Page 3, Line 10, Column 1.....		5,950	6,071	5,507	379,474	184,002
I. Deferred acquisition costs (DAC) - CY (F x (G + H)) / 100.....		2,996,431	2,806,622	2,841,613	2,694,235	2,985,854
2708 J. Deferred acquisition costs (DAC) - PY.....						
K. Change in DAC (I - J).....		2,996,431	2,806,622	2,841,613	2,694,235	2,985,854
L. Underwriting expenses adjusted for DAC (A - K).....		34,599,592	35,164,105	33,070,886	30,077,628	28,796,646
M. Net premiums earned.....		244,588,822	235,445,362	222,721,583	209,649,564	183,270,051
N. Ratio (L / M) x 100.....		14.1	14.9	14.8	14.3	15.7

P28. Calendar Year Combined Ratio Adjusted for DAC

A. Loss and LAE ratio (Ratio P23).....	76.6	81.0	82.8	90.2	91.4
B. Expense ratio adjusted for DAC (Ratio P27).....	14.1	14.9	14.8	14.3	15.7
C. Policyholder dividend ratio (Ratio P25).....	6.0	3.3	4.3	5.7	4.0
D. Ratio (A + B + C).....	96.8	99.3	102.0	110.2	111.1

P29. Calendar Year Operating Ratio

2901 A. Net investment income earned..... Page 4, Line 09, Column 1.....	15,207,226	13,762,233	12,960,920	14,328,002	13,999,573
B. Net premiums earned.....	244,588,822	235,445,362	222,721,583	209,649,564	183,270,051
C. Investment income ratio (A / B) x 100.....	6.2	5.8	5.8	6.8	7.6
D. Calendar year combined ratio (Ratio P26).....	98.0	100.6	103.3	111.7	113.1
E. Ratio (D - C).....	91.8	94.7	97.5	104.9	105.4

PROPERTY AND CASUALTY RATIO CALCULATIONS

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P30. Calendar Year Insurance Operating Ratio

3001 A. Policyholders' surplus - PY.....	227,278,781	201,414,682	191,164,814	188,376,002	172,748,767
3002 B. Policyholders' surplus - CY..... Page 3, Line 37, Column 1.....	268,238,753	227,278,781	201,414,682	191,164,814	188,376,002
C. Average policyholders' surplus $(A + B) / 2$	247,758,767	214,346,731	196,289,748	189,770,408	180,562,385
3003 D. Net investment yield (IRIS Ratio 6)..... Page IRIS, Line 0608, Column 1.....	2	2	2	2	2
E. Investment income earned on average policyholders' surplus $(C \times D) / 100$	5,029,503	4,244,065	3,965,053	4,364,719	4,152,935
F. Net investment income earned.....	15,207,226	13,762,233	12,960,920	14,328,002	13,999,573
G. Insurance operations investment income $(F - E)$	10,177,723	9,518,167	8,995,867	9,963,282	9,846,638
H. Net premiums earned.....	244,588,822	235,445,362	222,721,583	209,649,564	183,270,051
I. Insurance operations investment income ratio $(G / H) \times 100$	4.2	4.0	4.0	4.8	5.4
J. Calendar year combined ratio (Ratio P26).....	98.0	100.6	103.3	111.7	113.1
K. Ratio $(J - I)$	93.9	96.5	99.3	106.9	107.7

P31. Net Income Return on Surplus

3101 A. Statutory net income..... Page 4, Line 20, Column 1.....	30,552,157	15,932,222	9,618,516	7,086,974	(2,606,777)
B. Average policyholders' surplus (C of Ratio P30).....	247,758,767	214,346,731	196,289,748	189,770,408	180,562,385
C. Ratio $(A / B) \times 100$	12.3	7.4	4.9	3.7	-1.4

P32. Policyholder Dividends to Net Income

A. Dividends to policyholders.....	14,666,976	7,851,570	9,531,150	11,910,932	7,276,352
3202 B. Statutory net income - PY.....	15,932,222	9,618,516	7,086,974	(2,606,777)	(34,493,002)
C. Ratio $(A / B) \times 100$	92.1	81.6	134.5	-456.9	-21.1

