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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2016

OF THE CONDITION AND AFFAIRS OF THE

AMICA MUTUAL INSURANCE COMPANY

NAIC Group Code 0028 (Current) 0028 (Prior) NAIC Company Code 19976 Employer's ID Number 05-0348344

Organized under the Laws of Rhode Island, State of Domicile or Port of Entry RI

Country of Domicile United States of America

Incorporated/Organized 03/01/1907 Commenced Business 04/01/1907

Statutory Home Office 100 Amica Way (Street and Number), Lincoln , RI, US 02865-1156 (City or Town, State, Country and Zip Code)

Main Administrative Office 100 Amica Way (Street and Number)

Lincoln , RI, US 02865-1156 (City or Town, State, Country and Zip Code), 800-652-6422 (Area Code) (Telephone Number)

Mail Address P.O. Box 6008 (Street and Number or P.O. Box), Providence , RI, US 02940-6008 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 100 Amica Way (Street and Number)

Lincoln , RI, US 02865-1156 (City or Town, State, Country and Zip Code), 800-652-6422 (Area Code) (Telephone Number)

Internet Website Address www.amica.com

Statutory Statement Contact David Joseph Macedo (Name), 800-652-6422-24014 (Area Code) (Telephone Number)

dmacedo@amica.com (E-mail Address), 401-334-2270 (FAX Number)

OFFICERS

Chairman, President and Chief Executive Officer	Robert Anthony DiMuccio	Senior Vice President, Chief Financial Officer and Treasurer	James Parker Loring
Senior Assistant Vice President and Secretary	Suzanne Ellen Casey		

OTHER

Jill Holton Andy, Senior Vice President	Robert Karl Benson, Senior Vice President & Chief Investment Officer	James Arthur Bussiere, Senior Vice President
Alicia Excil Charles, Vice President	Lisa Maria DeCubellis, #, Senior Vice President	Peter Francis Drogan, Vice President & Chief Actuary
William Henry Fitzgerald, #, Vice President	Michael George Gillerlane, #, Vice President	David Joseph Macedo, #, Vice President & Controller
Darlene Ann Major, Vice President	James Edward McDermott Jr., #, Senior Vice President & Chief Marketing Officer	Peter Ernest Moreau, Senior Vice President & Chief Information Officer
Theodore Charles Murphy, #, Chief Operations Officer	Anthony Noviello III, #, Vice President	Robert Paul Suglia, Senior Vice President & General Counsel
Sean Francis Welch, #, Senior Vice President		

DIRECTORS OR TRUSTEES

Jeffrey Paul Aiken	Jill Janice Avery	Debra Ann Canales
Patricia Walsh Chadwick	Edward Francis DeGraan	Robert Anthony DiMuccio
Barry George Hittner	Michael David Jeans	Ronald Keith Machtley
Richard Alan Plotkin	Donald Julian Reaves	Cheryl Watkins Snead

State of Rhode Island
County of Providence
SS:

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

Robert Anthony DiMuccio	Suzanne Ellen Casey	James Parker Loring
Chairman, President and Chief Executive Officer	Senior Assistant Vice President and Secretary	Senior Vice President, Chief Financial Officer and Treasurer

Subscribed and sworn to before me this
8th day of February, 2017

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

Ann Marie Octeau
Notary Public
June 8, 2018

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	64,741,518	1.487	64,741,518		64,741,518	1.487
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	249,522,173	5.729	249,522,173		249,522,173	5.729
1.22 Issued by U.S. government sponsored agencies		0.000				0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000				0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	413,732,438	9.500	413,732,438		413,732,438	9.500
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	178,632,416	4.102	178,632,416		178,632,416	4.102
1.43 Revenue and assessment obligations	36,986,619	0.849	36,986,619		36,986,619	0.849
1.44 Industrial development and similar obligations		0.000				0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	127,305,076	2.923	127,305,076		127,305,076	2.923
1.512 Issued or guaranteed by FNMA and FHLMC	3,071,478	0.071	3,071,478		3,071,478	0.071
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	374,501,520	8.599	374,501,520		374,501,520	8.599
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	179,661,038	4.125	179,661,038		179,661,038	4.125
1.523 All other	83,691,633	1.922	83,691,633		83,691,633	1.922
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	434,803,778	9.984	434,803,778		434,803,778	9.984
2.2 Unaffiliated non-U.S. securities (including Canada)	5,998,184	0.138	5,998,184		5,998,184	0.138
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	398,059,942	9.140	398,059,942		398,059,942	9.140
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated		0.000				0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated	1,090,088,606	25.030	1,090,088,606		1,090,088,606	25.030
3.4 Other equity securities:						
3.41 Affiliated	357,897,893	8.218	357,897,893		357,897,893	8.218
3.42 Unaffiliated		0.000				0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans	28,424,207	0.653	28,424,207		28,424,207	0.653
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company	44,562,357	1.023	44,562,357		44,562,357	1.023
5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)		0.000				0.000
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities	39,402,108	0.905	39,402,108		39,402,108	0.905
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	119,361,699	2.741	119,361,699		119,361,699	2.741
11. Other invested assets	124,645,617	2.862	124,645,617		124,645,617	2.862
12. Total invested assets	4,355,090,300	100.000	4,355,090,300		4,355,090,300	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		45,159,299
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)	1,905,077	1,905,077
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	2,502,019	
	8.2 Totals, Part 3, Column 9		2,502,019
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		44,562,357
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		44,562,357

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		7,620,285
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	20,878,451	
	2.2 Additional investment made after acquisition (Part 2, Column 8)		20,878,451
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		74,529
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		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		28,424,207
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		28,424,207
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		28,424,207

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		94,609,084
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	12,298,294	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	24,230,809	36,529,103
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	2,453,269	
	5.2 Totals, Part 3, Column 9	(1,649,098)	804,171
6.	Total gain (loss) on disposals, Part 3, Column 19		1,581,879
7.	Deduct amounts received on disposals, Part 3, Column 16		7,501,356
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	1,377,264	
	10.2 Totals, Part 3, Column 11		1,377,264
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		124,645,617
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		124,645,617

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		3,988,932,869
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,048,524,740
3.	Accrual of discount		1,493,650
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	103,575,845	
	4.4. Part 4, Column 11	(173,835,460)	(70,259,615)
5.	Total gain (loss) on disposals, Part 4, Column 19		229,822,673
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,159,912,347
7.	Deduct amortization of premium		12,372,257
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	21,047,453	
	9.4. Part 4, Column 13	6,487,948	27,535,401
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		3,998,694,312
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		3,998,694,312

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	768,003,404	776,248,519	770,609,894	761,187,046
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	768,003,404	776,248,519	770,609,894	761,187,046
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	413,732,438	428,217,996	430,132,121	379,630,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	178,632,416	185,460,321	184,507,034	167,995,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	225,855,343	222,477,457	227,006,879	220,371,385
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	564,913,262	577,632,213	569,975,365	558,243,954
	9. Canada				
	10. Other Countries	1,511,008	1,506,986	1,504,827	1,535,000
	11. Totals	566,424,270	579,139,199	571,480,192	559,778,954
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	2,152,647,871	2,191,543,492	2,183,736,120	2,088,962,385
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States	1,415,120,578	1,415,120,578	919,460,668	
Industrial and Miscellaneous	21. Canada	5,177,155	5,177,155	3,975,910	
(unaffiliated)	22. Other Countries	67,850,815	67,850,815	56,056,527	
	23. Totals	1,488,148,548	1,488,148,548	979,493,105	
Parent, Subsidiaries and Affiliates	24. Totals	357,897,893	357,897,893	158,620,193	
	25. Total Common Stocks	1,846,046,441	1,846,046,441	1,138,113,298	
	26. Total Stocks	1,846,046,441	1,846,046,441	1,138,113,298	
	27. Total Bonds and Stocks	3,998,694,312	4,037,589,933	3,321,849,418	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	166,320,018	260,530,044	147,358,796	216,189,334	56,279,591	XXX	846,677,783	37.9	891,539,495	39.7	846,677,783	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	166,320,018	260,530,044	147,358,796	216,189,334	56,279,591	XXX	846,677,783	37.9	891,539,495	39.7	846,677,783	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	18,508,831	168,898,295	160,517,481	49,910,293	15,897,538	XXX	413,732,438	18.5	409,131,738	18.2	413,732,438	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	18,508,831	168,898,295	160,517,481	49,910,293	15,897,538	XXX	413,732,438	18.5	409,131,738	18.2	413,732,438	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	15,173,161	77,172,147	80,297,797	1,989,311	4,000,000	XXX	178,632,416	8.0	208,285,677	9.3	178,632,416	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	15,173,161	77,172,147	80,297,797	1,989,311	4,000,000	XXX	178,632,416	8.0	208,285,677	9.3	178,632,416	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	15,618,933	64,593,865	122,027,675	6,473,324	17,141,546	XXX	225,855,343	10.1	211,266,277	9.4	224,639,522	1,215,821
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	15,618,933	64,593,865	122,027,675	6,473,324	17,141,546	XXX	225,855,343	10.1	211,266,277	9.4	224,639,522	1,215,821

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	22,383,728	135,061,417	165,110,326	38,095,622	21,009,009	XXX	381,660,102	17.1	236,322,636	10.5	263,299,785	118,360,317
6.2 NAIC 2	17,682,949	62,541,068	86,280,313	2,640,006	15,619,832	XXX	184,764,168	8.3	274,454,109	12.2	184,764,168	
6.3 NAIC 3						XXX			14,985,125	0.7		
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	40,066,677	197,602,485	251,390,639	40,735,628	36,628,841	XXX	566,424,270	25.4	525,761,870	23.4	448,063,953	118,360,317
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.7 Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 238,004,671	706,255,768	675,312,075	312,657,884	114,327,684		2,046,558,082	91.7	XXX	XXX	1,926,981,944	119,576,138
10.2 NAIC 2	(d) 17,682,949	62,541,068	86,280,313	2,640,006	15,619,832		184,764,168	8.3	XXX	XXX	184,764,168	
10.3 NAIC 3	(d)								XXX	XXX		
10.4 NAIC 4	(d)								XXX	XXX		
10.5 NAIC 5	(d)						(c)		XXX	XXX		
10.6 NAIC 6	(d)						(c)		XXX	XXX		
10.7 Totals	255,687,620	768,796,836	761,592,388	315,297,890	129,947,516		(b) 2,231,322,250	100.0	XXX	XXX	2,111,746,112	119,576,138
10.8 Line 10.7 as a % of Col. 7	11.5	34.5	34.1	14.1	5.8		100.0	XXX	XXX	XXX	94.6	5.4
11. Total Bonds Prior Year												
11.1 NAIC 1	229,556,826	597,080,973	741,024,644	306,709,311	82,174,069	XXX	XXX	XXX	1,956,545,823	87.1	1,925,668,045	30,877,778
11.2 NAIC 2	29,525,208	96,487,294	116,295,408	16,518,900	15,627,299	XXX	XXX	XXX	274,454,109	12.2	274,454,109	
11.3 NAIC 3	14,985,125					XXX	XXX	XXX	14,985,125	0.7	14,985,125	
11.4 NAIC 4						XXX	XXX	XXX				
11.5 NAIC 5						XXX	XXX	XXX	(c)			
11.6 NAIC 6						XXX	XXX	XXX	(c)			
11.7 Totals	274,067,159	693,568,267	857,320,052	323,228,211	97,801,368	XXX	XXX	XXX	(b) 2,245,985,057	100.0	2,215,107,279	30,877,778
11.8 Line 11.7 as a % of Col. 9	12.2	30.9	38.2	14.4	4.4	XXX	XXX	XXX	100.0	XXX	98.6	1.4
12. Total Publicly Traded Bonds												
12.1 NAIC 1	221,137,315	665,042,807	618,008,519	309,853,897	112,939,406		1,926,981,944	86.4	1,925,668,045	85.7	1,926,981,944	XXX
12.2 NAIC 2	17,682,949	62,541,068	86,280,313	2,640,006	15,619,832		184,764,168	8.3	274,454,109	12.2	184,764,168	XXX
12.3 NAIC 3									14,985,125	0.7		XXX
12.4 NAIC 4												XXX
12.5 NAIC 5												XXX
12.6 NAIC 6												XXX
12.7 Totals	238,820,264	727,583,875	704,288,832	312,493,903	128,559,238		2,111,746,112	94.6	2,215,107,279	98.6	2,111,746,112	XXX
12.8 Line 12.7 as a % of Col. 7	11.3	34.5	33.4	14.8	6.1		100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	10.7	32.6	31.6	14.0	5.8		94.6	XXX	XXX	XXX	94.6	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	16,867,356	41,212,961	57,303,556	2,803,987	1,388,278		119,576,138	5.4	30,877,778	1.4	XXX	119,576,138
13.2 NAIC 2											XXX	
13.3 NAIC 3											XXX	
13.4 NAIC 4											XXX	
13.5 NAIC 5											XXX	
13.6 NAIC 6											XXX	
13.7 Totals	16,867,356	41,212,961	57,303,556	2,803,987	1,388,278		119,576,138	5.4	30,877,778	1.4	XXX	119,576,138
13.8 Line 13.7 as a % of Col. 7	14.1	34.5	47.9	2.3	1.2		100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.8	1.8	2.6	0.1	0.1		5.4	XXX	XXX	XXX	XXX	5.4

(a) Includes $ 119,576,138 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 78,674,379 ; NAIC 2 $ .... ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	79,224,293	8,689,482	60,777,861	190,318,636	53,927,798	XXX	392,938,070	17.6	374,336,393	16.7	392,938,070	
1.2 Residential Mortgage-Backed Securities	29,552,804	80,070,114	53,071,587	22,031,590	2,348,559	XXX	187,074,654	8.4	517,203,102	23.0	187,074,654	
1.3 Commercial Mortgage-Backed Securities	57,542,921	171,770,448	33,509,348	3,839,108	3,234	XXX	266,665,059	12.0			266,665,059	
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 Totals	166,320,018	260,530,044	147,358,796	216,189,334	56,279,591	XXX	846,677,783	37.9	891,539,495	39.7	846,677,783	
2. All Other Governments												
2.1 Issuer Obligations						XXX						
2.2 Residential Mortgage-Backed Securities						XXX						
2.3 Commercial Mortgage-Backed Securities						XXX						
2.4 Other Loan-Backed and Structured Securities						XXX						
2.5 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	18,508,831	168,898,295	160,517,481	49,910,293	15,897,538	XXX	413,732,438	18.5	409,131,738	18.2	413,732,438	
3.2 Residential Mortgage-Backed Securities						XXX						
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities						XXX						
3.5 Totals	18,508,831	168,898,295	160,517,481	49,910,293	15,897,538	XXX	413,732,438	18.5	409,131,738	18.2	413,732,438	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	15,173,161	77,172,147	80,297,797	1,989,311	4,000,000	XXX	178,632,416	8.0	208,285,677	9.3	178,632,416	
4.2 Residential Mortgage-Backed Securities						XXX						
4.3 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.5 Totals	15,173,161	77,172,147	80,297,797	1,989,311	4,000,000	XXX	178,632,416	8.0	208,285,677	9.3	178,632,416	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	2,257,209					XXX	2,257,209	0.1	3,312,068	0.1	2,257,209	
5.2 Residential Mortgage-Backed Securities	13,361,724	64,593,865	122,027,675	6,473,324	10,000,797	XXX	216,457,385	9.7	203,881,869	9.1	215,241,564	1,215,821
5.3 Commercial Mortgage-Backed Securities					7,140,749	XXX	7,140,749	0.3	4,072,340	0.2	7,140,749	
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 Totals	15,618,933	64,593,865	122,027,675	6,473,324	17,141,546	XXX	225,855,343	10.1	211,266,277	9.4	224,639,522	1,215,821
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	21,548,028	152,926,560	192,009,432	37,861,558	36,456,384	XXX	440,801,962	19.8	487,754,627	21.7	440,087,829	714,133
6.2 Residential Mortgage-Backed Securities	18,518,649	44,675,925	17,450,532	2,874,070	172,457	XXX	83,691,633	3.8	26,158,887	1.2	7,976,124	75,715,509
6.3 Commercial Mortgage-Backed Securities			41,930,675			XXX	41,930,675	1.9	11,848,356	0.5		41,930,675
6.4 Other Loan-Backed and Structured Securities						XXX						
6.5 Totals	40,066,677	197,602,485	251,390,639	40,735,628	36,628,841	XXX	566,424,270	25.4	525,761,870	23.4	448,063,953	118,360,317
7. Hybrid Securities												
7.1 Issuer Obligations						XXX						
7.2 Residential Mortgage-Backed Securities						XXX						
7.3 Commercial Mortgage-Backed Securities						XXX						
7.4 Other Loan-Backed and Structured Securities						XXX						
7.5 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX						
8.2 Residential Mortgage-Backed Securities						XXX						
8.3 Commercial Mortgage-Backed Securities						XXX						
8.4 Other Loan-Backed and Structured Securities						XXX						
8.5 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.3 Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10. Total Bonds Current Year												
10.1 Issuer Obligations	136,711,522	407,686,484	493,602,571	280,079,798	110,281,720	XXX	1,428,362,095	64.0	XXX	XXX	1,427,647,962	714,133
10.2 Residential Mortgage-Backed Securities	61,433,177	189,339,904	192,549,794	31,378,984	12,521,813	XXX	487,223,672	21.8	XXX	XXX	410,292,342	76,931,330
10.3 Commercial Mortgage-Backed Securities	57,542,921	171,770,448	75,440,023	3,839,108	7,143,983	XXX	315,736,483	14.2	XXX	XXX	273,805,808	41,930,675
10.4 Other Loan-Backed and Structured Securities						XXX			XXX	XXX		
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10.6 Totals	255,687,620	768,796,836	761,592,388	315,297,890	129,947,516		2,231,322,250	100.0	XXX	XXX	2,111,746,112	119,576,138
10.7 Line 10.6 as a % of Col. 7	11.5	34.5	34.1	14.1	5.8		100.0	XXX	XXX	XXX	94.6	5.4
11. Total Bonds Prior Year												
11.1 Issuer Obligations	162,319,459	339,187,425	610,295,353	281,797,502	89,220,764	XXX	XXX	XXX	1,482,820,503	66.0	1,481,783,436	1,037,067
11.2 Residential Mortgage-Backed Securities	111,112,851	354,380,842	235,176,343	41,430,709	5,143,113	XXX	XXX	XXX	747,243,858	33.3	729,251,503	17,992,355
11.3 Commercial Mortgage-Backed Securities	634,849		11,848,356		3,437,491	XXX	XXX	XXX	15,920,696	0.7	4,072,340	11,848,356
11.4 Other Loan-Backed and Structured Securities						XXX	XXX	XXX				
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	274,067,159	693,568,267	857,320,052	323,228,211	97,801,368	XXX	XXX	XXX	2,245,985,057	100.0	2,215,107,279	30,877,778
11.7 Line 11.6 as a % of Col. 9	12.2	30.9	38.2	14.4	4.4	XXX	XXX	XXX	100.0	XXX	98.6	1.4
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	136,711,522	406,972,351	493,602,571	280,079,798	110,281,720	XXX	1,427,647,962	64.0	1,481,783,436	66.0	1,427,647,962	XXX
12.2 Residential Mortgage-Backed Securities	44,565,821	148,841,076	177,176,913	28,574,997	11,133,535	XXX	410,292,342	18.4	729,251,503	32.5	410,292,342	XXX
12.3 Commercial Mortgage-Backed Securities	57,542,921	171,770,448	33,509,348	3,839,108	7,143,983	XXX	273,805,808	12.3	4,072,340	0.2	273,805,808	XXX
12.4 Other Loan-Backed and Structured Securities						XXX						XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		XXX
12.6 Totals	238,820,264	727,583,875	704,288,832	312,493,903	128,559,238		2,111,746,112	94.6	2,215,107,279	98.6	2,111,746,112	XXX
12.7 Line 12.6 as a % of Col. 7	11.3	34.5	33.4	14.8	6.1		100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	10.7	32.6	31.6	14.0	5.8		94.6	XXX	XXX	XXX	94.6	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations		714,133				XXX	714,133	0.0	1,037,067	0.0	XXX	714,133
13.2 Residential Mortgage-Backed Securities	16,867,356	40,498,828	15,372,881	2,803,987	1,388,278	XXX	76,931,330	3.4	17,992,355	0.8	XXX	76,931,330
13.3 Commercial Mortgage-Backed Securities			41,930,675			XXX	41,930,675	1.9	11,848,356	0.5	XXX	41,930,675
13.4 Other Loan-Backed and Structured Securities						XXX					XXX	
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX	XXX	
13.6 Totals	16,867,356	41,212,961	57,303,556	2,803,987	1,388,278		119,576,138	5.4	30,877,778	1.4	XXX	119,576,138
13.7 Line 13.6 as a % of Col. 7	14.1	34.5	47.9	2.3	1.2		100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.8	1.8	2.6	0.1	0.1		5.4	XXX	XXX	XXX	XXX	5.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	83,532,179	83,532,179			
2. Cost of short-term investments acquired	1,478,043,148	1,478,043,148			
3. Accrual of discount	430,707	430,707			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	1,483,331,655	1,483,331,655			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	78,674,379	78,674,379			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	78,674,379	78,674,379			

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

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1 Total	2 Bonds	3 Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	29,972,625	29,972,625	
2.	Cost of cash equivalents acquired	3,187,344,636	3,187,344,636	
3.	Accrual of discount			
4.	Unrealized valuation increase (decrease)			
5.	Total gain (loss) on disposals			
6.	Deduct consideration received on disposals	3,217,317,261	3,217,317,261	
7.	Deduct amortization of premium			
8.	Total foreign exchange change in book/adjusted carrying value			
9.	Deduct current year's other than temporary impairment recognized			
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)			
11.	Deduct total nonadmitted amounts			
12.	Statement value at end of current period (Line 10 minus Line 11)			

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Office park with four undeveloped lots totaling 20.37 acres of land		Lincoln	RI	09/25/1992		7,262,035		3,942,950	3,942,950	102,641			(102,641)			1,180,110
Four-story office building on 19.07 acres of land (10 Bldg.)		Lincoln	RI	09/25/1992		14,640,009		5,451,780	5,451,780	359,791			(359,791)		1,910,184	1,508,892
Three-story office building on 12.4 acres of land (25 Bldg.)		Lincoln	RI	09/25/1992		35,380,050		9,849,104	9,849,104	798,708			(798,708)		3,690,012	3,568,759
Four-story office building with full basement on 8.07 acres of land (50 Bldg.)		Lincoln	RI	09/25/1992		16,238,894		4,754,693	4,754,693	389,399			(389,399)		2,408,112	1,858,455
Five-story office building on 21.98 acres of land (100 Bldg.)		Lincoln	RI	09/25/1992		33,875,735		16,354,008	16,354,008	672,943			(672,943)		2,896,860	2,103,255
Two-story office building located on 6.39 acres of land		Raynham	MA	03/22/1995		5,371,033		2,875,557	2,875,557	131,561			(131,561)		564,372	686,520
One-story office building located on 6 acres of land		Lincoln	RI	01/10/1994		2,207,329		1,334,265	1,334,265	46,976			(46,976)			171,296
0299999. Property occupied by the reporting entity - Administrative						114,975,085		44,562,357	44,562,357	2,502,019			(2,502,019)		11,469,540	11,077,287
0399999. Total Property occupied by the reporting entity						114,975,085		44,562,357	44,562,357	2,502,019			(2,502,019)		11,469,540	11,077,287
0699999 - Totals						114,975,085		44,562,357	44,562,357	2,502,019			(2,502,019)		11,469,540	11,077,287

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Office park with four undeveloped lots totaling 20.37 acres of land	Lincoln	RI	09/25/1992	Various			537,064	461,009
Four-story office building on 19.07 acres of land (10 Bldg.)	Lincoln	RI	09/25/1992	Various			184,188	187,690
Three-story office building on 12.4 acres of land (25 Bldg.)	Lincoln	RI	09/25/1992	Various			563,185	506,609
Four-story office building with full basement on 8.07 acres of land (50 Bldg.)	Lincoln	RI	09/25/1992	Various			475,977	481,422
Five-story office building on 21.98 acres of land (100 Bldg.)	Lincoln	RI	09/25/1992	Various			263,743	268,347
0199999. Acquired by Purchase							2,024,157	1,905,077
0399999 - Totals							2,024,157	1,905,077

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
JP1210306		Studio City	CA		02/02/2015	4.216	1,694,896						2,788,426	12/13/2014
JP1210504		Bellevue	WA		07/02/2015	4.036	4,078,550						6,915,408	06/10/2015
JP1210603		Nashville	TN		08/04/2015	3.960	1,772,310						2,900,302	07/21/2015
JP1210900		Napa	CA		03/04/2016	4.040	2,021,148						3,570,997	01/29/2016
JP1211205		Nashville	TN		05/17/2016	4.000	4,984,894						8,429,003	04/14/2016
JP1211304		Washington	DC		05/26/2016	3.900	1,903,323						3,262,840	05/12/2016
JP1211601		Austin	TX		06/15/2016	3.750	8,035,714						14,923,469	05/20/2016
JP1211502		Sadsburyville	PA		06/24/2016	4.192	1,380,131						2,968,661	04/26/2016
JP1211700		Vista	CA		11/14/2016	4.256	2,553,241						4,064,484	10/05/2016
0599999. Mortgages in good standing - Commercial mortgages-all other							28,424,207						49,823,590	XXX
0899999. Total Mortgages in good standing							28,424,207						49,823,590	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							28,424,207						49,823,590	XXX

General Interrogatory:

1. Mortgages in good standing $ .... unpaid taxes $ ....93,739 interest due and unpaid.
2. Restructured mortgages $ .... unpaid taxes $ .... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ .... unpaid taxes $ .... interest due and unpaid.
4. Mortgages in process of foreclosure $ .... unpaid taxes $ .... interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
JP1210900	Napa	CA		03/04/2016	4.040	2,021,148		3,570,997
JP1211205	Nashville	TN		05/17/2016	4.000	4,984,894		8,429,003
JP1211304	Washington	DC		05/26/2016	3.900	1,903,323		3,262,840
JP1211601	Austin	TX		06/15/2016	3.750	8,035,714		14,923,469
JP1211502	Sadsburyville	PA		06/24/2016	4.192	1,380,131		2,968,661
JP1211700	Vista	CA		11/14/2016	4.256	2,553,241		4,064,484
0599999. Mortgages in good standing - Commercial mortgages-all other						20,878,451		37,219,454
0899999. Total Mortgages in good standing						20,878,451		37,219,454
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						20,878,451		37,219,454

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
JP1210306	Studio City	CA		02/02/2015									42,067	42,067			
JP1210603	Nashville	TN		08/04/2015									32,462	32,462			
0299999. Mortgages with partial repayments													74,529	74,529			
0599999 - Totals													74,529	74,529			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi- fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum- brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other- Than- Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest- ment Income	Commit- ment for Additional Invest- ment	Percen- tage of Owner- ship
000000-00-0	AEA Mezzanine Fund III, LP		New York	NY	AEA Mezzanine Partners III, LP		02/13/2014	2	7,454,035	7,334,901	7,334,901	55,565		207,316			656,418	6,607,367	2.610
000000-00-0	Cyprium Investors IV, LP		Cleveland	OH	Cyprium Partners		11/03/2014	2	6,812,533	6,941,870	6,941,870	443,442		292,686			396,078	4,454,272	2.660
000000-00-0	GLC Direct Credit Fund, LP		San Francisco	CA	GLC Investment Advisors, LLC		05/27/2015	2	4,506,587	4,569,724	4,569,724	137,385					135,326	2,081,478	32.610
000000-00-0	Goldman Sachs Hedge Fund Opportunities		New York	NY	Goldman Sachs		09/01/2010	13	10,600,000	12,344,018	12,344,018	(329,448)							1.840
000000-00-0	Goldman Sachs Private Equity Partners XI, LP		New York	NY	Goldman Sachs		08/19/2011	3	245,168	317,593	317,593	44,714						159,890	0.380
000000-00-0	Goldpoint Mezzanine Partners IV, LP		New York	NY	Goldpoint Mezzanine Partners IV, LP		12/21/2015	2	5,854,374	5,869,302	5,869,302	14,929					246,332	6,853,376	1.200
000000-00-0	Graycliff Mezzanine II Parallel, LP		New York	NY	Graycliff Mezzanine Parallel GP, LP		04/16/2014	2	1,356,974	1,460,850	1,460,850	320,066					126,688	746,278	3.600
000000-00-0	Heartwood Forestland REIT III LLC		Chapel Hill	NC	Heartwood Forestland Advisors VIII, LLC		07/14/2015		8,859,466	9,411,322	9,411,322	(106,141)						5,279,036	5.760
000000-00-0	Lyme Forest Fund IV, LP		Hanover	NH	LFF IV GP, LLC		03/11/2016		7,772,532	7,847,104	7,847,104	74,572		211,661				7,968,000	6.400
000000-00-0	Midwest Mezzanine Fund V SBIC, LP		Chicago	IL	Midwest Mezzanine Funds		07/03/2013	2	4,868,361	5,685,954	5,685,954	664,275					307,452	2,504,881	10.490
000000-00-0	Morgan Stanley IFHF SPV, LP		West Conshohocken	PA	Morgan Stanley		07/01/2011	13	597,039	745,875	745,875	(36,378)							1.990
000000-00-0	Morgan Stanley Institutional Fund of Hedge Funds, LP		West Conshohocken	PA	Morgan Stanley		02/26/2004	13	15,656,929	26,880,286	26,880,286	185,378							5.340
000000-00-0	Morgan Stanley Premium Partners Fund, LP		West Conshohocken	PA	Morgan Stanley		01/30/2007	13	203,404	386,516	386,516	7,443							0.880
000000-00-0	Morgan Stanley Private Markets Fund III, LP		West Conshohocken	PA	Morgan Stanley		04/26/2006	3	3,100,774	6,499,687	6,499,687	(1,007,410)						818,935	1.760
000000-00-0	Point Judith Venture Fund III, LP		Providence	RI	Point Judith Capital Partners III, L.L.C.		06/03/2013	1	9,888,285	11,784,547	11,784,547	719,298						1,166,330	24.930
000000-00-0	Point Judith Venture Fund IV, LP		Providence	RI	Point Judith Venture Fund		12/28/2015	1	2,741,449	2,741,449	2,741,449			665,601				24,592,950	46.670
000000-00-0	Savano Capital Partners II, LP		Baltimore	MD	Savano Capital Partners II, LP		06/22/2016	1	5,104,157	5,107,322	5,107,322	3,165					191,811	11,200,000	18.280
2199999. Joint Venture Interests - Other - Unaffiliated									95,622,067	115,928,320	115,928,320	1,190,855		1,377,264			2,060,105	74,432,793	XXX
000000-00-0	Amica General Agency, LLC		Lincoln	RI	Amica General Agency, LLC		01/01/2015		200,000	8,717,297	8,717,297	1,262,414							
4399999. Any Other Class of Assets - Affiliated									200,000	8,717,297	8,717,297	1,262,414							XXX
4499999. Total - Unaffiliated									95,622,067	115,928,320	115,928,320	1,190,855		1,377,264			2,060,105	74,432,793	XXX
4599999. Total - Affiliated									200,000	8,717,297	8,717,297	1,262,414							XXX
4699999 - Totals									95,822,067	124,645,617	124,645,617	2,453,269		1,377,264			2,060,105	74,432,793	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	AEA Mezzanine Fund III, LP	New York	NY	AEA Mezzanine Partners III, LP	02/13/2014	2		1,505,656		2.610
000000-00-0	Cyprium Investors IV, LP	Cleveland	OH	Cyprium Partners	11/03/2014	2		3,984,450		2.660
000000-00-0	GLC Direct Credit Fund, LP	San Francisco	CA	GLC Investment Advisors, LLC	05/27/2015	2		3,422,674		32.610
000000-00-0	Goldman Sachs Private Equity Partners XI, LP	New York	NY	Goldman Sachs	08/19/2011	3		23,056		0.380
000000-00-0	Goldpoint Mezzanine Partners IV, LP	New York	NY	Goldpoint Mezzanine Partners IV, LP	12/21/2015	2		4,885,543		1.200
000000-00-0	Graycliff Mezzanine II Parallel, LP	New York	NY	Graycliff Mezzanine Parallel GP, LP	04/16/2014	2		401,357		3.600
000000-00-0	Heartwood Forestland REIT III, LLC	Chapel Hill	NC	Heartwood Forestland Advisors VIII, LLC	07/14/2015			3,917,695		5.760
000000-00-0	Lyme Forest Fund IV, LP	Hanover	NH	LFF IV GP, LLC	03/11/2016		8,640,194	736,000		6.400
000000-00-0	Point Judith Venture Fund III, LP	Providence	RI	Point Judith Capital Partners III, L.L.C.	06/03/2013	1		1,229,271		24.930
000000-00-0	Point Judith Venture Fund IV, LP	Providence	RI	Point Judith Venture Fund	12/28/2015	1		2,679,050		46.670
000000-00-0	Savano Captial Partners II, LP	Baltimore	MD	Savano Captial Partners II, LP	06/22/2016	1	3,658,100	1,446,057		18.280
2199999. Joint Venture Interests - Other - Unaffiliated							12,298,294	24,230,809		XXX
4499999. Total - Unaffiliated							12,298,294	24,230,809		XXX
4599999. Total - Affiliated										XXX
4699999 - Totals							12,298,294	24,230,809		XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other- Than- Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
000000-00-0	AEA Mezzanine Fund III, LP	New York	NY	AEA Mezzanine Partners III, LP	02/13/2014	10/07/2016	736,741	21,519				21,519		758,260	837,112		78,852	78,852	
000000-00-0	GLC Direct Credit Fund, LP	San Francisco	CA	GLC Investment Advisors, LLC	05/27/2015	09/27/2016	604,159	44,428				44,428		648,587	648,587				
000000-00-0	Goldman Sachs Private Equity Partners XI, LP	New York	NY	Goldman Sachs	08/19/2011	11/16/2016	43,824	(4,861)				(4,861)		38,963	38,963				
000000-00-0	Goldpoint Mezzanine Partners IV, LP	New York	NY	Goldpoint Mezzanine Partners IV, LP	12/21/2015	12/12/2016	1,590,970							1,590,970	1,590,970				1,408
000000-00-0	Graycliff Mezzanine II Parallel, LP	New York	NY	Graycliff Mezzanine Parallel GP, LP	04/16/2014	05/26/2016	89,757	26,243				26,243		116,000	116,000				
000000-00-0	Lyme Forest Fund IV, LP	Hanover	NH	LFF IV GP, LLC	03/11/2016	09/30/2016								1,392,000	1,392,000				
000000-00-0	Morgan Stanley IFHF SPV, LP	West Conshohocken	PA	Morgan Stanley	07/01/2011	12/20/2016	228,555	(54,115)				(54,115)		174,440	218,777		44,337	44,337	
000000-00-0	Morgan Stanley Premium Partners Fund, LP	West Conshohocken	PA	Morgan Stanley	01/30/2007	12/22/2016	77,906	(36,103)				(36,103)		41,803	79,461		37,658	37,658	
000000-00-0	Morgan Stanley Private Markets Fund III, LP	West Conshohocken	PA	Morgan Stanley	04/26/2006	12/06/2016	2,804,663	(1,646,209)				(1,646,209)		1,158,454	2,579,486		1,421,032	1,421,032	
2199999. Joint Venture Interests - Other - Unaffiliated							6,176,575	(1,649,098)				(1,649,098)		5,919,477	7,501,356		1,581,879	1,581,879	1,408
4499999. Total - Unaffiliated							6,176,575	(1,649,098)				(1,649,098)		5,919,477	7,501,356		1,581,879	1,581,879	1,408
4599999. Total - Affiliated																			
4699999 - Totals							6,176,575	(1,649,098)				(1,649,098)		5,919,477	7,501,356		1,581,879	1,581,879	1,408