P33. Shareholder Dividends to Net Income

3301 A. Dividends to shareholders..... Page 4, Line 35, Column 1.....					
B. Statutory net income - PY.....	15,932,222	9,618,516	7,086,974	(2,606,777)	(34,493,002)
C. Ratio $(A / B) \times 100$	0.0	0.0	0.0	0.0	0.0

PROPERTY AND CASUALTY RATIO CALCULATIONS

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LOSS AND LAE RESERVE RATIOS

R41. Accident Year Loss and LAE Ratio

A. Net losses and LAE incurred - current

4101	accident year.....	Page 33, Line 11, Column 28.....	194,309	195,928	184,615	183,780	172,606
4102	B. Net premiums earned.....	Page 33, Line 11, Column 3.....	244,589	235,445	222,722	209,650	183,270
	C. Ratio (A / B) x 100.....		79.4	83.2	82.9	87.7	94.2

R42. Accident Year Combined Ratio

A. Accident year loss and LAE ratio (Ratio R41).....

B. Expense ratio (Ratio P24).....

C. Policyholder dividend ratio (Ratio P25).....

D. Ratio (A + B + C).....

79.4	83.2	82.9	87.7	94.2
15.4	16.2	16.2	15.8	17.7
6.0	3.3	4.3	5.7	4.0
100.9	102.8	103.4	109.2	115.8

R43. Losses & LAE Paid to Incurred in Yr of Occurrence

4301 A. Losses and LAE paid - current accident year..... Page 33, Line 11, Column 11.....

B. Losses & LAE incurred - current accident year.....

C. Ratio (A / B) x 100.....

58,964	59,736	56,117	56,826	55,680
194,309	195,928	184,615	183,780	172,606
30.3	30.5	30.4	30.9	32.3

R44. 1 Year Development to Prior Year Reserves

4401 A. One year loss and DCC development..... Page 34, Line 12, Column 11.....

4402 B. Unpaid losses and LAE - PY..... (Page 3, Line 1 + Line 3, Column 2) / 1000.....

C. Ratio (A / B) x 100.....

(8,556,640)	(8,194,100)	2,706,552	1,800,408	(3,527,810)
454,187,474	427,442,506	400,605,837	365,883,472	343,294,041
-1.9	-1.9	0.7	0.5	-1.0

R45. 2 Year Development to 2nd Prior Year Reserves

4501 A. Two year loss and DCC development..... Page 34, Line 12, Column 12.....

4502 B. Unpaid losses and LAE - 2PY.....

C. Ratio (A / B) x 100.....

(9,053,580)	(621,148)	6,187,130	3,475,495	(16,331,510)
427,442,506,220	400,605,837	365,883,472	343,294,041	339,940,002
0.0	-0.2	1.7	1.0	-4.8

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ASSET RATIOS

A61. Investments in Affiliates to Surplus

6101 A. Investments in affiliates..... Page 17, Line 48, Column 1.....					
6102 B. Nonadmitted investments in affiliates.....					
C. Policyholders' surplus.....	268,238,753	227,278,781	201,414,682	191,164,814	188,376,002
D. Ratio $((A - B) / C) \times 100$	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!

A62. Investments in Affiliates to Total Assets

A. Investments in affiliates.....	0	0	0	0	0
B. Nonadmitted investments in affiliates.....	0	0	0	0	0
6202 C. Total assets..... Page 2, Line 28, Column 3.....	824,131,984	773,976,287	710,856,857	664,906,483	667,184,100
D. Ratio $((A - B) / C) \times 100$	0.0	0.0	0.0	0.0	0.0

A63. Investment Grade to Total Bonds, Cash

Equivalents and Short-Term Investments

6301 A. Investment grade..... Page SI07, Line 10.1, 10.2, Column 7.....	632,956,775	587,904,528	548,749,099	508,088,782	502,644,549
B. Total bonds, cash equivalents and					
6302 short-term investments..... Page SI07, Line 10.7, Column 6.....	634,679,489	588,902,939	549,862,169	512,455,430	506,256,826
C. Ratio $(A / B) \times 100$	99.7	99.8	99.8	99.1	99.3

A64. Bond Turnover Ratio

6401 A. Proceeds from bonds sold, matured or repaid..... Page 5, Line 12.1, Column 1.....	144,742,187	156,940,007	204,907,465	145,308,162	240,136,685
6402 B. Bonds - PY..... Page 2, Line 1, Column 4.....	585,200,046	552,263,189	509,640,517	496,565,804	472,181,634
C. Ratio $(A / B) \times 100$	24.7	28.4	40.2	29.3	50.9