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690353-J8-1	OVERSEAS PRIVATE INV CORP				1	1,500,000	98.9410	1,484,115	1,500,000	1,500,000					3.250	3.277	JJ	20,448	34,667	11/09/2015	07/31/2033
690353-S4-0	OVERSEAS PRIVATE INV CORP				1	5,750,000	98.9100	5,687,325	5,750,000	5,750,000					3.280	3.307	AO	9,954		12/06/2016	10/05/2034
742651-DP-4	PRIVATE EXPORT FUNDING CORP SER GG				1FE	4,943,900	97.4120	5,065,424	5,200,000	4,999,264		23,373			2.450	3.049	JJ	58,746	127,400	07/30/2014	07/15/2024
797224-AB-8	SAN CLEMENTE LEASING LLC SEC NTS				1	3,109,416	103.5820	3,220,795	3,109,416	3,109,416					3.350	3.392	MJSD	6,944	104,165	06/15/2010	06/07/2022
911759-LN-6	U S HUD PART CERT SER HUC 2011-A				1	2,603,406	101.2240	2,631,824	2,600,000	2,602,665		(309)			2.960	2.967	FA	31,997	76,960	07/21/2014	08/01/2024
831641-FA-8	U S SBA DEB PART CER SER SBIC 2014				1	13,349,249	103.4300	13,411,308	12,966,555	13,264,570		(37,286)			3.191	2.856	MS	128,096	414,896	09/25/2014	03/01/2024
83162C-VU-4	U S SBA PART CERT SER 2013-20I				1	13,973,052	105.0540	14,127,361	13,447,714	13,917,576		(20,766)			3.620	3.373	MS	162,269	486,807	06/03/2014	09/01/2033
83162C-WX-7	U S SBA PART CERT SER 2015-20C				1	3,572,487	99.5070	3,554,874	3,572,487	3,572,487					2.720	2.738	MS	32,391	97,172	03/05/2015	03/01/2035
83162C-XE-8	U S SBA PART CERT SERIES 2015-20H				1	6,717,534	100.0690	6,722,169	6,717,534	6,717,534					2.820	2.840	FA	78,931	183,646	08/06/2015	08/01/2035
83162C-WB-5	U S SBA PART CERTIF SER 2014-20B				1	5,629,678	102.4640	5,768,393	5,629,678	5,629,678					3.230	3.256	FA	75,766	181,839	02/06/2014	02/01/2034
83162C-WY-5	U S SBA PART CERTIF SER 2015-20D				1	22,647,916	98.6530	22,502,004	22,809,244	22,657,001		6,437			2.510	2.573	AO	143,128	572,512	07/30/2015	04/01/2035
83162C-VV-2	U S SBA PARTIC CERT SER 2013-20J				1	23,128,012	103.2210	23,872,965	23,128,012	23,128,012					3.370	3.398	AO	194,854	779,414	10/10/2013	10/01/2033
83162C-WD-1	U S SBA PARTIC CERTIF SER 2014-20C				1	6,009,825	102.3120	6,115,301	5,977,111	6,006,439		(1,269)			3.210	3.198	MS	63,955	191,865	06/01/2014	03/01/2034
83162C-NN-9	U S SBA SBIC SER 2004-20B				1	645,491	104.6210	675,319	645,491	645,491					4.720	4.768	FA	12,695	30,467	02/03/2004	02/01/2024
83162C-PR-8	U S SBA SBIC-PC SER 2005-20G				1	931,961	105.8480	986,462	931,961	931,961					4.750	4.799	JJ	22,134	46,594	07/06/2005	07/01/2025
83162C-MZ-3	U S SBA SBIC-PS 2003-20E				1	262,361	104.6730	275,172	262,887	262,640		32			4.640	4.710	MN	2,033	13,579	11/05/2004	05/01/2023
83162C-PH-0	U S SBA SBIC-PS 2005-20B				1	1,859,245	105.4250	1,960,109	1,859,245	1,859,245					4.625	4.671	FA	35,829	85,990	02/08/2005	02/01/2025
83162C-MX-8	U S SBA SER 2003-20D				1	147,939	105.0870	161,814	153,981	151,082		384			4.760	5.180	AO	1,832	7,330	09/18/2006	04/01/2023
83162C-PX-5	U S SBA SER 2005-20K				1	817,394	107.3260	876,318	816,501	816,997		(48)			5.360	5.422	MN	7,294	49,028	11/19/2007	11/01/2025
83162C-QD-8	U S SBA SER 2006-20C				1	2,136,540	108.0470	2,359,914	2,184,155	2,154,572		2,376			5.570	5.844	MS	40,552	121,657	06/13/2007	03/01/2026
83162C-SP-9	U S SBA SER 2009-20F				1	1,129,703	108.1960	1,222,293	1,129,703	1,129,703					4.950	5.003	JD	4,660	55,920	06/09/2009	06/01/2029
83162C-SU-8	U S SBA SER 2009-20I				1	4,290,695	105.7490	4,130,746	3,906,180	4,210,143		(18,864)			4.200	3.467	MS	54,687	164,060	06/20/2012	09/01/2029
83162C-TV-5	U S SBA SER 2011-20B				1	6,538,694	106.3750	6,955,536	6,538,694	6,538,694					4.220	4.265	FA	114,972	275,933	02/08/2011	02/01/2031
83162C-VB-6	U S SBA SER 2012-203				1	3,654,493	97.3160	3,587,995	3,686,953	3,658,649		1,432			2.180	2.252	AO	20,094	80,376	01/09/2014	10/01/2032
83162C-VY-6	U S SBA SER 2013-20L				1	5,507,387	103.2950	5,688,856	5,507,387	5,507,387					3.380	3.409	JD	15,512	186,150	12/05/2013	12/01/2033
83162C-WE-9	U S SBA SER 2014-20D				1	5,934,440	101.8100	6,041,853	5,934,440	5,934,440					3.110	3.134	AO	46,140	184,561	04/10/2014	04/01/2034
83162C-XY-4	U S SBA SER 2016-20H				1	8,000,000	96.0820	7,686,560	8,000,000	8,000,000					2.040	2.050	FA	60,747		08/11/2016	08/01/2036
83162C-YB-3	U S SBA SER 2016-20J				1	11,000,000	96.8060	10,648,660	11,000,000	11,000,000					2.210	2.220	AO	53,347		10/06/2016	10/01/2036
831641-ER-2	U S SBA SER SBIC 2009-10B				1	6,290,719	103.8130	6,530,584	6,290,719	6,290,719					4.233	4.280	MS	82,439	267,016	09/16/2009	09/10/2019
831641-FB-6	U S SBA SER SBIC 2014-10B				1	12,652,337	103.4370	13,087,198	12,652,337	12,652,337					3.015	3.040	MS	118,098	382,513	09/16/2014	09/10/2024
831641-FG-5	U S SBA SER SBIC 2016-10B				1	14,000,000	98.2930	13,761,020	14,000,000	14,000,000					2.051	2.062	MS	79,761		09/14/2016	09/10/2026
83162C-PS-6	U S SBA SER SBIC-2005-20H				1	2,266,059	106.7160	2,500,288	2,342,937	2,297,056		4,096			5.110	5.470	FA	49,885	119,724	08/14/2007	08/01/2025
83162C-NA-7	U S SBA SER SBIC-PC 2003-20F				1	2,112,777	104.0150	2,257,653	2,170,508	2,145,339		3,334			4.070	4.324	JD	7,362	88,340	10/25/2004	06/01/2023
83162C-ND-1	U S SBA SER SBIC-PS 2003-20H				1	536,676	107.2880	575,789	536,676	536,676					5.240	5.299	FA	11,717	28,122	08/05/2003	08/01/2023
912810-FT-0	U S TREASURY BONDS				1	3,942,321	126.5310	5,105,526	4,035,000	3,957,012		2,486			4.500	4.708	FA	68,584	181,575	04/16/2010	02/15/2036
912810-QL-5	U S TREASURY BONDS				1	4,983,398	121.4060	6,070,300	5,000,000	4,985,151		353			4.250	4.316	MN	27,590	215,688	07/22/2011	11/15/2040
912810-RH-3	U S TREASURY BONDS				1	13,708,578	101.2110	13,764,696	13,600,000	13,708,325		(253)			3.125	3.106	FA	160,530		12/14/2016	08/15/2044
83162C-TX-1	U.S. SBA SER 2011-20C				1	6,856,709	105.6360	7,243,153	6,856,709	6,856,709					4.090	4.132	MS	93,480	280,439	03/08/2011	03/01/2031
83162C-QH-9	US SBA SBIC SER 2006-20F				1	1,297,228	110.0060	1,427,029	1,297,228	1,297,228					5.820	5.894	JD	6,292	75,499	06/06/2006	06/01/2026
83162C-RA-3	US SBA SER 2007-20E				1	4,646,080	107.9880	5,135,978	4,756,064	4,684,073		5,029			5.310	5.579	MN	42,091	268,835	08/02/2007	05/01/2027
83162C-VS-9	US SBA SER 2013-20H				1	13,686,591	102.3930	14,029,950	13,702,060	13,688,490		612			3.160	3.193	FA	180,410	432,985	10/15/2013	08/01/2033
83162C-WH-2	US SBA SER 2014-20F				1	26,287,429	101.0160	26,410,087	26,144,460	26,274,609		(5,652)			2.990	2.975	JD	65,143	781,719	09/09/2014	06/01/2034
912810-QK-7	US TREASURY BONDS				1	8,502,539	114.8160	8,611,200	7,500,000	8,501,750		(789)			3.875	3.099	FA	109,774		12/22/2016	08/15/2040
912810-QY-7	US TREASURY BONDS				1	2,367,691	94.4490	2,739,021	2,900,000	2,402,774		11,159			2.750	3.832	MN	10,354	79,750	09/20/2013	11/15/2042
912810-RJ-9	US TREASURY BONDS				1	9,883,594	98.7850	9,878,500	10,000,000	9,883,940		322			3.000	3.086	MN	38,950	120,000	12/08/2016	11/15/2044
912810-RK-6	US TREASURY BONDS				1	14,403,164	89.0740	14,251,840	16,000,000	14,445,857		34,711			2.500	3.037	FA	151,087	400,000	11/03/2015	02/15/2045
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						314,214,708	XXX	320,801,277	314,750,027	314,263,691		10,900			XXX	XXX	XXX	2,803,554	8,275,193	XXX	XXX
36202D-JQ-5	GNMA POOL # 002971				1	57,646	117.0730	67,811	57,922	57,566		8			7.000	7.290	MON	338	4,076	12/08/2000	09/20/2030
36178F-K4-7	GNMA HECM POOL # AA7515				1	12,003,852	105.8760	11,701,115	11,051,685	12,060,049		34,676			4.320	2.944	MON	39,786	472,548	02/26/2014	06/20/2063
36179L-A5-1	GNMA HECM POOL #AC9928				1	2,077,479	107.8490	2,055,627	1,906,017	2,138,239		23,987			4.663	2.813	MON	7,406	86,657	09/12/2014	02/20/2064
38375U-JX-9	GNMA HECM REMICS SER 2014H12 CLHZ				1	15,394,953	110.7880	15,659,161	14,134,334	15,185,766		(93,510)			4.601	3.708	MON	54,197	634,875	09/17/2014	06/20/2064
36202E-CA-5	GNMA II POOL # 003665				1	924,850	112.4420	1,055,250	938,488	924,036		219			5.500	5.956	MON	4,301	52,050	10/05/2007	01/20/2035
36202D-2E-0	GNMA II POOL # 3473				1	479,750	112.4610	535,350	476,031	482,014		(172)			5.500	5.247	MON	2,182	26,395	11/27/2007	11/20/2033
36202E-DP-1	GNMA II POOL # 3710				1	569,070	111.3960	673,768	604,841	562,291		748			5.000	6.687	MON	2,520	30,528	07/11/2007	05/20/2035
36202E-GQ-6	GNMA II POOL # 3807				1	196,684	111.5650	225,454	202,084	195,489		91			5.500	6.377	MON	926	11,213	08/08/2007	01/20/2036
36202E-HE-2	GNMA II POOL # 3829				1	425,496	111.3850	487,654	437,810	424,685		152			5.000	5.716	MON	1,824	22,165	11/19/2007	03/20/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36202E-5G-0	GNMA II POOL # 4447				1	2,114,856	110.1820	2,336,036	2,120,156	2,114,835		(2)			5.000	5.112	MON	8,834	107,274	08/01/2009	05/20/2039
36202F-AV-8	GNMA II POOL # 4520				1	2,568,986	110.1490	2,833,267	2,572,202	2,568,403		(5)			5.000	5.078	MON	10,718	130,363	08/01/2009	08/20/2039
36202F-EW-2	GNMA II POOL # 4649				1	776,002	104.3680	770,188	737,952	773,292		(132)			4.500	3.079	MON	2,767	33,581	11/09/2010	03/20/2040
36202F-M7-8	GNMA II POOL # 4882				1	4,941,173	107.2550	5,075,974	4,732,641	4,907,223		1,037			4.000	3.101	MON	15,775	191,636	12/01/2010	12/20/2040
36202F-VN-3	GNMA II POOL # 5121				1	920,553	104.1500	925,078	888,216	969,285		5,469			4.000	2.353	MON	2,961	36,384	09/01/2011	07/20/2041
36202F-XB-7	GNMA II POOL # 5174				1	6,065,384	106.5570	6,353,737	5,962,758	6,076,500		3,211			4.000	3.612	MON	19,876	241,709	09/01/2011	09/20/2041
36179M-VL-1	GNMA II POOL # MA0619				1	4,460,139	102.2740	4,335,292	4,238,920	4,422,711		1,905			3.500	2.225	MON	12,364	150,605	02/01/2013	12/20/2042
36179M-XC-9	GNMA II POOL # MA0675				1	11,124,149	103.2580	11,168,102	10,815,674	11,064,880		(10,851)			3.000	2.342	MON	27,039	327,556	08/01/2013	01/20/2028
36179M-XW-5	GNMA II POOL # MA0693				1	1,565,370	102.2740	1,520,650	1,486,846	1,564,845		2,660			3.500	2.084	MON	4,337	52,946	02/01/2013	01/20/2043
36179N-BB-3	GNMA II POOL # MA0934				1	11,041,585	104.3950	11,020,635	10,556,639	11,000,746		6,914			3.500	2.559	MON	30,790	373,677	06/05/2013	04/20/2043
36202F-FL-5	GNMA II POOL #4671				1	2,971,909	104.3680	2,970,607	2,846,273	2,955,395		6,376			4.500	3.425	MON	10,674	131,960	10/01/2010	04/20/2040
36202F-F8-4	GNMA II POOL #4691				1	133,706	103.1520	132,337	128,293	136,365		(24)			4.500	2.763	MON	481	5,883	10/01/2010	05/20/2040
36202F-LH-7	GNMA II POOL #4828				1	1,543,409	104.0750	1,530,037	1,470,132	1,549,171		670			4.500	3.011	MON	5,513	67,305	11/01/2010	10/20/2040
36179M-KZ-2	GNMA II POOL MA0312				1	7,153,499	102.2730	7,001,165	6,845,537	7,165,807		9,991			3.500	2.486	MON	19,966	242,684	09/01/2012	08/20/2042
36179M-NC-0	GNMA II POOL MA0387				1	7,612,381	102.2730	7,373,343	7,209,438	7,623,137		20,605			3.500	2.259	MON	21,028	256,635	11/01/2012	09/20/2042
36207L-HQ-4	GNMA POOL # 435039				1	47,617	104.6930	48,791	46,604	48,459		(103)			7.500	6.736	MON	291	3,499	02/16/2001	02/15/2031
36202C-N8-2	GNMA POOL # 002215				1	33,053	112.9840	39,545	35,000	33,314		156			6.500	8.081	MON	190	2,286	10/04/1996	05/20/2026
36202C-PT-4	GNMA POOL # 002234				1	3,213	114.1130	3,669	3,215	3,217		(1)			8.000	8.163	MON	21	258	08/01/1996	06/20/2026
36202C-QA-4	GNMA POOL # 002249				1	11,173	112.4470	12,579	11,186	11,184		(4)			8.000	8.185	MON	75	906	08/01/1996	07/20/2026
36202C-QQ-9	GNMA POOL # 002263				1	8,325	107.6800	9,508	8,830	8,443		28			6.500	8.022	MON	48	576	10/07/1996	08/20/2026
36202C-QX-4	GNMA POOL # 002270				1	12,736	119.5310	15,186	12,704	12,771		(11)			8.000	8.042	MON	85	1,020	08/01/1996	08/20/2026
36202C-YG-2	GNMA POOL # 002511				1	13,152	118.8000	15,446	13,001	13,216		(16)			7.500	7.177	MON	81	981	11/01/1997	11/20/2027
36202C-2Y-8	GNMA POOL # 002591				1	16,429	117.0870	19,011	16,237	16,479		(17)			7.000	6.712	MON	95	1,145	05/01/1998	05/20/2028
36202C-6Y-4	GNMA POOL # 002687				1	208,716	113.8380	245,157	215,356	207,669		366			6.000	7.099	MON	1,077	13,011	10/01/2001	12/20/2028
36202D-CR-0	GNMA POOL # 002780				1	121,709	112.7460	146,786	130,192	120,824		479			6.000	8.013	MON	651	7,890	07/15/1999	07/20/2029
36202D-C9-0	GNMA POOL # 002796				1	51,933	117.5970	62,698	53,316	50,836		114			7.000	8.385	MON	311	3,763	09/21/2000	08/20/2029
36202D-DN-8	GNMA POOL # 002809				1	55,651	116.2110	66,203	56,968	55,147		91			7.000	8.001	MON	332	4,020	12/07/1999	09/20/2029
36202D-D5-7	GNMA POOL # 002824				1	34,428	115.9870	40,969	35,322	33,773		79			7.000	8.327	MON	206	2,495	08/08/2000	10/20/2029
36202D-FX-4	GNMA POOL # 002882				1	53,588	118.6450	65,734	55,404	52,356		169			7.000	8.642	MON	323	3,892	06/20/2000	02/20/2030
36202D-JR-3	GNMA POOL # 002972				1	13,419	121.2710	16,378	13,506	13,360		5			7.500	7.935	MON	84	1,017	09/21/2000	09/20/2030
36202D-YZ-8	GNMA POOL # 003428				1	410,333	111.4330	457,963	410,975	410,279		(10)			5.000	5.090	MON	1,712	20,746	11/01/2004	08/20/2033
36202D-5K-3	GNMA POOL # 003550				1	55,363	104.2770	57,497	55,139	55,088		(37)			5.000	4.937	MON	230	2,834	05/27/2004	05/20/2019
36202E-EP-0	GNMA POOL # 003742				1	132,692	105.1410	138,798	132,011	132,024		(76)			5.000	4.928	MON	550	6,673	08/17/2005	08/20/2020
36202E-EQ-8	GNMA POOL # 003743				1	182,453	104.4280	186,083	178,193	179,533		(464)			5.500	4.901	MON	817	10,026	08/17/2005	08/20/2020
36202E-GE-3	GNMA POOL # 003797				1	1,071,785	115.5320	1,223,342	1,058,880	1,077,133		(370)			6.000	5.622	MON	5,294	63,979	03/28/2006	12/20/2035
362198-TM-5	GNMA POOL # 270656				1	5,901	106.8340	6,354	5,948	5,914		3			7.000	7.360	MON	35	418	11/20/1995	09/15/2023
36203B-J5-4	GNMA POOL # 344184				1	10,709	106.7740	11,420	10,695	10,683		(3)			7.000	7.153	MON	62	751	02/17/1993	12/15/2022
36203D-MP-2	GNMA POOL # 346066				1	898	101.6330	920	905	900					7.000	7.345	MON	5	64	11/20/1995	01/15/2024
36203N-5H-7	GNMA POOL # 354648				1	2,033	108.0190	2,202	2,039	2,033					7.000	7.231	MON	12	143	12/19/1995	09/15/2023
36202D-5Q-0	GNMA POOL # 3555				1	1,658,807	111.4700	1,916,750	1,719,527	1,657,041		1,224			5.000	5.942	MON	7,165	86,713	05/17/2007	05/20/2034
36203R-P9-4	GNMA POOL # 356948				1	2,006	106.9900	2,152	2,011	2,006					7.000	7.231	MON	12	141	12/19/1995	06/15/2023
36202D-6L-0	GNMA POOL # 3575				1	113,934	102.9780	118,606	115,175	114,757		41			4.500	4.710	MON	432	5,408	07/20/2004	07/20/2019
36203X-JG-2	GNMA POOL # 362163				1	723	106.9060	779	729	725					7.000	7.360	MON	4	51	11/20/1995	12/15/2023
36204A-FU-4	GNMA POOL # 363879				1	1,876	107.1490	2,024	1,889	1,877		1			7.000	7.364	MON	11	133	07/20/1995	12/15/2023
36204B-LA-9	GNMA POOL # 364921				1	487	107.1120	525	490	487					7.000	7.344	MON	3	34	07/20/1995	02/15/2024
36204B-M5-9	GNMA POOL # 364980				1	522	114.2270	610	534	526		1			6.500	7.144	MON	3	35	12/19/1995	04/15/2024
36204C-G8-8	GNMA POOL # 365723				1	442	114.2280	517	453	447		1			6.500	7.317	MON	2	30	12/19/1995	12/15/2023
36204F-HP-2	GNMA POOL # 368438				1	1,035	103.2330	1,076	1,042	1,037					7.000	7.334	MON	6	73	07/20/1995	02/15/2024
36204F-3J-1	GNMA POOL # 369001				1	6,277	107.0320	6,738	6,295	6,278					7.000	7.231	MON	37	442	12/19/1995	05/15/2024
36204H-EK-2	GNMA POOL # 370138				1	1,335	102.8530	1,384	1,346	1,338					7.000	7.345	MON	8	94	11/20/1995	12/15/2023
36204K-KB-8	GNMA POOL # 372090				1	1,720	102.9440	1,785	1,734	1,724		1			7.000	7.356	MON	10	122	11/20/1995	05/15/2024
36204P-Q9-6	GNMA POOL # 375880				1	1,270	114.2270	1,489	1,303	1,284					6.500	7.207	MON	7	85	12/19/1995	04/15/2024
36205A-QH-0	GNMA POOL # 384856				1	13,640	102.5660	14,100	13,747	13,665		4			7.000	7.334	MON	80	964	11/20/1995	10/15/2025
36205B-PF-3	GNMA POOL # 385722				1	952	114.2270	1,113	975	961		1			6.500	7.129	MON	5	64	12/19/1995	06/15/2024
36205C-ZY-9	GNMA POOL # 386959				1	2,865	100.3160	2,894	2,885	2,870		1			7.000	7.321	MON	17	202	07/20/1995	05/15/2024
36205D-AF-5	GNMA POOL # 387106				1	6,216	100.3170	6,253	6,234	6,216					7.000	7.231	MON	36	437	12/19/1995	08/15/2025
36205G-GN-5	GNMA POOL # 390005				1	880	106.8340	943	883	880					7.000	7.231	MON	5	62	12/19/1995	04/15/2024

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Des.	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amor- tization) Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other- Than- Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
36205U-MZ-0	GNMA POOL # 400976				1	6,943	100.7090	7,047	6,998	6,959		3			7.000	7.361	MON	41	491	11/20/1995	05/15/2024
36205Y-QW-5	GNMA POOL # 404669				1	7,414	100.3170	7,459	7,435	7,415					7.000	7.231	MON	43	521	12/19/1995	12/15/2025
36206D-DE-4	GNMA POOL # 407901				1	6,311	102.7340	6,535	6,361	6,325		3			7.000	7.342	MON	37	447	11/20/1995	11/15/2025
36206F-XH-0	GNMA POOL # 410280				1	2,654	103.3730	2,752	2,662	2,655					7.000	7.231	MON	16	187	12/19/1995	09/15/2025
36206G-LV-0	GNMA POOL # 410840				1	982	102.5910	1,010	985	982					7.000	7.231	MON	6	69	12/19/1995	11/15/2025
36206G-MD-9	GNMA POOL # 410856				1	4,593	103.8320	4,782	4,606	4,593					7.000	7.231	MON	27	323	12/19/1995	12/15/2025
36206H-MB-1	GNMA POOL # 411754				1	136,772	111.8970	148,993	133,152	137,183		(318)			8.000	7.331	MON	888	10,667	06/27/1997	04/15/2027
36206J-HE-7	GNMA POOL # 412529				1	20	114.2430	23	20	20					6.500	7.136	MON		1	12/19/1995	12/15/2025
36206J-4C-5	GNMA POOL # 413119				1	3,761	105.7140	4,007	3,790	3,765		1			7.000	7.358	MON	22	266	11/20/1995	09/15/2025
36206K-LJ-8	GNMA POOL # 413529				1	25,306	102.3260	26,099	25,505	25,354		8			7.000	7.338	MON	149	1,789	11/20/1995	10/15/2025
36206K-LW-9	GNMA POOL # 413541				1	14,382	100.3110	14,541	14,496	14,427		6			7.000	7.339	MON	85	1,019	11/20/1995	10/15/2025
36206P-BY-5	GNMA POOL # 416855				1	1,417	100.7610	1,432	1,421	1,417					7.000	7.231	MON	8	100	12/19/1995	10/15/2025
36206X-PT-4	GNMA POOL # 424434				1	44,556	111.1700	48,069	43,239	44,565		(111)			8.000	7.290	MON	288	3,464	08/01/1997	08/15/2027
36206X-PZ-0	GNMA POOL # 424440				1	32,048	110.0500	34,646	31,482	31,957		(45)			7.500	7.232	MON	197	2,365	08/01/1997	08/15/2027
36209F-PY-9	GNMA POOL # 470339				1	96,773	107.1080	103,522	96,652	97,091		(37)			7.500	7.576	MON	604	7,256	09/01/1999	05/15/2029
36209S-ZQ-7	GNMA POOL # 480551				1	56,753	109.3440	64,811	59,272	56,238		188			7.000	8.659	MON	346	4,155	02/22/2000	04/15/2029
36209W-ZB-1	GNMA POOL # 484138				1	34,027	102.5400	34,061	33,217	33,954		(62)			7.250	6.771	MON	201	2,412	02/03/1999	01/15/2029
36209W-4X-7	GNMA POOL # 484238				1	21,349	109.4230	22,805	20,841	21,335		(36)			7.000	6.487	MON	122	1,462	02/03/1999	09/15/2028
36210V-E4-9	GNMA POOL # 503355				1	172,819	114.6160	191,495	167,076	179,770		(696)			6.000	4.520	MON	835	10,041	09/25/2002	02/15/2029
36201C-JU-9	GNMA POOL # 579075				1	416,840	112.4600	459,518	408,604	424,107		(687)			7.000	6.036	MON	2,384	28,631	12/20/2001	12/15/2031
36201H-W8-2	GNMA POOL # 583971				1	189,570	114.2270	208,212	182,279	195,201		(1,225)			6.500	5.354	MON	987	12,049	09/09/2002	07/15/2032
36201M-S9-4	GNMA POOL # 587444				1	503,647	114.0600	549,558	481,815	505,434		(837)			6.000	4.317	MON	2,409	29,216	04/23/2003	12/15/2032
36200E-B2-6	GNMA POOL # 598657				1	116,864	111.5540	128,559	115,243	117,005		(11)			5.500	5.132	MON	528	6,343	07/25/2005	05/15/2035
36200G-KU-9	GNMA POOL # 600707				1	148,641	114.4940	164,903	144,027	147,137		(91)			5.500	4.885	MON	660	7,931	03/22/2004	12/15/2033
36200J-6S-4	GNMA POOL # 603081				1	93,837	112.6020	102,383	90,925	93,388		(81)			5.500	4.724	MON	417	5,005	03/22/2004	08/15/2033
36200K-J4-0	GNMA POOL # 603383				1	353,337	115.8340	391,543	338,021	353,585		(333)			6.000	4.488	MON	1,690	20,358	04/23/2003	01/15/2033
36200K-J7-3	GNMA POOL # 603386				1	1,111,380	117.7990	1,250,928	1,061,915	1,104,454		(1,257)			6.000	4.658	MON	5,310	63,781	04/11/2003	01/15/2033
36200K-KQ-9	GNMA POOL # 603403				1	667,332	117.8030	753,296	639,456	656,320		(358)			6.000	5.026	MON	3,197	38,400	10/14/2004	10/15/2034
36200M-TF-0	GNMA POOL # 604550				1	307,390	110.5120	342,216	309,664	307,260		47			5.000	5.262	MON	1,290	15,562	10/07/2004	08/15/2033
36200M-VW-0	GNMA POOL # 604629				1	1,199,664	114.5290	1,338,822	1,168,978	1,194,629		(856)			5.500	4.984	MON	5,358	64,781	10/01/2003	09/15/2033
36200N-BP-5	GNMA POOL # 604946				1	1,105,614	112.8530	1,285,686	1,139,257	1,102,380		862			5.500	6.421	MON	5,222	62,983	06/11/2007	01/15/2034
36202T-DW-3	GNMA POOL # 608617				1	216,493	109.2970	233,375	213,524	214,936		(178)			5.000	4.783	MON	890	10,700	12/09/2004	06/15/2024
36202T-G4-2	GNMA POOL # 608719				1	72,563	109.2950	78,353	71,689	72,107		(52)			5.000	4.806	MON	299	3,593	12/07/2004	11/15/2024
36290R-XW-8	GNMA POOL # 615493				1	210,618	110.5010	233,026	210,881	211,605		(33)			5.000	4.986	MON	879	10,562	08/31/2004	08/15/2033
36290R-Y3-1	GNMA POOL # 615530				1	1,073,948	115.8080	1,235,613	1,066,946	1,072,513		(220)			5.500	5.447	MON	4,890	58,877	09/08/2003	09/15/2033
36290S-CZ-2	GNMA POOL # 615788				1	498,336	111.4410	542,054	486,404	492,598		(829)			5.500	4.989	MON	2,229	26,834	09/19/2003	09/15/2023
36290S-KK-6	GNMA POOL # 615998				1	232,860	102.1690	236,067	231,055	231,246		(305)			4.500	4.232	MON	866	10,585	10/28/2004	10/15/2018
36290S-YC-9	GNMA POOL # 616407				1	271,146	111.4480	297,674	267,097	269,592		(313)			5.500	5.163	MON	1,224	14,727	07/13/2004	05/15/2024
36290T-FW-4	GNMA POOL # 616781				1	137,104	109.2940	147,768	135,203	136,155		(117)			5.000	4.761	MON	563	6,775	01/13/2005	12/15/2024
36290T-GN-3	GNMA POOL # 616805				1	601,158	109.3850	639,004	584,180	594,396		(997)			5.500	4.733	MON	2,677	32,278	01/14/2005	01/20/2025
36290T-JK-6	GNMA POOL # 616866				1	1,868,057	103.2680	1,885,497	1,825,834	1,861,553		(726)			3.000	2.439	MON	4,565	55,066	10/01/2013	02/15/2027
36290X-MY-3	GNMA POOL # 620575				1	363,722	109.8080	400,282	364,529	364,979		(26)			5.000	5.038	MON	1,519	18,410	10/07/2004	09/15/2033
36291G-YY-6	GNMA POOL # 628127				1	456,879	114.7080	509,975	444,583	457,287		(193)			6.000	5.293	MON	2,223	26,696	07/21/2004	05/15/2034
36291L-3U-7	GNMA POOL # 631811				1	359,453	111.4780	394,729	354,086	356,472		(301)			5.500	5.288	MON	1,623	19,519	07/13/2004	05/15/2024
36291L-4W-2	GNMA POOL # 631837				1	370,202	112.3080	405,686	361,227	365,119		(163)			6.000	5.636	MON	1,806	21,898	04/01/2005	06/20/2029
36291P-5P-7	GNMA POOL # 634554				1	116,346	111.2900	124,407	111,787	114,137		(190)			6.000	4.987	MON	559	6,760	09/15/2004	09/20/2024
36291U-E7-6	GNMA POOL # 638358				1	818,033	114.4470	925,660	808,808	816,569		(279)			5.500	5.321	MON	3,707	44,519	03/15/2005	02/15/2035
36291Y-EG-8	GNMA POOL # 641935				1	221,763	111.5600	243,424	218,200	221,476		(147)			5.500	5.206	MON	1,000	12,014	08/25/2005	04/15/2035
36297B-JS-1	GNMA POOL # 706873				1	908,406	106.2210	928,365	873,993	896,663		(1,077)			4.000	3.344	MON	2,913	35,365	07/08/2011	11/15/2030
3620AM-M7-4	GNMA POOL # 733982				1	2,261,198	108.4990	2,304,655	2,124,125	2,209,080		388			4.500	3.393	MON	7,965	96,125	11/02/2010	10/15/2040
3620AQ-K6-9	GNMA POOL # 736617				1	2,910,446	106.8160	2,916,517	2,730,409	2,908,437		(6,035)			4.000	2.907	MON	9,101	109,506	03/01/2012	12/15/2035
3620AS-PH-6	GNMA POOL # 738524				1	2,376,981	106.1470	2,457,064	2,314,772	2,382,299		3,399			4.000	3.318	MON	7,716	93,514	07/05/2013	07/15/2041
3620AS-PX-1	GNMA POOL # 738538				1	4,103,944	106.3170	4,230,331	3,978,979	4,108,100		4,013			4.000	3.294	MON	13,263	160,369	07/08/2013	07/15/2041
36225B-4Q-8	GNMA POOL # 781731				1	165,154	102.4650	172,405	168,257	167,544		215			4.500	4.946	MON	631	7,730	07/28/2004	11/15/2018
36177P-B2-0	GNMA POOL # 794556				1	3,149,145	104.0910	3,210,744	3,084,562	3,153,244		5,199			3.500	3.130	MON	8,997	109,165	09/20/2013	01/15/2042
36241L-KA-3	GNMA POOL #782989				1	6,515,485	108.4010	6,805,137	6,277,768	6,492,915		339			4.500	3.594	MON	23,542	284,294	01/01/2011	06/15/2040
36230L-K8-1	GNMA POOL 752119				1	2,228,357	101.5730	2,160,440	2,126,993	2,197,145		(2,915)			3.000	2.279	MON	5,317	63,882	03/01/2013	01/15/2033

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36176M-GZ-0	GNMA POOL 770016				1	1,976,809	108.6780	2,057,076	1,892,816	1,954,286		(5,588)			4.000	3.290	MON	6,309	75,774	12/18/2013	12/15/2033
38373Q-AL-5	GNMA REMICS SER 2003-28 CL LK				1	15,447	100.0690	14,962	14,952	14,982					5.500	4.923	MON	69	1,157	02/05/2009	10/20/2032
38374H-EW-6	GNMA REMICS SER 2004-58 CL VB				1	596,550	101.0730	608,272	601,816	599,709		185			5.500	5.742	MON	2,758	34,812	05/09/2007	04/16/2028
38374L-R5-2	GNMA REMICS SER 2005-61 CL DA				1	895,336	103.7880	932,894	898,847	900,795		4,015			5.250	5.421	MON	3,932	47,863	11/18/2005	09/16/2033
38374M-DF-3	GNMA REMICS SER 2005-81 CL OB				1	6,827,188	111.3990	7,797,922	7,000,000	6,895,054		7,988			5.500	5.837	MON	32,083	385,000	11/14/2005	10/20/2035
38375K-L2-6	GNMA REMICS SER 2007-45 CL PD				1	592,185	100.6770	620,685	616,508	611,429		1,036			5.500	6.200	MON	2,826	35,953	07/19/2007	01/16/2036
38377Q-UJ-4	GNMA REMICS SER 2011-25 CL ND				1	9,982,813	106.0460	10,604,615	10,000,000	9,982,100		(139)			4.500	4.592	MON	37,500	450,000	03/04/2011	12/16/2039
38378T-6Q-8	GNMA REMICS SER 2013-100 CL MA				1	3,476,912	101.8270	3,398,661	3,337,669	3,435,133		(4,662)			3.500	2.340	MON	9,735	118,837	09/23/2013	02/20/2043
38378M-UG-8	GNMA REMICS SER 2013-53 CL KA				1	13,429,041	100.6070	13,093,237	13,014,213	13,313,274		(27,358)			3.000	2.337	MON	32,536	392,977	10/23/2013	10/20/2041
38378M-ND-3	GNMA REMICS SER 2013-60 CL GL				1	5,670,476	102.0360	5,704,169	5,590,334	5,649,085		(4,908)			3.000	2.723	MON	13,976	168,786	07/31/2013	11/20/2041
38378T-AL-4	GNMA REMICS SER 2013-71 CL LA				1	3,191,630	100.0280	3,163,858	3,162,966	3,182,251		(1,537)			3.000	2.840	MON	7,907	95,596	07/30/2013	10/20/2042
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						187,540,357	XXX	192,193,931	181,165,173	187,074,654		(22,758)			XXX	XXX	XXX	620,995	7,486,781	XXX	XXX
38376G-7A-2	GNMA REMICS SER 2011-144 CL B				1	7,479,455	100.4460	7,438,429	7,405,401	7,424,182		(16,490)			3.291	3.145	MON	20,309	262,322	11/01/2011	04/16/2046
38376G-F4-7	GNMA REMICS SER 2011-16 CL C				1	11,805,090	102.1890	11,374,736	11,131,076	11,338,186		(123,534)			3.771	2.574	MON	34,980	421,942	02/05/2013	09/16/2046
38376G-K6-6	GNMA REMICS SER 2011-38 CLASS B				1	15,176,426	101.8770	13,753,395	13,500,000	13,986,020		(286,695)			3.840	1.660	MON	43,203	529,304	09/19/2012	12/16/2049
38376G-W3-0	GNMA REMICS SER 2011-86 CL B				1	3,094,797	100.6190	3,023,256	3,004,657	3,034,571		(11,620)			3.000	1.872	MON	7,512	96,224	02/27/2014	02/16/2041
38378B-EM-7	GNMA REMICS SER 2012-28 CL B				1	6,110,500	99.9170	6,044,979	6,050,000	6,075,187		(7,578)			2.862	2.758	MON	14,430	173,157	02/03/2012	12/16/2040
38378B-UA-5	GNMA REMICS SER 2012-67 CL B				1	4,274,570	99.7070	4,237,548	4,250,000	4,262,330		(3,541)			2.676	2.615	MON	9,479	113,743	06/05/2013	10/16/2047
38378K-AE-9	GNMA REMICS SER 2013 CL B				1	7,268,063	93.6520	6,836,596	7,300,000	7,282,706		3,947			2.277	2.362	MON	13,850	166,881	02/13/2013	10/16/2045
38378B-6L-8	GNMA REMICS SER 2013-12 CL B				1	9,609,844	95.1150	9,035,925	9,500,000	9,553,177		(15,006)			2.189	2.037	MON	17,327	207,857	02/11/2013	11/16/2052
38378K-4A-4	GNMA REMICS SER 2013-141 CL AB				1	17,501,839	98.8970	17,222,680	17,414,765	17,453,579		(10,779)			2.286	2.176	MON	33,175	401,920	10/23/2013	04/16/2043
38378N-FL-2	GNMA REMICS SER 2013-158 AB				1	7,405,200	103.2000	7,219,701	6,995,835	7,267,491		(80,366)			3.059	1.593	MON	17,836	213,761	05/28/2015	08/16/2053
38378K-RB-7	GNMA REMICS SER 2013-68 CL B				1	5,007,617	93.8370	4,691,850	5,000,000	5,004,354		(919)			2.500	2.508	MON	10,417	125,000	05/01/2013	08/16/2043
38378X-CF-6	GNMA REMICS SER 2014-105 CL BA				1	9,047,726	99.0050	8,921,457	9,011,118	9,029,073		(4,351)			2.250	2.147	MON	16,896	208,077	07/14/2014	02/16/2039
38378X-FG-1	GNMA REMICS SER 2014-112 CL AB				1	17,535,504	100.3000	17,263,741	17,212,105	17,356,555		(54,876)			2.350	1.815	MON	33,707	409,243	09/05/2014	12/16/2040
38378X-NN-7	GNMA REMICS SER 2014-135 CL AK				1	6,164,014	100.1340	5,951,869	5,943,904	6,167,368		3,354			3.000	2.059	MON	14,860	60,368	08/18/2016	08/16/2055
38378N-UA-9	GNMA REMICS SER 2014-14 CL AG				1	7,020,002	99.9240	6,977,598	6,982,905	7,007,388		(7,833)			2.385	2.151	MON	13,879	167,938	10/29/2014	01/16/2042
38378N-J2-0	GNMA REMICS SER 2014-40 CL CA				1	14,439,305	99.9940	14,458,134	14,459,045	14,444,580		1,526			2.400	2.465	MON	28,917	353,466	03/20/2014	11/16/2041
38379K-B9-8	GNMA REMICS SER 2015-115 AC				1	8,683,493	99.6860	8,526,990	8,553,849	8,656,386		(20,774)			2.650	2.213	MON	18,890	228,344	10/08/2015	07/16/2051
38379K-K8-0	GNMA REMICS SER 2015-128 CL AJ				1	4,794,658	98.1030	4,620,853	4,710,206	4,789,681		(4,978)			2.600	2.118	MON	10,205	51,506	07/12/2016	11/16/2055
38379K-6D-5	GNMA REMICS SER 2015-163 CL AH				1	14,453,053	98.3770	14,343,822	14,580,463	14,480,296		25,564			2.800	3.059	MON	34,021	408,689	11/30/2015	04/16/2056
38379K-3N-6	GNMA REMICS SER 2015-169 CL C				1	7,704,679	99.3170	7,629,406	7,681,873	7,699,637		(4,776)			2.600	2.550	MON	16,644	200,213	11/20/2015	04/16/2056
38379K-6M-5	GNMA REMICS SER 2015-171 CL EA				1	24,434,022	98.7140	24,201,101	24,516,382	24,450,379		14,902			2.650	2.760	MON	54,140	650,095	11/05/2015	12/16/2052
38379K-GP-7	GNMA REMICS SER 2015-58 CL VA				1	8,211,112	99.3700	8,490,374	8,544,203	8,296,937		57,944			2.700	3.754	MON	19,224	231,008	07/21/2015	10/16/2038
38379K-TT-5	GNMA REMICS SER 2015-93 CLASS AB				1	9,346,641	99.6470	9,357,144	9,390,291	9,359,232		7,191			2.500	2.646	MON	19,563	235,544	06/04/2015	01/16/2047
38379Y-6L-7	GNMA REMICS SER 2016-125 CL DA				1	11,735,414	98.1040	11,499,883	11,722,135	11,735,190		(224)			2.150	2.134	MON	21,002	64,396	09/01/2016	12/16/2047
38379U-TB-2	GNMA REMICS SER 2016-72 CL AB				1	8,988,914	98.6240	8,789,009	8,911,633	8,979,954		(8,960)			2.600	2.400	MON	19,309	135,269	05/25/2016	04/16/2049
38378B-QU-6	GNMA REMICS SERIES 2012-33 CL B				1	21,562,891	99.2690	21,342,835	21,500,000	21,530,620		(7,945)			2.890	2.887	MON	51,779	621,350	05/30/2013	03/16/2046
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						268,854,829	XXX	263,253,311	265,271,846	266,665,059		(556,817)			XXX	XXX	XXX	595,554	6,737,617	XXX	XXX
0599999. Total - U.S. Government Bonds						770,609,894	XXX	776,248,519	761,187,046	768,003,404		(568,675)			XXX	XXX	XXX	4,020,103	22,499,591	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
011770-2B-9	ALASKA ST GO BDS SER 2013B			2	1FE	5,357,068	116.1450	5,342,670	4,600,000	5,107,467		(74,956)			5.000	3.025	FA	95,833	230,000	07/18/2013	08/01/2025
246381-HC-4	DELAWARE ST GO BDS 2011 PREREF			2	1	2,057,157	111.3200	2,066,099	1,856,000	2,021,716		(35,441)			5.000	2.342	JJ	46,400	46,400	03/18/2016	07/01/2026
246381-HG-5	DELAWARE ST GO BDS 2011 UNREF			2	1	436,703	110.6540	435,977	394,000	429,179		(7,524)			5.000	2.342	JJ	9,850	9,850	03/18/2016	07/01/2026
246381-FQ-5	DELAWARE ST GO BDS SER 2011			2	1FE	587,454	110.7980	581,690	525,000	564,852		(10,713)			5.000	2.730	JJ	13,125	26,250	11/10/2014	07/01/2024
246381-EH-6	DELAWARE ST GO BDS SER 2014B			2	1FE	5,035,818	118.8510	4,932,317	4,150,000	4,857,704		(84,810)			5.000	2.509	JJ	103,750	207,500	11/14/2014	07/01/2027
34153P-TC-2	FLORIDA ST BRD ED BDS 2008 SER D			2	1FE	6,064,920	107.2040	6,432,240	6,000,000	6,020,103		(7,639)			5.150	5.064	JD	25,750	309,000	04/09/2010	06/01/2023
34153P-TD-0	FLORIDA ST BRD OF ED 2008 SER D			2	1FE	2,036,260	107.1030	2,142,060	2,000,000	2,011,148		(4,236)			5.250	5.065	JD	8,750	105,000	03/09/2010	06/01/2024
34153Q-EP-7	FLORIDA ST BRD OF ED 2016 SER D			2	1FE	1,258,640	119.6320	1,196,320	1,000,000	1,254,153		(4,487)			5.000	2.033	JD	4,167	16,250	10/25/2016	06/01/2028
34153Q-DU-7	FLORIDA ST BRD OF ED GO 2016 SER C			2	1FE	3,735,240	119.1390	3,574,170	3,000,000	3,721,440		(13,800)			5.000	2.175	JD	12,500	57,083	10/19/2016	06/01/2029
34153P-G4-4	FLORIDA ST BRD OF ED SER 2011 D			2	1FE	11,263,500	112.6210	11,262,100	10,000,000	10,630,328		(129,955)			5.000	3.479	JD	41,667	500,000	10/07/2011	06/01/2025
341150-Q5-2	FLORIDA ST DEPT OF TRANS REF BDS			2	1FE	2,005,343	114.2700	1,999,725	1,750,000	1,913,944		(26,912)			5.000	3.157	JJ	43,750	87,500	06/20/2013	07/01/2025
341150-M8-0	FLORIDA ST DEPT OF TRANS SER 2012A			2	1FE	6,784,320	112.8580	6,771,480	6,000,000	6,479,964		(97,980)			5.000	3.106	JJ	150,000	300,000	10/15/2013	07/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
373384-UV-6	GEORGIA ST GO 2011 SERIES C			2	1FE	6,420,410	113.1800	5,941,950	5,250,000	5,865,472		(128,575)			5.000	2.259	JJ	131,250	262,500	06/19/2013	07/01/2025
373384-GY-6	GEORGIA ST GO BDS 2008B				1FE	3,077,604	105.6890	2,800,759	2,650,000	2,887,886		(38,956)			5.000	3.232	JJ	66,250	132,500	10/19/2011	07/01/2022
373384-SW-7	GEORGIA ST GO BDS 2010C-3				1FE	5,415,050	110.8740	5,543,700	5,000,000	5,351,313		(18,843)			4.670	4.041	AO	58,375	233,500	06/11/2013	10/01/2030
373384-UU-8	GEORGIA ST GO BDS 2011C			2	1FE	2,667,241	113.2730	2,605,279	2,300,000	2,517,407		(44,787)			5.000	2.771	JJ	57,500	115,000	07/16/2013	07/01/2024
373384-YQ-3	GEORGIA ST GO BDS 2012A			2	1FE	9,299,625	115.7860	8,683,950	7,500,000	8,538,058		(175,072)			5.000	2.319	JJ	187,500	375,000	06/21/2012	07/01/2025
373384-YR-1	GEORGIA ST GO BDS 2012A			2	1FE	8,011,363	115.3620	8,127,253	7,045,000	7,671,832		(102,597)			5.000	3.248	JJ	176,125	352,250	07/23/2013	07/01/2026
373384-F6-8	GEORGIA ST GO BDS 2013D			2	1FE	3,466,950	116.0980	3,482,940	3,000,000	3,313,427		(46,130)			5.000	3.126	FA	62,500	150,000	07/17/2013	02/01/2026
373384-4D-5	GEORGIA ST GO BDS 2016A			2	1FE	1,408,995	120.5200	1,355,850	1,125,000	1,403,787		(5,208)			5.000	2.013	FA	27,188		10/24/2016	02/01/2029
373384-5C-6	GEORGIA ST GO BONDS 2016B			2	1FE	2,508,325	95.9580	2,398,950	2,500,000	2,507,898		(427)			2.800	2.779	FA	33,833		06/08/2016	02/01/2032
373384-2Y-1	GEORGIA ST GO BONDS SERIES 2015B			2	1FE	4,991,090	105.9870	5,299,350	5,000,000	4,991,626		356			4.150	4.208	FA	86,458	220,181	06/23/2015	02/01/2035
57582P-F6-2	MASSACHUSETTS ST GO 2012 SER B			2	1FE	11,915,600	111.0330	11,103,300	10,000,000	10,863,891		(240,023)			5.000	2.368	JD	41,667	500,000	06/07/2012	06/01/2024
57582P-B5-8	MASSACHUSETTS ST GO BDS SER D			2	1FE	11,553,600	114.4610	11,446,100	10,000,000	10,800,062		(153,690)			5.000	3.198	AO	125,000	500,000	10/06/2011	10/01/2024
604129-VX-1	MINNESOTA ST GO BDS SER 2010D			2	1FE	9,391,105	110.8820	8,842,840	7,975,000	8,593,914		(162,302)			5.000	2.731	FA	166,146	398,750	11/09/2011	08/01/2023
60412A-AL-7	MINNESOTA ST GO BDS SER 2011A			2	1	61,912	113.8740	62,631	55,000	59,831		(933)			5.000	3.025	AO	688	2,750	09/22/2014	10/01/2024
60412A-BE-2	MINNESOTA ST GO BDS SER 2011A			2	1FE	4,103,078	113.2670	4,128,582	3,645,000	3,965,146		(61,803)			5.000	3.025	AO	45,563	182,250	09/22/2014	10/01/2024
604129-YN-0	MINNESOTA ST GO BDS SER 2011B			2	1FE	9,261,440	113.3640	9,069,120	8,000,000	8,649,220		(124,804)			5.000	3.172	AO	100,000	400,000	10/06/2011	10/01/2025
605580-R4-3	MISSISSIPPI ST GO SER 2007C				1FE	4,448,080	103.4490	4,137,960	4,000,000	4,067,183		(70,986)			5.170	3.323	JD	17,233	206,800	03/15/2011	12/01/2017
605580-5L-9	MISSISSIPPI ST GO SER 2009D				1FE	9,720,000	102.2110	9,934,909	9,720,000	9,720,000					4.304	4.350	AO	104,587	418,349	10/15/2009	10/01/2017
605580-5T-2	MISSISSIPPI ST GO SER 2010E				1FE	3,302,048	120.5420	3,797,073	3,150,000	3,281,986		(4,151)			5.445	5.161	MN	28,586	171,518	12/01/2011	11/01/2035
644682-M4-5	NEW HAMPSHIRE ST GO BDS 2010 SER				1FE	5,920,020	105.1030	6,306,180	6,000,000	5,958,917		6,744			3.500	3.674	JD	17,500	210,000	08/30/2010	06/01/2022
677522-CY-8	OHIO ST COMN SCHS GO BDS SER 2015B			2	1FE	5,311,305	115.9700	5,218,650	4,500,000	5,134,501		(108,166)			5.000	2.253	JD	10,000	225,000	05/08/2015	06/15/2025
677522-DE-1	OHIO ST GO BDS SER 2015B			2	1FE	4,537,120	111.6190	4,464,760	4,000,000	4,424,838		(70,928)			5.000	2.903	JD	8,889	200,000	05/26/2015	06/15/2031
677522-DF-8	OHIO ST GO BDS SER 2015B			2	1FE	6,498,650	111.6190	6,418,093	5,750,000	6,342,413		(98,713)			5.000	2.964	JD	12,778	287,500	05/26/2015	06/15/2032
677522-KY-9	OHIO ST GO BDS SER S			2	1FE	3,364,470	119.5350	3,227,445	2,700,000	3,351,893		(12,577)			5.000	2.145	MN	22,500	71,250	10/19/2016	05/01/2029
677521-PU-4	OHIO ST GO BDS SERIES 2001B			2	1FE	8,239,145	112.0470	8,241,057	7,355,000	7,785,370		(93,413)			5.000	3.523	MS	108,282	367,750	10/12/2011	09/15/2026
677521-VM-5	OHIO ST GO BDS SERIES 2012A			2	1FE	3,989,408	112.9030	3,895,154	3,450,000	3,733,296		(56,726)			5.000	3.090	FA	71,875	172,500	03/21/2012	02/01/2025
677521-VL-7	OHIO ST GO BONDS SERIES 2012A			2	1FE	4,660,680	114.0710	4,562,840	4,000,000	4,346,231		(69,521)			5.000	2.988	FA	83,333	200,000	03/21/2012	02/01/2024
677521-XK-7	OHIO ST GO SER Q			2	1FE	2,119,883	114.4610	2,031,683	1,775,000	1,961,526		(36,395)			5.000	2.650	AO	22,188	88,750	06/11/2012	04/01/2024
68608K-FK-9	OREGON GO ALT ENG PROJ 2007 SER B				1FE	802,191	102.3110	798,026	780,000	781,936		(2,486)			4.500	4.204	AO	8,775	35,100	04/24/2007	10/01/2017
68607L-XQ-5	OREGON ST GO SER 2003				1FE	9,505,679	121.4440	10,966,393	9,030,000	9,391,195		(27,193)			5.892	5.489	JD	44,337	532,048	10/03/2014	06/01/2027
83710D-5P-9	SOUTH CAROLINA ST GO BDS SER 2011B				1FE	1,401,856	112.1700	1,334,823	1,190,000	1,339,087		(18,353)			5.000	3.065	MS	19,833	59,500	06/12/2013	03/01/2024
880541-RK-5	TENNESSEE ST GO BDS 2001 SERIES A			2	1FE	2,345,020	114.3630	2,287,260	2,000,000	2,177,180		(34,220)			5.000	3.008	AO	25,000	100,000	10/13/2011	10/01/2023
880541-RJ-8	TENNESSEE ST GO BDS 2011 SER A				1FE	1,002,725	113.8260	984,595	865,000	955,596		(14,228)			5.000	3.026	AO	10,813	43,250	07/25/2013	10/01/2022
880541-RL-3	TENNESSEE ST GO BDS 2011 SER A			2	1FE	5,866,287	114.3630	5,598,069	4,895,000	5,407,626		(100,260)			5.000	2.663	AO	61,188	244,750	06/13/2012	10/01/2024
880541-RM-1	TENNESSEE ST GO BDS 2011 SER A			2	1FE	4,992,768	114.3630	4,803,246	4,200,000	4,619,749		(81,858)			5.000	2.766	AO	52,500	210,000	06/13/2012	10/01/2025
882721-3P-6	TEXAS COLLEGE STU LN BONDS SR 2008			2	1FE	3,067,267	105.5690	3,457,385	3,275,000	3,170,311		15,399			5.250	6.019	FA	71,641	171,938	10/28/2008	08/01/2022
882723-BM-0	TEXAS ST GO BDS SER 2013A				1FE	1,146,654	113.1270	1,069,050	945,000	1,062,645		(24,180)			5.000	2.146	FA	19,688	47,250	06/06/2013	08/01/2021
882723-BN-8	TEXAS ST GO BDS SER 2013A				1FE	1,218,600	114.5850	1,145,850	1,000,000	1,138,825		(23,018)			5.000	2.347	FA	20,833	50,000	06/06/2013	08/01/2022
882723-BP-3	TEXAS ST GO BDS SER 2013A				1FE	1,300,260	115.9980	1,229,579	1,060,000	1,222,507		(22,471)			5.000	2.478	FA	22,083	53,000	06/06/2013	08/01/2023
882723-CC-1	TEXAS ST GO BDS SER 2013B			2	1FE	557,460	116.4730	582,365	500,000	540,046		(5,296)			5.000	3.655	FA	10,417	25,000	07/25/2013	08/01/2025
882723-CD-9	TEXAS ST GO BDS SER 2013B			2	1FE	549,965	115.9710	579,855	500,000	534,913		(4,587)			5.000	3.828	FA	10,417	25,000	07/25/2013	08/01/2026
882722-KE-0	TEXAS ST GO BONDS TAX SER 2009A			2	1FE	1,400,000	118.6560	1,661,184	1,400,000	1,400,000					5.367	5.439	AO	18,785	75,138	08/19/2009	04/01/2029
882722-KF-7	TEXAS ST GO MBLTY FD BDS SER 2009A				1FE	17,835,528	126.3680	18,323,360	14,500,000	17,531,787		(89,412)			5.517	4.069	AO	199,991	787,276	12/01/2016	04/01/2039
882722-3W-9	TEXAS ST GO SDNT LN BDS SER 2012			2	1FE	2,263,766	115.1950	2,177,186	1,890,000	2,110,040		(36,000)			5.000	2.756	FA	39,375	94,500	07/10/2012	08/01/2023
882722-3Y-5	TEXAS ST GO SDNT LN BDS SER 2012			2	1FE	1,877,898	114.1840	1,832,653	1,605,000	1,766,611		(26,188)			5.000	3.049	FA	33,438	80,250	07/10/2012	08/01/2025
882722-3Z-2	TEXAS ST GO SDNT LN BDS SER 2012			2	1FE	1,957,279	113.3890	1,910,605	1,685,000	1,846,538		(26,098)			5.000	3.140	FA	35,104	84,250	07/10/2012	08/01/2026
882722-3X-7	TEXAS ST GO SDNT LN BODS SER 2012			2	1FE	5,068,249	114.4140	4,908,361	4,290,000	4,749,758		(74,797)			5.000	2.928	FA	89,375	214,500	07/10/2012	08/01/2024
882721-3J-0	TEXAS ST GO SER 2008A				1FE	2,759,212	102.4150	2,693,515	2,630,000	2,639,844		(16,290)			5.000	4.391	FA	54,792	131,500	06/03/2008	08/01/2017
882723-DE-6	TEXAS ST GO SERIES 2013B			2	1FE	17,225,400	114.2390	17,261,513	15,110,000	16,607,837		(200,475)			5.000	3.339	FA	314,792	755,500	10/22/2013	08/01/2025
882722-K3-4	TEXAS ST PUB FIN AUTH GO BDS 2011			2	1FE	5,000,000	110.7970	5,539,850	5,000,000	5,000,000					4.866	4.925	AO	60,825	243,300	07/26/2011	10/01/2028
882723-SB-6	TEXAS ST STDNT LN BDS GO SER 2014			2	1FE	7,347,668	115.5130	7,127,152	6,170,000	7,119,823		(111,252)			5.000	2.757	FA	128,542	308,500	12/03/2014	08/01/2026
928109-YK-7	VIRGINIA ST GO BDS SER 2010A-2				1FE	18,859,970	106.3140	18,073,380	17,000,000	18,513,899		(100,792)			4.400	3.512	JD	62,333	748,000	05/29/2013	06/01/2030
928109-ZV-2	VIRGINIA ST GO BDS SER 2011A-2			2	1FE	5,795,550	112.8010	5,640,050	5,000,000	5,394,055		(82,066)			5.000	3.102	JD	20,833	250,000	10/14/2011	06/01/2025
93974C-PM-6	WASHINGTON ST GO BDS SER 2010D				1FE	2,537,975	123.4430	3,086,075	2,500,000	2,532,044		(1,022)			5.481	5.442	FA	57,094	137,025	04/13/2010	08/01/2039
93974C-YU-8	WASHINGTON ST GO BDS SER 2012A			2	1FE	1,533,595	113.2780	1,512,261	1,335,000	1,458,475		(24,885)			5.000	2.854	FA	27,813	66,750	11/22/2013	08/01/2023
93974C-ZR-4	WASHINGTON ST GO BDS SER 2012B-2			2	1FE	3,367,710	113.0280	3,390,840	3,000,000	3,220,881		(43,991)			5.000	3.284	FA	62,500	150,000	07/11/2013	08/01/2025
93974C-F9-6	WASHINGTON ST GO BDS SER 2012C			2	1FE	4,763,920	113.9910	4,559,640	4,000,000	4,527,808		(112,864)			5.250	2.117	JD	17,500	210,000	11/19/2014	06/01/2026