A65. Investment Expense Ratio

6501 A. Statutory investment expenses..... Page 12, Line 16, Column 2.....	2,532,303	2,105,299	2,057,774	1,720,082	1,730,314
6502 B. Interest expense..... Page 12, Line 13, Column 2.....					
C. Adjusted investment expenses (A - B).....	2,532,303	2,105,299	2,057,774	1,720,082	1,730,314
6503 D. Gross investment income earned..... Page 12, Line 10, Column 2.....	17,739,529	15,867,531	15,018,695	16,048,084	15,729,888
E. Ratio $(C / D) \times 100$	14.3	13.3	13.7	10.7	11.0

A66. Investment Management Expense Ratio

A. Adjusted investment expenses (C of Ratio A64).....	2,532,303	2,105,299	2,057,774	1,720,082	1,730,314
6601 B. Borrowed money - CY..... Page 3, Line 08, Column 1.....					
6602 C. Borrowed money - PY.....	0	0	0	0	
D. Average borrowed money $((B + C) / 2)$	0	0	0	0	0
6603 E. Average invested assets (H of Iris Ratio 6)..... Page 2, Line 12, Col. 3 + Line 12, Col. 4.....	1,139,857,670	1,063,873,426	981,471,568	940,093,669	926,579,021
F. Adjusted average invested assets (D + E).....	1,139,857,670	1,063,873,426	981,471,568	940,093,669	926,579,021
G. Ratio $(A / F) \times 100$	0.2	0.2	0.2	0.2	0.2

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A67. Gross Investment Yield

A. Gross investment income earned.....	17,739,529	15,867,531	15,018,695	16,048,084	15,729,888
B. Adjusted average invested assets (F of Ratio A65).....	1,139,857,670	1,063,873,426	981,471,568	940,093,669	926,579,021
C. Ratio (A / B) x 100.....	1.6	1.5	1.5	1.7	1.7

A68. Economic Investment Yield

A. Gross investment income earned.....	17,739,529	15,867,531	15,018,695	16,048,084	15,729,888
6802 B. Realized capital gains, net of taxes..... Page 4, Line 10, Column 1.....	10,533,077	3,698,884	3,952,503	17,054,047	6,972,949
6803 C. Tax on realized capital gains..... Page 4, Line 10, inside amt Column 1.....					
D. Realized capital gains, before taxes (B + C).....	10,533,077	3,698,884	3,952,503	17,054,047	6,972,949
6804 E. Change in unrealized capital gains, before taxes..... Page 12, Line 10, Column 4.....	9,859,957	4,894,844	(4,460,101)	(9,356,796)	13,169,715
F. Recorded investment yield (A + D + E).....	38,132,562	24,461,259	14,511,097	23,745,334	35,872,552
G. Adjusted average invested assets (F of Ratio A65).....	1,139,857,670	1,063,873,426	981,471,568	940,093,669	926,579,021
H. Ratio (F / G) x 100.....	3.3	2.3	1.5	2.5	3.9

A69. Adjusted Economic Investment Yield

Additional unrealized capital gains

6901 A. Current year (Common Interrogatory #30)..... Page 15, Line 30.3, Column 98.....	7,853,532	14,000,498	15,841,087	21,895,756	16,678,054
6902 B. Prior year (Common Interrogatory #30).....	14,000,498	15,841,087	21,895,756	16,678,054	41,517,231
C. Additional change in unrealized capital gains (A - B).....	21,854,031	29,841,586	37,736,843	38,573,810	58,195,285
D. Adjusted average invested assets (F of Ratio A65).....	1,139,857,670	1,063,873,426	981,471,568	940,093,669	926,579,021
E. Adjusted average invested assets, Schedule D at market (D + ((A + B) / 2)).....	1,150,784,685	1,078,794,219	1,000,339,990	959,380,574	955,676,664
F. Recorded investment yield (F of Ratio A67).....	38,132,562	24,461,259	14,511,097	23,745,334	35,872,552
G. Total investment yield (C + F).....	59,986,593	54,302,845	52,247,940	62,319,144	94,067,837
H. Ratio (G / E) x 100.....	5.2	5.0	5.2	6.5	9.8

A70. Maturities in Five Years to Total Bonds, Cash

Equivalents and Short-term Investments

7001 A. Maturities in five years..... Page SI07, Line 10.7, Columns 1 & 2.....	420,291,998	387,397,834	354,043,885	327,826,260	321,190,581
B. Total bonds, cash equivalents, and short-term investments.....	634,679,489	588,902,939	549,862,169	512,455,430	506,256,826
C. Ratio (A / B) x 100.....	66.2	65.8	64.4	64.0	63.4

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A71. Liquidity of Cash and Invested Assets					
7101 A. Cash and invested assets..... Page 2, Line 12, Column 3.....	775,229,552	729,256,236	669,234,379	624,474,378	631,238,582
7102 B. Private placement bonds..... Page SI07, Line 10.7, Column 12.....	1,000,000				
C. Investments in affiliates.....	0	0	0	0	0
7104 D. Mortgage loans..... Page 2, Lines 03.1, 03.2, Column 3.....					
7105 E. Real estate..... Page 2, Lines 04.1, 04.2, & 04.3, Column 3.....	2,000,000	2,000,000	2,000,000	2,000,000	2,000,000
7106 F. Other invested assets (Schedule BA)..... Page 2, Line 08, Column 3.....					217,114
G. Liquid cash and invested assets (A - (B through F)).....	772,229,552	727,256,236	667,234,379	622,474,378	629,021,468
H. Ratio (G / A) x 100.....	99.6	99.7	99.7	99.7	99.6

A72. Gross Premiums Receivable to Gross

Premiums Written

7201 A. Gross premiums receivable (due plus deferred)..... Page 2, Lines 15.1, 15.2, Column 1.....	43,062,669	40,031,074	37,652,808	35,307,482	31,977,460
7202 B. Gross premiums written..... Page 17, Line 06, Column 1.....	250,695,334	240,548,547	227,582,181	212,646,594	185,086,359
C. Ratio (A / B) x 100.....	17.2	16.6	16.5	16.6	17.3

PROPERTY AND CASUALTY RATIO CALCULATIONS

2017	2016	2015	2014	2013
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LIQUIDITY AND CASH FLOW RATIOS**L81. Liquid Assets to Liabilities**

A. Liquid cash and invested assets (G of Ratio A70).....		772,229,552	727,256,236	667,234,379	622,474,378	629,021,468
8101 B. Accrued investment income..... Page 2, Line 14, Column 3.....		3,628,176	3,405,834	3,075,332	3,122,355	3,193,725
8102 C. Premiums receivable (due only)..... Page 2, Line 15.1, Column 3.....		13,877,438	13,712,017	12,265,058	11,764,658	10,751,787
D. Reinsurance recoverable on loss and LAE						
8103 payments (under 90 days overdue)..... Page 23, Line 9999999, Columns 5, 6, & 7.....		146	109	128	203	103
E. Defined liquid assets (A through D).....		772,229,552	727,256,236	667,234,379	622,474,378	629,021,468
8104 F. Total liabilities..... Page 3, Line 28, Column 1.....		555,893,230	546,697,507	509,442,175	473,741,669	478,808,097
8105 G. Schedule F liability..... Page 3, Line 16, Column 1.....			3,222	12,300		
8106 H. Premiums receivable (deferred only)..... Page 2, Line 15.2, Column 3.....		27,620,306	24,836,780	23,723,256	21,768,425	19,380,406
I. Adjusted liabilities (F - G - H).....		528,272,925	521,857,505	485,706,619	451,973,245	459,427,691
J. Ratio (E / I) x 100.....		146.2	139.4	137.4	137.7	136.9