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
93974C-UM-0	WASHINGTON ST GO BDS SER R-2011C			2	1FE	5,312,750	110.9420	5,547,100	5,000,000	5,130,352		(33,897)			5.000	4.235	JJ	125,000	250,000	01/20/2011	07/01/2023
93974D-LW-6	WASHINGTON ST GO BDS SER R-2015E			2	1FE	2,396,480	115.9860	2,319,720	2,000,000	2,388,725		(7,755)			5.000	2.337	JJ	50,000		10/28/2016	07/01/2030
93974C-JP-6	WASHINGTON ST GO BONDS SER R-2010A			2	1FE	5,410,800	107.2910	5,364,550	5,000,000	5,099,913		(47,100)			5.000	3.990	JJ	125,000	250,000	07/14/2009	01/01/2024
93974C-UK-4	WASHINGTON ST GO RDS SER R-2011C			2	1FE	4,791,465	111.1410	4,556,781	4,100,000	4,475,467		(101,954)			5.000	2.277	JJ	102,500	205,000	10/28/2013	07/01/2021
93974B-WG-3	WASHINGTON ST GO SER 2007C				1FE	456,731	100.0120	405,049	405,000	432,726		(4,992)			5.000	3.526	JJ	10,125	20,250	11/03/2011	01/01/2022
93974B-3T-7	WASHINGTON ST GO SER 2008D			2	1FE	4,757,400	103.8990	4,675,455	4,500,000	4,535,275		(33,842)			5.000	4.235	JJ	112,500	225,000	07/09/2009	01/01/2026
93974C-WL-0	WASHINGTON ST GO SER 2011B			2	1FE	2,765,750	112.0530	2,801,325	2,500,000	2,654,920		(34,825)			5.000	3.392	FA	52,083	125,000	09/11/2013	02/01/2024
93974D-YM-4	WASHINGTON ST GO SER 2017A			2	1FE	9,288,493	115.0230	8,931,536	7,765,000	9,261,883		(26,610)			5.000	2.722	FA	180,105		10/21/2016	08/01/2036
97705L-LK-1	WISCONSIN ST GO			2	1FE	1,296,633	100.3080	1,304,004	1,300,000	1,299,869		380			4.600	4.684	MN	9,967	59,800	07/12/2006	05/01/2017
97705M-DF-9	WISCONSIN ST GO 2016 SER A			2	1FE	4,025,260	114.9450	3,850,658	3,350,000	4,012,146		(13,113)			5.000	2.386	MN	27,917	104,688	10/25/2016	05/01/2034
97705L-ZG-5	WISCONSIN ST GO BDS 2010 SER B			2	1FE	1,999,920	108.5320	2,170,640	2,000,000	1,999,959		7			4.650	4.705	MN	15,500	93,000	03/17/2010	05/01/2022
97705L-A7-2	WISCONSIN ST GO BDS 2010 SER D TAX			2	1FE	10,000,000	107.0090	10,700,900	10,000,000	10,000,000					4.400	4.448	MN	73,333	440,000	08/18/2010	05/01/2025
97705L-6G-7	WISCONSIN ST GO BDS 2014 SER 3			2	1FE	3,282,918	115.8070	3,202,064	2,765,000	3,147,261		(60,267)			5.000	2.458	MN	23,042	138,250	11/19/2014	11/01/2025
97705L-8P-5	WISCONSIN ST GO BDS 2015 SER 1			2	1FE	2,398,500	117.9080	2,358,160	2,000,000	2,335,853		(35,429)			5.000	2.752	MN	16,667	100,000	03/17/2015	05/01/2029
97705M-AC-9	WISCONSIN ST GO BDS SER B			2	1	22,577	110.8170	22,163	20,000	21,741		(497)			5.000	2.287	MN	167	1,000	04/21/2015	05/01/2026
97705M-AD-7	WISCONSIN ST GO BDS SER B			2	1	5,621,628	110.8170	5,518,687	4,980,000	5,413,551		(123,797)			5.000	2.287	MN	41,500	249,000	04/21/2015	05/01/2026
97705L-5W-3	WISCONSIN ST GO BONDS 2014 SER B			2	1FE	11,561,400	114.0220	11,402,200	10,000,000	11,101,903		(189,213)			5.000	2.783	MN	83,333	500,000	07/09/2014	05/01/2027
97705L-6X-0	WISCONSIN ST GO REF BDS 2014 SER 4			2	1FE	10,716,300	118.3930	10,359,388	8,750,000	10,344,975		(182,721)			5.000	2.445	MN	72,917	437,500	12/10/2014	05/01/2026
97705L-6Y-8	WISCONSIN ST GO REF BDS 2014 SER 4			2	1FE	7,313,220	118.1830	7,090,980	6,000,000	7,125,878		(92,383)			5.000	2.907	MN	50,552	300,000	12/10/2014	05/01/2027
97705L-WQ-6	WISCONSIN ST GO SER D TAX			2	1FE	1,076,824	110.4740	1,237,309	1,120,000	1,088,103		1,951			5.400	5.828	MN	10,080	60,480	03/25/2010	05/01/2028
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						430,132,121	XXX	428,217,996	379,630,000	413,732,438		(4,692,019)			XXX	XXX	XXX	5,212,241	17,831,224	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						430,132,121	XXX	428,217,996	379,630,000	413,732,438		(4,692,019)			XXX	XXX	XXX	5,212,241	17,831,224	XXX	XXX
014393-NU-2	ALDINE TX IND SCH DIST SER 2008			2	1FE	1,210,343	104.0600	1,118,645	1,075,000	1,100,803		(22,308)			5.000	2.833	FA	20,306	53,750	10/18/2011	02/15/2024
022447-VF-0	ALVIN TX IND SCH DIST SERIES 2012			2	1FE	4,674,937	111.5990	4,391,421	3,935,000	4,307,173		(84,524)			5.000	2.584	FA	74,328	196,750	06/13/2012	02/15/2024
022447-VG-8	ALVIN TX IND SCH DIST SERIES 2012			2	1FE	1,896,419	111.0130	1,787,309	1,610,000	1,754,428		(32,701)			5.000	2.705	FA	30,411	80,500	06/13/2012	02/15/2025
074527-NA-6	BEAUMONT TX IND SCH DIST SER 2010B			2	1FE	1,000,000	107.7180	1,077,180	1,000,000	1,000,000					5.099	5.164	FA	19,263	50,990	04/30/2010	02/15/2025
074527-NC-2	BEAUMONT TX IND SCH DIST SER 2010B			2	1FE	3,070,000	108.4650	3,329,876	3,070,000	3,070,000					5.410	5.483	FA	62,744	166,087	04/30/2010	02/15/2027
103133-GJ-7	BOX ELDER CNTY UT SCH DIST GO 2015				1FE	3,120,516	118.3910	2,983,453	2,520,000	3,010,116		(59,178)			5.000	2.200	JJ	58,100	126,000	02/13/2015	07/15/2024
150429-K7-2	CEDAR HILL TX IND SCH DIST SR 2013			2	1FE	4,508,110	100.4790	4,461,268	4,440,000	4,484,995		(6,366)			4.190	4.042	FA	70,269	186,036	02/26/2013	02/15/2035
159195-SP-2	CHANNELVIEW TX IND SCH SER 2011Q				1FE	2,280,000	103.8710	2,368,259	2,280,000	2,280,000					3.850	3.887	FA	33,161	102,410	03/22/2011	02/15/2019
159195-SD-9	CHANNELVIEW TX INDPT SCH DIST			2	1FE	985,120	108.4810	1,084,810	1,000,000	989,311		721			5.426	5.638	FA	20,498	54,260	03/25/2010	08/15/2027
179093-GB-9	CLACKAMAS CNTY OR SCH DIST GO BDS			2	1FE	1,201,640	117.7870	1,177,870	1,000,000	1,161,829		(19,431)			5.000	2.615	JD	2,222	50,000	12/03/2014	06/15/2027
720560-QP-9	CLOVER PK SCH DIST WA GO BDS 2011B				1FE	3,000,000	109.3790	3,281,370	3,000,000	3,000,000					4.934	4.995	JD	12,335	148,020	07/26/2011	12/01/2026
199820-H2-0	COMAL TX IND SCH DIST SER 2012			2	1FE	1,565,560	110.9300	1,458,730	1,315,000	1,440,056		(28,712)			5.000	2.550	FA	27,396	65,750	06/06/2012	02/01/2025
199820-H3-8	COMAL TX IND SCH DIST SER 2012			2	1FE	1,633,575	110.7240	1,527,991	1,380,000	1,506,776		(29,048)			5.000	2.631	FA	28,750	69,000	06/06/2012	02/01/2026
216777-FZ-0	COOPER TX INDPT SCH DIST TAX			2	1FE	2,700,000	107.2620	2,896,074	2,700,000	2,700,000					5.710	5.792	FA	58,242	154,170	03/31/2010	02/15/2026
235219-JH-6	DALLAS TX GO BDS SER 2013A			2	1FE	3,403,410	113.3850	3,401,550	3,000,000	3,272,004		(39,400)			5.000	3.378	FA	56,667	150,000	07/10/2013	02/15/2025
235219-JK-9	DALLAS TX GO BDS SER 2013A			2	1FE	2,220,660	113.0450	2,260,900	2,000,000	2,149,429		(21,429)			5.000	3.661	FA	37,778	100,000	07/10/2013	02/15/2027
264093-EK-7	DUCHESNE CNTY UT SCH DIST GO 2016			2	1FE	5,014,710	106.9640	4,813,380	4,500,000	4,974,993		(39,717)			4.000	2.680	JD	15,000	139,000	02/25/2016	06/01/2030
264093-EH-4	DUCHESNE CNTY UT SCH DIST SER 2016			2	1FE	3,690,720	119.4410	3,583,230	3,000,000	3,637,930		(52,790)			5.000	2.357	JD	12,500	115,833	03/03/2016	06/01/2028
264093-EJ-0	DUCHESNE CNTY UT SCH DIST SER 2016			2	1FE	3,908,192	118.4270	3,789,664	3,200,000	3,855,114		(53,078)			5.000	2.447	JD	13,333	123,556	03/08/2016	06/01/2029
346843-FX-8	FORT BEND TX INDP SCH DIST REF BDS			2	1FE	2,710,041	114.7950	2,772,299	2,415,000	2,607,177		(30,490)			5.000	3.461	FA	45,617	120,750	06/24/2013	08/15/2025
382604-E3-6	GOOSE CREEK TX IND SCH DIS SR 2013			2	1FE	2,490,724	115.3640	2,543,776	2,205,000	2,397,457		(27,819)			5.000	3.438	FA	41,650	110,250	07/02/2013	02/15/2027
387460-LY-2	GRANITE UT SCH DIST BRD OF EDU GO				1FE	332,727	113.6480	318,214	280,000	310,452		(6,461)			5.000	2.405	JD	1,167	14,000	06/12/2013	06/01/2021
387460-LZ-9	GRANITE UT SCH DIST BRD OF EDU GO				1FE	451,588	115.9160	440,481	380,000	425,222		(7,671)			5.000	2.646	JD	1,583	19,000	06/12/2013	06/01/2022
387460-MA-3	GRANITE UT SCH DIST BRD OF EDU GO				1FE	453,484	117.8960	448,005	380,000	429,575		(6,968)			5.000	2.786	JD	1,583	19,000	06/12/2013	06/01/2023
406360-MS-3	HALLSVILLE TX INDPT SCH DIST				1FE	2,235,000	103.0790	2,303,816	2,235,000	2,235,000					4.420	4.469	FA	37,320	98,787	04/01/2010	02/15/2018
406360-NA-1	HALLSVILLE TX INDPT SCH DIST			2	1FE	2,725,000	109.6480	2,987,908	2,725,000	2,725,000					5.620	5.699	FA	57,855	153,145	04/01/2010	02/15/2026
406360-NC-7	HALLSVILLE TX INDPT SCH DIST			2	1FE	3,043,080	110.6680	3,320,040	3,000,000	3,016,307		(4,651)			5.816	5.703	FA	65,915	174,480	04/14/2010	02/15/2028
413000-MJ-6	HARLINGEN TX IND SCH DIS SER 2010A			2	1FE	1,000,000	105.1480	1,051,480	1,000,000	1,000,000					4.220	4.265	FA	15,942	42,200	08/13/2010	08/15/2023
414005-HH-4	HARRIS CNTY TX REF BDS SER 2010B			2	1FE	1,058,960	111.2610	1,112,610	1,000,000	1,025,693		(6,192)			5.000	4.297	AO	12,500	50,000	01/20/2011	10/01/2024
442402-6U-2	HOUSTON TX INDPT SCH DIST SER 2005			2	1FE	7,264,477	100.4990	6,728,408	6,695,000	6,702,615		(60,456)			5.000	4.106	FA	126,461	334,750	08/26/2005	02/15/2020
442403-DG-3	HOUSTON TX INDPT SCH DIST SER 2008			2	1FE	4,544,250	100.5230	4,171,705	4,150,000	4,157,153		(56,987)			5.000	3.616	FA	78,389	207,500	05/19/2009	02/15/2023
442331-MG-6	HOUSTON TX TAX PENSION SER 2007A				1FE	4,000,000	112.2810	4,491,240	4,000,000	4,000,000					5.538	5.615	MS	73,840	221,520	02/07/2007	03/01/2037
481305-AW-0	JUDSON TX IND SCH DIST SER 2013			2	1FE	1,699,395	113.8740	1,685,335	1,480,000	1,617,096		(24,593)			5.000	3.044	FA	30,833	74,000	07/11/2013	02/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
481305-AX-8	JUDSON TX INDP SCH DIST SER 2013			2	1FE	1,680,481	112.8700	1,670,476	1,480,000	1,605,594		(22,421)			5.000	3.204	FA	30,833	74,000	07/11/2013	02/01/2024
481305-AZ-3	JUDSON TX INDP SCH DIST SER 2013				1FE	1,446,536	111.7460	1,452,698	1,300,000	1,412,780		(10,189)			5.000	3.896	FA	27,083	65,000	07/11/2013	02/01/2026
494656-F8-9	KING & SNOHOMISH CNTYS WA SCH DIST			2	1FE	4,000,000	105.2420	4,209,680	4,000,000	4,000,000					4.493	4.543	JD	14,977	179,720	09/15/2010	12/01/2025
495260-ZE-4	KING CNTY WA SCH DIST LAKE WA GO			2	1FE	4,875,000	107.5360	5,242,380	4,875,000	4,875,000					4.906	4.966	JD	19,931	239,168	09/09/2010	12/01/2027
513660-HN-3	LAMPASAS TX IND SCH DIST SER 2013			2	1FE	1,472,667	115.7820	1,395,173	1,205,000	1,378,670		(25,984)			5.000	2.466	FA	22,761	60,250	04/05/2013	02/15/2026
513660-HP-8	LAMPASAS TX IND SCH DIST SER 2013			2	1FE	1,587,585	115.3640	1,511,268	1,310,000	1,490,483		(26,903)			5.000	2.571	FA	24,744	65,500	04/10/2013	02/15/2027
540567-JG-0	LOGAN CITY UT SCH DIST GO SER 2014			2	1FE	2,475,020	117.3530	2,323,589	1,980,000	2,381,550		(49,356)			5.000	2.063	JD	4,400	99,000	02/03/2015	06/15/2026
540567-JH-8	LOGAN CITY UT SCH DIST GO SER 2014			2	1FE	1,860,600	116.8200	1,752,300	1,500,000	1,792,771		(35,832)			5.000	2.164	JD	3,333	75,000	02/03/2015	06/15/2027
543264-UF-0	LONGVIEW TX INDPT SCH DIS SER 2010			2	1FE	1,000,000	104.5210	1,045,210	1,000,000	1,000,000					4.657	4.711	FA	17,593	46,570	09/14/2010	02/15/2025
573777-BD-0	MARTINSVILLE TX INDPT SCH DIST				1FE	1,000,000	113.5890	1,135,890	1,000,000	1,000,000					5.430	5.504	FA	20,513	54,300	05/07/2010	02/15/2027
617307-DE-0	MORGAN CNTY UT SCH DIS GO SER 2015				1FE	1,490,820	119.1870	1,430,244	1,200,000	1,440,565		(28,941)			5.000	2.135	FA	25,000	60,000	03/31/2015	08/01/2024
617307-DG-5	MORGAN CNTY UT SCH DIS GO SER 2015				1FE	2,209,095	121.4530	2,125,428	1,750,000	2,145,391		(36,378)			5.000	2.367	FA	36,458	87,500	03/25/2015	08/01/2026
639557-RP-4	NEBO UT SCH DIST GO BDS SER 2011			2	1FE	1,248,544	111.8060	1,229,866	1,100,000	1,188,446		(18,060)			5.000	3.097	JJ	27,500	55,000	07/18/2013	07/01/2025
643153-2N-8	NEW CANEY TX INDP SCH DIS SER 2013			2	1FE	1,110,344	117.1970	1,160,250	990,000	1,073,403		(10,983)			5.000	3.593	FA	18,700	49,500	06/26/2013	02/15/2025
643153-2P-3	NEW CANEY TX INDP SCH DIS SER 2013			2	1FE	1,153,433	116.9790	1,216,582	1,040,000	1,118,783		(10,319)			5.000	3.734	FA	19,644	52,000	06/26/2013	02/15/2026
643153-2Q-1	NEW CANEY TX INDP SCH DIS SER 2013			2	1FE	1,187,131	116.5270	1,264,318	1,085,000	1,156,119		(9,255)			5.000	3.906	FA	20,494	54,250	06/26/2013	02/15/2027
643153-2S-7	NEW CANEY TX INDP SCH DIS SER 2013			2	1FE	1,277,694	115.5290	1,380,572	1,195,000	1,252,838		(7,443)			5.000	4.200	FA	22,572	59,750	06/26/2013	02/15/2029
659154-6J-2	NORTH EAST INDPT SCH DIST TX			2	1FE	3,133,710	102.3650	3,070,950	3,000,000	3,009,547		(15,787)			5.000	4.491	FA	62,500	150,000	08/10/2007	08/01/2020
659154-2U-1	NORTH EAST TX IND SCH DIS SER 2007				1FE	1,128,282	120.5150	1,132,841	940,000	1,057,310		(14,498)			5.250	3.289	FA	20,563	49,350	10/06/2011	02/01/2024
720475-SU-7	PIERCE CNTY WA SCH DIST GO BDS			2	1FE	4,624,151	117.9960	4,519,247	3,830,000	4,476,000		(72,507)			5.000	2.644	JD	15,958	191,500	12/05/2014	12/01/2026
720475-SV-5	PIERCE CNTY WA SCH DIST GO BDS			2	1FE	1,800,870	117.3420	1,760,130	1,500,000	1,744,903		(27,401)			5.000	2.714	JD	6,250	75,000	12/05/2014	12/01/2027
735218-ER-6	PORT ARTHUR JEFFERSON CTY TX			2	1FE	2,173,872	105.2270	2,257,119	2,145,000	2,149,382		(3,539)			5.625	5.516	MS	40,219	120,656	08/20/2008	03/01/2021
735218-EN-5	PORT ARTHUR NAV JEFFERSON CTY TX				1FE	1,269,463	102.4890	1,281,113	1,250,000	1,252,911		2,393			5.250	5.106	MS	21,875	65,625	08/20/2008	03/01/2018
734260-R2-0	PORT HOUSTON AUTH HARRIS CTY TX			2	1FE	1,026,970	107.4430	1,074,430	1,000,000	1,006,045		(3,185)			6.250	5.968	AO	15,625	62,500	01/12/2009	10/01/2029
734260-Z7-0	PORT OF HOUSTON TX BDS SER 2010D-1			2	1FE	2,256,040	111.6460	2,232,920	2,000,000	2,140,746		(34,942)			5.000	3.025	AO	25,000	100,000	07/30/2013	10/01/2024
735371-LT-1	PORT OF SEATTLE WA GO BDS 2011				1FE	1,399,753	110.0020	1,424,526	1,295,000	1,333,957		(12,316)			5.250	4.188	JD	5,666	67,988	02/10/2011	12/01/2019
735371-LU-8	PORT OF SEATTLE WA GO BDS 2011				1FE	534,655	112.4650	562,325	500,000	515,622		(3,581)			5.250	4.421	JD	2,188	26,250	02/10/2011	12/01/2020
735422-LQ-8	PORT OF TACOMA WA GO BDS SER 2008B				1FE	575,008	103.1780	557,161	540,000	543,845		(4,037)			4.750	3.991	JD	2,138	25,650	01/09/2008	12/01/2017
795676-MS-1	SALT LAKE CNTY UTAH GO SER 2010B			2	1FE	1,285,475	103.6700	1,295,875	1,250,000	1,267,031		(6,450)			4.800	4.255	JD	2,667	60,000	01/09/2014	12/15/2025
796237-VL-6	SAN ANTONIO TX GN IMP BD SER 2010B			2	1FE	4,500,000	109.0580	4,907,610	4,500,000	4,500,000					4.914	4.974	FA	92,138	221,130	06/16/2010	08/01/2023
796237-VP-7	SAN ANTONIO TX GN IMP BD SER 2010B			2	1FE	4,000,000	110.4980	4,419,920	4,000,000	4,000,000					5.314	5.385	FA	88,567	212,560	06/16/2010	08/01/2026
796237-WU-5	SAN ANTONIO TX GO BDS SERIES 2011			2	1FE	1,177,940	112.8090	1,128,090	1,000,000	1,092,981		(18,745)			5.000	2.843	FA	20,833	50,000	03/22/2012	08/01/2025
796237-YJ-8	SAN ANTONIO TX GO BDS SERIES 2012			2	1FE	859,379	111.7190	809,963	725,000	790,936		(15,099)			5.000	2.654	FA	15,104	36,250	03/28/2012	02/01/2024
796575-RL-4	SAN BENITO TX IND SCH DIS SER 2012			2	1FE	1,893,948	113.7590	1,803,080	1,585,000	1,756,335		(30,762)			5.000	2.743	FA	29,939	79,250	04/19/2012	02/15/2025
818240-HN-6	SEVIER CNTY UT SCH DIST SER 2013				1FE	1,589,495	115.9160	1,553,274	1,340,000	1,503,134		(27,717)			5.000	2.594	JD	5,583	67,000	10/17/2013	06/01/2022
818240-HR-7	SEVIER CNTY UT SCH DIST SER 2013			2	1FE	1,996,567	117.4130	2,025,374	1,725,000	1,914,886		(26,363)			5.000	3.119	JD	7,188	86,250	10/17/2013	06/01/2025
818240-HS-5	SEVIER CNTY UT SCH DIST SER 2013			2	1FE	2,136,045	116.8560	2,185,207	1,870,000	2,056,483		(25,726)			5.000	3.292	JD	7,792	93,500	10/17/2013	06/01/2026
833714-5N-4	SOCORRO TX IND SCH DIST SER 2012			2	1FE	2,646,068	112.8940	2,540,115	2,250,000	2,462,299		(42,431)			5.000	2.829	FA	42,500	112,500	06/13/2012	08/15/2026
850000-X3-9	SPRING TX IND SCH DIS BDS SER 2013			2	1FE	851,565	114.7950	860,963	750,000	816,405		(10,595)			5.000	3.290	FA	14,167	37,500	07/18/2013	08/15/2025
720424-YF-1	TACOMA SCH DIST PIERCE CNTY WA GO			2	1FE	5,803,250	113.9270	5,696,350	5,000,000	5,653,982		(71,767)			5.000	3.147	JD	20,833	250,000	11/19/2014	12/01/2034
886155-NJ-5	THURSTON CNTY WA SCH DIST GO 2016			2	1FE	1,239,620	119.2640	1,192,640	1,000,000	1,235,223		(4,397)			5.000	2.231	JD	8,056		10/20/2016	12/01/2027
886155-NK-2	THURSTON CNTY WA SCH DIST GO 2016			2	1FE	1,228,960	118.5690	1,185,690	1,000,000	1,224,782		(4,178)			5.000	2.342	JD	8,056		10/20/2016	12/01/2028
930863-V4-4	WAKE CNTY NC GO SER 2009A			2	1FE	8,538,972	107.3830	8,182,585	7,620,000	7,885,103		(116,064)			5.000	3.351	MS	127,000	381,000	11/18/2010	03/01/2022
938718-ZV-8	WASHINGTON CNTY UT SCH DIS SR 2013				1FE	1,669,388	117.4480	1,644,272	1,400,000	1,586,471		(27,488)			5.000	2.663	MS	23,333	70,000	11/25/2013	03/01/2023
975332-EW-3	WINONA TX INDPT SCH DIST SER 2010			2	1FE	3,500,000	106.7000	3,734,500	3,500,000	3,500,000					5.575	5.653	FA	73,714	195,125	04/28/2010	02/15/2027
984368-MR-8	YAKIMA WA SCH DIST GO BDS 2010B			2	1FE	3,500,000	105.9380	3,707,830	3,500,000	3,500,000					4.557	4.609	JD	13,291	159,495	09/08/2010	12/01/2025
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						184,507,034	XXX	185,460,321	167,995,000	178,632,416		(1,629,495)			XXX	XXX	XXX	2,419,237	8,194,081	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						184,507,034	XXX	185,460,321	167,995,000	178,632,416		(1,629,495)			XXX	XXX	XXX	2,419,237	8,194,081	XXX	XXX
011832-4N-9	ALASKA ST HSG FIN CORP 2007 1ST SE			2	1FE	625,000	101.5660	634,788	625,000	625,000					4.900	4.960	JD	2,552	30,625	12/04/2007	06/01/2022
011832-4Z-2	ALASKA ST HSG FIN CRP 2007 1ST SER			2	1FE	1,698,125	101.6910	1,652,479	1,625,000	1,632,209		(16,783)			5.200	4.159	JD	7,042	84,500	10/24/2012	06/01/2033
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						2,323,125	XXX	2,287,267	2,250,000	2,257,209		(16,783)			XXX	XXX	XXX	9,594	115,125	XXX	XXX
183249-MN-8	CLAY CNTY FL HSG AUTH SER 2007 A-2			2	1FE	820,000	101.3310	830,914	820,000	820,000					4.850	4.909	AO	9,943	43,044	08/30/2007	04/01/2028
270602-PS-8	E BATON ROUGE LA MTG FIN AUTH			2	1FE	346,277	102.2680	352,825	345,000	345,360		(154)			5.000	5.010	AO	4,313	17,625	09/16/2009	10/01/2028
3133TC-AU-2	FHLMC SER T-009 CL A-6				1	679	100.0180	679	679	680					6.564	6.675	MON	4	46	12/11/1997	03/25/2029
34074M-CB-5	FLORIDA HSG FIN CORP 2010 SER A-1				1FE	268,650	101.1140	273,008	270,000	269,899		196			3.450	3.557	JJ	4,658	9,397	12/11/2009	07/01/2017
34074M-CC-3	FLORIDA HSG FIN CORP 2010 SER A-1				1FE	213,925	102.3820	220,121	215,000	214,848		146			3.750	3.859	JJ	4,031	8,152	12/11/2009	01/01/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor- tization) Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
34074M-JC-6	FLORIDA ST HSG FIN CORP 2013 SER B			2	1FE	10,878,034	98.2060	10,682,882	10,878,034	10,878,034					2.800	2.836	MON	25,382	304,585	05/16/2013	07/01/2041
34074M-KZ-3	FLORIDA ST HSG FIN CORP 2014 SER B			2	1FE	3,211,988	101.8550	3,126,949	3,070,000	3,178,328		(11,735)			3.000	2.484	JJ	46,050	93,279	04/24/2014	07/01/2045
34074M-MY-4	FLORIDA ST HSG FIN CORP 2015 SER 1			2	1FE	3,260,730	105.4810	3,164,430	3,000,000	3,232,686		(25,488)			4.000	2.928	JJ	60,000	64,667	11/24/2015	01/01/2047
34074M-ND-9	FLORIDA ST HSG FIN CORP 2016 SER 1			2	1FE	4,826,035	96.9360	4,678,165	4,826,035	4,826,035					3.125	3.171	MON	12,568	100,961	03/23/2016	07/01/2037
34074M-PF-2	FLORIDA ST HSG FIN CORP SER 2016 A			2	1FE	4,825,458	97.4280	4,701,347	4,825,458	4,825,458					2.450	2.478	MON	9,852	25,152	08/25/2016	01/01/2043
34074M-PG-0	FLORIDA ST HSG FIN CORP SER 2016 B			2	1FE	5,069,844	96.5080	4,897,630	5,074,844	5,069,873		29			2.550	2.585	MON	10,784	26,475	10/12/2016	01/01/2043
34074M-KB-6	FLORIDA ST HSG FIN REV 2013 SERIES			2	1FE	3,278,140	103.6170	3,160,319	3,050,000	3,212,366		(22,230)			4.000	3.114	JJ	61,000	125,523	12/12/2013	07/01/2035
31371G-M2-3	FNMA POOL # 251577				1	1,167	113.1370	1,312	1,159	1,156		(2)			6.500	6.359	MON	6	79	01/12/1998	02/01/2018
31375W-C5-8	FNMA POOL # 346692				1	1,814	113.1360	2,061	1,822	1,814					6.500	6.699	MON	10	126	03/10/1998	03/01/2018
31371N-V7-7	FNMA POOL # 257238				1	164,861	108.9160	187,541	172,190	162,832		463			5.000	6.658	MON	717	8,694	07/01/2008	06/01/2028
31373E-JM-6	FNMA POOL # 291068				1	27,660	100.2940	29,591	29,504	28,276		102			7.500	9.109	MON	184	2,220	11/01/1994	10/01/2024
31379D-6N-4	FNMA POOL # 416777				1	20,563	113.1330	23,465	20,741	20,631		12			6.000	6.306	MON	104	1,264	01/08/1999	12/01/2018
31387D-Z4-4	FNMA POOL # 581363				1	82,907	113.1370	93,960	83,050	82,827		(26)			6.500	6.598	MON	450	5,445	07/16/2001	06/01/2021
31400F-B2-2	FNMA POOL # 685957				1	299,987	107.4060	313,344	291,737	300,940		(420)			5.500	4.394	MON	1,337	16,410	03/12/2004	09/01/2032
31400K-3U-8	FNMA POOL # 690311				1	181,856	103.0330	187,783	182,255	181,861		(1)			2.823	2.870	MON	429	4,994	03/07/2007	04/01/2033
31403C-WP-2	FNMA POOL # 745054				1	387,050	105.6900	409,780	387,717	387,052		3			2.745	2.776	MON	887	9,860	06/26/2007	09/01/2035
31404G-V4-0	FNMA POOL # 768435				1	286,812	105.0830	305,109	290,350	287,527		28			2.414	2.721	MON	584	6,976	01/18/2007	01/01/2034
31412B-P3-0	FNMA POOL # 920342				1	366,606	103.7170	377,990	364,442	366,290		23			3.491	3.359	MON	1,060	11,760	05/24/2007	12/01/2035
313603-TK-8	FNMA REMICS SER 1990-7				1	14,476	107.0580	15,517	14,494	14,444		(7)			8.500	8.661	MON	103	1,248	09/21/1994	01/25/2020
31393B-T6-2	FNMA REMICS SER 2003-W6 CL1A43				1	3,356,195	99.3640	3,273,807	3,294,762	3,290,335		(4,793)			5.260	5.019	MON	14,442	174,255	03/13/2003	10/25/2042
31393D-RY-9	FNMA REMICS SER 2006-63 CL A6				1	2,711,740	106.8210	3,023,063	2,830,027	2,830,749		54			4.630	5.542	MON	10,919	131,522	05/25/2006	07/25/2044
31335H-JC-8	FREDDIE MAC POOL # C90259				1	40,116	112.9730	49,061	43,428	42,314		383			6.000	8.658	MON	217	2,644	01/06/2000	04/01/2019
31335H-J8-7	FREDDIE MAC POOL # C90287				1	18,637	103.9620	19,550	18,805	18,710		16			7.000	7.454	MON	110	1,329	08/03/1999	07/01/2019
31335H-XC-2	FREDDIE MAC POOL # C90675				1	284,076	108.8160	305,635	280,872	282,362		(194)			5.000	4.717	MON	1,170	14,133	04/09/2003	05/01/2023
31335H-YN-7	FREDDIE MAC POOL # C90717				1	278,185	110.8120	302,588	273,065	275,904		(291)			5.500	4.998	MON	1,252	15,113	09/22/2003	09/01/2023
3128E2-VX-1	FREDDIE MAC POOL # D96030				1	463,805	110.0620	502,851	456,881	459,343		(285)			5.000	4.671	MON	1,904	22,919	07/15/2003	05/01/2023
3128M1-G7-8	FREDDIE MAC POOL # G12122				1	127,380	103.3390	132,545	128,262	127,775		59			5.500	5.786	MON	588	7,119	08/09/2006	01/01/2020
3128DY-DX-2	FREDDIE MAC POOL #D94618				1	43,684	112.9730	49,529	43,842	43,864		(19)			6.000	5.957	MON	219	2,673	01/17/2002	05/01/2021
373539-2E-4	GEORGIA ST HSG FIN AUT 2015 B-1			2	1FE	1,972,325	103.5630	1,926,272	1,860,000	1,960,981		(10,515)			3.500	2.792	JD	5,425	62,568	12/02/2015	12/01/2045
373539-Y2-5	GEORGIA ST HSG FIN AUTH 2015 SER A			2	1FE	4,751,798	103.5380	4,705,802	4,545,000	4,748,873		(2,924)			3.500	2.883	JD	13,256	79,538	11/15/2016	06/01/2045
45506A-EK-3	INDIANA ST HSG DEV AUTH SER C			2	1FE	1,021,773	104.7550	995,173	950,000	984,858		(7,734)			4.500	3.566	JD	3,563	42,750	11/16/2011	12/01/2027
462467-NS-6	IOWA FIN AUTH 2011 SER 2			2	1FE	624,138	103.6310	601,060	580,000	602,402		(4,513)			4.500	3.595	JJ	13,050	26,100	10/26/2011	07/01/2028
462467-PH-8	IOWA ST FIN AUTH SF MTG BDS 2015 A			2	1FE	17,920,188	102.8930	17,512,389	17,020,000	17,788,848		(96,543)			3.500	2.814	JJ	297,850	455,000	08/19/2015	01/01/2040
46641X-AA-3	JP MORGAN (INDIANA HSG) HFA TRUST				1FE	1,219,157	102.9340	1,203,767	1,169,455	1,215,821		(1,343)			4.000	3.799	MON	520	47,076	06/11/2014	11/27/2038
49130T-VQ-6	KENTUCKY ST HSG CORP 2016 SER B			2	1FE	2,341,575	102.7700	2,312,325	2,250,000	2,340,656		(919)			4.000	3.505	JJ	7,500		11/22/2016	07/01/2037
49130T-UR-5	KENTUCKY ST HSG CORP BDS 2016 A			2	1FE	3,633,735	100.9900	3,534,650	3,500,000	3,626,471		(7,264)			3.500	3.038	JJ	61,931		06/09/2016	01/01/2040
523489-HK-1	LEE CNTY FL HSG FIN AUTH SER 2007				1FE	20,000	100.6140	20,123	20,000	20,000					4.500	4.551	MS	300	900	08/17/2007	09/01/2017
54627D-BV-2	LOUISIANA ST HSG CORP SF MTG 2015A			2	1FE	3,647,827	98.1310	3,579,649	3,647,827	3,647,827					3.050	3.093	MON	9,272	111,260	07/22/2015	12/01/2038
54627D-BW-0	LOUISIANA ST HSG CORP SF MTGE 2016			2	1FE	2,850,946	98.1000	2,796,778	2,850,946	2,850,946					2.100	2.121	MON	4,989	15,134	08/25/2016	12/01/2038
60535Q-LX-6	MISSISSIPPI HOME CORP SER 2009 A-3			2	1FE	305,000	102.2690	311,920	305,000	305,000					5.000	5.063	JD	1,271	15,250	08/14/2009	06/01/2030
60535Q-LZ-1	MISSISSIPPI ST HOME CORP SER 2015A			2	1FE	3,010,441	99.9280	3,008,273	3,010,441	3,010,441					3.050	3.093	MON	7,652	91,818	06/24/2015	12/01/2034
60636X-H8-9	MISSOURI ST HSG DEV 2007 SER C-1			2	1FE	776,808	100.3810	722,743	720,000	735,300		(5,212)			5.600	4.806	MS	13,440	40,320	04/26/2007	09/01/2038
60636X-T8-6	MISSOURI ST HSG DEV 2008 SER A			2	1FE	755,250	106.2780	807,713	760,000	756,214		129			5.700	5.841	MS	14,440	43,320	01/22/2009	09/01/2038
60637B-CN-8	MISSOURI ST HSG DEV 2013 SER A			2	1FE	7,126,070	98.1610	6,969,431	7,100,000	7,111,457		(3,850)			2.650	2.622	MON	15,679	188,696	02/11/2013	11/01/2040
60637B-CP-3	MISSOURI ST HSG DEV 2013 SER A			2	1FE	2,555,180	98.7030	2,511,991	2,545,000	2,550,268		(1,290)			2.650	2.624	MON	5,620	67,706	01/18/2013	11/01/2041
60637B-CR-9	MISSOURI ST HSG DEV 2013 SER D			2	1FE	2,932,084	95.5270	2,800,932	2,932,084	2,932,084					2.550	2.580	MON	6,231	74,808	03/15/2013	10/01/2034
60637B-GM-6	MISSOURI ST HSG DEV 2015 SER B-1			2	1FE	8,013,305	104.9390	7,823,202	7,455,000	7,943,525		(50,637)			4.000	3.126	MN	49,700	303,960	08/12/2015	11/01/2045
60637B-HH-6	MISSOURI ST HSG DEV 2015 SER B-2			2	1FE	7,097,198	105.3250	6,909,320	6,560,000	7,029,823		(48,885)			4.000	3.044	MN	43,733	267,414	08/12/2015	11/01/2045
60637B-HV-5	MISSOURI ST HSG DEV 2015 SERIES C			2	1FE	7,229,925	105.5350	7,033,908	6,665,000	7,166,939		(55,846)			4.000	2.832	MN	44,433	233,418	11/20/2015	11/01/2036
60637B-KZ-2	MISSOURI ST HSG DEV 2016 SER A-2			2	1FE	10,520,528	105.7440	10,172,573	9,620,000	10,450,073		(70,455)			4.000	2.848	MN	64,133	211,640	03/11/2016	05/01/2040
63968M-HN-2	NEBRASKA HOUSING REV 2013 SERIES E			2	1FE	1,969,827	101.5650	1,934,813	1,905,000	1,950,646		(6,192)			3.000	2.623	MS	19,050	57,150	10/24/2013	09/01/2043
63968M-HE-2	NEBRASKA ST HOUSING REV 2013 SER E				1FE	710,000	103.3590	733,849	710,000	710,000					3.050	3.073	MS	7,218	21,655	10/24/2013	09/01/2021
63968M-EV-7	NEBRASKA ST INV FIN AUT 2013 SER A			2	1FE	87,125	101.7200	86,462	85,000	86,477		(238)			3.000	2.685	MS	850	2,550	03/19/2014	03/01/2043
63968M-KQ-1	NEBRASKA ST INV FIN AUT 2015 SER A			2	1FE	5,666,021	103.7200	5,491,974	5,295,000	5,617,323		(28,695)			3.500	2.797	MS	61,775	185,325	04/14/2015	09/01/2045
641279-GC-2	NEVADA HSG MTG REV BONDS SER 2009B			2	1FE	252,419	102.6740	251,551	245,000	247,042		(849)			4.500	4.151	AO	2,756	11,925	11/05/2009	10/01/2039
647200-UK-8	NEW MEXICO FIN AUTH 2007 SER E-2			2	1FE	827,468	101.0280	782,967	775,000	788,732		(5,063)			5.450	4.746	JJ	21,119	46,372	10/25/2007	01/01/2039
647200-ZS-6	NEW MEXICO FIN AUTH 2009 SER B-1A			2	1FE	44,550	100.6740	45,303	45,000	44,701		23			5.000	5.152	MS	750	2,250	06/01/2009	09/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
647200-4R-2	NEW MEXICO FIN AUTH 2016 SER A-2			2	1FE	5,183,864	103.0920	5,036,044	4,885,000	5,166,176		(17,688)			3.500	2.889	MS	56,992	58,891	03/16/2016	03/01/2046
647200-2F-0	NEW MEXICO MTG FIN AUTH 2014 SER A			2	1FE	1,766,598	105.1130	1,729,109	1,645,000	1,732,496		(12,076)			4.000	3.004	MS	21,933	65,800	12/06/2013	03/01/2044
647200-3P-7	NEW MEXICO MTG FIN AUTH 2015 SER E			2	1FE	5,250,305	97.9570	5,143,042	5,250,305	5,250,305					3.100	3.144	MON	13,563	159,603	11/18/2015	09/01/2037
647200-5T-7	NEW MEXICO MTG FIN AUTH 2016 SER C			2	1FE	2,671,150	102.8350	2,570,875	2,500,000	2,667,722		(3,428)			3.500	2.578	MS	9,236		10/26/2016	03/01/2045
647200-T5-3	NEW MEXICO ST MTG FIN AUTH CL I			2	1FE	1,041,475	105.2840	1,005,462	955,000	1,003,506		(8,621)			4.250	3.190	MS	13,529	40,588	05/03/2012	03/01/2043
647200-V3-5	NEW MEXICO ST MTG FIN AUTH CL I			2	1FE	45,900	103.2940	46,482	45,000	45,651		(114)			3.750	3.470	MS	563	1,688	10/07/2014	03/01/2043
677377-2P-7	OHIO HSG FIN REV BONDS 2016 SER 1			2	1FE	3,575,000	96.1650	3,437,899	3,575,000	3,575,000					2.650	2.682	MON	7,895	32,487	07/15/2016	11/01/2041
677377-2M-4	OHIO ST HSG FIN AGY 2013 SER 2			2	1FE	8,540,000	98.6120	8,421,465	8,540,000	8,540,000					2.720	2.754	MON	19,357	233,357	03/13/2013	11/01/2041
67886M-NN-5	OKLAHOMA HSG FIN AGY 2011 SER B			2	1FE	1,286,704	104.7630	1,251,918	1,195,000	1,242,449		(9,186)			4.500	3.601	MS	17,925	53,775	10/26/2011	09/01/2027
67886M-PU-7	OKLAHOMA ST HSG FIN AGY 2013 D			2	1FE	2,840,503	100.4730	2,853,939	2,840,503	2,840,503					3.350	3.402	MON	7,930	95,522	10/10/2013	09/01/2035
67886M-PR-4	OKLAHOMA ST HSG FIN AGY 2013 SER A			2	1FE	3,865,000	99.2460	3,835,858	3,865,000	3,865,000					2.750	2.785	MON	8,857	106,830	04/11/2013	09/01/2041
67886M-PS-2	OKLAHOMA ST HSG FIN AGY SER B TAX			2	1FE	11,623,354	99.2190	11,380,419	11,470,000	11,544,152		(22,091)			3.000	2.822	MON	28,675	346,285	04/11/2013	09/01/2041
68450W-CZ-2	ORANGE CNTY FL HSG AUTH SER 2011B			2	1FE	1,582,980	103.5730	1,538,059	1,485,000	1,532,820		(10,471)			4.375	3.568	MS	21,656	64,969	11/09/2011	03/01/2031
68450W-DB-4	ORANGE CNTY FL HSG FIN AUTH 2013A			2	1FE	2,085,000	95.5990	1,993,239	2,085,000	2,085,000					2.625	2.657	MON	4,561	55,344	02/27/2013	12/01/2041
72316W-A6-4	PINELLAS CNTY FL HSG FIN AUT 2016A			2	1FE	1,067,910	103.7350	1,037,350	1,000,000	1,062,344		(5,566)			3.500	2.604	MS	11,667	11,958	03/30/2016	03/01/2046
72316W-YB-7	PINELLAS CNTY FL HSG FIN AUT SER B			2	1FE	879,467	103.2130	851,507	825,000	853,515		(4,940)			4.375	3.445	MS	12,031	36,094	11/16/2011	09/01/2027
88275F-NU-9	TEXAS ST DEPT OF HSG SF REV 2015 A			2	1FE	4,085,000	97.0260	3,963,512	4,085,000	4,085,000					3.200	3.226	MS	43,573	109,660	10/15/2015	09/01/2039
88271H-CX-5	TEXAS ST HSG CORP SER 2007 A-3			2	1FE	690,221	103.2570	670,778	649,620	666,124		(3,084)			5.600	5.101	MON	3,032	36,716	05/31/2007	02/01/2039
88271H-DA-4	TEXAS ST HSG CORP SER 2007 B			2	1FE	765,576	104.0530	749,182	720,000	740,321		(3,332)			5.950	5.455	MON	3,570	42,854	08/17/2007	12/01/2039
88275F-NT-2	TEXAS ST HSG MTG BDS 2013 SER A			2	1FE	5,285,000	99.0330	5,233,894	5,285,000	5,285,000					2.800	2.820	MS	49,327	147,980	05/08/2013	03/01/2036
93978X-ER-7	WASHINGTON ST HSG FIN COM 2015 B			2	1FE	4,870,000	98.2810	4,786,285	4,870,000	4,870,000					3.150	3.196	MON	12,784	154,345	05/15/2015	05/01/2041
93978X-EQ-9	WASHINGTON ST HSG FIN COMM 2015 A			2	1FE	2,500,000	98.1470	2,453,675	2,500,000	2,500,000					3.000	3.042	MON	6,250	75,470	05/15/2015	09/01/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						217,543,005	XXX	213,272,257	210,980,636	216,457,385		(573,543)			XXX	XXX	XXX	1,457,689	5,895,808	XXX	XXX
45202B-CJ-3	ILLINOIS ST HSG DEV 2016 SER A				1FE	5,234,169	95.7700	5,012,764	5,234,169	5,234,169					2.625	2.657	MON	11,450	29,006	09/09/2016	03/01/2048
57586N-UR-0	MASSACHUSETT ST HSG FIN 2014 SER A				1FE	1,906,580	99.9260	1,905,169	1,906,580	1,906,580					4.375	4.464	MON	3,707	83,413	04/03/2014	01/15/2046
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						7,140,749	XXX	6,917,933	7,140,749	7,140,749					XXX	XXX	XXX	15,157	112,419	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						227,006,879	XXX	222,477,457	220,371,385	225,855,343		(590,326)			XXX	XXX	XXX	1,482,440	6,123,352	XXX	XXX
0258M0-DX-4	AMERICAN EXPRESS CREDIT CORP			2	1FE	1,748,618	100.8360	1,764,630	1,750,000	1,748,962		264			2.600	2.634	MS	13,524	45,500	09/09/2015	09/14/2020
035242-AJ-5	ANHEUSER BUSCH INBEV FINANCE INC				1FE	1,744,523	100.5750	1,760,063	1,750,000	1,745,513		991			2.650	2.735	FA	19,323	23,960	01/13/2016	02/01/2021
035242-AP-1	ANHEUSER BUSCH INBEV FINANCE INC				1FE	5,015,817	101.5190	4,994,735	4,920,000	5,010,938		(4,880)			3.650	3.444	FA	74,825	92,783	05/31/2016	02/01/2026
037411-BD-6	APACHE CORPORATION NOTES				2FE	6,962,830	96.1580	6,731,060	7,000,000	6,976,643		3,517			2.625	2.703	JJ	84,729	183,750	11/28/2012	01/15/2023
039483-BB-7	ARCHER DANIELS MIDLAND CO				1FE	1,177,522	108.3390	1,266,483	1,169,000	1,173,031		(863)			4.479	4.436	MS	17,453	52,360	03/30/2011	03/01/2021
00206R-DA-7	AT&T INC NOTES				2FE	1,362,968	107.5510	1,301,367	1,210,000	1,348,312		(14,656)			5.000	2.131	MS	20,167	30,250	07/14/2016	03/01/2021
00206R-CS-9	AT+T INC NOTES			2	2FE	4,677,735	100.8520	4,538,340	4,500,000	4,661,514		(16,221)			3.600	2.961	FA	60,300	84,600	05/04/2016	02/17/2023
053015-AE-3	AUTOMATIC DATA PROCESSNG INC			2	1FE	1,478,387	102.5420	1,517,622	1,480,000	1,478,569		139			3.375	3.417	MS	14,708	49,950	09/08/2015	09/15/2025
05348E-AP-4	AVALONBAY COMMUNITIES INC				1FE	7,120,880	104.9740	6,886,294	6,560,000	6,862,996		(70,021)			3.950	2.753	JJ	119,483	259,120	03/04/2013	01/15/2021
05348E-AX-7	AVALONBAY COMMUNITIES NOTES			2	1FE	1,431,490	95.4610	1,374,638	1,440,000	1,431,945		455			2.950	3.042	MN	5,900	21,712	05/19/2016	05/11/2026
06051G-DX-4	BANK OF AMERICA CORP NTS				1FE	3,070,485	104.7760	2,881,340	2,750,000	2,842,649		(67,028)			5.650	3.077	MN	25,896	155,375	06/20/2013	05/01/2018
06051G-EH-8	BANK OF AMERICA CORP SEN NOTES				1FE	4,749,188	108.9040	4,546,742	4,175,000	4,493,822		(67,138)			5.000	3.141	MN	27,833	208,750	01/08/2013	05/13/2021
06406H-CR-8	BANK OF NEW YORK MELLON				1FE	3,795,782	100.7130	3,827,094	3,800,000	3,798,142		824			2.200	2.236	MS	27,170	83,600	01/28/2014	03/04/2019
06406H-CS-6	BANK OF NEW YORK MELLON				1FE	996,350	102.9040	1,029,040	1,000,000	997,281		330			3.650	3.728	FA	14,904	36,500	01/28/2014	02/04/2024
10112R-AS-3	BOSTON PROPERTIES LP				2FE	3,547,351	105.6550	3,787,732	3,585,000	3,567,268		3,613			4.125	4.295	MN	18,896	147,881	11/22/2010	05/15/2021
10112R-AX-2	BOSTON PROPERTIES LP SR NOTES			2	2FE	3,784,896	98.7520	3,555,072	3,600,000	3,781,362		(3,534)			3.650	3.020	FA	54,750		10/20/2016	02/01/2026
10112R-AY-0	BOSTON PROPERTIES LP SR NOTES			2	2FE	2,883,920	91.4330	2,697,274	2,950,000	2,885,045		1,125			2.750	3.035	AO	30,197		10/20/2016	10/01/2026
05565Q-CD-8	BP CAPITAL MARKETS PLC NOTES		C		1FE	1,504,827	98.1750	1,506,986	1,535,000	1,511,008		3,374			2.750	3.045	MN	5,980	42,213	02/23/2015	05/10/2023
07330N-AD-7	BRANCH BANKING & TRUST CO				1FE	3,134,373	100.9960	3,166,225	3,135,000	3,134,770		124			2.300	2.317	AO	15,222	72,105	09/19/2013	10/15/2018
12189T-AJ-3	BURLINGTON NORTHERN SANTA FE CORP				1FE	13,134,980	127.3730	17,832,220	14,000,000	13,440,624		29,687			6.700	7.350	FA	390,833	938,000	06/03/1999	08/01/2028
133131-AQ-5	CAMDEN PROPERTY TRUST NOTES				1FE	1,793,700	101.4900	1,826,820	1,800,000	1,799,696		783			5.700	5.829	MN	13,110	102,600	05/01/2007	05/15/2017
14149Y-AX-6	CARDINAL HEALTH INC				2FE	3,609,498	99.9000	3,696,300	3,700,000	3,674,696		20,460			1.700	2.291	MS	18,521	62,900	09/24/2013	03/15/2018
14149Y-BA-5	CARDINAL HEALTH INC				2FE	1,243,538	101.1080	1,263,850	1,250,000	1,244,737		570			3.500	3.594	MN	5,590	43,750	11/07/2014	11/15/2024
149123-BX-8	CATERPILLAR INC				1FE	2,822,391	99.6300	2,959,011	2,970,000	2,869,331		16,491			2.600	3.307	JD	1,073	77,220	01/24/2014	06/26/2022
172967-KX-8	CITIGROUP INC NOTES			2	2FE	4,834,897	101.9880	4,900,523	4,805,000	4,833,819		(1,077)			2.361	2.267	MJSD	9,453	29,201	10/25/2016	09/01/2023
172967-KV-2	CITIGROUP INC SR NOTES				2FE	1,753,772	97.8200	1,716,741	1,755,000	1,753,871		100			2.350	2.379	FA	17,070		07/26/2016	08/02/2021