L82. Cash Flow to Change in Policyholder Funds

8201 A. Cash flow from operations..... Page 5, Line 11, Column 1.....		35,962,149	37,008,649	28,320,084	29,125,488	8,909,980
8202 B. Unpaid losses..... Page 3, Line 01, Column 1.....		415,843,557	404,946,296	381,817,354	356,671,816	326,425,930
8203 C. Unpaid LAE..... Page 3, Line 03, Column 1.....		54,526,064	49,241,179	45,625,152	43,934,021	39,457,543
D. Unearned premiums.....		19,435,810	17,298,100	17,531,577	16,650,519	16,723,790
E. Total policyholder liabilities - CY (B + C + D).....		489,805,432	471,485,574	444,974,083	417,256,356	382,607,262
8205 F. Total policyholder liabilities - PY.....		471,485,574	444,974,083	417,256,356	382,607,262	360,010,664
8206 G. Premiums receivable (due plus deferred) - CY..... Page 2, Lines 15.1, 15.2 Column 3.....		41,497,744	38,548,796	35,988,314	33,533,082	30,132,193
8207 H. Premiums receivable (due plus deferred) - PY.....		38,548,796	35,988,314	33,533,082	30,132,193	23,921,789
8208 I. Ceded reinsurance premiums payable - CY..... Page 3, Line 12, Column 1.....		154,402	188,926	198,726	307,764	231,524
8209 J. Ceded reinsurance premiums payable - PY.....		188,926	198,726	307,764	231,524	78,793
K. Change in net policyholder funds (E-F-G+H+I-J).....		15,336,386	23,941,209	25,153,457	31,324,445	16,538,925
L. Ratio (A / K) x 100 [not < 0].....		234.5	154.6	112.6	93.0	53.9

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CEDED REINSURANCE RATIOS

C91. Ceded to Gross Premiums Written

9101 A. Ceded premiums written.....	Page 8, Line 35, Columns 4 & 5.....	6,760,846	6,440,810	5,947,288	5,498,851	5,113,787
9102 B. Direct and assumed premiums written.....	Page 8, Line 35, Columns 1, 2, & 3.....	250,695,334	240,548,547	227,582,181	212,646,594	185,086,359
C. Ratio (A / B) x 100.....		2.7	2.7	2.6	2.6	2.8

C92. Change in Gross Writings

A. Direct and assumed premiums written - CY.....		250,695,334	240,548,547	227,582,181	212,646,594	185,086,359
9202 B. Direct and assumed premiums written - PY.....		240,548,547	227,582,181	212,646,594	185,086,359	135,855,292
C. Ratio ((A - B) / B) x 100.....		4.2	5.7	7.0	14.9	36.2

C93. Ceded Recovered to Gross Losses Paid

9301 A. Ceded losses recovered.....	Page 9, Line 35, Column 3.....	276,781	822,801	306,678	333,493	326,045
9302 B. Direct and assumed losses paid	Page 9, Line 35, Columns 1 & 2.....	149,690,940	144,214,163	138,636,573	134,661,729	126,681,599
C. Ratio (A / B) x 100.....		0.2	0.6	0.2	0.2	0.3

C94. Ceded Case to Gross Case Unpaid Losses

9401 A. Ceded case unpaid losses.....	Page 33, Line 12, Column 14.....	17,061	16,490	12,722	7,223	7,360
9402 B. Direct and assumed case unpaid losses.....	Page 33, Line 12, Column 13.....	213,305	207,758	196,388	177,160	168,685
C. Ratio (A / B) x 100.....		8.0	7.9	6.5	4.1	4.4

C95. Ceded IBNR to Gross IBNR Unpaid Losses

9501 A. Ceded IBNR unpaid losses.....	Page 33, Line 12, Column 20.....					
9502 B. Direct and assumed IBNR unpaid losses.....	Page 33, Line 12, Column 19.....	26,899	23,726	22,272	21,678	19,011
C. Ratio (A / B) x 100.....		0.0	0.0	0.0	0.0	0.0

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C96. Net Reported Ceded Reinsurance Exposure

Balance Sheet Exposure (Sch. F - Part 3)

9601 A. Gross balance sheet exposure (Col. 15).....	Page 22, Line 9999999, Column 15.....	17,207	16,599	12,850	7,427	7,463
9602 B. Ceded premiums payable (Col. 16).....	Page 22, Line 9999999, Column 16.....	154	189	199	308	232
9603 C. Other amounts due (Col. 17).....	Page 22, Line 9999999, Column 17.....					
9604 D. Funds held (Col. 19).....	Page 22, Line 9999999, Column 19.....	20	20			
E. Net balance sheet exposure (A - B - C - D).....		17,032	16,390	12,652	7,119	7,232

Other Reported Resources (Sch. F - Parts 5, 6 (Sn 1) and 8)