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
202795-HV-5	COMMONWEALTH EDISON CO FIRST MORT				1FE	1,691,777	105.3970	1,686,352	1,600,000	1,640,076		(10,380)			4.000	3.280	FA	26,667	64,000	08/31/2011	08/01/2020
20826F-AE-6	CONOCOPHILLIPS COMPANY				1FE	2,339,415	100.7620	2,357,831	2,340,000	2,339,582		79			2.875	2.900	MN	8,596	67,275	11/06/2014	11/15/2021
21987H-AQ-8	CORPORATE BOND-BKD SER 1998-CAT-1				1FE	1,274,971	102.7680	1,302,654	1,267,568	1,268,164		(593)			6.500	6.551	MS	27,464	82,392	03/18/1998	03/01/2018
067383-AD-1	CR BARD INC				1FE	981,240	99.7940	1,017,899	1,020,000	1,010,342		9,080			1.375	2.316	JJ	6,467	14,025	09/17/2013	01/15/2018
067383-AC-3	CR BARD INC NOTES				1FE	6,637,180	107.0460	6,556,568	6,125,000	6,443,009		(72,964)			4.400	3.048	JJ	124,269	269,500	06/25/2014	01/15/2021
126408-GH-0	CSX CORPORATION				2FE	1,115,278	119.4460	1,075,014	900,000	1,114,121		(1,156)			6.000	4.261	AO	13,500		11/16/2016	10/01/2036
126408-HD-8	CSX CORPORATION NOTES			2	2FE	1,925,426	100.0990	1,931,911	1,930,000	1,925,899		392			3.350	3.407	MN	10,776	66,631	10/15/2015	11/01/2025
231021-AR-7	CUMMINS INC				1FE	2,318,780	103.4910	2,406,166	2,325,000	2,320,736		540			3.650	3.715	AO	21,216	84,863	03/26/2014	10/01/2023
126650-CF-5	CVS CAREMARK CORPORATION				2FE	2,785,962	100.3090	2,731,414	2,723,000	2,780,610		(3,402)			3.375	3.087	FA	35,484	65,745	10/28/2016	08/12/2024
126650-BZ-2	CVS HEALTH CORPORATION SR NOTES				2FE	1,538,161	98.5130	1,551,580	1,575,000	1,543,440		4,785			2.750	3.148	JD	3,609	43,313	11/23/2015	12/01/2022
126650-CK-4	CVS HEALTH CORPORATION SR NOTES			2	2FE	2,224,056	102.7490	2,207,049	2,148,000	2,214,410		(9,061)			3.500	2.899	JJ	33,622	63,280	05/23/2016	07/20/2022
257375-AK-1	DOMINION GAS HOLDINGS LLC SR NOTES			2	1FE	2,959,991	100.9100	2,997,027	2,970,000	2,962,136		1,893			2.800	2.893	MN	10,626	82,698	11/12/2015	11/15/2020
260003-AM-0	DOVER CORPORATION NOTES			2	1FE	2,639,385	100.6340	2,676,864	2,660,000	2,641,460		1,777			3.150	3.267	MN	10,707	86,583	10/29/2015	11/15/2025
263534-CB-3	E.I. DU PONT DE NEMOURS AND CO				1FE	5,036,710	103.8890	5,090,561	4,900,000	4,978,190		(17,858)			3.625	3.226	JJ	81,905	177,625	08/06/2013	01/15/2021
278058-DD-1	EATON CORP NTS				1FE	997,440	105.1190	1,051,190	1,000,000	999,559		301			5.600	5.713	MN	7,156	56,000	05/15/2008	05/15/2018
278062-AC-8	EATON CORP SENIOR NOTES				2FE	4,843,200	99.0430	4,952,150	5,000,000	4,885,501		17,585			2.750	3.208	MN	22,535	137,500	07/15/2014	11/02/2022
278865-AL-4	ECOLAB INC NOTES				2FE	6,980,886	108.0660	6,775,738	6,270,000	6,689,482		(77,995)			4.350	2.907	JD	17,425	272,745	09/25/2014	12/08/2021
291011-AY-0	EMERSON ELECTRIC CO NTS				1FE	1,992,380	107.8840	2,157,680	2,000,000	1,997,625		776			4.875	4.982	AO	20,583	97,500	01/15/2009	10/15/2019
294429-AF-2	EQUIFAX INC				2FE	2,993,370	102.2620	3,067,860	3,000,000	2,999,562		836			6.300	6.430	JJ	94,500	189,000	06/25/2007	07/01/2017
26884A-BF-9	ERP OPERATING LP NOTES			2	1FE	7,817,520	94.2830	7,679,350	8,145,000	7,819,263		1,744			2.850	3.364	MN	50,940		12/15/2016	11/01/2026
30231G-AT-9	EXXON MOBIL CORPORATION NOTES			2	1FE	3,700,000	99.8650	3,695,005	3,700,000	3,700,000					3.043	3.066	MS	37,530	55,670	02/29/2016	03/01/2026
31428X-BC-9	FEDEX CORPORATION NOTES				2FE	1,185,322	99.8050	1,197,660	1,200,000	1,187,609		1,396			3.200	3.375	FA	16,000	32,000	11/21/2016	02/01/2025
343412-AC-6	FLUOR CORPORATION				1FE	1,557,974	101.1210	1,592,656	1,575,000	1,561,061		1,486			3.500	3.662	JD	2,450	55,125	11/18/2014	12/15/2024
369550-AT-5	GENERAL DYNAMICS CORPORATION				1FE	918,440	94.7880	947,880	1,000,000	920,840		1,695			3.600	4.141	MN	4,600	36,000	07/27/2015	11/15/2042
370334-BH-6	GENERAL MILLS INC				2FE	2,307,980	107.5140	2,150,280	2,000,000	2,094,512		(42,277)			5.650	3.354	FA	42,689	113,000	07/28/2011	02/15/2019
38144L-AB-6	GOLDMAN SACHS GROUP INC				1FE	2,300,667	103.0720	2,076,901	2,015,000	2,065,377		(73,972)			6.250	2.465	MS	41,979	125,938	09/24/2013	09/01/2017
38145G-AG-5	GOLDMAN SACHS GROUP INC			2	1FE	3,995,880	97.1560	3,886,240	4,000,000	3,996,086		206			2.350	2.385	MN	24,544		09/22/2016	11/15/2021
38143U-8H-7	GOLDMAN SACHS GROUP INC NOTES			2	1FE	1,516,355	100.2940	1,504,410	1,500,000	1,516,264		(92)			3.750	3.641	FA	19,688	18,750	11/09/2016	02/25/2026
406216-AZ-4	HALLIBURTON COMPANY SENIOR NOTES				2FE	996,700	102.0750	1,020,750	1,000,000	998,260		324			3.250	3.316	MN	4,153	32,500	11/08/2011	11/15/2021
406216-BD-2	HALLIBURTON COMPANY SENIOR NOTES				2FE	3,367,103	101.5410	3,427,009	3,375,000	3,369,499		730			3.500	3.559	FA	49,219	118,125	07/29/2013	08/01/2023
412822-AD-0	HARLEY DAVIDSON INC SNR NOTES			2	1FE	1,720,468	100.1220	1,732,111	1,730,000	1,721,638		820			3.500	3.598	JJ	25,734	60,550	07/23/2015	07/28/2025
40414L-AM-1	HCP INC SENIOR NOTES				2FE	1,547,286	95.6820	1,492,639	1,560,000	1,549,437		1,113			3.400	3.527	FA	22,100	53,040	01/13/2015	02/01/2025
437076-BC-5	HOME DEPOT INC				1FE	3,481,835	105.2780	3,684,730	3,500,000	3,486,862		1,578			3.750	3.847	FA	49,583	131,250	09/03/2013	02/15/2024
437076-AT-9	HOME DEPOT INC SENIOR NOTES				1FE	1,273,317	106.3580	1,356,065	1,275,000	1,274,299		172			3.950	4.005	MS	14,829	50,363	09/07/2010	09/15/2020
459200-HU-8	IBM CORP				1FE	3,897,723	104.1350	4,009,198	3,850,000	3,886,384		(4,438)			3.625	3.504	FA	53,887	139,563	09/11/2014	02/12/2024
452308-AQ-2	ILLINOIS TOOL WORKS INC				1FE	10,211,670	112.6040	10,134,360	9,000,000	10,107,263		(25,594)			4.875	4.122	MS	129,188	438,750	08/21/2012	09/15/2041
456866-AM-4	INGERSOLL-RAND COMPANY BONDS			2	1FE	9,838,780	118.8880	11,989,855	10,085,000	9,931,913		9,182			6.443	6.755	MN	83,027	649,777	10/26/2000	11/15/2027
458140-AJ-9	INTEL CORPORATION SENIOR NOTES				1FE	2,645,517	103.9170	2,776,662	2,672,000	2,655,470		3,151			3.300	3.472	AO	22,044	88,176	09/19/2013	10/01/2021
24422E-SP-5	JOHN DEERE CAPITAL CORP				1FE	1,958,510	102.1560	2,002,258	1,960,000	1,958,846		134			3.350	3.387	JD	3,465	65,660	06/09/2014	06/12/2024
24422E-RR-2	JOHN DEERE CAPITAL CORP NTS SER E				1FE	3,769,794	101.0760	3,820,673	3,780,000	3,776,479		1,477			2.250	2.305	AO	17,483	85,050	04/12/2012	04/17/2019
478160-BU-7	JOHNSON & JOHNSON NOTES			2	1FE	1,143,963	100.0610	1,150,702	1,150,000	1,144,141		178			3.550	3.619	MS	13,608	20,413	02/25/2016	03/01/2036
478375-AG-3	JOHNSON CONTROLS INTL PL				2FE	2,342,786	101.4120	2,357,829	2,325,000	2,342,740		(46)			3.625	3.539	JJ	41,907		12/23/2016	07/02/2024
46625H-HZ-6	JPMORGAN CHASE & CO				1FE	2,079,064	107.6730	2,212,680	2,055,000	2,067,485		(2,540)			4.625	4.520	MN	13,465	95,044	01/13/2012	05/10/2021
46625H-KC-3	JPMORGAN CHASE & CO NOTES				1FE	6,086,458	97.7560	5,963,116	6,100,000	6,088,784		1,204			3.125	3.176	JJ	83,663	190,625	01/15/2015	01/23/2025
46625H-HL-7	JPMORGAN CHASE & CO NTS				1FE	2,751,171	109.2740	3,010,499	2,755,000	2,753,894		431			6.300	6.419	AO	32,785	173,565	04/16/2009	04/23/2019
482439-AA-4	KCT INT TRAN CORP SER 1998				1FE	714,133	104.4810	746,134	714,133	714,133					6.884	7.002	FA	20,484	49,161	08/20/1998	08/01/2018
487836-BJ-6	KELLOGG CO				2FE	3,831,207	101.2420	3,948,438	3,900,000	3,854,402		7,564			3.125	3.394	MN	14,896	121,875	11/24/2014	05/17/2022
50076Q-AX-4	KRAFT FOODS GROUP INC				2FE	7,186,763	106.5980	6,561,107	6,155,000	6,513,136		(210,674)			6.125	2.509	FA	134,042	376,994	09/17/2013	08/23/2018
501044-CQ-2	KROGER COMPANY SENIOR NOTES			2	2FE	4,187,330	101.9360	4,179,376	4,100,000	4,173,026		(13,223)			3.400	3.039	AO	29,429	139,400	12/01/2015	04/15/2022
539830-BB-4	LOCKHEED MARTIN CORP NOTES				2FE	13,061,000	98.7050	12,891,860	13,061,000	13,061,000					4.070	4.111	JD	23,626	531,583	12/12/2012	12/15/2042
548661-DH-7	LOWES COMPANIES INC			2	1FE	994,210	101.7140	1,017,140	1,000,000	994,860		498			3.375	3.473	MS	9,938	33,656	09/09/2015	09/15/2025
548661-AH-0	LOWES COMPANIES INC DEBENTURES				1FE	4,128,498	130.7020	4,051,762	3,100,000	4,068,508		(59,990)			6.875	3.496	FA	80,514	106,563	03/29/2016	02/15/2028
58013M-EY-6	MCDONALD'S CORP NTS			2	2FE	2,550,308	101.8100	2,524,888	2,480,000	2,549,442		(866)			3.700	3.359	JJ	38,488		11/15/2016	01/30/2026
58013M-EX-8	MCDONALDS CORP SENIOR NOTES			2	2FE	998,150	101.1150	1,011,150	1,000,000	998,527		377			2.750	2.809	JD	1,681	27,500	12/02/2015	12/09/2020
581557-AV-7	MCKESSON CORP				2FE	698,845	100.6910	704,837	700,000	699,975		145			5.700	5.804	MS	13,300	39,900	02/28/2007	03/01/2017
58155Q-AD-5	MCKESSON CORP				2FE	4,560,144	107.2210	4,229,868	3,945,000	4,281,553		(75,554)			4.750	2.594	MS	62,463	187,388	03/05/2013	03/01/2021
50075N-BA-1	MONDELEZ INTERNATIONAL INC NTS				2FE	4,393,080	108.4840	4,339,360	4,000,000	4,378,688		(14,392)			5.375	2.219	FA	84,208		11/17/2016	02/10/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61746B-EC-6	MORGAN STANLEY NTS			2	1FE	6,575,850	101.1110	6,653,104	6,580,000	6,575,916		66			2.282	2.311	JAJO	27,943		11/09/2016	10/24/2023
637417-AB-2	NATIONAL RETAIL PROPERTIES NOTES				2FE	11,050,888	103.8970	9,610,473	9,250,000	9,552,457		(374,133)			6.875	2.682	AO	134,253	635,938	12/20/2012	10/15/2017
655844-BL-1	NORFOLK SOUTHERN CORP				2FE	4,415,757	99.3840	4,521,972	4,550,000	4,450,237		14,474			2.903	3.329	FA	49,899	132,087	09/16/2014	02/15/2023
655844-BP-2	NORFOLK SOUTHERN CORP				2FE	3,089,760	104.1280	3,123,840	3,000,000	3,068,826		(8,491)			3.850	3.510	JJ	53,258	115,500	06/20/2014	01/15/2024
655844-AQ-1	NORFOLK SOUTHN CORP				2FE	1,511,352	134.3430	2,102,468	1,565,000	1,525,881		1,513			7.250	7.683	FA	42,864	113,462	05/21/2001	02/15/2031
655844-AW-8	NORFOLK SOUTHN CORP				2FE	1,435,000	114.3870	1,641,453	1,435,000	1,435,000					5.590	5.668	MN	9,804	80,217	05/17/2005	05/17/2025
666807-BD-3	NORTHROP GRUMMAN CORP NOTES				2FE	2,587,298	111.3990	2,506,478	2,250,000	2,558,827		(7,471)			5.050	4.182	MN	14,519	113,625	12/12/2012	11/15/2040
666807-AQ-5	NORTHROP GRUMMAN CORPORATION				2FE	5,361,255	132.9580	5,185,362	3,900,000	4,977,282		(94,518)			7.875	4.257	MS	102,375	307,125	06/17/2014	03/01/2026
670346-AL-9	NUCOR CORP SENIOR NOTES			2	1FE	3,993,280	106.3430	4,253,720	4,000,000	3,996,392		550			4.125	4.186	MS	48,583	165,000	09/16/2010	09/15/2022
68389X-AX-3	ORACLE CORPORATION NOTES				1FE	6,193,056	101.2130	6,275,206	6,200,000	6,196,249		1,297			2.250	2.286	AO	32,163	139,500	06/30/2014	10/08/2019
694308-HC-4	PACIFIC GAS & ELECTRIC SEN NOTES				2FE	2,885,297	102.0220	2,958,638	2,900,000	2,889,973		1,372			3.250	3.337	JD	4,189	94,250	06/12/2013	06/15/2023
694308-GN-1	PACIFIC GAS + ELECTRIC CO				2FE	1,369,248	111.0130	1,221,143	1,100,000	1,164,481		(33,706)			8.250	4.852	AO	19,158	90,750	01/14/2010	10/15/2018
713448-CM-8	PEPSICO INC				1FE	6,933,040	104.2980	7,144,413	6,850,000	6,915,712		(8,018)			3.600	3.479	MS	82,200	246,600	09/11/2014	03/01/2024
72925P-AC-9	PLUM CREEK TIMBER LP				2FE	10,079,434	106.1230	10,654,749	10,040,000	10,070,727		(7,411)			4.700	4.684	MS	138,942	471,880	12/20/2012	03/15/2021
72925P-AD-7	PLUM CREEK TIMBERLANDS LP NOTES				2FE	2,380,560	94.9470	2,278,728	2,400,000	2,387,540		1,778			3.250	3.371	MS	22,967	78,000	11/14/2012	03/15/2023
69353R-EK-0	PNC BANK NA SENIOR NOTES				1FE	5,399,183	98.1930	5,351,519	5,450,000	5,407,416		4,532			2.950	3.083	FA	57,164	160,775	03/06/2015	02/23/2025
69353R-EQ-7	PNC BANK NOTES			2	1FE	251,195	99.8240	249,560	250,000	251,184		(11)			3.250	3.210	JD	677		11/28/2016	06/01/2025
74005P-BN-3	PRAXAIR INC NOTES				1FE	1,394,638	96.9160	1,356,824	1,400,000	1,395,558		485			2.650	2.712	FA	15,046	37,100	01/29/2015	02/05/2025
740189-AM-7	PRECISION CASTPARTS CORPORATION			2	1FE	8,881,844	100.7850	8,969,865	8,900,000	8,884,328		1,585			3.250	3.301	JD	12,856	289,250	06/01/2015	06/15/2025
742718-CB-3	PROCTER & GAMBLE CO				1FE	1,650,129	125.6890	1,665,379	1,325,000	1,638,545		(11,585)			5.500	3.662	FA	30,365	36,437	02/12/2016	02/01/2034
754907-AA-1	RAYONIER INC SR NOTES				2FE	2,458,004	99.2450	2,481,125	2,500,000	2,476,003		4,037			3.750	3.993	AO	23,438	93,750	03/14/2012	04/01/2022
755111-AU-5	RAYTHEON COMPANY BDS				1FE	11,950,440	109.2770	13,113,240	12,000,000	11,991,961		3,741			6.400	6.541	JD	34,133	768,000	12/14/1998	12/15/2018
755111-AF-8	RAYTHEON COMPANY BONDS				1FE	4,996,500	134.3330	6,716,650	5,000,000	4,997,817		133			7.200	7.336	FA	136,000	360,000	02/12/2001	08/15/2027
756109-AK-0	REALTY INCOME CORP				2FE	4,554,108	111.7580	4,135,046	3,700,000	4,063,565		(131,693)			6.750	2.856	FA	94,350	249,750	02/15/2013	08/15/2019
774341-AF-8	ROCKWELL COLLINS INC NOTES			2	1FE	1,151,560	105.0490	1,124,024	1,070,000	1,149,787		(1,592)			4.800	4.371	JD	2,283	51,360	12/01/2015	12/15/2043
775371-AV-9	ROHM & HAAS COMPANY				2FE	2,731,392	103.1200	2,452,194	2,378,000	2,442,726		(90,037)			6.000	2.108	MS	42,011	142,680	09/19/2013	09/15/2017
828807-CN-5	SIMON PROPERTY GROUP LP SR NOTES			2	1FE	3,963,816	98.6050	3,993,503	4,050,000	3,975,950		10,907			2.750	3.106	FA	46,406	111,375	11/20/2015	02/01/2023
828807-CY-1	SIMON PROPERTY GROUP LP SR NTS			2	1FE	1,645,661	98.1350	1,619,228	1,650,000	1,645,709		46			3.250	3.308	MN	5,660		11/15/2016	11/30/2026
832696-AK-4	SMUCKERS SR NOTES				2FE	1,217,616	100.8340	1,210,008	1,200,000	1,217,413		(205)			3.500	3.324	MS	12,367		11/21/2016	03/15/2025
857477-AG-8	STATE STREET CORP				1FE	2,014,650	107.3410	2,184,389	2,035,000	2,025,384		2,045			4.375	4.551	MS	28,193	89,030	03/03/2011	03/07/2021
871829-AZ-0	SYSCO CORPORATION COMPANY			2	2FE	3,445,290	101.2060	3,349,919	3,310,000	3,439,922		(5,157)			3.750	3.256	AO	31,031	98,471	09/07/2016	10/01/2025
871829-BC-0	SYSCO CORPORATION NOTES			2	2FE	2,185,402	98.1330	2,119,673	2,160,000	2,184,035		(1,368)			3.300	3.186	JJ	32,868	20,591	05/18/2016	07/15/2026
260543-CF-8	THE DOW CHEMICAL COMPANY NOTES				2FE	2,573,398	105.6630	2,520,063	2,385,000	2,495,653		(20,732)			4.125	3.116	MN	12,571	98,380	01/30/2013	11/15/2021
89233P-5F-9	TOYOTA MOTOR CREDIT CORP				1FE	3,491,180	104.0130	3,640,455	3,500,000	3,495,484		870			3.400	3.459	MS	35,039	119,000	09/08/2011	09/15/2021
90265E-AG-5	UDR INC MED-TERM NOTES				2FE	991,000	107.1220	1,071,220	1,000,000	994,955		870			4.625	4.795	JJ	21,969	46,250	01/10/2012	01/10/2022
907818-DR-6	UNION PACIFIC CORPORATION				1FE	1,439,982	104.3980	1,448,000	1,387,000	1,428,095		(5,065)			3.646	3.203	FA	19,104	50,570	08/07/2014	02/15/2024
907818-DY-1	UNION PACIFIC CORPORATION				1FE	2,987,614	101.6290	3,048,870	3,000,000	2,990,076		1,061			3.250	3.324	JJ	44,958	97,500	09/18/2014	01/15/2025
913017-BP-3	UNITED TECHNOLOGIES CORP				1FE	8,842,096	127.2090	8,777,421	6,900,000	8,658,661		(49,073)			6.125	4.351	JJ	194,877	422,625	08/05/2014	07/15/2038
91159H-HN-3	US BANCORP SR NOTES			2	1FE	2,481,700	92.5770	2,314,424	2,500,000	2,482,432		730			2.375	2.473	JJ	26,224		07/19/2016	07/22/2026
92343V-CH-5	VERIZON COMMUNICATIONS INC				2FE	2,448,624	100.9590	2,476,523	2,453,000	2,450,154		856			2.625	2.682	FA	23,252	64,390	03/11/2015	02/21/2020
927804-FV-1	VIRGINIA ELECTRIC & POWER CO NTS			2	1FE	2,838,856	97.2090	2,770,456	2,850,000	2,838,988		130			2.950	3.018	MN	10,509		11/15/2016	11/15/2026
94974B-FC-9	WELLS FARGO & CO MED TERM NOTES				1FE	3,620,876	102.8850	3,652,417	3,550,000	3,596,204		(8,060)			3.500	3.252	MS	39,001	124,250	10/31/2013	03/08/2022
94974B-GA-2	WELLS FARGO CO MED NOTES				1FE	2,348,641	98.9750	2,330,860	2,355,000	2,349,940		569			3.300	3.360	MS	24,178	77,714	09/02/2014	09/09/2024
962166-AV-6	WEYERHAEUSER COMPANY DEBS				2FE	1,806,859	102.8220	2,056,439	2,000,000	1,988,229		18,924			6.950	8.160	FA	57,917	139,000	08/18/2000	08/01/2017
45687A-AA-0	INGERSOLL RAND GLOBAL NTS				2FE	5,991,420	108.0280	6,481,680	6,000,000	5,998,184		1,023			6.875	7.014	FA	155,833	412,500	08/12/2008	08/15/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						445,987,026	XXX	454,811,869	432,082,701	440,801,962		(1,590,721)			XXX	XXX	XXX	5,151,043	16,152,391	XXX	XXX
00842B-AJ-6	AGATE BAY MTG TRUST 2015-5 CL A9				1FM	10,478,928	99.5550	10,185,584	10,231,143	10,481,065		2,136			3.500	3.006	MON	29,841	60,682	09/29/2016	07/25/2045
00842T-AD-0	AGATE BAY MTG TRUST 2016-1 CL A4				1FM	2,082,684	97.8070	2,064,101	2,110,383	2,080,372		(2,313)			3.000	3.502	MON	5,276	59,103	01/11/2016	12/25/2045
00842V-AE-3	AGATE BAY MTG TRUST 2016-3 CL A5				1FM	8,909,857	101.6800	8,833,166	8,687,246	8,910,494		637			3.500	2.419	MON	25,338	104,982	08/08/2016	08/25/2046
22944P-AA-5	CREDIT SUISSE MTG TRUST 2013-TH1				1FM	24,687,765	92.1130	23,573,141	25,591,463	24,696,055		8,290			2.130	3.446	MON	45,425	369,101	04/26/2016	02/25/2043
12647P-AL-2	CREDIT SUISSE MTG TRUST SER 2013-7				1FM	1,268,597	100.8050	1,256,811	1,246,779	1,268,886		289			3.500	2.941	MON	3,636	11,240	09/08/2016	08/25/2043
46644V-AG-1	JP MORGAN MTG TRUST 2015-4 CL 1A7				1FM	3,540,999	100.3540	3,496,702	3,484,377	3,532,101		(4,593)			3.500	2.858	MON	10,163	124,445	07/21/2015	06/25/2045
46644V-BJ-4	JP MORGAN MTG TRUST 2015-4 CL 2A2				1FM	5,443,594	97.1250	5,341,339	5,499,448	5,451,561		7,182			3.000	3.280	MON	13,749	167,036	11/01/2015	06/25/2045
46645G-AC-2	JP MORGAN MTG TRUST 2015-6 CL A3				1FM	4,305,282	100.8050	4,284,364	4,250,163	4,303,135		(1,760)			3.500	3.189	MON	12,396	150,635	10/27/2015	10/25/2045
46647J-AC-4	JP MORGAN MTG TRUST 2016-4 CL A3				1FM	6,571,209	100.8670	6,545,355	6,489,082	6,570,762		(448)			3.500	3.242	MON	18,926	18,957	11/21/2016	10/25/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
81745M-AA-9	SEQUOIA MTG TRUST SER 2013-2 CL A				1FM	7,938,292	95.5390	8,171,499	8,553,042	7,976,124		153,115			1.874	4.107	MON	13,357	161,857	12/03/2015	02/25/2043
81745L-AD-5	SEQUOIA MTG TRUST SER 2014-4 CL A4				1FM	6,139,135	99.9180	5,972,643	5,977,554	6,135,327		(3,808)			3.500	2.501	MON	17,435	53,302	09/16/2016	11/25/2044
81746R-AU-3	SEQUOIA MTG TRUST SER 2016-2 CLA19				1FM	2,287,707	99.6980	2,243,776	2,250,573	2,285,751		(1,956)			3.500	3.071	MON	6,564	33,120	07/21/2016	08/25/2046
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						83,654,049	XXX	81,968,481	84,371,253	83,691,633		156,771			XXX	XXX	XXX	202,106	1,314,460	XXX	XXX
30291W-AQ-7	FREMF MTG TRUST SER 2014- K3 CL C				1FM	3,248,875	99.5440	3,185,408	3,200,000	3,247,006		(1,869)			4.359	4.188	MON	11,625	35,246	09/09/2016	12/25/2046
30292C-AL-1	FREMF MTG TRUST SER 2014-K38 CL C				1FM	11,219,312	98.6960	10,856,560	11,000,000	11,210,350		(8,962)			4.635	4.413	MON	42,491	164,583	10/12/2016	06/25/2047
30285F-AE-9	FREMF MTG TRUST SER 2014-K40 CL B				1FM	3,465,287	101.2230	3,436,521	3,395,000	3,450,826		(7,103)			4.072	3.852	MON	11,520	140,560	12/03/2014	11/25/2047
30285F-AG-4	FREMF MTG TRUST SER 2014-K40 CL C				1FM	376,609	93.6990	374,796	400,000	376,918		308			4.072	5.094	MON	1,356	1,356	11/16/2016	11/25/2047
30292P-AE-8	FREMF MTG TRUST SER 2015-K45 CL B				1FM	3,902,982	96.8310	3,873,240	4,000,000	3,913,287		6,436			3.591	3.975	MON	7,979	112,561	11/15/2016	04/25/2048
30287T-AN-7	FREMF MTG TRUST SER 2015-K49 CL B				1FM	7,162,107	95.2370	7,547,532	7,925,000	7,209,156		47,048			3.721	5.164	MON	24,570	179,540	11/15/2016	10/25/2048
30293W-AE-2	FREMF MTG TRUST SER 2015-K50 CL B				1FM	3,523,070	97.0070	3,497,102	3,605,000	3,524,160		1,090			3.779	4.167	MON	11,351	11,352	11/15/2016	10/25/2048
30293X-AJ-9	FREMF MTG TRUST SER 2015-K51 CL B				1FM	1,537,945	95.7700	1,723,860	1,800,000	1,556,412		18,467			4.088	6.276	MON	6,131	60,310	02/11/2016	10/25/2048
30292C-AJ-6	FREMF MTG TRUST SER2014-K38 CL B				1FM	3,292,461	103.0150	3,605,525	3,500,000	3,309,960		17,499			4.222	5.252	MON	12,314	113,095	03/08/2016	06/25/2047
30292G-AQ-1	FREMF MTG TRUST SERIES 2014-K39 C				1FM	4,110,469	94.6290	4,258,305	4,500,000	4,132,600		22,130			4.282	5.626	MON	16,058	110,993	05/02/2016	08/25/2047
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						41,839,117	XXX	42,358,849	43,325,000	41,930,675		95,044			XXX	XXX	XXX	145,395	929,596	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						571,480,192	XXX	579,139,199	559,778,954	566,424,270		(1,338,906)			XXX	XXX	XXX	5,498,544	18,396,447	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						1,377,164,014	XXX	1,391,578,730	1,296,707,728	1,349,687,716		(7,918,118)			XXX	XXX	XXX	15,595,669	50,568,014	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						488,737,411	XXX	487,434,669	476,517,062	487,223,672		(439,530)			XXX	XXX	XXX	2,280,790	14,697,049	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						317,834,695	XXX	312,530,093	315,737,595	315,736,483		(461,773)			XXX	XXX	XXX	756,106	7,779,632	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						2,183,736,120	XXX	2,191,543,492	2,088,962,385	2,152,647,871		(8,819,421)			XXX	XXX	XXX	18,632,565	73,044,695	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value 7 Rate Per Share Used to Obtain Fair Value	Fair Value 8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	Dividends 11 Amount Received During Year	Dividends 12 Nonadmitted Declared But Unpaid	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Change in Book/Adjusted Carrying Value (13 - 14)	Change in Book/Adjusted Carrying Value 16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	17 NAIC Market Indicator (a)	18 Date Acquired
88579Y-10-1	3M COMPANY			33,465.000	5,975,844	178.570	5,975,844	307,804		148,585		934,679		934,679		L	08/30/1985
002824-10-0	ABBOTT LABORATORIES			135,142.000	5,190,803	38.410	5,190,803	3,031,836		130,203		(544,141)		(544,141)		L	02/11/2016
00287Y-10-9	ABBVIE INC			84,346.000	5,281,746	62.620	5,281,746	1,615,397		192,309		285,091		285,091		L	01/02/2013
G0084W-10-1	ADIENT PLC		D	6,778.000	397,190	58.600	397,190	315,753				81,440		81,440		L	10/31/2016
00724F-10-1	ADOBE SYSTEMS INC			30,160.000	3,104,971	102.950	3,104,971	835,734				271,744		271,744		L	10/07/2009
00773T-10-1	ADVANSIX INC			1,612.000	35,689	22.140	35,689	6,238				29,452		29,452		L	10/03/2016
00817Y-10-8	AETNA INC			18,187.000	2,255,369	124.010	2,255,369	1,295,438		18,187		288,992		288,992		L	04/16/2014
008252-10-8	AFFILIATED MANAGERS GROUP INC			37,487.000	5,446,860	145.300	5,446,860	5,018,899				584,709	531,342	53,367		L	11/09/2016
00846U-10-1	AGILENT TECHNOLOGIES INC			26,574.000	1,210,710	45.560	1,210,710	94,194	3,508	12,224		99,654		99,654		L	06/05/2000
009158-10-6	AIR PRODUCTS & CHEMICALS INC			10,588.000	1,522,765	143.820	1,522,765	192,575	9,106	35,893		162,316		162,316		L	09/13/1993
00971T-10-1	AKAMAI TECHNOLOGIES INC			17,153.000	1,143,761	66.680	1,143,761	381,986				241,000		241,000		L	08/31/2011
013872-10-6	ALCOA INC			19,143.000	537,535	28.080	537,535	415,020				122,516		122,516		L	11/01/2016
G0176J-10-9	ALLEGION PLC		D	5,605.000	358,720	64.000	358,720	78,224		3,529		(10,762)		(10,762)		L	12/02/2013
018581-10-8	ALLIANCE DATA SYSTEMS CORPORATION			8,173.000	1,867,531	228.500	1,867,531	1,539,326		4,250		328,205		328,205		L	06/27/2016
018802-10-8	ALLIANT ENERGY CORPORATION			11,955.000	452,975	37.890	452,975	430,911				22,064		22,064		L	11/15/2016
02079K-10-7	ALPHABET INC CL C			35,775.000	27,611,861	771.820	27,611,861	20,025,885				878,362		878,362		L	02/01/2016
023608-10-2	AMEREN CORPORATION			12,760.000	669,390	52.460	669,390	624,356		5,614		45,034		45,034		L	11/15/2016
02376R-10-2	AMERICAN AIRLINES GROUP INC			55,904.000	2,610,158	46.690	2,610,158	1,582,642		22,362		475,863	233,240	242,623		L	03/20/2014
025537-10-1	AMERICAN ELECTRIC POWER			25,858.000	1,628,020	62.960	1,628,020	1,529,684				98,334		98,334		L	11/15/2016
025816-10-9	AMERICAN EXPRESS CO			128,558.000	9,523,577	74.080	9,523,577	6,640,573		147,764		911,607		911,607		L	02/11/2016
03027X-10-0	AMERICAN TOWER CORP			27,159.000	2,870,163	105.680	2,870,163	2,890,353				(20,190)		(20,190)		L	12/29/2016
030420-10-3	AMERICAN WATER WORKS COMPANY INC			9,355.000	676,928	72.360	676,928	666,500				10,427		10,427		L	11/15/2016
03076C-10-6	AMERIPRISE FINANCIAL INC			9,949.000	1,103,742	110.940	1,103,742	888,336		29,051		215,406		215,406		L	01/20/2016
03073E-10-5	AMERISOURCEBERGEN CORPORATION			20,041.000	1,567,006	78.190	1,567,006	318,644		27,757		(511,446)		(511,446)		L	05/26/2005
031162-10-0	AMGEN INC			42,279.000	6,181,613	146.210	6,181,613	2,118,601		169,116		(681,537)		(681,537)		L	07/20/2006
032511-10-7	ANADARKO PETROLEUM CORP			29,689.000	2,070,214	69.730	2,070,214	1,604,018		5,266		694,411	152,523	541,888		L	11/09/2016
032654-10-5	ANALOG DEVICES INC			18,211.000	1,322,483	72.620	1,322,483	535,005		30,594		315,049		315,049		L	09/17/2010
036752-10-3	ANTHEM INC			9,267.000	1,332,317	143.770	1,332,317	890,752		24,094		40,125		40,125		L	04/16/2014
037411-10-5	APACHE CORPORATION			22,671.000	1,438,928	63.470	1,438,928	1,072,841		20,018		393,911		393,911		L	11/09/2016
03748R-10-1	APARTMENT INVESTMENT AND MGMT CO			64,689.000	2,940,115	45.450	2,940,115	2,789,341		19,873		150,794		150,794		L	12/29/2016
037833-10-0	APPLE INC			274,725.000	31,818,650	115.820	31,818,650	9,976,455		584,286		3,248,239		3,248,239		L	06/28/2016
038222-10-5	APPLIED MATERIALS INC			71,531.000	2,308,305	32.270	2,308,305	862,396		28,612		972,821		972,821		L	08/31/2011
039483-10-2	ARCHER-DANIELS-MIDLAND CO			50,328.000	2,297,473	45.650	2,297,473	800,065		60,394		451,441		451,441		L	01/30/2004
03965L-10-0	ARCONIC INC			57,429.000	1,064,734	18.540	1,064,734	1,034,257		20,674		(220,719)		(220,719)		L	04/03/2009
00206R-10-2	AT&T INC			318,212.000	13,533,556	42.530	13,533,556	6,499,625		610,967		2,583,880		2,583,880		L	07/27/2015
053015-10-3	AUTOMATIC DATA PROCESSING			23,870.000	2,453,359	102.780	2,453,359	948,931	13,606	50,604		431,091		431,091		L	11/13/2012
05329W-10-2	AUTONATION INC			6,820.000	331,793	48.650	331,793	320,404				25,528	100,618	(75,090)		L	10/26/2015
053332-10-2	AUTOZONE INC			3,824.000	3,020,157	789.790	3,020,157	2,930,569				89,587		89,587		L	10/19/2016
053611-10-9	AVERY DENNISON CORP			5,000.000	351,100	70.220	351,100	220,836		8,000		37,800		37,800		L	10/22/2014
057224-10-7	BAKER HUGHES INC			24,530.000	1,593,714	64.970	1,593,714	1,157,147		12,772		383,590		383,590		L	11/09/2016
060505-10-4	BANK OF AMERICA CORP			351,434.000	7,766,691	22.100	7,766,691	1,953,973		93,157		1,852,056		1,852,056		L	08/09/2011
064058-10-0	BANK OF NEW YORK MELLON CORP			56,548.000	2,679,244	47.380	2,679,244	1,557,420		40,715		348,335		348,335		L	08/31/2011
067383-10-9	BARD C R INC			6,012.000	1,350,656	224.660	1,350,656	76,488		6,012		211,742		211,742		L	05/20/1993
071813-10-9	BAXTER INTERNATIONAL INC			32,106.000	1,423,580	44.340	1,423,580	9,334	5,478	15,732		198,735		198,735		L	11/20/1990
054937-10-7	BB&T CORPORATION			44,579.000	2,096,105	47.020	2,096,105	1,428,164		51,266		667,940		667,940		L	01/20/2016
075887-10-9	BECTON DICKINSON AND CO			1,571.000	260,079	165.550	260,079	223,538		4,257		18,003		18,003		L	03/17/2015
075896-10-0	BED BATH & BEYOND INC			16,369.000	665,236	40.640	665,236	732,513	2,046	4,092		81,438	206,007	(124,569)		L	10/26/2012
09062X-10-3	BIOGEN IDEC INC			11,334.000	3,214,096	283.580	3,214,096	477,501				(258,075)		(258,075)		L	01/10/2008
097023-10-5	BOEING CO			38,075.000	5,927,516	155.680	5,927,516	1,470,233		166,007		422,251		422,251		L	08/31/2011
099724-10-6	BORGWARNER INC			16,722.000	659,516	39.440	659,516	569,050		8,863		110,678	174,054	(63,376)		L	10/26/2015
101137-10-7	BOSTON SCIENTIFIC CORP			96,465.000	2,086,538	21.630	2,086,538	583,613				307,723		307,723		L	05/22/2009
110122-10-8	BRISTOL-MYERS SQUIBB COMPANY			88,673.000	5,182,050	58.440	5,182,050	67,353		140,036		(917,766)		(917,766)		L	10/04/1989
127097-10-3	CABOT OIL & GAS CORP			25,835.000	603,506	23.360	603,506	535,128		2,067		146,484		146,484		L	12/28/2015
134429-10-9	CAMPBELL SOUP CO			14,928.000	902,696	60.470	902,696	540,912		19,197		118,230		118,230		L	01/17/2013