9605 F. Letters of credit (Part 5, Col. 7).....	Page 24, Line 9999999, Column 7.....		20	85		
9606 G. Other allowed offsets (Part 5, Col. 11).....	Page 24, Line 9999999, Column 11.....					
9607 H. Letters of credit (Part 8, Col. 6).....	Page 28, Line 9999999, Column 6.....					
9608 I. Other allowed offsets (Part 8, Col. 9).....	Page 28, Line 9999999, Column 9.....					
9609 J. Multiple Beneficiary Trust (Part 6, Sn. 1, Col. 12).....	Page 25, Line 9999999, Column 12.....					
9610 K. Letters of credit (Part 6, Sn. 1, Col. 14).....	Page 25, Line 9999999, Column 14.....					
9611 L. Other allowed offsets (Part 6, Sn. 1, Col. 16).....	Page 25, Line 9999999, Column 16.....					
M. Total other reported resources (F through L).....		0	20	85	0	0
N. Net reported ceded reinsurance exposure (E - M).....		17,032	16,369	12,567	7,119	7,232
O. Policyholders' surplus - CY.....		268,239	227,278,781	201,414,682	191,164,814	188,376,002
P. Ratio (N / O) x 100.....		6.3	0.0	0.0	0.0	0.0

C97. Unaffiliated Net Reported Ceded Reins. Exposure

Balance Sheet Exposure (Sch. F - Part 3)

9701 A. Gross balance sheet exposure (Col. 15).....	Page 22, Lines 0999999, 2299999, Column 15.....	12,183	11,528	9,562	7,080	7,246
9702 B. Ceded premiums payable (Col. 16).....	Page 22, Lines 0999999, 2299999, Column 16.....	75	115	77	97	50
9703 C. Other amounts due (Col. 17).....	Page 22, Lines 0999999, 2299999, Column 17.....					
9704 D. Funds held (Col. 19).....	Page 22, Lines 0999999, 2299999, Column 19.....					
E. Net balance sheet exposure (A - B - C - D).....		12,108	11,413	9,484	6,983	7,196

Other Reported Resources (Sch. F - Parts 5, 6 (Sn 1) and 8)

9705 F. Letters of credit (Part 5, Col. 8).....	Page 24, Line 0999999, Column 8.....					
9706 G. Other allowed offsets (Part 5, Col. 12).....	Page 24, Line 0999999, Column 12.....					
9707 H. Letters of credit (Part 8, Col. 6) (input unaffiliated part only).....						
9708 I. Other allowed offsets (Part 8, Col. 9) (input unaffiliated part only).....						
9709 J. Multiple Beneficiary Trust (Part 6, Sn. 1, Col. 12).....	Page 25, Line 0999999, Column 12.....					
9710 K. Letters of credit (Part 6, Sn. 1, Col. 14).....	Page 25, Line 0999999, Column 14.....					
9711 L. Other allowed offsets (Part 6, Sn. 1, Col. 16).....	Page 25, Line 0999999, Column 16.....					
M. Total other reported resources (F through L).....		0	0	0	0	0
N. Net reported ceded reinsurance exposure (E - M).....		12,108	11,413	9,484	6,983	7,196
O. Policyholders' surplus - CY.....		268,238,753,170	227,278,781	201,414,682	191,164,814	188,376,002
P. Ratio (N / O) x 100.....		0.0	0.0	0.0	0.0	0.0

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C98. Overdue to Total Reinsurance Recoverable on

Paid Losses and LAE

9801 A. Recoverable - paid losses & LAE over 90 days.....	Page 23, Line 9999999, Columns 8 & 9.....					
9802 B. Amounts recoverable from reinsurers.....	Page 23, Line 9999999, Column 11.....	146	109	128	203	103
C. Ratio (A / B) x 100.....		0.0	0.0	0.0	0.0	0.0

C99. Reinsurance Recoverable on Paid Losses and

LAE to Surplus

A. Amounts recoverable from reinsurers.....		146	109	128	203	103
B. Policyholders' surplus - CY.....		268,238,753	227,278,781	201,414,682	191,164,814	188,376,002
C. Ratio (A / B) x 100.....		0.0	0.0	0.0	0.0	0.0

CAPITAL AND SURPLUS RATIOS

S111. Reserve Leverage

A. Unpaid losses.....		415,843,557	404,946,296	381,817,354	356,671,816	326,425,930
B. Unpaid LAE.....		54,526,064	49,241,179	45,625,152	43,934,021	39,457,543
C. Policyholders' surplus - CY.....		268,238,753	227,278,781	201,414,682	191,164,814	188,376,002
D. Ratio ((A + B) / C) x 100.....		175.4	199.8	212.2	209.6	194.2

S112. Liability Leverage

A. Total liabilities.....		555,893,230	546,697,507	509,442,175	473,741,669	478,808,097
B. Policyholders' surplus - CY.....		268,238,753	227,278,781	201,414,682	191,164,814	188,376,002
C. Ratio (A / B) x 100.....		207.2	240.5	252.9	247.8	254.2

S113. Net Leverage

1131 A. Net premiums to surplus (IRIS Ratio 2).....	Pg IRIS, 0202, Column 1.....	91	103	110	108	96
B. Liability leverage (Ratio S112).....		207.2	240.5	252.9	247.8	254.2
C. Ratio (A + B).....		298.2	343.5	362.9	355.8	350.2

S114. Total Ceded Reinsurance Leverage

1141 A. Ceded premiums written.....	Page 8, Line 35, Columns 4 & 5.....	6,760,846	6,440,810	5,947,288	5,498,851	5,113,787
B. Policyholders' surplus - CY.....		268,238,753	227,278,781	201,414,682	191,164,814	188,376,002
C. Ceded premiums to surplus ratio (A / B).....		0.0	0.0	0.0	0.0	0.0
1143 D. Net amount recoverable from reinsurers.....	Page 22, Line 9999999, Column 18.....	17,052	16,410	12,652	7,119	7,232
1144 E. Funds held under reinsurance treaties.....	Page 3, Line 13, Column 1.....	20,400	20,400			
F. Net ceded reinsurance exposure (D - E).....		(3,348)	(3,990)	12,652	7,119	7,232
G. Total balance sheet ceded reinsurance exposure (F / B).....		(0)	(0)	0	0	0
H. Ratio (C + G).....		0.0	0.0	0.0	0.0	0.0

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S115. Unaffiliated Ceded Reinsurance Leverage

1151 A. Unaffiliated ceded premiums written..... Page 8, Line 35, Column 5.....	6,760,846	6,440,810	5,947,288	5,498,851	5,113,787
B. Policyholders' surplus - CY.....	268,238,753	227,278,781	201,414,682	191,164,814	188,376,002
C. Ceded premiums to surplus ratio (A / B).....	0.0	0.0	0.0	0.0	0.0
D. Net amount recoverable from reinsurers.....	17,052,342	16,410	12,652	7,119	7,232
E. Funds held under reinsurance treaties.....	20,400	20,400	0	0	0
F. Net ceded reinsurance exposure (D - E).....	17,031,942	(3,990)	12,652	7,119	7,232
G. Unaffiliated balance sheet ceded reinsurance exposure (F / B).....	0	(0)	0	0	0
H. Ratio (C + G).....	0.1	0.0	0.0	0.0	0.0

S116. Gross Leverage

A. Net leverage (Ratio S113).....	298.2	343.5	362.9	355.8	350.2
B. Ceded reinsurance leverage (Ratio S114).....	0.0	0.0	0.0	0.0	0.0
C. Ratio (A + B).....	298.3	343.6	363.0	355.8	350.2

S117. Gross Leverage Net of Affiliated Ceded Reinsurance

A. Net leverage (Ratio S113).....	298.2	343.5	362.9	355.8	350.2
B. Unaffiliated ceded reinsurance leverage (Ratio S115).....	0.1	0.0	0.0	0.0	0.0
C. Ratio (A + B).....	298.3	343.6	363.0	355.8	350.2

S118. Total Adjusted Capital (TAC) to Company Action Level RBC

1181 A. Total adjusted capital (TAC)..... Page 17, Line 28, Column 1.....	268,238,753	227,278,781	201,414,682	191,164,814	188,376,002
1182 B. Authorized control level RBC..... Page 17, Line 29, Column 1.....	30,034,849	26,584,550	33,704,553	25,756,652	21,519,376
C. Company action level RBC (B x 2).....	60,069,698	53,169,100	67,409,106	51,513,304	43,038,752
D. Ratio (A / C) x 100.....	446.5	427.5	298.8	371.1	437.7