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
14149Y-10-8	CARDINAL HEALTH INC			20,940.000	1,507,052	71.970	1,507,052	621,610	9,400	35,008		(362,262)		(362,262)		L	08/31/2011
143130-10-2	CARMAX INC			14,487.000	932,818	64.390	932,818	723,481				280,412	129,457	150,955		L	10/26/2015
143658-30-0	CARNIVAL CORPORATION		D	26,370.000	1,372,822	52.060	1,372,822	1,193,316		35,600		179,506		179,506		L	02/02/2016
146229-10-9	CARTER'S INC			11,066.000	955,992	86.390	955,992	1,018,434		3,652		(62,442)		(62,442)		L	11/16/2016
14912Y-20-2	CATCHMARK TIMBER TRUST INC			97,521.000	1,098,086	11.260	1,098,086	1,027,871		41,154		70,215	(8,537)	78,752		L	05/05/2016
149123-10-1	CATERPILLAR INC			30,559.000	2,834,042	92.740	2,834,042	1,212,109		94,122		757,252		757,252		L	06/05/2012
124857-20-2	CBS CORP			28,604.000	1,819,786	63.620	1,819,786	1,261,657	5,149	18,021		471,680		471,680		L	10/20/2015
12514G-10-8	CDW CORPORATION			51,409.000	2,677,895	52.090	2,677,895	2,130,994		24,805		613,896		613,896		L	02/02/2016
15189T-10-7	CENTERPOINT ENERGY INC			22,649.000	558,071	24.640	558,071	530,648				27,423		27,423		L	11/15/2016
156782-10-4	CERNER CORPORATION			25,820.000	1,223,093	47.370	1,223,093	325,878				(330,496)		(330,496)		L	08/31/2011
125269-10-0	CF INDUSTRIES HOLDINGS INC			32,747.000	1,030,876	31.480	1,030,876	789,203		39,296		(70,975)	234,554	(305,529)		L	06/27/2013
159864-10-7	CHARLES RIVER LABORATORIES			14,538.000	1,107,650	76.190	1,107,650	1,043,759				63,892		63,892		L	11/30/2016
16119P-10-8	CHARTER COMMUNICATIONS INC			8,030.000	2,311,998	287.920	2,311,998	56,339				2,255,658		2,255,658		L	05/18/2016
165167-10-7	CHESAPEAKE ENERGY CORP			33,756.000	236,967	7.020	236,967	196,271				40,696		40,696		L	11/09/2016
166764-10-0	CHEVRON CORPORATION			46,179.000	5,435,268	117.700	5,435,268	4,548,113		122,133		887,155		887,155		L	08/10/2016
169656-10-5	CHIPOTLE MEXICAN GRILL INC			1,613.000	608,617	377.320	608,617	581,906				26,711	109,659	(82,948)		L	07/27/2016
125509-10-9	CIGNA CORP			9,274.000	1,237,059	133.390	1,237,059	715,125		371		(120,006)		(120,006)		L	04/16/2014
171798-10-1	CIMAREX ENERGY COMPANY			5,584.000	758,866	135.900	758,866	635,157		2,234		259,768		259,768		L	12/28/2015
17275R-10-2	CISCO SYSTEMS INC			361,098.000	10,912,382	30.220	10,912,382	5,295,334		357,487		1,106,765		1,106,765		L	10/05/2011
172967-42-4	CITIGROUP INC NEW YORK NY			208,366.000	12,383,191	59.430	12,383,191	6,213,670		84,434		1,913,435		1,913,435		L	05/18/2016
177376-10-0	CITRIX SYSTEMS INC			9,069.000	809,952	89.310	809,952	372,834				123,883		123,883		L	11/13/2012
125896-10-0	CMS ENERGY CORP			14,673.000	610,690	41.620	610,690	584,982				25,709		25,709		L	11/15/2016
189754-10-4	COACH INC			21,096.000	738,782	35.020	738,782	641,694	7,120	21,360		48,310		48,310		L	10/26/2015
191216-10-0	COCA-COLA CO			190,998.000	7,918,777	41.460	7,918,777	3,754,066		267,397		(286,497)		(286,497)		L	07/31/2003
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS			75,697.000	4,241,303	56.030	4,241,303	2,633,542				(118,151)		(118,151)		L	10/19/2016
194162-10-3	COLGATE-PALMOLIVE CO			50,367.000	3,296,016	65.440	3,296,016	57,248		78,069		(59,433)		(59,433)		L	05/13/1988
20030N-10-1	COMCAST CORPORATION CL A			116,574.000	8,049,435	69.050	8,049,435	1,851,081	32,058	130,160		1,471,164		1,471,164		L	12/19/2002
200340-10-7	COMERICA INC			8,331.000	567,424	68.110	567,424	276,244	1,916	5,498		291,180		291,180		L	01/20/2016
205887-10-2	CONAGRA BRANDS INC			37,296.000	1,475,057	39.550	1,475,057	636,048		37,296		98,304		98,304		L	10/07/2009
20605P-10-1	CONCHO RESOURCES INC			7,006.000	928,996	132.600	928,996	945,468				(16,473)		(16,473)		L	11/09/2016
20825C-10-4	CONOCOPHILLIPS			114,487.000	5,740,378	50.140	5,740,378	5,055,139		96,184		1,085,741	679,435	406,306		L	11/09/2016
209115-10-4	CONSOLIDATED EDISON INC			16,009.000	1,179,543	73.680	1,179,543	1,121,848				57,695		57,695		L	11/15/2016
21870Q-10-5	CORESITE REALTY CORP			36,013.000	2,858,352	79.370	2,858,352	2,782,990	7,866			75,361		75,361		L	12/29/2016
219350-10-5	CORNING INCORPORATED			57,306.000	1,390,817	24.270	1,390,817	640,005		30,945		343,263		343,263		L	11/13/2012
22160K-10-5	COSTCO WHOLESALE CORP			23,542.000	3,769,310	160.110	3,769,310	784,072		41,199		(32,723)		(32,723)		L	08/31/2011
222070-20-3	COTY INC CL A			35,750.000	654,583	18.310	654,583	264,210		4,469		390,372		390,372		L	10/03/2016
12650T-10-4	CSRA INC			12,348.000	393,160	31.840	393,160	115,402	1,235	4,939		(5,641)		(5,641)		L	11/05/2015
126408-10-3	CSX CORP			63,099.000	2,267,147	35.930	2,267,147	867,529		45,431		629,728		629,728		L	11/13/2012
231021-10-6	CUMMINS INC			10,012.000	1,368,340	136.670	1,368,340	1,019,810		40,048		487,184		487,184		L	12/07/2012
126650-10-0	CVS CAREMARK CORP			65,868.000	5,197,644	78.910	5,197,644	761,416		111,976		(1,242,270)		(1,242,270)		L	11/13/2012
23331A-10-9	D R HORTON INC			29,517.000	806,700	27.330	806,700	242,706		10,036		(138,730)		(138,730)		L	08/31/2011
237194-10-5	DARDEN RESTAURANTS INC			6,235.000	453,409	72.720	453,409	392,803		3,492		60,607		60,607		L	09/07/2016
233153-20-4	DCT INDUSTRIAL TRUST INC			61,505.000	2,944,859	47.880	2,944,859	2,757,025	8,116	10,440		147,747		147,747		L	12/29/2016
23317H-10-2	DDR CORP			194,241.000	2,966,060	15.270	2,966,060	3,032,841	14,888	20,790		(6,169)		(6,169)		L	12/29/2016
244199-10-5	DEERE & CO			36,659.000	3,777,343	103.040	3,777,343	1,645,824	21,995	87,982		981,361		981,361		L	08/31/2011
24703L-10-3	DELL TECHNOLOGIES INC CL V			17,502.000	962,085	54.970	962,085	826,094				135,991		135,991		L	09/07/2016
25179M-10-3	DEVON ENERGY CORPORATION			30,990.000	1,415,313	45.670	1,415,313	1,124,566		11,187		290,748		290,748		L	11/09/2016
25264R-20-7	DIAMOND HILL INVESTMENT GROUP INC			15,796.000	3,323,162	210.380	3,323,162	2,813,922		94,776		509,240		509,240		L	10/14/2016
254423-10-6	DINEEQUITY INC			10,401.000	800,877	77.000	800,877	811,174	10,089	28,707		(10,297)	164,234	(174,531)		L	03/11/2016
254709-10-8	DISCOVER FINANCIAL SERVICES			44,850.000	3,233,237	72.090	3,233,237	2,145,404		46,308		1,087,833		1,087,833		L	03/03/2016
25470F-30-2	DISCOVERY COMMUNICATIONS INC			27,011.000	723,355	26.780	723,355	656,097				42,137		42,137		L	02/25/2015
254687-10-6	DISNEY WALT CO			88,166.000	9,188,661	104.220	9,188,661	1,564,497	68,769	125,196		(75,823)		(75,823)		L	05/30/2003
256677-10-5	DOLLAR GENERAL CORP			35,987.000	2,665,557	74.070	2,665,557	2,394,908	8,997	18,506		158,165		158,165		L	10/05/2016
25746U-10-9	DOMINION RESOURCES INC			32,908.000	2,520,424	76.590	2,520,424	2,329,692		23,036		190,731		190,731		L	11/15/2016

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
260003-10-8	DOVER CORP			15,911.000	1,192,211	74.930	1,192,211	841,457		27,367		216,708		216,708		L	12/07/2012
260543-10-3	DOW CHEMICAL CO			65,554.000	3,751,000	57.220	3,751,000	1,158,995	30,155	115,199		376,280		376,280		L	08/20/2002
233331-10-7	DTE ENERGY COMPANY			9,436.000	929,540	98.510	929,540	872,863	7,785			56,677		56,677		L	11/15/2016
26441C-20-4	DUKE ENERGY CORPORATION			36,231.000	2,812,250	77.620	2,812,250	2,739,317		30,978		72,933		72,933		L	11/15/2016
264411-50-5	DUKE REALTY CORP			110,973.000	2,947,443	26.560	2,947,443	2,740,551		19,824		194,071		194,071		L	12/29/2016
263534-10-9	DUPONT E I DE NEMOURS & CO			56,403.000	4,139,980	73.400	4,139,980	707,026		85,733		383,540		383,540		L	10/07/2009
277432-10-0	EASTMAN CHEMICAL CO			8,665.000	651,695	75.210	651,695	600,138	4,419	15,944		66,721		66,721		L	10/18/2013
278642-10-3	EBAY INC			83,343.000	2,474,454	29.690	2,474,454	795,983				184,188		184,188		L	11/13/2012
278865-10-0	ECOLAB INC			15,207.000	1,782,565	117.220	1,782,565	764,296	5,627	21,290		43,188		43,188		L	11/13/2012
281020-10-7	EDISON INTERNATIONAL			17,134.000	1,233,477	71.990	1,233,477	1,188,061	9,295			45,415		45,415		L	11/15/2016
28140H-20-3	EDUCATION REALTY TRUST INC			69,872.000	2,955,586	42.300	2,955,586	2,920,912				34,673		34,673		L	12/29/2016
285512-10-9	ELECTRONIC ARTS INC			18,213.000	1,434,456	78.760	1,434,456	231,123				182,859		182,859		L	08/31/2011
291011-10-4	EMERSON ELECTRIC CO			36,940.000	2,059,405	55.750	2,059,405	1,872,119		77,101		468,113	175,548	292,565		L	09/02/2015
29364G-10-3	ENTERGY CORP			9,412.000	691,500	73.470	691,500	639,180				52,319		52,319		L	11/15/2016
26875P-10-1	EOG RESOURCES INC			33,302.000	3,366,832	101.100	3,366,832	1,888,439		18,585		880,572		880,572		L	11/09/2016
26884L-10-9	EQT CORP			9,141.000	597,821	65.400	597,821	614,815		1,097		121,301		121,301		L	12/28/2015
294429-10-5	EQUIFAX INC			7,044.000	832,812	118.230	832,812	362,406		9,298		48,322		48,322		L	11/13/2012
294628-10-2	EQUITY COMMONWEALTH			97,153.000	2,937,907	30.240	2,937,907	2,821,528				79,409		79,409		L	12/29/2016
297178-10-5	ESSEX PROPERTY TRUST			12,497.000	2,905,553	232.500	2,905,553	2,825,292	8,984	35,038		(16,820)		(16,820)		L	12/29/2016
30040W-10-8	EVERSOURCE ENERGY			16,681.000	921,292	55.230	921,292	870,870		7,423		50,422		50,422		L	11/15/2016
30161N-10-1	EXELON CORP			48,533.000	1,722,436	35.490	1,722,436	1,525,397				197,039		197,039		L	11/15/2016
30219G-10-8	EXPRESS SCRIPTS HOLDING CO			38,236.000	2,630,254	68.790	2,630,254	2,577,106				(326,755)	385,199	(711,954)		L	04/15/2015
30231G-10-2	EXXON MOBIL CORPORATION			209,661.000	18,924,002	90.260	18,924,002	17,540,081		341,000		1,651,329	289,331	1,361,998		L	11/09/2016
315616-10-2	F5 NETWORKS INC			14,641.000	2,118,846	144.720	2,118,846	1,424,890				693,956		693,956		L	04/13/2016
313747-20-6	FEDERAL REALTY INVESTMENT TRUST			20,694.000	2,940,824	142.110	2,940,824	2,636,672	10,885	23,564		(1,181)		(1,181)		L	12/29/2016
31428X-10-6	FEDEX CORPORATION			10,953.000	2,039,449	186.200	2,039,449	796,174	4,381	15,242		407,561		407,561		L	07/12/2005
31620M-10-6	FIDELITY NATIONAL INFO SERVICES			15,833.000	1,197,608	75.640	1,197,608	545,497		16,466		238,128		238,128		L	11/13/2012
316773-10-0	FIFTH THIRD BANCORP			41,315.000	1,114,266	26.970	1,114,266	739,014	5,784	10,742		375,252		375,252		L	06/24/2016
336433-10-7	FIRST SOLAR INC			5,061.000	162,407	32.090	162,407	85,213				(171,568)		(171,568)		L	11/13/2012
337932-10-7	FIRSTENERGY CORP			22,361.000	692,520	30.970	692,520	720,648				(28,128)		(28,128)		L	11/15/2016
34354P-10-5	FLOWSERVE CORPORATION			10,572.000	507,985	48.050	507,985	444,870	2,009	7,929		63,115		63,115		L	01/07/2015
343412-10-2	FLUOR CORPORATION			13,122.000	689,167	52.520	689,167	613,454	2,756	11,022		69,547		69,547		L	03/14/2013
302491-30-3	FMC CORP			7,642.000	432,232	56.560	432,232	284,462	1,261	5,044		133,200		133,200		L	10/26/2015
30249U-10-1	FMC TECHNOLOGIES INC			64,931.000	2,306,998	35.530	2,306,998	1,837,559				610,685	198,712	411,973		L	11/09/2016
34988V-10-6	FOSSIL GROUP INC			4,031.000	104,242	25.860	104,242	115,125				(10,884)	32,248	(43,132)		L	10/26/2015
354613-10-1	FRANKLIN RESOURCES INC			133,134.000	5,269,444	39.580	5,269,444	4,481,290	26,627	74,560		840,441	233,201	607,240		L	06/28/2016
35671D-85-7	FREEPORT-MCMORAN COPPER & GOLD INC			65,641.000	865,805	13.190	865,805	536,943				421,415		421,415		L	10/07/2009
30292L-10-7	FRP HOLDINGS INC			67,030.000	2,527,031	37.700	2,527,031	1,964,977				252,033		252,033		L	12/18/2015
364760-10-8	GAP INC			19,525.000	438,141	22.440	438,141	351,255	4,491	17,963		133,746	177,873	(44,127)		L	10/26/2015
369550-10-8	GENERAL DYNAMICS CORP			19,583.000	3,381,201	172.660	3,381,201	897,264		58,162		691,280		691,280		L	05/11/2004
369604-10-3	GENERAL ELECTRIC CO			386,907.000	12,226,261	31.600	12,226,261	476,418	92,858	361,314		174,108		174,108		L	01/27/1977
370023-10-3	GENERAL GROWTH PROPERTIES			118,199.000	2,952,611	24.980	2,952,611	2,933,392	21,055	46,394		(92,865)	144,887	(237,752)		L	12/29/2016
370334-10-4	GENERAL MILLS INC			32,874.000	2,030,627	61.770	2,030,627	521,688		61,146		135,112		135,112		L	08/31/2011
372460-10-5	GENUINE PARTS CO			9,438.000	901,707	95.540	901,707	849,098	6,205	24,421		91,077		91,077		L	10/26/2015
37364X-10-9	GEOSPACE TECHNOLOGIES CORPORATION			47,540.000	967,914	20.360	967,914	884,763				109,146		109,146		L	11/10/2016
375558-10-3	GILEAD SCIENCES INC			85,234.000	6,103,607	71.610	6,103,607	1,476,935		156,831		(2,521,222)		(2,521,222)		L	08/17/2010
37733W-10-5	GLAXOSMITHKLINE PLC		C	25,743.000	991,363	38.510	991,363	1,029,977	11,822	70,080		92,973	140,341	(47,368)		L	10/09/2014
38141G-10-4	GOLDMAN SACHS GROUP INC			66,416.000	15,903,311	239.450	15,903,311	8,161,094		167,710		4,265,115		4,265,115		L	06/01/2016
382550-10-1	GOODYEAR TIRE & RUBBER CO			15,603.000	481,665	30.870	481,665	211,126		4,837		(28,085)		(28,085)		L	03/18/2013
093671-10-5	H+R BLOCK INC			17,383.000	399,635	22.990	399,635	351,832	3,824	14,602		111,342	290,734	(179,392)		L	10/26/2015
406216-10-1	HALLIBURTON CO			38,432.000	2,078,787	54.090	2,078,787	1,521,332		25,528		625,754		625,754		L	11/09/2016
40650V-10-0	HALYARD HEALTH INC			3,326.000	122,995	36.980	122,995	12,302				11,874		11,874		L	11/06/2014
410345-10-2	HANESBRAND INC			71,304.000	1,538,027	21.570	1,538,027	1,538,027		22,512		(75,446)	377,089	(452,535)		L	05/18/2016
412822-10-8	HARLEY DAVIDSON INC			15,252.000	889,802	58.340	889,802	733,289		21,353		197,513		197,513		L	10/26/2015

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
413086-10-9	HARMAN INTERNATIONAL			4,841.000	538,126	111.160	538,126	371,595		6,777		232,626	150,571	82,055		L	10/26/2015
413875-10-5	HARRIS CORP			7,158.000	733,480	102.470	733,480	304,994		14,745		111,450		111,450		L	08/31/2011
423452-10-1	HELMERICH & PAYNE INC			6,787.000	525,314	77.400	525,314	305,703		18,834		161,870		161,870		L	07/23/2012
42809H-10-7	HESS CORP			14,985.000	933,416	62.290	933,416	728,020		10,760		303,909	103,282	200,627		L	11/09/2016
42824C-10-9	HEWLETT PACKARD ENTERPRISE COMPANY			137,384.000	3,179,066	23.140	3,179,066	1,129,046	8,930	30,224		1,090,829		1,090,829		L	11/05/2015
437076-10-2	HOME DEPOT INC			71,079.000	9,530,272	134.080	9,530,272	1,783,372		196,178		130,075		130,075		L	10/07/2009
438516-10-6	HONEYWELL INTERNATIONAL INC			40,321.000	4,671,188	115.850	4,671,188	1,172,769		98,786		501,384		501,384		L	11/18/2003
440407-10-4	HORIZON BANCORP			119,484.000	3,345,552	28.000	3,345,552	1,946,344		31,467		1,381,023		1,381,023		L	06/03/2016
40434L-10-5	HP INC			96,058.000	1,425,501	14.840	1,425,501	704,280	12,747	47,645		288,174		288,174		L	01/26/2000
452308-10-9	ILLINOIS TOOL WORKS INC			19,604.000	2,400,706	122.460	2,400,706	871,142	12,743	45,089		583,807		583,807		L	10/07/2009
458140-10-0	INTEL CORP			248,303.000	9,005,950	36.270	9,005,950	1,965,959		263,814		451,911		451,911		L	07/24/2006
459200-10-1	INTERNATIONAL BUSINESS MACH CORP			46,664.000	7,745,757	165.990	7,745,757	4,469		261,811		1,323,858		1,323,858		L	05/19/1961
460690-10-0	INTERPUBLIC GROUP OF COS INC			44,038.000	1,030,930	23.410	1,030,930	187,428		26,423		5,725		5,725		L	08/31/2011
46071F-10-3	INTERSECT ENT INC			55,018.000	665,718	12.100	665,718	722,386				(129,235)	442,952	(572,187)		L	01/23/2015
461202-10-3	INTUIT INC			16,116.000	1,847,055	114.610	1,847,055	712,291		19,984		291,861		291,861		L	09/17/2010
46120E-60-2	INTUITIVE SURGICAL INC			2,597.000	1,646,939	634.170	1,646,939	1,007,636				228,562		228,562		L	11/13/2012
G491BT-10-8	INVESCO LTD		D	138,587.000	4,204,730	30.340	4,204,730	3,790,394		104,824		414,335		414,335		L	07/06/2016
478160-10-4	JOHNSON & JOHNSON			154,191.000	17,764,345	115.210	17,764,345	7,820,568		487,110		1,925,846		1,925,846		L	06/20/2003
46625H-10-0	JP MORGAN CHASE & CO			279,120.000	24,085,265	86.290	24,085,265	1,246,012		504,781		5,903,421		5,903,421		L	02/11/2016
48203R-10-4	JUNIPER NETWORKS INC			47,874.000	1,352,919	28.260	1,352,919	819,124		19,150		31,597		31,597		L	08/31/2011
487836-10-8	KELLOGG CO			16,036.000	1,182,014	73.710	1,182,014	1,147,078		32,713		23,092		23,092		L	10/26/2015
49427F-10-8	KILROY REALTY CORPORATION			39,266.000	2,875,057	73.220	2,875,057	2,718,820	24,890	5,250		156,237		156,237		L	12/29/2016
494368-10-3	KIMBERLY-CLARK CORPORATION			19,310.000	2,203,657	114.120	2,203,657	216,404	17,765	76,716		(254,506)		(254,506)		L	12/28/1995
49456B-10-1	KINDER MORGAN INC			93,994.000	1,946,616	20.710	1,946,616	2,012,750				(66,134)		(66,134)		L	11/09/2016
482480-10-0	KLA-TENCOR CORPORATION			8,140.000	640,455	78.680	640,455	556,091		4,396		84,364		84,364		L	08/12/2016
500255-10-4	KOHLS CORP			14,242.000	703,270	49.380	703,270	513,282		28,484		157,667	132,744	24,923		L	10/26/2015
501044-10-1	KROGER COMPANY			64,266.000	2,217,820	34.510	2,217,820	433,436		28,920		(470,427)		(470,427)		L	02/27/2003
502424-10-4	L 3 COMMUNICATIONS HOLDINGS			7,853.000	1,194,520	152.110	1,194,520	533,638		21,988		256,008		256,008		L	07/23/2010
501797-10-4	L BRANDS INC			13,377.000	880,742	65.840	880,742	880,742		16,052			107,605	(107,605)		L	07/27/2016
50540R-40-9	LABORATORY CORP OF AMERICA HDGS			7,513.000	964,519	128.380	964,519	367,226				35,612		35,612		L	04/28/2005
512807-10-8	LAM RESEARCH CORPORATION			16,750.000	1,770,978	105.730	1,770,978	532,665	7,538	20,100		440,693		440,693		L	10/03/2012
513272-10-4	LAMB WESTON HOLDINGS INC			12,432.000	470,551	37.850	470,551	195,646				274,905		274,905		L	11/09/2016
524660-10-7	LEGGETT & PLATT INC			10,368.000	506,788	48.880	506,788	477,188	3,525			29,600		29,600		L	10/19/2016
526057-10-4	LENNAR CORP			14,826.000	636,480	42.930	636,480	138,766		2,372		(88,659)		(88,659)		L	08/31/2011
527288-10-4	LEUCADIA NATIONAL CORP			120,618.000	2,804,369	23.250	2,804,369	2,132,526		30,155		706,821		706,821		L	10/22/2014
52729N-30-8	LEVEL 3 COMMUNICATIONS INC			37,116.000	2,091,858	56.360	2,091,858	2,098,008				(6,150)		(6,150)		L	12/07/2016
532457-10-8	LILLY ELI & CO			57,305.000	4,214,783	73.550	4,214,783	1,948,943		116,902		(613,737)		(613,737)		L	07/17/2009
539830-10-9	LOCKHEED MARTIN CORPORATION			15,676.000	3,918,059	249.940	3,918,059	574,495		106,127		514,016		514,016		L	10/14/1999
548661-10-7	LOWES COMPANIES INC			59,624.000	4,240,459	71.120	4,240,459	1,166,842		75,126		(293,350)		(293,350)		L	10/07/2009
G57279-10-4	LUXOFT HOLDING INC		D	37,545.000	2,110,029	56.200	2,110,029	2,055,105				54,924		54,924		L	04/14/2016
N53745-10-0	LYONDELLBASELL INDUSTRIES NV CL A		D	24,369.000	2,090,373	85.780	2,090,373	1,498,452		81,149		(27,293)		(27,293)		L	02/01/2013
55261F-10-4	M&T BANK CORPORATION			22,638.000	3,541,262	156.430	3,541,262	2,257,490		57,219		904,251		904,251		L	03/03/2016
55616P-10-4	MACYS INC			48,542.000	1,738,289	35.810	1,738,289	608,338	18,325	71,599		40,290		40,290		L	08/31/2011
562750-10-9	MANHATTAN ASSOCIATES INC			8,642.000	458,285	53.030	458,285	485,560				(27,275)		(27,275)		L	03/09/2016
565849-10-6	MARATHON OIL CORP			40,291.000	697,437	17.310	697,437	596,628		6,810		100,810		100,810		L	11/09/2016
56585A-10-2	MARATHON PETROLEUM CORP			46,037.000	2,317,963	50.350	2,317,963	1,753,522		30,648		564,441		564,441		L	11/09/2016
57636Q-10-4	MASTERCARD INC CLASS A			51,634.000	5,331,211	103.250	5,331,211	1,188,637		39,242		304,124		304,124		L	11/13/2012
576853-10-5	MATRIX SERVICE CO			63,881.000	1,450,099	22.700	1,450,099	1,226,112				223,986		223,986		L	11/10/2016
580135-10-1	MCDONALDS CORPORATION			48,327.000	5,882,362	121.720	5,882,362	2,637,159		174,460		173,011		173,011		L	09/04/2012
58155Q-10-3	MCKESSON CORPORATION			23,857.000	3,350,716	140.450	3,350,716	375,748	6,680	26,720		(1,354,600)		(1,354,600)		L	11/19/1994
G5960L-10-3	MEDTRONIC PLC		D	74,595.000	5,313,402	71.230	5,313,402	4,352,270	32,076	120,844		(424,446)		(424,446)		L	01/27/2015
58933Y-10-5	MERCK & CO INC			152,680.000	8,988,272	58.870	8,988,272	207,031	71,760	280,931		923,714		923,714		L	11/04/2009
595112-10-3	MICRON TECHNOLOGY INC			81,550.000	1,787,576	21.920	1,787,576	876,663				910,914	278,086	632,828		L	05/29/2015
594918-10-4	MICROSOFT CORP			400,465.000	24,884,895	62.140	24,884,895	9,679,239		588,684		2,667,097		2,667,097		L	06/25/2003

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
59522J-10-3	MID-AMERICA APARTMENT COMM. INC			0.490	48	97.918	48	31				17		17		L	12/01/2016
608190-10-4	MOHAWK INDUSTRIES INC			3,219.000	642,770	199.680	642,770	679,802				(37,032)		(37,032)		L	08/31/2016
60877T-10-0	MOMENTA PHARMACEUTICALS INC			119,449.000	1,797,707	15.050	1,797,707	1,003,969				793,739	768,654	25,085		L	06/04/2015
609207-10-5	MONDELEZ INTERNATIONAL INC			94,521.000	4,190,116	44.330	4,190,116	1,688,451	17,959	66,165		(48,206)		(48,206)		L	10/01/2008
617446-44-8	MORGAN STANLEY			137,923.000	5,827,247	42.250	5,827,247	1,194,183		90,246		1,865,170		1,865,170		L	02/11/2016
61945C-10-3	MOSAIC CO/THE			19,844.000	582,025	29.330	582,025	500,664		21,828		161,729	127,200	34,529		L	06/07/2012
620076-30-7	MOTOROLA SOLUTIONS INC			8,630.000	715,341	82.890	715,341	506,988	4,056	5,028		160,117		160,117		L	06/28/2016
626717-10-2	MURPHY OIL CORP			9,288.000	289,135	31.130	289,135	261,654		11,146		80,620		80,620		L	10/26/2015
637071-10-1	NATIONAL OILWELL VARCO INC			21,026.000	787,213	37.440	787,213	704,161		12,826		83,053		83,053		L	08/19/2015
63934E-10-8	NAVISTAR INTERNATIONAL CORP			31,539.000	989,378	31.370	989,378	278,805				710,574		710,574		L	03/07/2014
64110D-10-4	NETAPP INC			18,109.000	638,704	35.270	638,704	411,871		13,401		158,273		158,273		L	07/31/2009
651229-10-6	NEWELL BRANDS INC			24,389.000	1,088,969	44.650	1,088,969	290,617		18,536		13,902		13,902		L	09/30/2011
651290-10-8	NEWFIELD EXPLORATION CO.			11,403.000	461,822	40.500	461,822	366,882				90,540		90,540		L	12/28/2015
651639-10-6	NEWMONT MINING CORP			29,182.000	994,231	34.070	994,231	536,949		3,648		469,247		469,247		L	09/04/2012
65339F-10-1	NEXTERA ENERGY INC			24,563.000	2,934,296	119.460	2,934,296	2,820,830		21,370		113,466		113,466		L	11/15/2016
65473P-10-5	NISOURCE INC			16,943.000	375,118	22.140	375,118	373,620				1,498		1,498		L	11/15/2016
655044-10-5	NOBLE ENERGY INC			23,073.000	878,158	38.060	878,158	845,387		4,197		56,903		56,903		L	11/09/2016
655664-10-0	NORDSTROM INC			9,330.000	447,187	47.930	447,187	354,353		13,808		149,382	166,922	(17,540)		L	01/17/2013
655844-10-8	NORFOLK SOUTHN CORP			17,312.000	1,870,908	108.070	1,870,908	1,063,305		40,856		406,486		406,486		L	12/07/2012
666807-10-2	NORTHROP GRUMMAN CORP			12,451.998	2,896,086	232.580	2,896,086	196,844		43,582		545,024		545,024		L	12/07/2001
66987V-10-9	NOVARTIS AG ADR		C	27,673.000	2,015,701	72.840	2,015,701	1,965,336		63,724		(83,112)	282,171	(365,283)		L	03/21/2014
629377-50-8	NRG ENERGY INC			16,580.000	203,271	12.260	203,271	193,913				9,358		9,358		L	11/15/2016
670346-10-5	NUCOR CORP			27,050.000	1,610,016	59.520	1,610,016	445,778	10,211	40,575		519,901		519,901		L	11/17/2008
67066G-10-4	NVIDIA CORP			23,838.000	2,544,468	106.740	2,544,468	305,842		11,082		1,758,768		1,758,768		L	07/02/2008
674599-10-5	OCCIDENTAL PETROLEUM CORP			48,441.000	3,450,452	71.230	3,450,452	2,033,323	36,815	144,894		179,809		179,809		L	11/09/2016
681936-10-0	OMEGA HEALTHCARE INVESTORS INC			94,979.000	2,969,044	31.260	2,969,044	2,935,032				34,012		34,012		L	12/29/2016
681919-10-6	OMNICOM GROUP			13,197.000	1,123,197	85.110	1,123,197	423,847	7,258	27,714		124,712		124,712		L	08/31/2011
682680-10-3	ONEOK INC			11,432.000	656,311	57.410	656,311	567,410				88,901		88,901		L	11/09/2016
68389X-10-5	ORACLE CORPORATION			212,512.000	8,171,086	38.450	8,171,086	7,027,922		101,000		294,925		294,925		L	09/28/2016
690768-40-3	OWENS ILLINOIS INC			7,797.000	135,746	17.410	135,746	136,586				(78)		(78)		L	08/02/2012
69331C-10-8	P G + E CORPORATION			26,216.000	1,593,146	60.770	1,593,146	1,537,713	12,846			55,434		55,434		L	11/15/2016
377316-10-4	P H GLATFELTER COMPANY			100,986.000	2,412,556	23.890	2,412,556	1,988,601	12,623	32,252		423,954		423,954		L	05/17/2016
693718-10-8	PACCAR INC			19,795.000	1,264,901	63.900	1,264,901	875,487	11,877	46,716		326,618		326,618		L	12/13/2012
697435-10-5	PALO ALTO NETWORKS INC			7,730.000	966,637	125.050	966,637	1,003,574				(36,937)		(36,937)		L	07/20/2016
698477-10-6	PANHANDLE OIL AND GAS INC			219,088.000	5,159,522	23.550	5,159,522	3,798,044		18,486		1,361,478		1,361,478		L	11/15/2016
Y6728Q-14-5	PARAGON SHIPPING INC CLASS A		D	13,708.983	1,319	0.096	1,319	1,319				5,209	87,227	(82,018)		L	11/17/2014
701094-10-4	PARKER HANNIFIN CORPATION			7,982.000	1,117,480	140.000	1,117,480	653,494		20,115		343,386		343,386		L	09/06/2012
70338W-10-5	PATRIOT TRANSPORTATION HOLDING INC			10,876.000	238,511	21.930	238,511	218,223				(6,199)		(6,199)		L	02/02/2015
703395-10-3	PATTERSON COS INC			4,238.000	173,885	41.030	173,885	118,425		3,984		(17,715)		(17,715)		L	09/16/2011
70450Y-10-3	PAYPAL HOLDINGS INC			62,477.000	2,465,967	39.470	2,465,967	938,616				204,300		204,300		L	07/23/2015
709102-10-7	PENNSYLVANIA REAL ESTATE INVT TST			151,727.000	2,876,744	18.960	2,876,744	2,919,458		2,058		(42,714)		(42,714)		L	12/29/2016
713448-10-8	PEPSICO INC			79,623.000	8,330,954	104.630	8,330,954	1,458,035	117,323	254,903		375,024		375,024		L	09/16/2011
717081-10-3	PFIZER INC			331,444.000	10,765,301	32.480	10,765,301	272,457		397,733		66,289		66,289		L	06/20/2000
718546-10-4	PHILLIPS 66			36,034.000	3,113,698	86.410	3,113,698	2,861,595		41,773		252,103		252,103		L	11/09/2016
720190-20-6	PIEDMONT OFFICE REALTY TRUST			144,177.000	3,014,741	20.910	3,014,741	2,909,574	2,642	7,926		85,286		85,286		L	12/29/2016
723484-10-1	PINNACLE WEST CAPITAL CORPORATION			5,846.000	456,163	78.030	456,163	431,043				25,121		25,121		L	11/15/2016
723787-10-7	PIONEER NATURAL RESOURCES CO.			8,534.000	1,536,717	180.070	1,536,717	1,529,544				7,174		7,174		L	11/09/2016
693475-10-5	PNC FINANCIAL SERVICES GROUP			36,010.000	4,211,730	116.960	4,211,730	550,055		66,562		858,250		858,250		L	07/20/2016
737630-10-3	POTLATCH CORPORATION			25,087.000	1,044,874	41.650	1,044,874	756,276		38,266		288,598		288,598		L	06/13/2014
693506-10-7	PPG INDUSTRIES INC			16,682.000	1,580,786	94.760	1,580,786	18,881		26,024		(67,729)		(67,729)		L	01/28/1975
69351T-10-6	PPL CORPORATION			35,660.000	1,214,223	34.050	1,214,223	1,178,231	13,551			35,992		35,992		L	11/15/2016
74005P-10-4	PRAXAIR INC			17,445.000	2,044,380	117.190	2,044,380	980,049		52,335		258,012		258,012		L	11/13/2012
742718-10-9	PROCTER & GAMBLE CO			188,717.000	15,867,325	84.080	15,867,325	8,130,976		504,139		881,308		881,308		L	10/03/2005
743606-10-5	PROSPERITY BANCSHARES INC			39,414.000	2,829,137	71.780	2,829,137	2,157,874	13,401	47,297		942,783		942,783		L	07/30/2015

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP			26,606.000	1,167,471	43.880	1,167,471	1,075,710		10,908		91,761		91,761		L	11/15/2016
74460D-10-9	PUBLIC STORAGE			13,218.000	2,954,223	223.500	2,954,223	2,407,723		83,176		(269,893)		(269,893)		L	12/29/2016
745867-10-1	PULTE GROUP INC			34,887.000	641,223	18.380	641,223	236,396	3,140	12,559		19,537		19,537		L	08/31/2011
693656-10-0	PVH CORP			17,503.000	1,579,471	90.240	1,579,471	1,597,849		2,625		290,375		290,375		L	09/02/2015
747525-10-3	QUALCOMM INC			78,892.000	5,143,758	65.200	5,143,758	3,945,584		158,788		1,181,454		1,181,454		L	02/22/2016
74834L-10-0	QUEST DIAGNOSTICS INCORPORATED			12,993.000	1,194,057	91.900	1,194,057	3,798		20,529		269,735		269,735		L	01/13/1997
751212-10-1	RALPH LAUREN CORPORATION			1,396.000	126,087	90.320	126,087	131,685	698	2,792		12,173	41,712	(29,539)		L	02/20/2014
75281A-10-9	RANGE RESOURCES CORP			9,687.000	332,845	34.360	332,845	285,040		775		94,448		94,448		L	10/26/2015
754907-10-3	RAYONIER INC			39,080.000	1,039,528	26.600	1,039,528	963,823		41,599		189,685		189,685		L	02/17/2016
755111-50-7	RAYTHEON COMPANY (NEW)			19,561.000	2,777,662	142.000	2,777,662	356,898	14,328	56,091		341,731		341,731		L	05/15/2001
76131V-20-2	RETAIL PROPERTIES OF AMERICA INC			191,534.000	2,936,216	15.330	2,936,216	2,891,877	5,960	15,989		28,511		28,511		L	12/29/2016
770323-10-3	ROBERT HALF INTERNATIONAL INC			7,464.000	364,094	48.780	364,094	286,264		1,642		77,830		77,830		L	10/19/2016
773903-10-9	ROCKWELL AUTOMATION INC			11,601.000	1,559,174	134.400	1,559,174	1,052,600		34,049		368,796		368,796		L	02/28/2013
774341-10-1	ROCKWELL COLLINS INC			9,092.000	843,374	92.760	843,374	435,983		12,001		4,182		4,182		L	07/16/2012
775133-10-1	ROGERS CORPORATION			30,755.000	2,362,292	76.810	2,362,292	1,844,854				653,736		653,736		L	06/24/2016
778296-10-3	ROSS STORES INC			21,141.000	1,386,850	65.600	1,386,850	732,444		11,416		249,252		249,252		L	02/06/2014
783549-10-8	RYDER SYSTEM INC			3,395.000	252,724	74.440	252,724	202,976		5,772		59,786		59,786		L	05/06/2013
78409V-10-4	S&P GLOBAL INC			14,059.000	1,511,905	107.540	1,511,905	521,794		22,541		125,969		125,969		L	08/31/2011
80105N-10-5	SANOFI SA		C	23,892.000	966,192	40.440	966,192	984,350		26,862		126,024	178,826	(52,802)		L	02/13/2015
80589M-10-2	SCANA CORP			7,516.000	550,772	73.280	550,772	528,739	4,322			22,034		22,034		L	11/15/2016
808524-84-7	SCHWAB U.S. REIT ETF			665,587.000	27,315,690	41.040	27,315,690	26,789,877		485,146		525,814	2,933,841	(2,408,027)		L	07/21/2016
811065-10-1	SCRIPPS NETWORKS INTERACTIVE			7,378.000	526,568	71.370	526,568	421,773		7,378		119,228		119,228		L	10/26/2015
81211K-10-0	SEALED AIR CORP			15,401.000	698,281	45.340	698,281	238,099		9,395		11,397		11,397		L	02/02/2012
816851-10-9	SEMPRA ENERGY			13,137.000	1,322,108	100.640	1,322,108	1,261,254	9,918			60,853		60,853		L	11/15/2016
830566-10-5	SKECHERS USA INC			165,022.000	4,056,241	24.580	4,056,241	3,470,413				585,828	1,196,261	(610,433)		L	04/06/2016
83088M-10-2	SKYWORKS SOLUTIONS INC			15,571.000	1,162,531	74.660	1,162,531	1,091,432		4,360		71,099		71,099		L	08/17/2016
78440X-10-1	SL GREEN REALTY CORP			27,375.000	2,944,181	107.550	2,944,181	2,619,247	8,898	19,673		14,154		14,154		L	12/29/2016
832696-40-5	SMUCKER J M COMPANY			11,182.000	1,431,967	128.060	1,431,967	859,617		31,757		52,779		52,779		L	07/19/2012
842587-10-7	SOUTHERN COMPANY			51,470.000	2,531,809	49.190	2,531,809	2,480,808		28,823		51,002		51,002		L	11/15/2016
845467-10-9	SOUTHWESTERN ENERGY COMPANY			29,664.000	320,964	10.820	320,964	291,443				29,522		29,522		L	11/09/2016
78463M-10-7	SPS COMMERCE INC			11,667.000	815,407	69.890	815,407	490,057				325,349		325,349		L	03/09/2016
854502-10-1	STANLEY BLACK + DECKER INC			13,782.000	1,580,658	114.690	1,580,658	1,086,529		31,147		109,705		109,705		L	02/28/2013
857477-10-3	STATE STREET CORPORATION BOSTON MA			19,968.000	1,551,913	77.720	1,551,913	1,035,424	7,588	22,005		473,557		473,557		L	02/11/2016
858912-10-8	STERICYCLE INC			19,047.000	1,467,381	77.040	1,467,381	1,539,648				(72,267)		(72,267)		L	10/19/2016
G84720-10-4	STERIS PLC		D	14,383.000	969,270	67.390	969,270	993,956		8,054		(24,686)		(24,686)		L	07/20/2016
862121-10-0	STORE CAPITAL CORP			119,175.000	2,944,814	24.710	2,944,814	2,877,509				67,305		67,305		L	12/29/2016
866674-10-4	SUN COMMUNITIES INC			38,614.000	2,958,219	76.610	2,958,219	2,867,103	3,900	15,600		86,936		86,936		L	12/29/2016
867914-10-3	SUNTRUST BANKS INC			27,411.000	1,503,493	54.850	1,503,493	1,123,108		14,254		380,385		380,385		L	06/24/2016
87165B-10-3	SYNCHRONY FINANCIAL			61,492.000	2,230,315	36.270	2,230,315	79,296		15,988		360,343		360,343		L	11/17/2015
871829-10-7	SYSCO CORP			29,544.000	1,635,851	55.370	1,635,851	991,799		36,635		424,547		424,547		L	10/05/2011
74144T-10-8	T ROWE PRICE GROUP INC			28,986.000	2,181,486	75.260	2,181,486	1,882,762		38,896		298,725		298,725		L	10/19/2016
872590-10-4	T- MOBILE USA			13,199.000	759,075	57.510	759,075	217,784				242,730		242,730		L	05/01/2013
874036-10-6	TAIWAN FUND INC/THE			44,512.000	716,643	16.100	716,643	668,015				48,628		48,628		L	07/06/2016
87612E-10-6	TARGET CORPORATION			40,956.000	2,958,252	72.230	2,958,252	110,608		95,018		(15,563)		(15,563)		L	12/12/1984
87901J-10-5	TEGNA INC			16,007.000	342,390	21.390	342,390	324,302	2,241	8,964		30,415	96,524	(66,109)		L	10/26/2015
88076W-10-3	TERADATA CORP			15,227.000	413,718	27.170	413,718	5,909				11,420		11,420		L	10/01/2007
881609-10-1	TESORO CORPORATION			7,007.000	612,762	87.450	612,762	552,915		7,597		59,847		59,847		L	11/09/2016
882508-10-4	TEXAS INSTRUMENTS INC			52,660.000	3,842,600	72.970	3,842,600	993,694		86,362		956,306		956,306		L	11/26/2002
883203-10-1	TEXTRON INC			17,455.000	847,615	48.560	847,615	482,282	834	1,396		114,330		114,330		L	07/17/2013
00130H-10-5	THE AES CORPORATION			34,661.000	402,761	11.620	402,761	395,142				7,618		7,618		L	11/15/2016
427866-10-8	THE HERSHEY CO			9,872.000	1,021,061	103.430	1,021,061	930,596		23,713		139,788		139,788		L	05/21/2015
500754-10-6	THE KRAFT HEINZ CO			44,517.000	3,887,224	87.320	3,887,224	3,233,937		130,212		648,168		648,168		L	07/06/2015
741503-40-3	THE PRICELINE GROUP INC			2,852.000	4,181,203	1,466.060	4,181,203	3,043,283				1,137,920		1,137,920		L	02/02/2016
969457-10-0	THE WILLIAMS COMPANIES INC			33,761.000	1,051,318	31.140	1,051,318	1,043,877		6,752		7,441		7,441		L	11/09/2016

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/(Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
883556-10-2	THERMO FISHER SCIENTIFIC INC			21,681.000	3,059,189	141.100	3,059,189	928,513	3,252	13,913		(16,261)		(16,261)		L	08/31/2011
887317-30-3	TIME WARNER INC			70,300.000	6,786,059	96.530	6,786,059	1,252,968		113,183		2,239,758		2,239,758		L	12/11/2015
872540-10-9	TJX COMPANIES INC			45,629.000	3,428,107	75.130	3,428,107	3,105,701		45,173		192,554		192,554		L	03/18/2015
891906-10-9	TOTAL SYSTEM SERVICES INC			14,043.000	688,528	49.030	688,528	196,703	1,404	5,617		(10,813)		(10,813)		L	08/31/2011
H8817H-10-0	TRANSOCEAN LTD		D	18,496.000	272,631	14.740	272,631	191,199				81,432		81,432		L	11/09/2016
90130A-20-0	TWENTY FIRST CENTURY FOX B			27,756.000	756,351	27.250	756,351	689,737		9,159		220,399	219,844	555		L	12/19/2013
90130A-10-1	TWENTY-FIRST CENTURY FOX INC			141,507.000	3,967,856	28.040	3,967,856	3,472,582		46,697		702,359	429,410	272,949		L	01/20/2016
902494-10-3	TYSON FOODS INC			21,981.000	1,355,788	61.680	1,355,788	988,431		14,837		183,541		183,541		L	10/26/2015
907818-10-8	UNION PACIFIC CORP			51,845.000	5,375,290	103.680	5,375,290	503,958		116,910		1,321,011		1,321,011		L	11/13/2012
911312-10-6	UNITED PARCEL SERVICE INC			31,460.000	3,606,574	114.640	3,606,574	1,950,289		99,087		579,179		579,179		L	09/18/2012
913017-10-9	UNITED TECHNOLOGIES CORP			57,142.000	6,263,906	109.620	6,263,906	2,815,062		149,712		774,274		774,274		L	01/28/2015
91324P-10-2	UNITEDHEALTH GROUP INC			39,313.000	6,291,653	160.040	6,291,653	3,095,278		93,368		1,666,871		1,666,871		L	04/16/2014
91529Y-10-6	UNUM GROUP			18,729.000	822,765	43.930	822,765	403,471		14,421		199,277		199,277		L	08/31/2011
917047-10-2	URBAN OUTFITTERS INC			11,519.000	328,061	28.480	328,061	321,677				66,004		66,004		L	10/26/2015
902973-30-4	US BANCORP			157,839.000	8,108,189	51.370	8,108,189	3,836,346	44,195	164,942		1,373,199		1,373,199		L	11/13/2012
918204-10-8	V.F. CORPORATION			20,278.000	1,081,831	53.350	1,081,831	1,142,523		8,517		(60,692)		(60,692)		L	09/21/2016
91913Y-10-0	VALERO ENERGY CORPORATION			38,925.000	2,659,356	68.320	2,659,356	2,132,705		43,001		526,651		526,651		L	11/09/2016
92220P-10-5	VARIAN MEDICAL SYSTEMS INC			6,812.000	611,581	89.780	611,581	263,024				61,172		61,172		L	12/09/2008
92343E-10-2	VERISIGN INC			5,645.000	429,415	76.070	429,415	141,221				(63,732)		(63,732)		L	08/31/2011
92343V-10-4	VERIZON COMMUNICATONS			215,419.000	11,499,066	53.380	11,499,066	5,832,209		490,969		1,542,400		1,542,400		L	11/13/2012
92553P-20-1	VIACOM INC			50,018.000	1,755,632	35.100	1,755,632	1,217,604	10,004	70,025		(303,109)		(303,109)		L	08/31/2011
92826C-83-9	VISA INC CLASS A SHARES			101,211.000	7,896,482	78.020	7,896,482	1,766,955		60,779		47,569		47,569		L	08/31/2010
931142-10-3	WAL-MART STORES INC			125,195.000	8,653,478	69.120	8,653,478	567,630	62,598	249,138		979,025		979,025		L	09/18/1989
931427-10-8	WALGREEN BOOTS ALLIANCE INC			53,958.000	4,465,564	82.760	4,465,564	1,869,186		79,318		(129,229)		(129,229)		L	07/19/2012
94106L-10-9	WASTE MANAGEMENT INC			36,169.000	2,564,744	70.910	2,564,744	1,233,468		59,317		634,404		634,404		L	12/07/2012
941848-10-3	WATERS CORPORATION			7,515.000	1,009,941	134.390	1,009,941	401,807				(1,428)		(1,428)		L	11/13/2012
92939U-10-6	WEC ENERGY GROUP INC			16,598.000	973,473	58.650	973,473	917,244				56,229		56,229		L	11/15/2016
949746-10-1	WELLS FARGO & CO			318,857.000	17,572,209	55.110	17,572,209	10,157,490		466,793		487,882		487,882		L	04/06/2016
95040Q-10-4	WELLTOWER INC			44,047.000	2,948,066	66.930	2,948,066	2,835,131		97,994		(37,399)		(37,399)		L	12/29/2016
950814-10-3	WESCO AIRCRAFT HOLDINGS INC			146,019.000	2,182,984	14.950	2,182,984	1,921,696				261,288		261,288		L	05/23/2016
958102-10-5	WESTERN DIGITAL CORPORATION			18,118.000	1,231,119	67.950	1,231,119	585,700	9,059	30,725		272,888		272,888		L	05/13/2016
958892-10-1	WESTERN NEW ENGLAND BANCORP			243,398.000	2,275,772	9.350	2,275,772	1,460,702		7,302		815,069		815,069		L	10/24/2016
959802-10-9	WESTERN UNION COMPANY			26,862.000	583,444	21.720	583,444	338,805		17,192		102,344		102,344		L	11/13/2012
962166-10-4	WEYERHAEUSER CO			83,721.000	2,519,166	30.090	2,519,166	2,040,080		103,814		479,085		479,085		L	02/17/2016
963320-10-6	WHIRLPOOL CORPORATION			5,318.000	966,653	181.770	966,653	611,720		20,740		185,598		185,598		L	03/18/2013
G96629-10-3	WILLIS TOWERS WATSON PUBLIC LTD CO		D	20,069.000	2,454,037	122.280	2,454,037	2,375,632	9,633			78,406		78,406		L	11/09/2016
98310W-10-8	WYNDHAM WORLDWIDE CORPORATION			8,290.000	633,107	76.370	633,107	634,473		16,580		30,839		30,839		L	10/26/2015
98389B-10-0	XCEL ENERGY INC			26,713.000	1,087,219	40.700	1,087,219	1,041,267	9,082			45,952		45,952		L	11/15/2016
983919-10-1	XILINX INC			20,528.000	1,239,275	60.370	1,239,275	460,988		26,686		275,075		275,075		L	11/13/2012
98419M-10-0	XYLEM INC			16,379.000	811,088	49.520	811,088	435,835		10,148		213,255		213,255		L	11/02/2011
98956P-10-2	ZIMMER BIOMET HOLDINGS INC			10,368.000	1,069,978	103.200	1,069,978	794,385	2,488	9,746		6,324		6,324		L	08/31/2011
535919-40-1	LIONS GATE ENTERTAINMENT CL A		A	22,787.000	612,970	26.900	612,970	473,506				139,464		139,464		L	12/09/2016
535919-50-0	LIONS GATE ENTERTAINMENT CL B		A	22,787.000	559,193	24.540	559,193	457,074				102,119		102,119		L	12/09/2016
82509L-10-7	SHOPIFY INC		A	32,393.000	1,388,688	42.870	1,388,688	901,510				487,178		487,178		L	06/08/2016
G1151C-10-1	ACCENTURE PLC		D	34,643.000	4,057,735	117.130	4,057,735	2,006,315		107,009		437,541		437,541		L	05/30/2012
G0177J-10-8	ALLERGAN INC		D	22,721.000	4,771,637	210.010	4,771,637	4,528,782				(2,328,675)		(2,328,675)		L	06/15/2015
Y09827-10-9	BROADCOM LTD		D	26,533.000	4,690,238	176.770	4,690,238	2,440,562		55,322		2,249,676		2,249,676		L	12/07/2016
G27823-10-6	DELPHI AUTOMOTIVE PLC		D	17,253.000	1,161,990	67.350	1,161,990	1,172,514		20,013		(24,025)	293,085	(317,110)		L	10/26/2015
G29183-10-3	EATON CORP PLC		D	29,611.000	1,986,602	67.090	1,986,602	1,544,631		67,513		445,646		445,646		L	12/07/2012
G47791-10-1	INGERSOLL-RAND CO PLC		D	16,861.000	1,265,249	75.040	1,265,249	280,397	6,744	16,187		333,005		333,005		L	12/31/2001
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		D	67,781.000	2,791,899	41.190	2,791,899	2,434,407	16,946	30,686		369,697		369,697		L	09/06/2016
G60754-10-1	MICHAEL KORS HOLDINGS LTD		D	16,357.000	703,024	42.980	703,024	637,202				47,762		47,762		L	10/26/2015
N59465-10-9	MYLAN NV		D	67,751.000	2,584,701	38.150	2,584,701	2,472,912				(823,852)	254,744	(1,078,596)		L	03/02/2015
G6518L-10-8	NIELSEN HOLDINGS PLC		D	23,871.000	1,001,388	41.950	1,001,388	1,063,262		28,884		(111,000)		(111,000)		L	04/29/2015

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
N6596X-10-9	NXP SEMICONDUCTORS NV		D	22,020.000	2,158,180	98.010	2,158,180	1,910,341				247,840		247,840		L	05/18/2016
G97822-10-3	PERRIGO CO PLC		D	10,272.000	854,939	83.230	854,939	854,528		4,468		411	106,667	(106,256)		L	05/18/2016
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		D	8,808.000	722,608	82.040	722,608	684,362	4,228	7,531		38,246		38,246		L	05/25/2016
806857-10-8	SCHLUMBERGER LTD		D	130,430.000	10,949,599	83.950	10,949,599	10,008,079	65,215	70,634		941,520		941,520		L	11/09/2016
G7945M-10-7	SEAGATE TECHNOLOGY		D	18,434.000	703,626	38.170	703,626	503,927	11,613	34,840		27,835		27,835		L	07/19/2012
G81276-10-0	SIGNET JEWELERS LTD		D	22,284.000	2,100,490	94.260	2,100,490	1,846,044		11,588		254,445		254,445		L	06/24/2016
H84989-10-4	TE CONNECTIVITY LTD		D	26,402.000	1,829,131	69.280	1,829,131	842,979		38,019		123,297		123,297		L	05/30/2012
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					1,090,088,606	XXX	1,090,088,606	595,423,907	1,287,394	18,697,382		111,644,449	13,550,077	98,094,372		XXX	XXX
03149*-10-6	AMICA LIFE INSURANCE COMPANY			50,000.000	278,821,309	5,636.912	278,821,309	107,000,000				(8,705,767)		(8,705,767)		U	09/07/1994
03153@-10-7	AMICA PROPERTY & CASUALTY INSURANCE COMPANY			10,000.000	79,076,584	7,862.262	79,076,584	51,620,193				941,977		941,977		U	06/16/2005
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					357,897,893	XXX	357,897,893	158,620,193				(7,763,790)		(7,763,790)		XXX	XXX
00306J-10-9	ABERDEEN JAPAN EQUITY FUND INC			119,443.000	879,698	7.365	879,698	936,073	10,630	3,244		(31,642)		(31,642)		L	06/28/2016
003244-10-0	ABERDEEN SINGAPORE FUND INC			5,969.000	51,692	8.660	51,692	54,476	135			(2,785)		(2,785)		L	09/14/2016
044820-73-6	ASHMORE EMRG MKS FRONTI EQUTY FUND			463,778.762	4,234,300	9.130	4,234,300	4,243,412		16,286		(9,112)		(9,112)		L	12/21/2016
153436-10-0	CENTRAL EUROPE RUSSIA & TURK FUND			20,851.000	428,905	20.570	428,905	395,410	6,702			33,495		33,495		L	12/06/2016
316146-16-6	FIDELITY EMRG MKTS FUND INST CL			6,169,713.015	52,257,469	8.470	52,257,469	52,257,469		857,959			3,095,721	(3,095,721)		L	12/12/2016
316146-31-5	FIDELITY GLBL EX US IND FD INST PR			16,077,739.576	174,925,807	10.880	174,925,807	174,925,807		3,531,850			4,084,788	(4,084,788)		L	12/12/2016
47109U-10-4	JAPAN SMALLER CAPITALIZATION FUND			67,203.000	653,462	9.724	653,462	695,056		23,266		(26,717)		(26,717)		L	06/28/2016
500634-20-9	KOREA FUND INC			37,136.000	1,183,896	31.880	1,183,896	1,262,800	10,270			(78,905)		(78,905)		L	11/14/2016
51828C-10-6	LATIN AMERICAN DISCOVERY FUND INC			585,309.000	5,437,521	9.290	5,437,521	5,437,521	39,027	4,278		55,232	112,660	(57,428)		L	12/06/2016
61744U-10-6	MORGAN STANLEY ASIA-PACIFIC FUND			877,988.000	11,852,838	13.500	11,852,838	7,902,947	127,940	126,480		(289,736)		(289,736)		L	05/16/2014
617468-10-3	MORGAN STANLEY CHINA A SHARE F MOR			74,857.000	1,271,820	16.990	1,271,820	1,351,169		5,779		(79,348)	139,234	(218,582)		L	08/04/2015
61744G-10-7	MORGAN STANLEY EM FUND INC			317,955.000	4,190,647	13.180	4,190,647	3,620,257	20,955	13,178		104,957		104,957		L	05/16/2014
61760X-83-6	MORGAN STANLEY FRONTIER EMRG MKTS			250,293.448	4,352,603	17.390	4,352,603	4,352,603		57,766		217,456	114,836	102,620		L	12/16/2016
644465-10-6	NEW GERMANY FUND INC			62,073.000	811,294	13.070	811,294	819,315	27,424			(8,021)		(8,021)		L	12/06/2016
870875-10-1	SWISS HELVETIA FUND INC			69,046.000	704,960	10.210	704,960	781,895		9,792		(15,355)		(15,355)		L	10/26/2016
88018T-10-1	TEMPLETON DRAGON FUND INC			49,303.000	807,583	16.380	807,583	878,086		14,170		(70,503)		(70,503)		L	10/13/2015
169373-10-7	THE CHINA FUND INC			56,030.000	843,252	15.050	843,252	869,586	26,205	11,950		(26,334)		(26,334)		L	08/05/2015
882904-10-5	THE THAI FUND INC			134,831.000	1,024,716	7.600	1,024,716	1,055,247	17,130	16,556		99,775		99,775		L	08/24/2015
900145-10-3	TURKISH INVESTMENT FUND INC/THE			13,437.000	91,103	6.780	91,103	107,687	1,669			(16,584)		(16,584)		L	11/10/2016
92206J-20-6	VANGUARD DEV MKTS INDEX INST PLUS			6,835,575.687	125,569,525	18.370	125,569,525	116,188,128		3,787,271		(709,160)		(709,160)		L	12/20/2016
922042-50-2	VANGUARD EUROPE STK IND FUND, INST			127,991.719	3,272,748	25.570	3,272,748	3,212,784		100,131		59,964	(49,863)	109,827		L	12/20/2016
922042-40-3	VANGUARD PACIFIC STK INDEX FUND			54,345.386	597,799	11.000	597,799	577,650		13,358		20,149		20,149		L	12/20/2016
92205P-10-4	VANGUARD FTSE CANADA ALL CAP		B	113,660.491	2,616,304	23.019	2,616,304	2,143,820	20,340	44,972		468,360		468,360		L	02/22/2016
9299999. Subtotal - Mutual Funds					398,059,942	XXX	398,059,942	384,069,198	308,427	8,638,286		(304,814)	7,497,376	(7,802,190)		XXX	XXX
9799999 - Total Common Stocks					1,846,046,441	XXX	1,846,046,441	1,138,113,298	1,595,821	27,335,668		103,575,845	21,047,453	82,528,392		XXX	XXX
9899999 - Total Preferred and Common Stocks					1,846,046,441	XXX	1,846,046,441	1,138,113,298	1,595,821	27,335,668		103,575,845	21,047,453	82,528,392		XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 2 , the total $ value (included in Column 8) of all such issues $ 357,897,893

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36178F-K4-7	GNMA HECM POOL # AA7515		12/20/2016	ACCRETION		264,062	264,062	
36179L-A5-1	GNMA HECM POOL #AC9928		12/20/2016	ACCRETION		77,431	77,431	
38375U-JX-9	GNMA HECM REMICS SER 2014H12 CLHZ		12/20/2016	ACCRETION		634,875	634,875	
38378X-NN-7	GNMA REMICS SER 2014-135 CL AK		08/18/2016	NOMURA SECURITIES		6,712,406	6,472,713	11,867
38379K-K8-0	GNMA REMICS SER 2015-128 CL AJ		07/12/2016	CITIGROUP GLOBAL MKTS INC		5,027,386	4,938,834	4,994
38379Y-6L-7	GNMA REMICS SER 2016-125 CL DA		09/01/2016	APS FINANCIAL CORPORATION		12,514,160	12,500,000	21,649
38379U-TB-2	GNMA REMICS SER 2016-72 CL AB		05/25/2016	CITIGROUP GLOBAL MKTS INC		9,078,047	9,000,000	19,500
690353-S4-0	OVERSEAS PRIVATE INV CORP		12/06/2016	STIFEL, NICOLAUS & CO		5,750,000	5,750,000	
83162C-XY-4	U S SBA SER 2016-20H		08/11/2016	BANK OF AMERICA SECURITIE		8,000,000	8,000,000	
83162C-YB-3	U S SBA SER 2016-20J		10/06/2016	BANK OF AMERICA SECURITIE		11,000,000	11,000,000	
831641-FG-5	U S SBA SER SBIC 2016-10B		09/14/2016	CREDIT SUISSE		14,000,000	14,000,000	
912810-RH-3	U S TREASURY BONDS		12/14/2016	VARIOUS		13,708,578	13,600,000	133,560
912810-QK-7	US TREASURY BONDS		12/22/2016	RBC DAIN RAUSCHER, INC		8,502,539	7,500,000	102,666
912810-RJ-9	US TREASURY BONDS		12/08/2016	GOLDMAN, SACHS & CO.		5,890,781	6,000,000	11,934
0599999. Subtotal - Bonds - U.S. Governments						101,160,265	99,737,916	306,170
246381-HC-4	DELAWARE ST GO BDS 2011 PREREF		03/18/2016	EXCHANGED		2,057,157	1,856,000	
246381-HG-5	DELAWARE ST GO BDS 2011 UNREF		03/18/2016	EXCHANGED		436,703	394,000	
341530-EP-7	FLORIDA ST BRD OF ED 2016 SER D		10/25/2016	Ramirez & Co., Inc.		1,258,640	1,000,000	11,667
341530-DU-7	FLORIDA ST BRD OF ED GO 2016 SER C		10/19/2016	Ramirez & Co., Inc.		3,735,240	3,000,000	41,667
373384-4D-5	GEORGIA ST GO BDS 2016A		10/24/2016	PIPER JAFFRAY		1,408,995	1,125,000	17,188
373384-5C-6	GEORGIA ST GO BONDS 2016B		06/08/2016	J.P. MORGAN SECURITIES		2,508,325	2,500,000	
677522-KY-9	OHIO ST GO BDS SER S		10/19/2016	Ramirez & Co., Inc.		3,364,470	2,700,000	68,625
882722-KF-7	TEXAS ST GO MBLTY FD BDS SER 2009A		12/01/2016	BB&T CAPITAL MARKETS		286,099	230,000	2,291
93974D-LW-6	WASHINGTON ST GO BDS SER R-2015E		10/28/2016	JANNEY, MONTGOMERY, SCOTT		2,396,480	2,000,000	33,611
93974D-YM-4	WASHINGTON ST GO SER 2017A		10/21/2016	MORGAN STANLEY & CO. INC.		9,288,493	7,765,000	110,004
97705M-DF-9	WISCONSIN ST GO 2016 SER A		10/25/2016	RAYMOND JAMES & ASSOC.		4,025,260	3,350,000	103,292
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						30,765,862	25,920,000	388,345
264093-EK-7	DUCHESNE CNTY UT SCH DIST GO 2016		02/25/2016	J.P. MORGAN SECURITIES		5,014,710	4,500,000	4,000
264093-EH-4	DUCHESNE CNTY UT SCH DIST SER 2016		03/03/2016	J.P. MORGAN SECURITIES		3,690,720	3,000,000	6,250
264093-EJ-0	DUCHESNE CNTY UT SCH DIST SER 2016		03/08/2016	J.P. MORGAN SECURITIES		3,908,192	3,200,000	8,000
886155-NJ-5	THURSTON CNTY WA SCH DIST GO 2016		10/20/2016	D.A. DAVIDSON & COMPANY		1,239,620	1,000,000	
886155-NK-2	THURSTON CNTY WA SCH DIST GO 2016		10/20/2016	D.A. DAVIDSON & COMPANY		1,228,960	1,000,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						15,082,202	12,700,000	18,250
34074M-ND-9	FLORIDA ST HSG FIN CORP 2016 SER 1		03/23/2016	RBC DAIN RAUSCHER, INC		5,250,000	5,250,000	
34074M-PF-2	FLORIDA ST HSG FIN CORP SER 2016 A		08/25/2016	CITIGROUP GLOBAL MKTS INC		5,000,000	5,000,000	
34074M-PG-0	FLORIDA ST HSG FIN CORP SER 2016 B		10/12/2016	VARIOUS		5,195,000	5,200,000	1,133
373539-Y2-5	GEORGIA ST HSG FIN AUTH 2015 SER A		11/15/2016	RAYMOND JAMES & ASSOC.		4,751,798	4,545,000	73,793
45202B-CJ-3	ILLINOIS ST HSG DEV 2016 SER A		09/09/2016	JEFFERIES & COMPANY		5,250,000	5,250,000	
49130T-VQ-6	KENTUCKY ST HSG CORP 2016 SER B		11/22/2016	CITIGROUP GLOBAL MKTS INC		2,341,575	2,250,000	
49130T-UR-5	KENTUCKY ST HSG CORP BDS 2016 A		06/09/2016	CITIGROUP GLOBAL MKTS INC		3,633,735	3,500,000	
54627D-BW-0	LOUISIANA ST HSG CORP SF MTGE 2016		08/25/2016	GEORGE K BAUM & CO		3,000,000	3,000,000	
60637B-KZ-2	MISSOURI ST HSG DEV 2016 SER A-2		03/11/2016	STIFEL, NICOLAUS & CO		10,936,100	10,000,000	
647200-4R-2	NEW MEXICO FIN AUTH 2016 SER A-2		03/16/2016	J.P. MORGAN SECURITIES		5,719,760	5,390,000	
647200-5T-7	NEW MEXICO MTG FIN AUTH 2016 SER C		10/26/2016	RBC DAIN RAUSCHER, INC		2,671,150	2,500,000	
677377-2P-7	OHIO HSG FIN REV BONDS 2016 SER 1		07/15/2016	GEORGE K BAUM & CO		3,800,000	3,800,000	
72316W-A6-4	PINELLAS CNTY FL HSG FIN AUT 2016A		03/30/2016	RBC CAPITAL MARKETS		1,067,910	1,000,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						58,617,028	56,685,000	74,926
00842B-AJ-6	AGATE BAY MTG TRUST 2015-5 CL A9		09/29/2016	WELLS FARGO SECURITIES		10,831,966	10,575,833	3,085
00842T-AD-0	AGATE BAY MTG TRUST 2016-1 CL A4		01/11/2016	WELLS FARGO SECURITIES		2,960,625	3,000,000	6,750
00842V-AE-3	AGATE BAY MTG TRUST 2016-3 CL A5		08/08/2016	WELLS FARGO SECURITIES		10,256,250	10,000,000	28,194
035242-AJ-5	ANHEUSER BUSCH INBEV FINANCE INC		01/13/2016	DEUTSCHE BANK		1,744,523	1,750,000	
035242-AP-1	ANHEUSER BUSCH INBEV FINANCE INC		05/31/2016	VARIOUS		5,015,817	4,920,000	32,834
00206R-DA-7	AT&T INC NOTES		07/14/2016	GOLDMAN, SACHS & CO.		1,362,968	1,210,000	23,192
00206R-CS-9	AT+T INC NOTES		05/04/2016	VARIOUS		4,677,735	4,500,000	41,400
05348E-AX-7	AVALONBAY COMMUNITIES NOTES		05/19/2016	SUNTRUST CAPITAL MARKETS		1,431,490	1,440,000	1,534
10112R-AX-2	BOSTON PROPERTIES LP SR NOTES		10/20/2016	GOLDMAN, SACHS & CO.		3,784,896	3,600,000	30,660
10112R-AY-0	BOSTON PROPERTIES LP SR NOTES		10/20/2016	GOLDMAN, SACHS & CO.		2,883,920	2,950,000	15,324
172967-KX-8	CITIGROUP INC NOTES		10/25/2016	VARIOUS		4,834,897	4,805,000	14,669
172967-KV-2	CITIGROUP INC SR NOTES		07/26/2016	CITIGROUP GLOBAL MKTS INC		1,753,772	1,755,000	
22944P-AA-5	CREDIT SUISSE MTG TRUST 2013-TH1		04/26/2016	VARIOUS		29,893,861	30,988,129	51,337
12647P-AL-2	CREDIT SUISSE MTG TRUST SER 2013-7		09/08/2016	J.P. MORGAN SECURITIES		1,387,330	1,363,469	1,591
126408-GH-0	CSX CORPORATION		11/16/2016	MARKET AXESS		1,115,278	900,000	5,008
126650-CF-5	CVS CAREMARK CORPORATION		10/28/2016	MARKET AXESS		810,379	775,000	5,566
126650-CK-4	CVS HEALTH CORPORATION SR NOTES		05/23/2016	MARKET AXESS		716,523	680,000	8,330

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
26884A-BF-9	ERP OPERATING LP NOTES		12/15/2016	VARIOUS		7,817,520	8,145,000	29,640
30231G-AT-9	EXXON MOBIL CORPORATION NOTES		02/29/2016	CITIGROUP GLOBAL MKTS INC		3,700,000	3,700,000	
31428X-BC-9	FEDEX CORPORATION NOTES		11/21/2016	MARKET AXESS		200,912	200,000	2,027
30291W-AQ-7	FREMF MTG TRUST SER 2014- K3 CL C		09/09/2016	ROBERT W. BAIRD & CO. INC		3,248,875	3,200,000	5,037
30292C-AL-1	FREMF MTG TRUST SER 2014-K38 CL C		10/12/2016	VARIOUS		11,219,312	11,000,000	33,078
30285F-AG-4	FREMF MTG TRUST SER 2014-K40 CL C		11/16/2016	APS FINANCIAL CORPORATION		376,609	400,000	905
30292P-AE-8	FREMF MTG TRUST SER 2015-K45 CL B		11/15/2016	ROBERT W. BAIRD & CO. INC		971,133	1,000,000	1,696
30287T-AN-7	FREMF MTG TRUST SER 2015-K49 CL B		11/15/2016	VARIOUS		7,162,107	7,925,000	11,495
30293W-AE-2	FREMF MTG TRUST SER 2015-K50 CL B		11/15/2016	VARIOUS		3,523,070	3,605,000	5,803
30293X-AJ-9	FREMF MTG TRUST SER 2015-K51 CL B		02/11/2016	BANK OF AMERICA SECURITIE		1,537,945	1,800,000	3,163
30292C-AJ-6	FREMF MTG TRUST SER2014-K38 CL B		03/08/2016	BREAN CAPITAL LLC		3,292,461	3,500,000	4,256
30292G-AQ-1	FREMF MTG TRUST SERIES 2014-K39 C		05/02/2016	GOLDMAN, SACHS & CO.		4,110,469	4,500,000	2,141
38145G-AG-5	GOLDMAN SACHS GROUP INC		09/22/2016	GOLDMAN, SACHS & CO.		3,995,880	4,000,000	
38143U-8H-7	GOLDMAN SACHS GROUP INC NOTES		11/09/2016	VARIOUS		1,516,355	1,500,000	4,167
478160-BU-7	JOHNSON & JOHNSON NOTES		02/25/2016	J.P. MORGAN SECURITIES		1,143,963	1,150,000	
478375-AG-3	JOHNSON CONTROLS INTL PL		12/23/2016	EXCHANGED		2,342,786	2,325,000	
46647J-AC-4	JP MORGAN MTG TRUST 2016-4 CL A3		11/21/2016	J.P. MORGAN SECURITIES		6,582,266	6,500,000	18,326
548661-AH-0	LOWES COMPANIES INC DEBENTURES		03/29/2016	VARIOUS		4,128,498	3,100,000	7,181
58013M-EY-6	MCDONALD'S CORP NTS		11/15/2016	KEYBANC CAPITAL MARKETS INC.		2,550,308	2,480,000	27,528
50075N-BA-1	MONDELEZ INTERNATIONAL INC NTS		11/17/2016	GOLDMAN, SACHS & CO.		4,393,080	4,000,000	60,917
61746B-EC-6	MORGAN STANLEY NTS		11/09/2016	VARIOUS		6,575,850	6,580,000	5,753
69353R-EQ-7	PNC BANK NOTES		11/28/2016	MARKET AXESS		251,195	250,000	
742718-CB-3	PROCTER & GAMBLE CO		02/12/2016	MARKET AXESS		1,650,129	1,325,000	3,441
81745L-AD-5	SEQUOIA MTG TRUST SER 2014-4 CL A4		09/16/2016	CITIGROUP GLOBAL MKTS INC		6,497,219	6,326,214	12,301
81746R-AU-3	SEQUOIA MTG TRUST SER 2016-2 CLA19		07/21/2016	RAYMOND JAMES & ASSOC.		2,393,858	2,355,000	6,181
828807-CY-1	SIMON PROPERTY GROUP LP SR NTS		11/15/2016	CITIGROUP GLOBAL MKTS INC		1,645,661	1,650,000	
832696-AK-4	SMUCKERS SR NOTES		11/21/2016	MARKET AXESS		1,217,616	1,200,000	8,166
871829-AZ-0	SYSCO CORPORATION COMPANY		09/07/2016	BOK FINANCIAL SECURITIES		1,520,792	1,400,000	23,478
871829-BC-0	SYSCO CORPORATION NOTES		05/18/2016	US BANCORP PIPER JAFFRAY		2,185,402	2,160,000	10,295
91159H-HN-3	US BANCORP SR NOTES		07/19/2016	US BANCORP PIPER JAFFRAY		2,481,700	2,500,000	
927804-FV-1	VIRGINIA ELECTRIC & POWER CO NTS		11/15/2016	VARIOUS		2,838,857	2,850,000	90
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						188,534,058	187,838,644	556,539
8399997. Total - Bonds - Part 3						394,159,415	382,881,560	1,344,230
8399998. Total - Bonds - Part 5						3,077,992	3,060,000	28,310
8399999. Total - Bonds						397,237,407	385,941,560	1,372,540
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
002824-10-0	ABBOTT LABORATORIES		02/11/2016	DEUTSCHE BANK	39,786.000	1,452,507		
G0084W-10-1	ADIENT PLC	D	10/31/2016	SPIN-OFF	6,778.100	315,758		
00773T-10-1	ADVANSIX INC		10/03/2016	SPIN-OFF	1,612.840	6,242		
008252-10-8	AFFILIATED MANAGERS GROUP INC		11/09/2016	VARIOUS	22,270.000	2,962,430		
013872-10-6	ALCOA INC		11/01/2016	SPIN-OFF	19,143.000	415,020		
018581-10-8	ALLIANCE DATA SYSTEMS CORPORATION		06/27/2016	Sanford C. Bernstein & Co.	8,173.000	1,539,326		
018802-10-8	ALLIANT ENERGY CORPORATION		11/15/2016	Sanford C. Bernstein & Co.	11,955.000	430,911		
02079K-10-7	ALPHABET INC CL C		02/01/2016	VARIOUS	19,840.000	14,640,746		
023608-10-2	AMEREN CORPORATION		11/15/2016	Sanford C. Bernstein & Co.	12,760.000	624,356		
025537-10-1	AMERICAN ELECTRIC POWER		11/15/2016	Sanford C. Bernstein & Co.	25,858.000	1,529,684		
025816-10-9	AMERICAN EXPRESS CO		02/11/2016	EVERCORE ISI	18,000.000	922,660		
03027X-10-0	AMERICAN TOWER CORP		12/29/2016	Sanford C. Bernstein & Co.	27,159.000	2,890,353		
030420-10-3	AMERICAN WATER WORKS COMPANY INC		11/15/2016	Sanford C. Bernstein & Co.	9,355.000	666,500		
03076C-10-6	AMERIPRISE FINANCIAL INC		01/20/2016	DEUTSCHE BANK	9,949.000	888,336		
032511-10-7	ANADARKO PETROLEUM CORP		11/09/2016	DEUTSCHE BANK	6,612.000	407,244		
037411-10-5	APACHE CORPORATION		11/09/2016	Sanford C. Bernstein & Co.	2,653.000	154,816		
03748R-10-1	APARTMENT INVESTMENT AND MGMT CO		12/29/2016	VARIOUS	51,889.000	2,276,936		
037833-10-0	APPLE INC		06/28/2016	Sanford C. Bernstein & Co.	34,011.000	3,232,854		
053332-10-2	AUTOZONE INC		10/19/2016	VARIOUS	3,824.000	2,930,569		
057224-10-7	BAKER HUGHES INC		11/09/2016	Sanford C. Bernstein & Co.	5,748.000	343,334		
054937-10-7	BB&T CORPORATION		01/20/2016	DEUTSCHE BANK	44,579.000	1,428,164		
143658-30-0	CARNIVAL CORPORATION	D	02/02/2016	DEUTSCHE BANK	26,370.000	1,193,316		
146229-10-9	CARTER'S INC		11/16/2016	EVERCORE ISI	11,066.000	1,018,434		
14912Y-20-2	CATCHMARK TIMBER TRUST INC		05/05/2016	VARIOUS	109,806.000	1,167,197		
12514G-10-8	CDW CORPORATION		02/02/2016	J.P. MORGAN SECURITIES	27,850.000	1,073,579		

SCHEDULE D - PART 3

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

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15189T-10-7	CENTERPOINT ENERGY INC		11/15/2016	Sanford C. Bernstein & Co.	22,649.000	530,648		
159864-10-7	CHARLES RIVER LABORATORIES		11/30/2016	Sanford C. Bernstein & Co.	14,538.000	1,043,759		
16119P-10-8	CHARTER COMMUNICATIONS INC		05/18/2016	EXCHANGED	8,030.233	56,341		
165167-10-7	CHESAPEAKE ENERGY CORP		11/09/2016	Sanford C. Bernstein & Co.	33,756.000	196,271		
166764-10-0	CHEVRON CORPORATION		08/10/2016	VARIOUS	66,759.000	6,521,441		
169656-10-5	CHIPOTLE MEXICAN GRILL INC		07/27/2016	Sanford C. Bernstein & Co.	1,613.000	691,565		
172967-42-4	CITIGROUP INC NEW YORK NY		05/18/2016	VARIOUS	41,067.000	1,812,033		
125896-10-0	CMS ENERGY CORP		11/15/2016	Sanford C. Bernstein & Co.	14,673.000	584,982		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS		10/19/2016	J.P. MORGAN SECURITIES	19,221.000	969,765		
200340-10-7	COMERICA INC		01/20/2016	WILLIAM BLAIR & CO.	27,523.000	912,624		
20605P-10-1	CONCHO RESOURCES INC		11/09/2016	Sanford C. Bernstein & Co.	7,006.000	945,468		
20825C-10-4	CONOCOPHILLIPS		11/09/2016	Sanford C. Bernstein & Co.	18,303.000	843,241		
209115-10-4	CONSOLIDATED EDISON INC		11/15/2016	Sanford C. Bernstein & Co.	16,009.000	1,121,848		
21870Q-10-5	CORESITE REALTY CORP		12/29/2016	VARIOUS	36,013.000	2,782,990		
222070-20-3	COTY INC CL A		10/03/2016	EXCHANGED	35,750.324	264,213		
12650T-10-4	CSRA INC		01/31/2016	CAPITAL INFUSION	0.000	28,361		
237194-10-5	DARDEN RESTAURANTS INC		09/07/2016	GABELLI & COMPANY	6,235.000	392,803		
233153-20-4	DCT INDUSTRIAL TRUST INC		12/29/2016	VARIOUS	52,505.000	2,461,280		
23317H-10-2	DDR CORP		12/29/2016	VARIOUS	166,241.000	2,508,998		
24703L-10-3	DELL TECHNOLOGIES INC CL V		09/07/2016	MERGER	17,502.452	826,116		
25179M-10-3	DEVON ENERGY CORPORATION		11/09/2016	Sanford C. Bernstein & Co.	11,137.000	489,270		
25264R-20-7	DIAMOND HILL INVESTMENT GROUP INC		10/14/2016	VARIOUS	15,796.000	2,813,922		
254423-10-6	DINEEQUITY INC		03/11/2016	Sanford C. Bernstein & Co.	10,401.000	975,408		
254709-10-8	DISCOVER FINANCIAL SERVICES		03/03/2016	VARIOUS	44,850.000	2,145,404		
256677-10-5	DOLLAR GENERAL CORP		10/05/2016	EVERCORE ISI	16,909.000	1,136,256		
25746U-10-9	DOMINION RESOURCES INC		11/15/2016	JEFFERIES & COMPANY	32,908.000	2,329,692		
233331-10-7	DTE ENERGY COMPANY		11/15/2016	Sanford C. Bernstein & Co.	9,436.000	872,863		
26441C-20-4	DUKE ENERGY CORPORATION		11/15/2016	JEFFERIES & COMPANY	36,231.000	2,739,317		
264411-50-5	DUKE REALTY CORP		12/29/2016	Sanford C. Bernstein & Co.	83,817.000	2,182,553		
281020-10-7	EDISON INTERNATIONAL		11/15/2016	Sanford C. Bernstein & Co.	17,134.000	1,188,061		
28140H-20-3	EDUCATION REALTY TRUST INC		12/29/2016	VARIOUS	69,872.000	2,920,912		
29364G-10-3	ENTERGY CORP		11/15/2016	Sanford C. Bernstein & Co.	9,412.000	639,180		
26875P-10-1	EOG RESOURCES INC		11/09/2016	Sanford C. Bernstein & Co.	5,563.000	522,616		
294628-10-2	EQUITY COMMONWEALTH		12/29/2016	VARIOUS	77,113.000	2,302,788		
297178-10-5	ESSEX PROPERTY TRUST		12/29/2016	Sanford C. Bernstein & Co.	6,882.000	1,578,085		
30040W-10-8	EVERSOURCE ENERGY		11/15/2016	Sanford C. Bernstein & Co.	16,681.000	870,870		
30161N-10-1	EXELON CORP		11/15/2016	Sanford C. Bernstein & Co.	48,533.000	1,525,397		
30231G-10-2	EXXON MOBIL CORPORATION		11/09/2016	VARIOUS	155,590.000	13,347,169		
315616-10-2	F5 NETWORKS INC		04/13/2016	Sanford C. Bernstein & Co.	14,641.000	1,424,890		
313747-20-6	FEDERAL REALTY INVESTMENT TRUST		12/29/2016	VARIOUS	14,493.000	2,036,040		
316773-10-0	FIFTH THIRD BANCORP		06/24/2016	Sanford C. Bernstein & Co.	41,315.000	739,014		
337932-10-7	FIRSTENERGY CORP		11/15/2016	Sanford C. Bernstein & Co.	22,361.000	720,648		
30249U-10-1	FMC TECHNOLOGIES INC		11/09/2016	Sanford C. Bernstein & Co.	37,206.000	1,090,723		
354613-10-1	FRANKLIN RESOURCES INC		06/28/2016	VARIOUS	67,889.000	2,259,883		
370023-10-3	GENERAL GROWTH PROPERTIES		12/29/2016	VARIOUS	73,220.000	1,966,484		
37364X-10-9	GEOSPACE TECHNOLOGIES CORPORATION		11/10/2016	Sanford C. Bernstein & Co.	24,687.000	537,226		
38141G-10-4	GOLDMAN SACHS GROUP INC		06/01/2016	EVERCORE ISI	10,824.000	1,618,850		
406216-10-1	HALLIBURTON CO		11/09/2016	Sanford C. Bernstein & Co.	10,355.000	497,292		
410345-10-2	HANESBRAND INC		05/18/2016	WILLIAM BLAIR & CO.	40,283.000	1,077,615		
42809H-10-7	HESS CORP		11/09/2016	JEFFERIES & COMPANY	5,634.000	279,452		
440407-10-4	HORIZON BANCORP		06/03/2016	VARIOUS	74,255.000	1,813,517		
G491BT-10-8	INVESCO LTD	D	07/06/2016	VARIOUS	138,587.000	3,790,394		
46625H-10-0	JP MORGAN CHASE & CO		02/11/2016	EVERCORE ISI	20,000.000	1,072,150		
49427F-10-8	KILROY REALTY CORPORATION		12/29/2016	VARIOUS	39,266.000	2,718,820		
49456B-10-1	KINDER MORGAN INC		11/09/2016	Sanford C. Bernstein & Co.	93,994.000	2,012,750		
482480-10-0	KLA-TENCOR CORPORATION		08/12/2016	Sanford C. Bernstein & Co.	8,140.000	556,091		
501797-10-4	L BRANDS INC		07/27/2016	J.P. MORGAN SECURITIES	13,377.000	988,346		
513272-10-4	LAMB WESTON HOLDINGS INC		11/09/2016	SPIN-OFF	12,432.000	195,646		
524660-10-7	LEGGETT & PLATT INC		10/19/2016	WILLIAM BLAIR & CO.	10,368.000	477,188		
52729N-30-8	LEVEL 3 COMMUNICATIONS INC		12/07/2016	JEFFERIES & COMPANY	37,116.000	2,098,008		
G57279-10-4	LUXOFT HOLDING INC	D	04/14/2016	Sanford C. Bernstein & Co.	37,545.000	2,055,105		
55261F-10-4	M&T BANK CORPORATION		03/03/2016	FIG Partners LLC	8,810.000	961,334		
562750-10-9	MANHATTAN ASSOCIATES INC		03/09/2016	Sanford C. Bernstein & Co.	8,642.000	485,560		
565849-10-6	MARATHON OIL CORP		11/09/2016	VARIOUS	115,501.000	1,661,060		
56585A-10-2	MARATHON PETROLEUM CORP		11/09/2016	VARIOUS	46,037.000	1,753,522		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
576853-10-5	MATRIX SERVICE CO		11/10/2016	Sanford C. Bernstein & Co.	63,881.000	1,226,112		
59522J-10-3	MID-AMERICA APARTMENT COMM. INC		12/01/2016	MERGER	2,556.000	163,970		
608190-10-4	MOHAWK INDUSTRIES INC		08/31/2016	Sanford C. Bernstein & Co.	3,219.000	679,802		
617446-44-8	MORGAN STANLEY		02/11/2016	WILLIAM BLAIR & CO.	42,000.000	910,766		
620076-30-7	MOTOROLA SOLUTIONS INC		06/28/2016	Sanford C. Bernstein & Co.	7,419.000	472,331		
65339F-10-1	NEXTERA ENERGY INC		11/15/2016	JEFFERIES & COMPANY	24,563.000	2,820,830		
65473P-10-5	NISOURCE INC		11/15/2016	Sanford C. Bernstein & Co.	16,943.000	373,620		
655044-10-5	NOBLE ENERGY INC		11/09/2016	Sanford C. Bernstein & Co.	12,581.000	475,754		
629377-50-8	NRG ENERGY INC		11/15/2016	Sanford C. Bernstein & Co.	16,580.000	193,913		
674599-10-5	OCCIDENTAL PETROLEUM CORP		11/09/2016	Sanford C. Bernstein & Co.	8,025.000	540,574		
681936-10-0	OMEGA HEALTHCARE INVESTORS INC		12/29/2016	Sanford C. Bernstein & Co.	94,979.000	2,935,032		
682680-10-3	ONEOK INC		11/09/2016	Sanford C. Bernstein & Co.	11,432.000	567,410		
68389X-10-5	ORACLE CORPORATION		09/28/2016	VARIOUS	78,386.000	2,976,538		
69331C-10-8	P G + E CORPORATION		11/15/2016	Sanford C. Bernstein & Co.	26,216.000	1,537,713		
377316-10-4	P H GLATFELTER COMPANY		05/17/2016	Sanford C. Bernstein & Co.	100,986.000	1,988,601		
697435-10-5	PALO ALTO NETWORKS INC		07/20/2016	Sanford C. Bernstein & Co.	7,730.000	1,003,574		
698477-10-6	PANHANDLE OIL AND GAS INC		11/15/2016	VARIOUS	224,509.000	3,870,364		
709102-10-7	PENNSYLVANIA REAL ESTATE INVT TST		12/29/2016	VARIOUS	151,727.000	2,919,458		
718546-10-4	PHILLIPS 66		11/09/2016	Sanford C. Bernstein & Co.	36,034.000	2,861,595		
720190-20-6	PIEDMONT OFFICE REALTY TRUST		12/29/2016	Sanford C. Bernstein & Co.	131,596.000	2,691,926		
723484-10-1	PINNACLE WEST CAPITAL CORPORATION		11/15/2016	Sanford C. Bernstein & Co.	5,846.000	431,043		
723787-10-7	PIONEER NATURAL RESOURCES CO.		11/09/2016	Sanford C. Bernstein & Co.	8,534.000	1,529,544		
693475-10-5	PNC FINANCIAL SERVICES GROUP		07/20/2016	Sanford C. Bernstein & Co.	6,229.000	515,052		
69351T-10-6	PPL CORPORATION		11/15/2016	Sanford C. Bernstein & Co.	35,660.000	1,178,231		
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP		11/15/2016	EVERCORE ISI	26,606.000	1,075,710		
74460D-10-9	PUBLIC STORAGE		12/29/2016	Sanford C. Bernstein & Co.	1,824.000	401,823		
747525-10-3	QUALCOMM INC		02/22/2016	Sanford C. Bernstein & Co.	17,188.000	878,030		
754907-10-3	RAYONIER INC		02/17/2016	Sanford C. Bernstein & Co.	15,639.000	330,873		
76131V-20-2	RETAIL PROPERTIES OF AMERICA INC		12/29/2016	VARIOUS	171,350.000	2,618,440		
770323-10-3	ROBERT HALF INTERNATIONAL INC		10/19/2016	WILLIAM BLAIR & CO.	7,464.000	286,264		
775133-10-1	ROGERS CORPORATION		06/24/2016	Sanford C. Bernstein & Co.	12,672.000	776,016		
80589M-10-2	SCANA CORP		11/15/2016	Sanford C. Bernstein & Co.	7,516.000	528,739		
808524-84-7	SCHWAB U.S. REIT ETF		07/21/2016	JEFFERIES & COMPANY	665,587.000	29,723,718		
816851-10-9	SEMPRA ENERGY		11/15/2016	J.P. MORGAN SECURITIES	13,137.000	1,261,254		
830566-10-5	SKECHERS USA INC		04/06/2016	Sanford C. Bernstein & Co.	165,022.000	4,666,674		
83088M-10-2	SKYWORKS SOLUTIONS INC		08/17/2016	Sanford C. Bernstein & Co.	15,571.000	1,091,432		
78440X-10-1	SL GREEN REALTY CORP		12/29/2016	VARIOUS	21,294.000	2,242,996		
842587-10-7	SOUTHERN COMPANY		11/15/2016	Sanford C. Bernstein & Co.	51,470.000	2,480,808		
845467-10-9	SOUTHWESTERN ENERGY COMPANY		11/09/2016	Sanford C. Bernstein & Co.	29,664.000	291,443		
78463M-10-7	SPS COMMERCE INC		03/09/2016	Sanford C. Bernstein & Co.	11,667.000	490,057		
857477-10-3	STATE STREET CORPORATION BOSTON MA		02/11/2016	WILLIAM BLAIR & CO.	17,500.000	914,580		
858912-10-8	STERICYCLE INC		10/19/2016	VARIOUS	19,047.000	1,539,648		
G84720-10-4	STERIS PLC	D	07/20/2016	Sanford C. Bernstein & Co.	14,383.000	993,956		
862121-10-0	STORE CAPITAL CORP		12/29/2016	Sanford C. Bernstein & Co.	119,175.000	2,877,509		
866674-10-4	SUN COMMUNITIES INC		12/29/2016	Sanford C. Bernstein & Co.	32,614.000	2,460,929		
867914-10-3	SUNTRUST BANKS INC		06/24/2016	Sanford C. Bernstein & Co.	27,411.000	1,123,108		
74144T-10-8	T ROWE PRICE GROUP INC		10/19/2016	VARIOUS	28,986.000	1,882,762		
874036-10-6	TAIWAN FUND INC/THE		07/06/2016	Sanford C. Bernstein & Co.	44,512.000	668,015		
881609-10-1	TESORO CORPORATION		11/09/2016	Sanford C. Bernstein & Co.	8,771.000	688,786		
00130H-10-5	THE AES CORPORATION		11/15/2016	Sanford C. Bernstein & Co.	34,661.000	395,142		
741503-40-3	THE PRICELINE GROUP INC		02/02/2016	DEUTSCHE BANK	2,852.000	3,043,283		
969457-10-0	THE WILLIAMS COMPANIES INC		11/09/2016	Sanford C. Bernstein & Co.	33,761.000	1,043,877		
H8817H-10-0	TRANSOCEAN LTD	D	11/09/2016	Sanford C. Bernstein & Co.	18,496.000	191,198		
90130A-10-1	TWENTY-FIRST CENTURY FOX INC		01/20/2016	EVERCORE ISI	71,671.000	1,798,160		
918204-10-8	V.F. CORPORATION		09/21/2016	GABELLI & COMPANY	20,278.000	1,142,522		
91913Y-10-0	VALERO ENERGY CORPORATION		11/09/2016	VARIOUS	38,925.000	2,132,704		
92939U-10-6	WEC ENERGY GROUP INC		11/15/2016	Sanford C. Bernstein & Co.	16,598.000	917,243		
949746-10-1	WELLS FARGO & CO		04/06/2016	VARIOUS	43,402.000	2,110,592		
95040Q-10-4	WELLTOWER INC		12/29/2016	VARIOUS	17,953.000	1,212,715		
950814-10-3	WESCO AIRCRAFT HOLDINGS INC		05/23/2016	JEFFERIES & COMPANY	76,309.000	1,087,266		
958102-10-5	WESTERN DIGITAL CORPORATION		05/13/2016	MERGER	5,511.106	201,183		
958892-10-1	WESTERN NEW ENGLAND BANCORP		10/24/2016	MERGER	495,522.075	2,973,772		
962166-10-4	WEYERHAEUSER CO		02/17/2016	Sanford C. Bernstein & Co.	140,191.000	3,416,118		
G96629-10-3	WILLIS TOWERS WATSON PUBLIC LTD CO	D	11/09/2016	WILLIAM BLAIR & CO	20,069.000	2,375,632		
98389B-10-0	XCEL ENERGY INC		11/15/2016	DEUTSCHE BANK	26,713.000	1,041,267		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
535919-40-1	LIONS GATE ENTERTAINMENT CL A	A	12/09/2016	MERGER	22,787.000	473,506		
535919-50-0	LIONS GATE ENTERTAINMENT CL B	A	12/09/2016	MERGER	22,787.000	457,074		
82509L-10-7	SHOPIFY INC	A	06/08/2016	Sanford C. Bernstein & Co.	32,393.000	901,510		
92205P-10-4	VANGUARD FTSE CANADA ALL CAP		02/22/2016	RBC DAIN RAUSCHER, INC	58,248.000	1,100,427		
Y09827-10-9	BROADCOM LTD	D	12/07/2016	VARIOUS	26,533.410	2,440,587		
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC	D	09/06/2016	MERGER	33,100.406	1,579,882		
N6596X-10-9	NXP SEMICONDUCTORS NV	D	05/18/2016	DEUTSCHE BANK	22,020.000	1,910,341		
G97822-10-3	PERRIGO CO PLC	D	05/18/2016	Sanford C. Bernstein & Co.	10,272.000	961,194		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	D	05/25/2016	Sanford C. Bernstein & Co.	8,808.000	684,362		
806857-10-8	SCHLUMBERGER LTD	D	11/09/2016	VARIOUS	130,430.872	10,008,141		
G81276-10-0	SIGNET JEWELERS LTD	D	06/24/2016	Sanford C. Bernstein & Co.	22,284.000	1,846,044		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						292,076,455	XXX	
00306J-10-9	ABERDEEN JAPAN EQUITY FUND INC		06/28/2016	Sanford C. Bernstein & Co.	52,392.000	395,047		
003244-10-0	ABERDEEN SINGAPORE FUND INC		09/14/2016	Sanford C. Bernstein & Co.	5,969.000	54,476		
044820-73-6	ASHMORE EMRG MKS FRONTI EQUTY FUND		12/21/2016	VARIOUS	463,778.762	4,243,412		
153436-10-0	CENTRAL EUROPE RUSSIA & TURK FUND		12/06/2016	Sanford C. Bernstein & Co.	20,851.000	395,410		
316146-16-6	FIDELITY EMRG MKTS FUND INST CL		12/12/2016	VARIOUS	6,647,610.267	59,625,591		
316146-31-5	FIDELITY GLBL EX US IND FD INST PR		12/12/2016	VARIOUS	16,077,739.576	179,010,594		
47109U-10-4	JAPAN SMALLER CAPITALIZATION FUND		06/28/2016	Sanford C. Bernstein & Co.	15,148.000	147,657		
500634-20-9	KOREA FUND INC		11/14/2016	Sanford C. Bernstein & Co.	37,136.000	1,262,800		
51828C-10-6	LATIN AMERICAN DISCOVERY FUND INC		12/06/2016	Sanford C. Bernstein & Co.	465,240.000	4,602,836		
61760X-83-6	MORGAN STANLEY FRONTIER EMRG MKTS		12/16/2016	DIVIDEND REINVESTMENT	3,402.013	57,766		
644465-10-6	NEW GERMANY FUND INC		12/06/2016	Sanford C. Bernstein & Co.	62,073.000	819,315		
870875-10-1	SWISS HELVETIA FUND INC		10/26/2016	Sanford C. Bernstein & Co.	23,358.000	237,849		
900145-10-3	TURKISH INVESTMENT FUND INC/THE		11/10/2016	Sanford C. Bernstein & Co.	13,437.000	107,687		
92206J-20-6	VANGUARD DEV MKTS INDEX INST PLUS		12/20/2016	VARIOUS	239,285.037	4,313,272		
922042-50-2	VANGUARD EUROPE STK IND FUND, INST		12/20/2016	VARIOUS	309,770.261	7,611,043		
922042-40-3	VANGUARD PACIFIC STK INDEX FUND		12/20/2016	VARIOUS	1,800,890.060	19,056,094		
9299999. Subtotal - Common Stocks - Mutual Funds						281,940,849	XXX	
9799997. Total - Common Stocks - Part 3						574,017,304	XXX	
9799998. Total - Common Stocks - Part 5						77,270,029	XXX	
9799999. Total - Common Stocks						651,287,333	XXX	
9899999. Total - Preferred and Common Stocks						651,287,333	XXX	
9999999 - Totals						1,048,524,740	XXX	1,372,540

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36202D-JQ-5	GNMA POOL # 002971		12/20/2016	PRINCIPAL RECEIPT		9,296	9,295	9,250	9,236		58		58		9,295				405	09/20/2030
36178F-K4-7	GNMA HECM POOL # AA7515		10/20/2016	VARIOUS		908,315	908,315	987,028	988,807		(80,492)		(80,492)		908,315				19,047	06/20/2063
36179L-A5-1	GNMA HECM POOL #AC9928		01/20/2016	VARIOUS		236,467	236,467	258,640	263,396		(26,928)		(26,928)		236,467				917	02/20/2064
36202E-CA-5	GNMA II POOL # 003665		12/20/2016	PRINCIPAL RECEIPT		214,756	214,756	211,635	211,399		3,357		3,357		214,756				5,468	01/20/2035
36202D-2E-0	GNMA II POOL # 3473		12/20/2016	PRINCIPAL RECEIPT		107,426	107,426	108,266	108,815		(1,389)		(1,389)		107,426				2,848	11/20/2033
36202E-DP-1	GNMA II POOL # 3710		12/20/2016	PRINCIPAL RECEIPT		170,306	170,306	160,234	158,114		12,191		12,191		170,306				4,380	05/20/2035
36202E-GQ-6	GNMA II POOL # 3807		12/20/2016	PRINCIPAL RECEIPT		51,608	51,608	50,229	49,900		1,708		1,708		51,608				1,332	01/20/2036
36202E-HE-2	GNMA II POOL # 3829		12/20/2016	PRINCIPAL RECEIPT		130,190	130,190	126,528	126,242		3,948		3,948		130,190				3,521	03/20/2036
36202E-5G-0	GNMA II POOL # 4447		12/20/2016	PRINCIPAL RECEIPT		714,061	714,061	712,276	712,269		1,792		1,792		714,061				17,172	05/20/2039
36202F-AV-8	GNMA II POOL # 4520		12/20/2016	PRINCIPAL RECEIPT		990,678	990,678	989,440	989,217		1,461		1,461		990,678				23,866	08/20/2039
36202F-EW-2	GNMA II POOL # 4649		12/20/2016	PRINCIPAL RECEIPT		254,251	254,251	267,361	266,473		(12,221)		(12,221)		254,251				6,195	03/20/2040
36202F-M7-8	GNMA II POOL # 4882		12/20/2016	PRINCIPAL RECEIPT		1,469,784	1,469,784	1,534,546	1,523,680		(53,896)		(53,896)		1,469,784				30,856	12/20/2040
36202F-VN-3	GNMA II POOL # 5121		12/20/2016	PRINCIPAL RECEIPT		567,510	567,510	588,171	615,814		(48,303)		(48,303)		567,510				11,517	07/20/2041
36202F-XB-7	GNMA II POOL # 5174		12/20/2016	PRINCIPAL RECEIPT		1,980,991	1,980,991	2,015,087	2,017,713		(36,721)		(36,721)		1,980,991				41,697	09/20/2041
36179M-P5-3	GNMA II POOL # MA0444		10/20/2016	VARIOUS		8,706,744	8,373,091	8,623,404	8,592,480		(47,012)		(47,012)		8,545,468		161,276	161,276	204,206	10/20/2027
36179M-VL-1	GNMA II POOL # MA0619		12/20/2016	PRINCIPAL RECEIPT		1,608,170	1,608,170	1,692,096	1,677,174		(69,004)		(69,004)		1,608,170				28,464	12/20/2042
36179M-XC-9	GNMA II POOL # MA0675		12/20/2016	PRINCIPAL RECEIPT		2,910,580	2,910,580	2,993,593	2,980,563		(69,983)		(69,983)		2,910,580				40,952	01/20/2028
36179M-XW-5	GNMA II POOL # MA0693		12/20/2016	PRINCIPAL RECEIPT		658,768	658,768	693,559	692,147		(33,380)		(33,380)		658,768				12,841	01/20/2043
36179N-BB-3	GNMA II POOL # MA0934		12/20/2016	PRINCIPAL RECEIPT		2,996,194	2,996,194	3,133,832	3,120,279		(124,084)		(124,084)		2,996,194				55,135	04/20/2043
36202F-FL-5	GNMA II POOL #4671		12/20/2016	PRINCIPAL RECEIPT		2,173,465	2,173,465	2,269,403	2,251,924		(78,459)		(78,459)		2,173,465				38,207	04/20/2040
36202F-F8-4	GNMA II POOL #4691		12/20/2016	PRINCIPAL RECEIPT		47,206	47,206	49,197	50,184		(2,979)		(2,979)		47,206				882	05/20/2040
36202F-LH-7	GNMA II POOL #4828		12/20/2016	PRINCIPAL RECEIPT		618,103	618,103	648,912	651,053		(32,949)		(32,949)		618,103				14,923	10/20/2040
36179M-KZ-2	GNMA II POOL MA0312		12/20/2016	PRINCIPAL RECEIPT		2,356,080	2,356,080	2,462,074	2,462,871		(106,791)		(106,791)		2,356,080				43,829	08/20/2042
36179M-NC-0	GNMA II POOL MA0387		12/20/2016	PRINCIPAL RECEIPT		2,926,674	2,926,674	3,090,249	3,086,251		(159,576)		(159,576)		2,926,674				57,716	09/20/2042
36207L-HQ-4	GNMA POOL # 435039		12/15/2016	PRINCIPAL RECEIPT		2,154	2,154	2,201	2,245		(91)		(91)		2,154				85	02/15/2031
36202C-N8-2	GNMA POOL # 002215		12/20/2016	PRINCIPAL RECEIPT		4,083	4,083	3,856	3,868		215		215		4,083				134	05/20/2026
36202C-PT-4	GNMA POOL # 002234		12/20/2016	PRINCIPAL RECEIPT		293	293	293	294						293				12	06/20/2026
36202C-QA-4	GNMA POOL # 002249		12/20/2016	PRINCIPAL RECEIPT		2,520	2,520	2,517	2,521						2,520				119	07/20/2026
36202C-QQ-9	GNMA POOL # 002263		12/20/2016	PRINCIPAL RECEIPT		718	718	677	684		34		34		718				24	08/20/2026
36202C-QX-4	GNMA POOL # 002270		12/20/2016	PRINCIPAL RECEIPT		1,465	1,465	1,468	1,474		(9)		(9)		1,465				56	08/20/2026
36202C-YG-2	GNMA POOL # 002511		12/20/2016	PRINCIPAL RECEIPT		1,972	1,972	1,995	2,007		(35)		(35)		1,972				74	11/20/2027
36202C-2Y-8	GNMA POOL # 002591		12/20/2016	PRINCIPAL RECEIPT		3,442	3,442	3,483	3,497		(55)		(55)		3,442				119	05/20/2028
36202C-6Y-4	GNMA POOL # 002687		12/20/2016	PRINCIPAL RECEIPT		41,341	41,341	40,066	39,795		1,546		1,546		41,341				1,251	12/20/2028
36202D-CR-0	GNMA POOL # 002780		12/20/2016	PRINCIPAL RECEIPT		29,724	29,724	27,787	27,476		2,248		2,248		29,724				972	07/20/2029
36202D-C9-0	GNMA POOL # 002796		12/20/2016	PRINCIPAL RECEIPT		9,969	9,969	9,710	9,484		485		485		9,969				340	08/20/2029
36202D-DN-8	GNMA POOL # 002809		12/20/2016	PRINCIPAL RECEIPT		13,598	13,598	13,283	13,141		456		456		13,598				478	09/20/2029
36202D-D5-7	GNMA POOL # 002824		12/20/2016	PRINCIPAL RECEIPT		9,054	9,054	8,825	8,637		417		417		9,054				290	10/20/2029
36202D-FX-4	GNMA POOL # 002882		12/20/2016	PRINCIPAL RECEIPT		12,020	12,020	11,626	11,322		698		698		12,020				336	02/20/2030
36202D-JR-3	GNMA POOL # 002972		12/20/2016	PRINCIPAL RECEIPT		1,901	1,901	1,889	1,880		21		21		1,901				73	09/20/2030
36202D-YZ-8	GNMA POOL # 003428		12/20/2016	PRINCIPAL RECEIPT		101,040	101,040	100,882	100,872		169		169		101,040				2,531	08/20/2033
36202D-5K-3	GNMA POOL # 003550		12/20/2016	PRINCIPAL RECEIPT		36,810	36,810	36,959	36,800		9		9		36,810				762	05/20/2019
36202E-EP-0	GNMA POOL # 003742		12/20/2016	PRINCIPAL RECEIPT		47,769	47,769	48,015	47,801		(32)		(32)		47,769				1,195	08/20/2020
36202E-EQ-8	GNMA POOL # 003743		12/20/2016	PRINCIPAL RECEIPT		88,146	88,146	90,253	89,038		(893)		(893)		88,146				2,179	08/20/2020
36202E-GE-3	GNMA POOL # 003797		12/20/2016	PRINCIPAL RECEIPT		243,508	243,508	246,476	247,791		(4,283)		(4,283)		243,508				7,509	12/20/2035
362198-TM-5	GNMA POOL # 270656		12/15/2016	PRINCIPAL RECEIPT		1,112	1,112	1,104	1,106		7		7		1,112				44	09/15/2023
36203B-J5-4	GNMA POOL # 344184		12/15/2016	PRINCIPAL RECEIPT		1,829	1,829	1,831	1,827		2		2		1,829				67	12/15/2022
36203D-MP-2	GNMA POOL # 346066		12/15/2016	PRINCIPAL RECEIPT		220	220	219	219		1		1		220				8	01/15/2024
36203N-5H-7	GNMA POOL # 354648		12/15/2016	PRINCIPAL RECEIPT		544	544	543	543		2		2		544				19	09/15/2023
36202D-5Q-0	GNMA POOL # 3555		12/20/2016	PRINCIPAL RECEIPT		411,059	411,059	396,544	395,829		15,230		15,230		411,059				10,330	05/20/2034
36203R-P9-4	GNMA POOL # 356948		12/15/2016	PRINCIPAL RECEIPT		251	251	250	250		1		1		251				9	06/15/2023
36202D-6L-0	GNMA POOL # 3575		12/20/2016	PRINCIPAL RECEIPT		110,127	110,127	108,940	109,687		440		440		110,127				3,018	07/20/2019
36203X-JG-2	GNMA POOL # 362163		12/15/2016	PRINCIPAL RECEIPT		159	159	158	158		1		1		159				6	12/15/2023
36204A-FU-4	GNMA POOL # 363879		12/15/2016	PRINCIPAL RECEIPT		219	219	217	217		1		1		219				8	12/15/2023
36204B-LA-9	GNMA POOL # 364921		12/15/2016	PRINCIPAL RECEIPT		77	77	77	77						77				3	02/15/2024
36204B-M5-9	GNMA POOL # 364980		12/15/2016	PRINCIPAL RECEIPT		55	55	53	54		1		1		55				2	04/15/2024
36204C-G8-8	GNMA POOL # 365723		12/15/2016	PRINCIPAL RECEIPT		108	108	105	106		2		2		108				4	12/15/2023
36204F-HP-2	GNMA POOL # 368438		12/15/2016	PRINCIPAL RECEIPT		116	116	115	115		1		1		116				4	02/15/2024
36204F-3J-1	GNMA POOL # 369001		12/15/2016	PRINCIPAL RECEIPT		2,007	2,007	2,001	2,001		6		6		2,007				52	05/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36204H-EK-2	GNMA POOL # 370138		12/15/2016	PRINCIPAL RECEIPT		163	163	162	162		1		1		163				6	12/15/2023
36204K-KB-8	GNMA POOL # 372090		12/15/2016	PRINCIPAL RECEIPT		263	263	261	261		2		2		263				10	05/15/2024
36204P-Q9-6	GNMA POOL # 375880		12/15/2016	PRINCIPAL RECEIPT		476	476	464	469		7		7		476				14	04/15/2024
36205A-QH-0	GNMA POOL # 384856		12/15/2016	PRINCIPAL RECEIPT		1,173	1,173	1,163	1,165		7		7		1,173				43	10/15/2025
36205B-PF-3	GNMA POOL # 385722		12/15/2016	PRINCIPAL RECEIPT		103	103	101	102		2		2		103				4	06/15/2024
36205C-ZY-9	GNMA POOL # 386959		12/15/2016	PRINCIPAL RECEIPT		284	284	282	283		2		2		284				10	05/15/2024
36205D-AF-5	GNMA POOL # 387106		12/15/2016	PRINCIPAL RECEIPT		499	499	498	498		1		1		499				18	08/15/2025
36205G-GN-5	GNMA POOL # 390005		12/15/2016	PRINCIPAL RECEIPT		889	889	887	887		2		2		889				20	04/15/2024
36205U-MZ-0	GNMA POOL # 400976		12/15/2016	PRINCIPAL RECEIPT		1,031	1,031	1,023	1,025		6		6		1,031				38	05/15/2024
36205Y-QW-5	GNMA POOL # 404669		12/15/2016	PRINCIPAL RECEIPT		630	630	628	628		2		2		630				23	12/15/2025
36206D-DE-4	GNMA POOL # 407901		12/15/2016	PRINCIPAL RECEIPT		7,866	7,866	7,805	7,818		49		49		7,866				311	11/15/2025
36206F-XH-0	GNMA POOL # 410280		12/15/2016	PRINCIPAL RECEIPT		227	227	226	226		1		1		227				8	09/15/2025
36206G-LV-0	GNMA POOL # 410840		12/15/2016	PRINCIPAL RECEIPT		1,269	1,269	1,265	1,265		4		4		1,269				44	11/15/2025
36206G-MD-9	GNMA POOL # 410856		12/15/2016	PRINCIPAL RECEIPT		373	373	372	372		1		1		373				14	12/15/2025
36206H-MB-1	GNMA POOL # 411754		12/15/2016	PRINCIPAL RECEIPT		8,597	8,597	8,831	8,878		(281)		(281)		8,597				363	04/15/2027
36206J-HE-7	GNMA POOL # 412529		12/15/2016	PRINCIPAL RECEIPT		71	71	69	71						71				2	12/15/2025
36206J-4C-5	GNMA POOL # 413119		12/15/2016	PRINCIPAL RECEIPT		304	304	301	301		2		2		304				11	09/15/2025
36206K-LJ-8	GNMA POOL # 413529		12/15/2016	PRINCIPAL RECEIPT		2,256	2,256	2,238	2,242		14		14		2,256				83	10/15/2025
36206K-LW-9	GNMA POOL # 413541		12/15/2016	PRINCIPAL RECEIPT		2,998	2,998	2,974	2,982		15		15		2,998				111	10/15/2025
36206P-BY-5	GNMA POOL # 416855		12/15/2016	PRINCIPAL RECEIPT		131	131	131	131						131				5	10/15/2025
36206X-PT-4	GNMA POOL # 424434		12/15/2016	PRINCIPAL RECEIPT		3,024	3,024	3,116	3,124		(100)		(100)		3,024				128	08/15/2027
36206X-PZ-0	GNMA POOL # 424440		12/15/2016	PRINCIPAL RECEIPT		2,159	2,159	2,198	2,195		(36)		(36)		2,159				86	08/15/2027
36209F-PY-9	GNMA POOL # 470339		12/15/2016	PRINCIPAL RECEIPT		4,462	4,462	4,467	4,484		(22)		(22)		4,462				176	05/15/2029
36209S-ZQ-7	GNMA POOL # 480551		12/15/2016	PRINCIPAL RECEIPT		4,033	4,033	3,862	3,814		219		219		4,033				147	04/15/2029
36209W-ZB-1	GNMA POOL # 484138		12/15/2016	PRINCIPAL RECEIPT		2,262	2,262	2,317	2,316		(54)		(54)		2,262				86	01/15/2029
36209W-4X-7	GNMA POOL # 484238		12/15/2016	PRINCIPAL RECEIPT		1,749	1,749	1,792	1,794		(44)		(44)		1,749				65	09/15/2028
36210V-E4-9	GNMA POOL # 503355		12/15/2016	PRINCIPAL RECEIPT		45,640	45,640	47,209	49,298		(3,658)		(3,658)		45,640				1,032	02/15/2029
36201C-JU-9	GNMA POOL # 579075		12/15/2016	PRINCIPAL RECEIPT		19,769	19,769	20,168	20,552		(783)		(783)		19,769				721	12/15/2031
36201H-W8-2	GNMA POOL # 583971		12/15/2016	PRINCIPAL RECEIPT		46,845	46,845	48,718	50,480		(3,636)		(3,636)		46,845				2,105	07/15/2032
36201M-S9-4	GNMA POOL # 587444		12/15/2016	PRINCIPAL RECEIPT		141,180	141,180	147,577	148,346		(7,166)		(7,166)		141,180				4,833	12/15/2032
36200E-B2-6	GNMA POOL # 598657		12/15/2016	PRINCIPAL RECEIPT		77,713	77,713	78,806	78,909		(1,195)		(1,195)		77,713				2,126	05/15/2035
36200G-KU-9	GNMA POOL # 600707		12/15/2016	PRINCIPAL RECEIPT		37,951	37,951	39,166	38,794		(843)		(843)		37,951				1,315	12/15/2033
36200J-6S-4	GNMA POOL # 603081		12/15/2016	PRINCIPAL RECEIPT		3,823	3,823	3,946	3,930		(107)		(107)		3,823				111	08/15/2033
36200K-J4-0	GNMA POOL # 603383		12/15/2016	PRINCIPAL RECEIPT		54,421	54,421	56,887	56,980		(2,559)		(2,559)		54,421				1,793	01/15/2033
36200K-J7-3	GNMA POOL # 603386		12/15/2016	PRINCIPAL RECEIPT		96,605	96,605	101,105	100,589		(3,984)		(3,984)		96,605				1,845	01/15/2033
36200K-KQ-9	GNMA POOL # 603403		12/15/2016	PRINCIPAL RECEIPT		77,998	77,998	81,398	80,099		(2,101)		(2,101)		77,998				1,639	10/15/2034
36200M-TF-0	GNMA POOL # 604550		12/15/2016	PRINCIPAL RECEIPT		81,033	81,033	80,438	80,392		641		641		81,033				2,072	08/15/2033
36200M-VW-0	GNMA POOL # 604629		12/15/2016	PRINCIPAL RECEIPT		219,167	219,167	224,920	224,136		(4,970)		(4,970)		219,167				7,935	09/15/2033
36200N-BP-5	GNMA POOL # 604946		12/15/2016	PRINCIPAL RECEIPT		233,132	233,132	226,247	225,409		7,723		7,723		233,132				6,798	01/15/2034
36202T-DW-3	GNMA POOL # 608617		12/15/2016	PRINCIPAL RECEIPT		22,744	22,744	23,061	22,914		(169)		(169)		22,744				597	06/15/2024
36202T-G4-2	GNMA POOL # 608719		12/15/2016	PRINCIPAL RECEIPT		139,347	139,347	141,045	140,262		(915)		(915)		139,347				3,020	11/15/2024
36290R-XW-8	GNMA POOL # 615493		12/15/2016	PRINCIPAL RECEIPT		35,418	35,418	35,373	35,545		(127)		(127)		35,418				1,086	08/15/2033
36290R-Y3-1	GNMA POOL # 615530		12/15/2016	PRINCIPAL RECEIPT		216,881	216,881	218,305	218,058		(1,176)		(1,176)		216,881				5,826	09/15/2033
36290S-CZ-2	GNMA POOL # 615788		12/15/2016	PRINCIPAL RECEIPT		74,117	74,117	75,935	75,187		(1,070)		(1,070)		74,117				2,127	09/15/2023
36290S-KK-6	GNMA POOL # 615998		12/15/2016	PRINCIPAL RECEIPT		259,629	259,629	261,658	260,186		(557)		(557)		259,629				5,561	10/15/2018
36290S-YC-9	GNMA POOL # 616407		12/15/2016	PRINCIPAL RECEIPT		169,664	169,664	172,236	171,447		(1,783)		(1,783)		169,664				3,690	05/15/2024
36290T-FW-4	GNMA POOL # 616781		12/15/2016	PRINCIPAL RECEIPT		14,578	14,578	14,783	14,693		(115)		(115)		14,578				380	12/15/2024
36290T-GN-3	GNMA POOL # 616805		12/20/2016	PRINCIPAL RECEIPT		67,216	67,216	69,170	68,506		(1,290)		(1,290)		67,216				1,856	01/20/2025
36290T-JK-6	GNMA POOL # 616866		12/15/2016	PRINCIPAL RECEIPT		661,987	661,987	677,296	675,201		(13,214)		(13,214)		661,987				11,150	02/15/2027
36290X-MY-3	GNMA POOL # 620575		12/15/2016	PRINCIPAL RECEIPT		182,912	182,912	182,507	183,151		(239)		(239)		182,912				4,875	09/15/2033
36291G-YY-6	GNMA POOL # 628127		12/15/2016	PRINCIPAL RECEIPT		122,680	122,680	126,073	126,239		(3,559)		(3,559)		122,680				4,060	05/15/2034
36291L-3U-7	GNMA POOL # 631811		12/15/2016	PRINCIPAL RECEIPT		38,532	38,532	39,116	38,825		(292)		(292)		38,532				1,109	05/15/2024
36291L-4W-2	GNMA POOL # 631837		12/20/2016	PRINCIPAL RECEIPT		108,078	108,078	110,764	109,291		(1,213)		(1,213)		108,078				3,757	06/20/2029
36291P-5P-7	GNMA POOL # 634554		12/20/2016	PRINCIPAL RECEIPT		21,632	21,632	22,514	22,124		(492)		(492)		21,632				668	09/20/2024
36291U-E7-6	GNMA POOL # 638358		12/15/2016	PRINCIPAL RECEIPT		77,817	77,817	78,704	78,590		(774)		(774)		77,817				1,089	02/15/2035
36291Y-EG-8	GNMA POOL # 641935		12/15/2016	PRINCIPAL RECEIPT		11,313	11,313	11,498	11,491		(178)		(178)		11,313				339	04/15/2035
36297B-JS-1	GNMA POOL # 706873		12/15/2016	PRINCIPAL RECEIPT		160,391	160,391	166,707	164,749		(4,358)		(4,358)		160,391				4,351	11/15/2030
3620AM-M7-4	GNMA POOL # 733982		12/15/2016	PRINCIPAL RECEIPT		682,169	682,169	726,191	709,328		(27,159)		(27,159)		682,169				12,440	10/15/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3620AQ-K6-9	GNMA POOL # 736617		12/15/2016	PRINCIPAL RECEIPT		329,106	329,106	350,806	351,291		(22,186)		(22,186)		329,106				7,992	12/15/2035
3620AS-PH-6	GNMA POOL # 738524		12/15/2016	PRINCIPAL RECEIPT		977,848	977,848	1,004,128	1,004,938		(27,090)		(27,090)		977,848				22,448	07/15/2041
3620AS-PX-1	GNMA POOL # 738538		12/15/2016	PRINCIPAL RECEIPT		1,295,981	1,295,981	1,336,682	1,336,729		(40,749)		(40,749)		1,295,981				28,887	07/15/2041
36225B-4Q-8	GNMA POOL # 781731		12/15/2016	PRINCIPAL RECEIPT		188,026	188,026	184,559	186,989		1,037		1,037		188,026				4,305	11/15/2018
36177P-B2-0	GNMA POOL # 794556		12/15/2016	PRINCIPAL RECEIPT		1,106,668	1,106,668	1,129,838	1,129,444		(22,776)		(22,776)		1,106,668				22,262	01/15/2042
36241L-KA-3	GNMA POOL #782989		12/15/2016	PRINCIPAL RECEIPT		2,026,205	2,026,205	2,102,931	2,095,536		(69,331)		(69,331)		2,026,205				48,420	06/15/2040
36230L-K8-1	GNMA POOL 752119		12/15/2016	PRINCIPAL RECEIPT		321,020	321,020	336,318	332,047		(11,028)		(11,028)		321,020				2,230	01/15/2033
36176M-GZ-0	GNMA POOL 770016		12/15/2016	PRINCIPAL RECEIPT		136,734	136,734	142,802	141,579		(4,844)		(4,844)		136,734				2,585	12/15/2033
38373Q-AL-5	GNMA REMICS SER 2003-28 CL LK		12/20/2016	PRINCIPAL RECEIPT		729,917	729,917	754,095	731,409		(1,492)		(1,492)		729,917				20,715	10/20/2032
38374F-3N-2	GNMA REMICS SER 2004-26 CL GD		04/18/2016	PRINCIPAL RECEIPT		399,087	399,087	379,632	396,618		2,469		2,469		399,087				3,593	11/16/2032
38374H-EW-6	GNMA REMICS SER 2004-58 CL VB		12/16/2016	PRINCIPAL RECEIPT		1,316,153	1,316,153	1,304,636	1,311,139		5,014		5,014		1,316,153				38,173	04/16/2028
38374L-R5-2	GNMA REMICS SER 2005-61 CL DA		12/16/2016	PRINCIPAL RECEIPT		392,825	392,825	391,290	391,922		903		903		392,825				10,949	09/16/2033
38374N-MK-0	GNMA REMICS SER 2006-41 CL PB		12/16/2016	PRINCIPAL RECEIPT		1,910,878	1,910,878	1,871,168	1,898,862		12,016		12,016		1,910,878				52,344	05/16/2035
38373M-WC-0	GNMA REMICS SER 2006-51 CL B		01/16/2016	PRINCIPAL RECEIPT		3,313,857	3,313,857	3,601,748	3,472,418		(158,562)		(158,562)		3,313,857				14,639	04/16/2037
38375K-L2-6	GNMA REMICS SER 2007-45 CL PD		12/16/2016	PRINCIPAL RECEIPT		1,962,511	1,962,511	1,885,084	1,943,044		19,467		19,467		1,962,511				54,878	01/16/2036
38376G-ZL-7	GNMA REMICS SER 2011-1 CL C		06/16/2016	PRINCIPAL RECEIPT		1,353,889	1,353,889	1,367,428	1,359,924		(6,035)		(6,035)		1,353,889				18,818	09/16/2050
38376G-7A-2	GNMA REMICS SER 2011-144 CL B		12/16/2016	PRINCIPAL RECEIPT		7,094,599	7,094,599	7,165,545	7,128,390		(33,791)		(33,791)		7,094,599				196,388	04/16/2046
38376G-F4-7	GNMA REMICS SER 2011-16 CL C		12/16/2016	PRINCIPAL RECEIPT		1,868,924	1,868,924	1,982,091	1,924,439		(55,515)		(55,515)		1,868,924				58,405	09/16/2046
38376G-W3-0	GNMA REMICS SER 2011-86 CL B		12/16/2016	PRINCIPAL RECEIPT		4,358,651	4,358,651	4,489,410	4,418,902		(60,251)		(60,251)		4,358,651				93,624	02/16/2041
38378T-6Q-8	GNMA REMICS SER 2013-100 CL MA		12/20/2016	PRINCIPAL RECEIPT		1,288,309	1,288,309	1,342,056	1,327,729		(39,420)		(39,420)		1,288,309				26,268	02/20/2043
38378K-4A-4	GNMA REMICS SER 2013-141 CL AB		12/16/2016	PRINCIPAL RECEIPT		2,796,797	2,796,797	2,810,781	2,804,762		(7,965)		(7,965)		2,796,797				48,054	04/16/2043
38378N-FL-2	GNMA REMICS SER 2013-158 AB		12/16/2016	PRINCIPAL RECEIPT		241,011	235,996	249,806	247,871		(8,039)		(8,039)		239,833		1,178	1,178	3,973	08/16/2053
38378M-UG-8	GNMA REMICS SER 2013-53 CL KA		12/21/2016	PRINCIPAL RECEIPT		2,243,841	2,243,841	2,315,363	2,300,120		(56,280)		(56,280)		2,243,841				34,086	10/20/2041
38378M-ND-3	GNMA REMICS SER 2013-60 CL GL		12/20/2016	PRINCIPAL RECEIPT		1,005,280	1,005,280	1,019,692	1,016,728		(11,447)		(11,447)		1,005,280				15,353	11/20/2041
38378T-AL-4	GNMA REMICS SER 2013-71 CL LA		12/21/2016	PRINCIPAL RECEIPT		571,591	571,591	576,771	575,354		(3,763)		(3,763)		571,591				8,739	10/20/2042
38378X-CF-6	GNMA REMICS SER 2014-105 CL BA		12/16/2016	PRINCIPAL RECEIPT		3,351,581	3,351,581	3,365,197	3,359,878		(8,297)		(8,297)		3,351,581				54,725	02/16/2039
38378X-FG-1	GNMA REMICS SER 2014-112 CL AB		12/16/2016	VARIOUS		4,274,693	4,189,905	4,268,629	4,238,426		(33,161)		(33,161)		4,205,265		69,428	69,428	64,377	12/16/2040
38378X-NN-7	GNMA REMICS SER 2014-135 CL AK		12/16/2016	PRINCIPAL RECEIPT		528,809	528,809	548,391			(19,582)		(19,582)		528,809				2,940	08/16/2055
38378N-UA-9	GNMA REMICS SER 2014-14 CL AG		12/16/2016	PRINCIPAL RECEIPT		1,680,658	1,680,658	1,689,586	1,688,435		(7,778)		(7,778)		1,680,658				24,668	01/16/2042
38378N-J2-0	GNMA REMICS SER 2014-40 CL CA		12/16/2016	PRINCIPAL RECEIPT		4,035,750	4,035,750	4,030,240	4,031,286		4,463		4,463		4,035,750				74,033	11/16/2041
38379K-B9-8	GNMA REMICS SER 2015-115 AC		12/16/2016	PRINCIPAL RECEIPT		1,386,817	1,386,817	1,407,836	1,406,809		(19,992)		(19,992)		1,386,817				28,663	07/16/2051
38379K-K8-0	GNMA REMICS SER 2015-128 CL AJ		12/16/2016	PRINCIPAL RECEIPT		228,628	228,628	232,728			(4,099)		(4,099)		228,628				1,855	11/16/2055
38379K-6D-5	GNMA REMICS SER 2015-163 CL AH		12/16/2016	PRINCIPAL RECEIPT		307,245	307,245	304,560	304,595		2,649		2,649		307,245				5,431	04/16/2056
38379K-3N-6	GNMA REMICS SER 2015-169 CL C		12/16/2016	PRINCIPAL RECEIPT		310,458	310,458	311,380	311,369		(911)		(911)		310,458				5,327	04/16/2056
38379K-6M-5	GNMA REMICS SER 2015-171 CL EA		12/16/2016	PRINCIPAL RECEIPT		447,091	447,091	445,589	445,616		1,475		1,475		447,091				6,042	12/16/2052
38379K-GP-7	GNMA REMICS SER 2015-58 CL VA		12/16/2016	PRINCIPAL RECEIPT		337,550	337,550	324,391	325,493		12,058		12,058		337,550				4,647	10/16/2038
38379K-TT-5	GNMA REMICS SER 2015-93 CLASS AB		12/16/2016	PRINCIPAL RECEIPT		505,126	505,126	502,778	503,068		2,058		2,058		505,126				8,790	01/16/2047
38379Y-6L-7	GNMA REMICS SER 2016-125 CL DA		12/16/2016	PRINCIPAL RECEIPT		777,865	777,865	778,746			(881)		(881)		777,865				2,685	12/16/2047
38379U-TB-2	GNMA REMICS SER 2016-72 CL AB		12/16/2016	PRINCIPAL RECEIPT		88,367	88,367	89,133			(766)		(766)		88,367				659	04/16/2049
465139-GE-7	ISRAEL GUAR ZERO CPN BDS AID ISRAE		02/24/2016	BREAN CAPITAL LLC		20,923,358	22,055,000	5,491,254	16,607,821		168,078		168,078		16,775,899		4,147,459	4,147,459		02/15/2020
797224-AB-8	SAN CLEMENTE LEASING LLC SEC NTS		12/07/2016	VARIOUS		531,385	531,385	531,385	531,385						531,385				11,174	06/07/2022
831641-FA-8	U S SBA DEB PART CER SER SBIC 2014		09/10/2016	PRINCIPAL RECEIPT		1,074,089	1,074,089	1,108,158	1,103,856		(1,672)		(1,672)		1,102,184		(28,095)	(28,095)	27,561	03/01/2024
83162C-VU-4	U S SBA PART CERT SER 2013-20I		09/01/2016	PRINCIPAL RECEIPT		1,821,079	1,792,358	1,860,762	1,856,064		(1,226)		(1,226)		1,854,839		(33,760)	(33,760)	51,279	09/01/2033
83162C-WX-7	U S SBA PART CERT SER 2015-20C		09/01/2016	PRINCIPAL RECEIPT		305,623	303,348	303,348	303,348						303,348		2,275	2,275	6,273	03/01/2035
83162C-XE-8	U S SBA PART CERT SERIES 2015-20H		08/01/2016	PRINCIPAL RECEIPT		282,792	282,466	282,466	282,466						282,466		326	326	5,783	08/01/2035
83162C-WB-5	U S SBA PART CERTIF SER 2014-20B		08/01/2016	VARIOUS		834,908	820,900	820,900	820,900						820,900		14,008	14,008	21,124	02/01/2034
83162C-WY-5	U S SBA PART CERTIF SER 2015-20D		10/01/2016	PRINCIPAL RECEIPT		1,696,662	1,682,095	1,682,095	1,682,095						1,682,095		14,568	14,568	34,154	04/01/2035
83162C-VV-2	U S SBA PARTIC CERT SER 2013-20J		10/01/2016	PRINCIPAL RECEIPT		2,452,785	2,416,747	2,416,747	2,416,747						2,416,747		36,038	36,038	55,601	10/01/2033
83162C-WD-1	U S SBA PARTIC CERTIF SER 2014-20C		09/01/2016	PRINCIPAL RECEIPT		609,293	601,238	603,305	603,167		(36)		(36)		603,131		6,162	6,162	15,094	03/01/2034
83162C-NN-9	U S SBA SBIC SER 2004-20B		08/01/2016	PRINCIPAL RECEIPT		259,793	259,793	259,793	259,793						259,793				9,370	02/01/2024
83162C-PR-8	U S SBA SBIC-PC SER 2005-20G		07/01/2016	PRINCIPAL RECEIPT		345,933	345,933	345,933	345,933						345,933				11,220	07/01/2025
83162C-MZ-3	U S SBA SBIC-PS 2003-20E		11/01/2016	PRINCIPAL RECEIPT		114,324	114,324	114,095	114,203		14		14		114,217		107	107	2,307	05/01/2023
83162C-PH-0	U S SBA SBIC-PS 2005-20B		08/01/2016	VARIOUS		570,714	570,714	570,714	570,714						570,714				19,821	02/01/2025
831641-EB-7	U S SBA SBIC-PS 2006-10A		03/10/2016	MATURITY		83,572	83,572	83,572	83,572						83,572				2,302	03/10/2016
831641-EC-5	U S SBA SBIC-PS 2006-10B		05/10/2016	PRINCIPAL RECEIPT		29,718	29,718	29,718	29,718						29,718				616	08/10/2016
83162C-MX-8	U S SBA SER 2003-20D		10/01/2016	PRINCIPAL RECEIPT		58,462	58,462	56,168	57,216		70		70		57,286		1,176	1,176	1,958	04/01/2023
83162C-PX-5	U S SBA SER 2005-20K		11/01/2016	PRINCIPAL RECEIPT		409,525	409,525	409,973	409,797		19		19		409,816		(292)	(292)	10,316	11/01/2025
83162C-QD-8	U S SBA SER 2006-20C		09/01/2016	PRINCIPAL RECEIPT		1,076,876	1,074,676	1,051,248	1,058,952		568		568		1,059,520		17,357	17,357	44,496	03/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
83162C-SP-9	U S SBA SER 2009-20F		12/01/2016	PRINCIPAL RECEIPT		308,631	305,027	305,027	305,027						305,027		3,604	3,604	11,930	06/01/2029
83162C-SU-8	U S SBA SER 2009-20I		09/01/2016	PRINCIPAL RECEIPT		556,467	551,946	606,278	597,562		(1,061)		(1,061)		596,501		(40,034)	(40,034)	17,002	09/01/2029
83162C-TV-5	U S SBA SER 2011-20B		08/01/2016	VARIOUS		1,541,508	1,516,093	1,516,093	1,516,093						1,516,093		25,415	25,415	51,197	02/01/2031
83162C-VB-6	U S SBA SER 2012-203		10/01/2016	PRINCIPAL RECEIPT		571,064	565,748	565,748	565,748						565,748		5,317	5,317	9,971	10/01/2032
83162C-VY-6	U S SBA SER 2013-20L		12/01/2016	PRINCIPAL RECEIPT		915,814	899,995	899,995	899,995						899,995		15,819	15,819	23,419	12/01/2033
83162C-WE-9	U S SBA SER 2014-20D		10/01/2016	PRINCIPAL RECEIPT		540,643	533,581	533,581	533,581						533,581		7,062	7,062	12,711	04/01/2034
831641-ER-2	U S SBA SER SBIC 2009-10B		09/12/2016	PRINCIPAL RECEIPT		1,432,235	1,432,235	1,432,235	1,432,235						1,432,235				44,821	09/10/2019
831641-FB-6	U S SBA SER SBIC 2014-10B		09/13/2016	PRINCIPAL RECEIPT		837,253	837,253	837,253	837,253						837,253				19,400	09/10/2024
83162C-PS-6	U S SBA SER SBIC-2005-20H		08/01/2016	VARIOUS		1,184,797	1,184,797	1,145,921	1,159,524		667		667		1,160,191		24,606	24,606	43,318	08/01/2025
831641-ED-3	U S SBA SER SBIC-2006-10B		09/10/2016	VARIOUS		1,030,860	1,030,860	1,030,860	1,030,860						1,030,860				55,633	09/10/2016
83162C-NA-7	U S SBA SER SBIC-PC 2003-20F		12/01/2016	PRINCIPAL RECEIPT		551,755	551,755	536,582	544,266		583		583		544,849		6,906	6,906	16,486	06/01/2023
83162C-ND-1	U S SBA SER SBIC-PS 2003-20H		08/01/2016	PRINCIPAL RECEIPT		205,572	205,572	205,572	205,572						205,572				7,141	08/01/2023
83162C-TX-1	U.S. SBA SER 2011-20C		09/01/2016	PRINCIPAL RECEIPT		1,245,926	1,228,002	1,228,002	1,228,002						1,228,002		17,923	17,923	40,008	03/01/2031
83162C-QH-9	US SBA SBIC SER 2006-20F		12/01/2016	PRINCIPAL RECEIPT		676,347	674,618	674,618	674,618						674,618		1,729	1,729	28,216	06/01/2026
83162C-RA-3	US SBA SER 2007-20E		11/01/2016	PRINCIPAL RECEIPT		1,607,914	1,599,161	1,562,181	1,573,264		1,145		1,145		1,574,409		33,504	33,504	49,349	05/01/2027
83162C-VS-9	US SBA SER 2013-20H		08/01/2016	VARIOUS		1,114,758	1,105,389	1,105,389	1,105,389						1,105,389		9,369	9,369	26,101	08/01/2033
83162C-WH-2	US SBA SER 2014-20F		12/01/2016	PRINCIPAL RECEIPT		3,218,230	3,170,788	3,170,788	3,170,788						3,170,788		47,442	47,442	79,526	06/01/2034
912810-QY-7	US TREASURY BONDS		02/26/2016	BANK OF AMERICA SECURITIE		3,094,336	3,000,000	2,449,336	2,474,084		1,744		1,744		2,475,828		618,508	618,508	24,025	11/15/2042
0599999. Subtotal - Bonds - U.S. Governments						149,842,054	150,202,760	135,417,319	144,534,778		(1,528,104)		(1,528,104)		144,655,672		5,186,381	5,186,381	2,816,294	XXX
246381-FL-6	DELAWARE ST GO BDS SER 2011		01/26/2016	JANNEY, MONTGOMERY, SCOTT		2,908,051	2,475,000	2,769,428	2,713,375		(3,443)		(3,443)		2,709,932		198,119	198,119	71,500	07/01/2024
246381-BF-3	DELAWARE ST GO SER 2011		03/18/2016	EXCHANGED		2,493,860	2,250,000	2,689,155	2,505,366		(11,507)		(11,507)		2,493,860				56,250	07/01/2026
373383-2E-7	GEORGIA ST GO TAXABLE		07/01/2016	Sink PMT @ 100.0000000		775,000	775,000	773,225	775,000						775,000				44,175	07/01/2016
677521-LN-4	OHIO ST GO BDS SER 2011A		11/03/2016	CALLED		5,290,350	5,000,000	5,000,000	5,000,000						5,000,000		290,350	290,350	180,442	05/01/2019
83710D-VE-5	SOUTH CAROLINA ST GO SER 2005E		03/31/2016	CALLED		2,990,000	2,990,000	2,981,209	2,989,063		250		250		2,989,314		686	686	51,079	12/01/2016
882721-XE-8	TEXAS ST GO SER 2007A		08/01/2016	MATURITY		1,570,000	1,570,000	1,661,798	1,577,045		(7,045)		(7,045)		1,570,000				82,425	08/01/2016
882721-3H-4	TEXAS ST GO SER 2008A		08/01/2016	MATURITY		2,500,000	2,500,000	2,634,225	2,511,199		(11,199)		(11,199)		2,500,000				125,000	08/01/2016
93974C-RR-3	WASHINGTON ST GO BDS SER R-2011A		01/11/2016	WELLS FARGO SECURITIES		1,600,061	1,350,000	1,565,973	1,498,687		(769)		(769)		1,497,919		102,142	102,142	36,188	01/01/2022
97705L-LJ-4	WISCONSIN ST GO		05/01/2016	MATURITY		1,050,000	1,050,000	1,050,000	1,050,000						1,050,000				23,625	05/01/2016
97705L-WQ-6	WISCONSIN ST GO SER D TAX		05/17/2016	SUNTRUST CAPITAL MARKETS		1,005,233	880,000	846,076	853,405		570		570		853,975		151,257	151,257	26,268	05/01/2028
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						22,182,555	20,840,000	21,971,089	21,473,140		(33,143)		(33,143)		21,440,000		742,554	742,554	696,952	XXX
074527-HW-5	BEAUMONT TX INDPT SCH DIST		09/26/2016	CALLED		2,000,000	2,000,000	2,130,180	2,000,000						2,000,000				111,388	02/15/2017
103133-GK-4	BOX ELDER CNTY UT SCH DIST GO 2015		04/08/2016	HUTCHINSON, SHOCKEY,ERLY		2,518,280	2,000,000	2,453,720	2,415,221		(11,875)		(11,875)		2,403,346		114,934	114,934	74,444	07/15/2025
106241-RC-8	BRAZOSPORT TX INDPT SCH DIST		02/15/2016	MATURITY		525,000	525,000	578,513	525,000						525,000				13,125	02/15/2016
139078-DA-4	CANYON SCH DIS UT GO BDS SER 2015		06/16/2016	PIPER JAFFRAY		3,068,712	2,400,000	2,937,600	2,902,652		(21,749)		(21,749)		2,880,903		187,809	187,809	62,000	06/15/2028
139078-CY-3	CANYONS SCH DIS UT GO BDS SER 2015		04/08/2016	KEYBANC CAPITAL MARKETS INC.		2,875,028	2,250,000	2,826,563	2,788,748		(13,848)		(13,848)		2,774,900		100,128	100,128	36,875	06/15/2026
159195-SP-2	CHANNELVIEW TX IND SCH SER 2011Q		02/15/2016	VARIOUS		760,000	760,000	760,000	760,000						760,000					02/15/2019
187270-RR-6	CLINT TX INDPT SCH DIST		08/15/2016	VARIOUS		1,365,000	1,365,000	1,453,507	1,371,696		(6,696)		(6,696)		1,365,000				68,250	08/15/2021
235219-BJ-0	DALLAS TX GO BDS TAX SER 2010B		11/30/2016	RBC DAIN RAUSCHER, INC		4,335,700	3,735,000	3,761,406	3,755,479		(1,125)		(1,125)		3,754,354		581,346	581,346	266,390	02/15/2028
537096-K3-2	LITTLE ELM TX IND SCH DIST		08/15/2016	VARIOUS		1,130,000	1,130,000	1,139,606	1,134,848		(4,848)		(4,848)		1,130,000				56,500	08/15/2021
537096-J2-6	LITTLE ELM TX INDP SCH DIST		08/15/2016	VARIOUS		730,000	730,000	736,205	733,132		(3,132)		(3,132)		730,000				36,500	08/15/2021
537096-J3-4	LITTLE ELM TX INDP SCH DIST		08/15/2016	VARIOUS		765,000	765,000	771,133	768,096		(3,096)		(3,096)		765,000				38,250	08/15/2022
537096-K4-0	LITTLE ELM TX INDP SCH DIST		08/15/2016	VARIOUS		1,185,000	1,185,000	1,194,501	1,189,795		(4,795)		(4,795)		1,185,000				59,250	08/15/2022
617307-DF-7	MORGAN CNTY UT SCH DIS GO SER 2015		04/08/2016	HUTCHINSON, SHOCKEY,ERLY		2,364,050	1,840,000	2,309,384	2,278,799		(11,098)		(11,098)		2,267,701		96,349	96,349	64,400	08/01/2025
643153-2M-0	NEW CANEY TX INDP SCH DIS SER 2013		04/08/2016	J.P. MORGAN SECURITIES		1,173,947	940,000	1,066,167	1,038,800		(3,073)		(3,073)		1,035,727		138,220	138,220	31,072	02/15/2024
735218-EN-5	PORT ARTHUR NAV JEFFERSON CTY TX		03/01/2016	VARIOUS		580,000	580,000	589,031	580,240		(240)		(240)		580,000				15,225	03/01/2018
734260-L6-7	PORT HOUSTON AUTH HARRIS CTY TX		10/01/2016	VARIOUS		2,435,000	2,435,000	2,358,298	2,387,367		3,818		3,818		2,391,185		43,815	43,815	121,750	10/01/2023
734260-K2-7	PORT OF HOUSTON AUTH HARRIS CTY TX		10/01/2016	MATURITY		2,560,000	2,560,000	2,777,498	2,579,674		(19,674)		(19,674)		2,560,000				128,000	10/01/2016
734260-K8-4	PORT OF HOUSTON AUTH HARRIS CTY TX		10/01/2016	VARIOUS		2,180,000	2,180,000	2,298,439	2,190,647		(10,647)		(10,647)		2,180,000				103,550	10/01/2017
734260-K9-2	PORT OF HOUSTON AUTH HARRIS CTY TX		10/01/2016	VARIOUS		2,290,000	2,290,000	2,456,987	2,305,025		(15,025)		(15,025)		2,290,000				114,500	10/01/2018
734260-L2-6	PORT OF HOUSTON AUTH HARRIS CTY TX		10/01/2016	VARIOUS		2,405,000	2,405,000	2,572,244	2,420,074		(15,074)		(15,074)		2,405,000				120,250	10/01/2019
735422-LP-0	PORT OF TACOMA WA GO BDS SER 2008B		12/01/2016	MATURITY		515,000	515,000	549,531	519,127		(4,127)		(4,127)		515,000				24,463	12/01/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
818240-HP-1	SEVIER CNTY UT SCH DIST SER 2013		04/11/2016	FTN FINANCIAL CAPITAL MKT		1,824,270	1,460,000	1,735,195	1,678,395		(7,399)		(7,399)		1,670,995		153,275	153,275	26,969	06/01/2023
818240-HQ-9	SEVIER CNTY UT SCH DIST SER 2013		04/11/2016	MORGAN STANLEY SMITH BARNEY LL		1,971,266	1,590,000	1,861,906	1,806,195		(7,274)		(7,274)		1,798,922		172,345	172,345	29,371	06/01/2024
938718-ZT-3	WASHINGTON CNTY UT SCH DIS SR 2013		01/07/2016	BB&T CAPITAL MARKETS		1,512,456	1,270,000	1,512,507	1,446,253		(539)		(539)		1,445,714		66,742	66,742	23,107	03/01/2021
938718-ZU-0	WASHINGTON CNTY UT SCH DIS SR 2013		01/11/2016	WELLS FARGO SECURITIES		1,626,017	1,335,000	1,590,973	1,530,705		(820)		(820)		1,529,885		96,132	96,132	24,660	03/01/2022
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						44,694,726	40,245,000	44,421,094	43,105,968		(162,336)		(162,336)		42,943,632		1,751,095	1,751,095	1,650,289	XXX
01179P-QE-0	ALASKA MUN BD BK GO		12/01/2016	MATURITY		870,000	870,000	882,023	871,304		(1,304)		(1,304)		870,000				41,325	12/01/2016
011832-4N-9	ALASKA ST HSG FIN CORP 2007 1ST SE		06/01/2016	CALLED		45,000	45,000	45,000	45,000						45,000				653	06/01/2022
011832-4Z-2	ALASKA ST HSG FIN CRP 2007 1ST SER		06/01/2016	CALLED		120,000	120,000	125,400	121,772		(263)		(263)		121,509		(1,509)	(1,509)	1,863	06/01/2033
183249-MN-8	CLAY CNTY FL HSG AUTH SER 2007 A-2		10/01/2016	CALLED		240,000	240,000	240,000	240,000						240,000				5,820	04/01/2028
246395-MH-7	DELAWARE HSG AUTH 2006 SER D		01/01/2016	CALLED		105,000	105,000	113,751	106,045						106,045		(1,045)	(1,045)	3,084	01/01/2038
270602-PS-8	E BATON ROUGE LA MTG FIN AUTH		10/01/2016	CALLED		75,000	75,000	75,278	75,112		(14)		(14)		75,098		(98)	(98)	2,146	10/01/2028
3133TC-AU-2	FHLMC SER T-009 CL A-6		12/27/2016	PRINCIPAL RECEIPT		638	638	638	639		(1)		(1)		638				20	03/25/2029
34073N-U9-9	FLORIDA HSG FIN CORP 2006 SER 6		01/01/2016	VARIOUS		65,000	65,000	70,022	65,000						65,000				1,869	01/01/2037
34074M-CB-5	FLORIDA HSG FIN CORP 2010 SER A-1		07/01/2016	CALLED		20,000	20,000	19,900	19,978		5		5		19,982		18	18	479	07/01/2017
34074M-CC-3	FLORIDA HSG FIN CORP 2010 SER A-1		07/01/2016	CALLED		15,000	15,000	14,925	14,979		3		3		14,982		18	18	364	01/01/2018
34074M-JC-6	FLORIDA ST HSG FIN CORP 2013 SER B		12/01/2016	PRINCIPAL RECEIPT		1,777,347	1,777,347	1,777,347	1,777,347						1,777,347				26,143	07/01/2041
34074M-KZ-3	FLORIDA ST HSG FIN CORP 2014 SER B		07/01/2016	VARIOUS		335,000	335,000	350,494	348,101		(492)		(492)		347,609		(12,609)	(12,609)	7,596	07/01/2045
34074M-ND-9	FLORIDA ST HSG FIN CORP 2016 SER 1		12/01/2016	VARIOUS		423,965	423,965	423,965							423,965				4,527	07/01/2037
34074M-PF-2	FLORIDA ST HSG FIN CORP SER 2016 A		12/13/2016	PRINCIPAL RECEIPT		174,542	174,542	174,542							174,542				910	01/01/2043
34074M-PG-0	FLORIDA ST HSG FIN CORP SER 2016 B		12/01/2016	PRINCIPAL RECEIPT		125,156	125,156	125,156							125,156				544	01/01/2043
34074M-KB-6	FLORIDA ST HSG FIN REV 2013 SERIES		07/01/2016	CALLED		430,000	430,000	462,164	456,025		(868)		(868)		455,157		(25,157)	(25,157)	9,877	07/01/2035
31371G-M2-3	FNMA POOL # 251577		12/27/2016	PRINCIPAL RECEIPT		1,813	1,813	1,825	1,810		2		2		1,813				63	02/01/2018
31375W-C5-8	FNMA POOL # 346692		12/27/2016	PRINCIPAL RECEIPT		3,351	3,351	3,337	3,337		15		15		3,351				127	03/01/2018
31378H-G8-8	FNMA POOL # 399023		02/25/2016	PRINCIPAL RECEIPT		3,179	3,179	3,201	3,174		6		6		3,179				33	09/01/2017
31371N-V7-7	FNMA POOL # 257238		12/27/2016	PRINCIPAL RECEIPT		53,769	53,769	51,481	50,703		3,067		3,067		53,769				1,340	06/01/2028
31373E-JM-6	FNMA POOL # 291068		12/27/2016	PRINCIPAL RECEIPT		2,821	2,821	2,645	2,694		127		127		2,821				109	10/01/2024
31379D-6N-4	FNMA POOL # 416777		12/27/2016	PRINCIPAL RECEIPT		9,632	9,632	9,549	9,575		56		56		9,632				297	12/01/2018
31387D-Z4-4	FNMA POOL # 581363		12/27/2016	PRINCIPAL RECEIPT		21,293	21,293	21,256	21,242		50		50		21,293				707	06/01/2021
31400F-B2-2	FNMA POOL # 685957		12/27/2016	PRINCIPAL RECEIPT		95,208	95,208	97,901	98,349		(3,141)		(3,141)		95,208				3,942	09/01/2032
31400K-3U-8	FNMA POOL # 690311		12/27/2016	PRINCIPAL RECEIPT		9,019	9,019	8,999	9,000		19		19		9,019				122	04/01/2033
31403C-WP-2	FNMA POOL # 745054		12/27/2016	PRINCIPAL RECEIPT		29,646	29,646	29,595	29,595		51		51		29,646				249	09/01/2035
31404G-V4-0	FNMA POOL # 768435		12/27/2016	PRINCIPAL RECEIPT		69,169	69,169	68,326	68,490		679		679		69,169				763	01/01/2034
31412B-P3-0	FNMA POOL # 920342		12/27/2016	PRINCIPAL RECEIPT		139,145	139,145	139,971	139,842		(697)		(697)		139,145				1,797	12/01/2035
313603-TK-8	FNMA REMICS SER 1990-7		12/27/2016	PRINCIPAL RECEIPT		5,821	5,821	5,814	5,803		18		18		5,821				254	01/25/2020
31393B-T6-2	FNMA REMICS SER 2003-W6 CL1A43		12/27/2016	PRINCIPAL RECEIPT		500,886	500,886	510,226	500,942		(56)		(56)		500,886				13,529	10/25/2042
31393D-RY-9	FNMA REMICS SER 2006-63 CL A6		12/27/2016	PRINCIPAL RECEIPT		392,072	392,072	375,685	392,165		(93)		(93)		392,072				8,024	07/25/2044
31396K-AS-1	FNMA REMICS SER 2006-65 CL TE		08/25/2016	PRINCIPAL RECEIPT		659,401	659,401	643,225	652,839		6,562		6,562		659,401				12,302	05/25/2035
31335H-JC-8	FREDDIE MAC POOL # C90259		12/15/2016	PRINCIPAL RECEIPT		31,360	31,360	28,969	30,280		1,081		1,081		31,360				986	04/01/2019
31335H-J8-7	FREDDIE MAC POOL # C90287		12/15/2016	PRINCIPAL RECEIPT		10,115	10,115	10,025	10,055		60		60		10,115				392	07/01/2019
31335H-XC-2	FREDDIE MAC POOL # C90675		12/15/2016	PRINCIPAL RECEIPT		100,512	100,512	101,658	101,115		(603)		(603)		100,512				2,560	05/01/2023
31335H-YN-7	FREDDIE MAC POOL # C90717		12/15/2016	PRINCIPAL RECEIPT		84,010	84,010	85,585	84,972		(963)		(963)		84,010				2,328	09/01/2023
3128E2-VX-1	FREDDIE MAC POOL # D96030		12/15/2016	PRINCIPAL RECEIPT		111,119	111,119	112,804	111,788		(668)		(668)		111,119				2,872	05/01/2023
3128M1-G7-8	FREDDIE MAC POOL # G12122		12/15/2016	PRINCIPAL RECEIPT		67,329	67,329	66,866	67,042		287		287		67,329				1,932	01/01/2020
3128DY-DX-2	FREDDIE MAC POOL #D94618		12/15/2016	PRINCIPAL RECEIPT		25,041	25,041	24,951	25,065		(24)		(24)		25,041				901	05/01/2021
31395G-J4-5	FREDDIE MAC REMICS SER 2861 CL WD		01/15/2016	PRINCIPAL RECEIPT		27,779	27,779	27,654	27,699		80		80		27,779				116	06/15/2033
373539-2E-4	GEORGIA ST HSG FIN AUT 2015 B-1		09/01/2016	CALLED		140,000	140,000	148,455	148,392		(525)		(525)		147,867		(7,867)	(7,867)	3,484	12/01/2045
45202B-BL-9	ILLINOIS HSG DEV SER 2006		10/20/2016	VARIOUS		635,000	635,000	633,413	634,849		104		104		634,953		47	47	19,697	10/20/2016
45202B-CJ-3	ILLINOIS ST HSG DEV 2016 SER A		12/01/2016	CALLED		15,831	15,831	15,831							15,831				70	03/01/2048
45505T-EG-2	INDIANA HSG DEV AUTH 2006 SER D-1		01/01/2016	CALLED		120,000	120,000	128,184	120,521						120,521		(521)	(521)	3,300	01/01/2038
454806-DP-2	INDIANA HSG DEV AUTH SER A-2		07/01/2016	CALLED		750,000	750,000	771,375	753,607		(665)		(665)		752,942		(2,942)	(2,942)	28,351	01/01/2039
45506A-EK-3	INDIANA ST HSG DEV AUTH SER C		12/01/2016	CALLED		260,000	260,000	279,643	271,657		(1,386)		(1,386)		270,271		(10,271)	(10,271)	8,663	12/01/2027
462467-NS-6	IOWA FIN AUTH 2011 SER 2		10/24/2016	CALLED		210,000	210,000	225,981	219,745		(717)		(717)		219,028		(9,028)	(9,028)	8,910	07/01/2028
462467-AQ-4	IOWA FIN AUTH SNGL FMLY MTG		01/01/2016	VARIOUS		155,000	155,000	155,000	155,000						155,000				4,548	07/01/2036
462467-PH-8	IOWA ST FIN AUTH SF MTG BDS 2015 A		07/20/2016	CALLED		2,980,000	2,980,000	3,137,612	3,131,520		(4,666)		(4,666)		3,126,854		(146,854)	(146,854)	52,717	01/01/2040
46641X-AA-3	JP MORGAN (INDIANA HSG) HFA TRUST		12/29/2016	PRINCIPAL RECEIPT		308,387	308,387	321,494	320,968		(201)		(201)		320,767		(12,380)	(12,380)	6,857	11/27/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
523489-HK-1	LEE CNTY FL HSG FIN AUTH SER 2007		09/01/2016	CALLED		50,000	50,000	50,000	50,000						50,000				1,688	09/01/2017
54627D-BV-2	LOUISIANA ST HSG CORP SF MTG 2015A		12/01/2016	PRINCIPAL RECEIPT		806,144	806,144	806,144	806,144						806,144				12,868	12/01/2038
54627D-BW-0	LOUISIANA ST HSG CORP SF MTGE 2016		12/01/2016	PRINCIPAL RECEIPT		149,054	149,054	149,054							149,054				565	12/01/2038
57586N-UR-0	MASSACHUSETT ST HSG FIN 2014 SER A		12/22/2016	PRINCIPAL RECEIPT		1,530,911	1,530,911	1,530,911	1,530,911						1,530,911				22,544	01/15/2046
59334H-EN-1	MIAMI DADE CNTY FL HSG FIN		07/01/2016	CALLED		210,000	210,000	220,467	210,000						210,000				7,420	10/01/2036
60535Q-LX-6	MISSISSIPPI HOME CORP SER 2009 A-3		12/01/2016	CALLED		770,000	770,000	770,000	770,000						770,000				28,854	06/01/2030
60535Q-LZ-1	MISSISSIPPI ST HOME CORP SER 2015A		12/01/2016	PRINCIPAL RECEIPT		654,105	654,105	654,105	654,105						654,105				10,434	12/01/2034
60636X-H8-9	MISSOURI ST HSG DEV 2007 SER C-1		12/01/2016	CALLED		485,000	485,000	523,267	498,817		(1,901)		(1,901)		496,916		(11,916)	(11,916)	23,847	09/01/2038
60636X-L6-8	MISSOURI ST HSG DEV 2007 SER C-2		03/01/2016	CALLED		75,000	75,000	77,250	75,338		(47)		(47)		75,291		(291)	(291)	2,344	09/01/2032
60636X-T8-6	MISSOURI ST HSG DEV 2008 SER A		09/01/2016	VARIOUS		210,000	210,000	208,688	208,918		5		5		208,923		1,077	1,077	7,125	09/01/2038
60637B-CN-8	MISSOURI ST HSG DEV 2013 SER A		12/01/2016	CALLED		1,655,000	1,655,000	1,655,000	1,655,000						1,655,000				23,491	11/01/2040
60637B-CP-3	MISSOURI ST HSG DEV 2013 SER A		12/01/2016	CALLED		670,000	670,000	672,680	671,727		(186)		(186)		671,541		(1,541)	(1,541)	10,966	11/01/2041
60637B-CR-9	MISSOURI ST HSG DEV 2013 SER D		12/01/2016	PRINCIPAL RECEIPT		525,534	525,534	525,534	525,534						525,534				7,223	10/01/2034
60637B-GM-6	MISSOURI ST HSG DEV 2015 SER B-1		12/01/2016	CALLED		880,000	880,000	945,903	943,644		(3,298)		(3,298)		940,346		(60,346)	(60,346)	19,624	11/01/2045
60637B-HH-6	MISSOURI ST HSG DEV 2015 SER B-2		12/01/2016	CALLED		775,000	775,000	838,465	836,280		(3,214)		(3,214)		833,066		(58,066)	(58,066)	17,486	11/01/2045
60637B-HV-5	MISSOURI ST HSG DEV 2015 SERIES C		11/01/2016	VARIOUS		335,000	335,000	363,395	363,036		(2,110)		(2,110)		360,926		(25,926)	(25,926)	9,799	11/01/2036
60637B-KZ-2	MISSOURI ST HSG DEV 2016 SER A-2		12/01/2016	CALLED		380,000	380,000	415,572			(2,287)		(2,287)		413,285		(33,285)	(33,285)	8,727	05/01/2040
63968M-HN-2	NEBRASKA HOUSING REV 2013 SERIES E		12/01/2016	CALLED		560,000	560,000	579,057	575,238		(831)		(831)		574,408		(14,408)	(14,408)	13,300	09/01/2043
63968M-EV-7	NEBRASKA ST INV FIN AUT 2013 SER A		12/01/2016	CALLED		35,000	35,000	35,875	35,706		(43)		(43)		35,663		(663)	(663)	813	03/01/2043
63968M-KQ-1	NEBRASKA ST INV FIN AUT 2015 SER A		12/01/2016	CALLED		535,000	535,000	572,487	570,466		(1,457)		(1,457)		569,009		(34,009)	(34,009)	15,692	09/01/2045
641279-GC-2	NEVADA HSG MTG REV BONDS SER 2009B		10/01/2016	CALLED		115,000	115,000	118,482	116,357		(168)		(168)		116,189		(1,189)	(1,189)	2,588	10/01/2039
647200-NY-6	NEW MEX FIN AUT CL I 2006 SER F-2		07/01/2016	VARIOUS		559,450	555,000	563,880	560,796		(197)		(197)		560,599		(1,149)	(1,149)	28,000	07/01/2038
647200-UK-8	NEW MEXICO FIN AUTH 2007 SER E-2		07/01/2016	CALLED		355,000	355,000	379,034	363,609		(549)		(549)		363,060		(8,060)	(8,060)	10,172	01/01/2039
647200-ZS-6	NEW MEXICO FIN AUTH 2009 SER B-1A		09/01/2016	CALLED		555,000	555,000	549,450	551,028		103		103		551,131		3,869	3,869	19,250	09/01/2026
647200-4R-2	NEW MEXICO FIN AUTH 2016 SER A-2		12/01/2016	CALLED		505,000	505,000	535,896			(1,376)		(1,376)		534,520		(29,520)	(29,520)	8,538	03/01/2046
647200-MX-9	NEW MEXICO MTG FIN AUTH 2006 SER E		07/01/2016	VARIOUS		504,650	500,000	543,795	507,448		(2,277)		(2,277)		505,171		(521)	(521)	29,191	01/01/2038
647200-2F-0	NEW MEXICO MTG FIN AUTH 2014 SER A		12/01/2016	VARIOUS		295,000	295,000	316,806	312,856		(1,100)		(1,100)		311,757		(16,757)	(16,757)	9,450	03/01/2044
647200-3P-7	NEW MEXICO MTG FIN AUTH 2015 SER E		12/01/2016	PRINCIPAL RECEIPT		1,249,695	1,249,695	1,249,695	1,249,695						1,249,695				19,041	09/01/2037
647200-T5-3	NEW MEXICO ST MTG FIN AUTH CL I		12/01/2016	CALLED		240,000	240,000	261,732	254,356		(1,248)		(1,248)		253,108		(13,108)	(13,108)	9,297	03/01/2043
647200-V3-5	NEW MEXICO ST MTG FIN AUTH CL I		12/01/2016	CALLED		20,000	20,000	20,400	20,340		(27)		(27)		20,313		(313)	(313)	656	03/01/2043
676907-MY-1	OHIO HSG FIN AGCY 2006 SER E		06/24/2016	VARIOUS		1,050,000	1,050,000	1,098,300	1,051,489		(1,489)		(1,489)		1,050,000				45,512	03/01/2037
677377-2P-7	OHIO HSG FIN REV BONDS 2016 SER 1		12/01/2016	CALLED		225,000	225,000	225,000							225,000				1,124	11/01/2041
677377-2M-4	OHIO ST HSG FIN AGY 2013 SER 2		12/01/2016	CALLED		1,655,000	1,655,000	1,655,000	1,655,000						1,655,000				25,043	11/01/2041
678690-EW-4	OKLAHOMA CNTY OK FIN AUTH		06/01/2016	CALLED		30,284	30,284	32,456	30,284						30,284				1,103	04/01/2036
67886M-CE-7	OKLAHOMA HSG FIN AGY 2006 SER D-1		09/01/2016	VARIOUS		350,600	350,000	381,745	352,406		(669)		(669)		351,737		(1,137)	(1,137)	16,891	09/01/2037
67886M-NN-5	OKLAHOMA HSG FIN AGY 2011 SER B		12/01/2016	CALLED		390,000	390,000	419,929	408,483		(1,347)		(1,347)		407,137		(17,137)	(17,137)	13,781	09/01/2027
67886M-PU-7	OKLAHOMA ST HSG FIN AGY 2013 D		12/01/2016	CALLED		567,124	567,124	567,124	567,124						567,124				9,886	09/01/2035
67886M-PR-4	OKLAHOMA ST HSG FIN AGY 2013 SER A		12/01/2016	VARIOUS		640,000	640,000	640,000	640,000						640,000				7,844	09/01/2041
67886M-PS-2	OKLAHOMA ST HSG FIN AGY SER B TAX		12/01/2016	CALLED		2,925,000	2,925,000	2,964,107	2,949,543		(2,821)		(2,821)		2,946,722		(21,722)	(21,722)	49,290	09/01/2041
68450W-CZ-2	ORANGE CNTY FL HSG AUTH SER 2011B		09/01/2016	CALLED		470,000	470,000	501,011	488,449		(1,339)		(1,339)		487,111		(17,111)	(17,111)	15,203	03/01/2031
68450W-DB-4	ORANGE CNTY FL HSG FIN AUTH 2013A		09/01/2016	CALLED		575,000	575,000	575,000	575,000						575,000				6,836	12/01/2041
72316W-TC-1	PINELLAS CNTY FL 2006 SER B-1		10/12/2016	VARIOUS		769,800	765,000	815,873	776,251		(2,887)		(2,887)		773,364		(3,564)	(3,564)	37,519	09/01/2047
72316W-YB-7	PINELLAS CNTY FL HSG FIN AUT SER B		09/01/2016	VARIOUS		285,000	285,000	303,816	296,557		(443)		(443)		296,114		(11,114)	(11,114)	7,820	09/01/2027
815698-AD-7	SEDGWICK + SHAWNEE KS REV 2006 B-2		06/01/2016	VARIOUS		159,650	155,000	154,101	154,200						154,200		5,450	5,450	4,069	12/01/2038
88275F-NU-9	TEXAS ST DEPT OF HSG SF REV 2015 A		12/01/2016	CALLED		915,000	915,000	915,000	915,000						915,000				18,243	09/01/2039
88271H-CX-5	TEXAS ST HSG CORP SER 2007 A-3		12/01/2016	CALLED		238,868	238,868	253,797	246,071		(577)		(577)		245,494		(6,626)	(6,626)	7,631	02/01/2039
88271H-DA-4	TEXAS ST HSG CORP SER 2007 B		12/01/2016	CALLED		130,000	130,000	138,229	134,271		(291)		(291)		133,980		(3,980)	(3,980)	4,409	12/01/2039
88275F-NT-2	TEXAS ST HSG MTG BDS 2013 SER A		12/01/2016	CALLED		885,000	885,000	885,000	885,000						885,000				17,675	03/01/2036
93978X-ER-7	WASHINGTON ST HSG FIN COM 2015 B		12/01/2016	CALLED		1,355,000	1,355,000	1,355,000	1,355,000						1,355,000				23,486	05/01/2041
93978X-EQ-9	WASHINGTON ST HSG FIN COMM 2015 A		12/01/2016	CALLED		630,000	630,000	630,000	630,000						630,000				10,755	09/01/2040
3199999. Subtotal - Bonds - U.S. Special Revenues						42,785,225	42,766,076	43,792,653	41,372,614		(39,146)		(39,146)		43,398,486		(613,261)	(613,261)	1,004,675	XXX
00842B-AJ-6	AGATE BAY MTG TRUST 2015-5 CL A9		12/27/2016	PRINCIPAL RECEIPT		344,690	344,690	353,038			(8,348)		(8,348)		344,690				815	07/25/2045
00842T-AD-0	AGATE BAY MTG TRUST 2016-1 CL A4		12/27/2016	PRINCIPAL RECEIPT		889,617	889,617	877,941			11,676		11,676		889,617				12,701	12/25/2045
00842V-AE-3	AGATE BAY MTG TRUST 2016-3 CL A5		12/27/2016	PRINCIPAL RECEIPT		1,312,754	1,312,754	1,346,393			(33,639)		(33,639)		1,312,754				5,536	08/25/2046
10112R-AQ-7	BOSTON PROPERTIES LP SR NOTES		10/20/2016	ROBERT W. BAIRD & CO. INC		5,548,500	5,000,000	5,588,857	5,304,555		(60,720)		(60,720)		5,243,835		304,665	304,665	301,910	10/15/2019
13342B-AJ-4	CAMERON INTERNATIONAL CORP		04/05/2016	TENDERED		5,975,814	5,680,000	5,691,814	5,689,043		(335)		(335)		5,688,708		287,106	287,106	89,176	04/30/2022

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
136385-AN-1	CANADIAN NATURAL RESOURCES		02/26/2016	MORGAN STANLEY SMITH BARNEY LL		1,864,195	1,915,000	2,202,959	2,056,256		(10,138)		(10,138)		2,046,118		(181,923)	(181,923)	66,222	02/01/2018
21987H-AQ-8	CORPORATE BOND-BKD SER 1998-CAT-1		09/02/2016	PRINCIPAL RECEIPT		779,942	779,942	784,497	780,674		(65)		(65)		780,608		(666)	(666)	38,225	03/01/2018
22944P-AA-5	CREDIT SUISSE MTG TRUST 2013-TH1		12/27/2016	PRINCIPAL RECEIPT		5,396,666	5,396,666	5,206,096			190,570		190,570		5,396,666				38,465	02/25/2043
12647P-AL-2	CREDIT SUISSE MTG TRUST SER 2013-7		12/27/2016	PRINCIPAL RECEIPT		116,690	116,690	118,732			(2,042)		(2,042)		116,690				213	08/25/2043
126650-BN-9	CVS CAREMARK CORP		06/01/2016	TENDERED		1,480,076	1,300,000	1,559,623	1,459,757		(20,025)		(20,025)		1,439,732		40,344	40,344	61,013	03/15/2019
26441C-AB-1	DUKE ENERGY CORP NTS		05/06/2016	KEYBANC CAPITAL MARKETS INC.		1,476,360	1,350,000	1,469,003	1,388,541		(5,161)		(5,161)		1,383,380		92,980	92,980	34,219	06/15/2018
26441C-AN-5	DUKE ENERGY CORPORATION SR NOTES		05/17/2016	VARIOUS		5,259,768	4,940,000	4,985,744	4,985,143		(1,834)		(1,834)		4,983,309		276,459	276,459	110,419	04/15/2024
30290X-AN-3	FREMF MTG TRUST SER 2013-K24 CL B		10/12/2016	RAYMOND JAMES & ASSOC.		5,783,170	5,530,000	5,453,963	5,454,708		11,589		11,589		5,466,297		316,873	316,873	172,910	11/25/2045
42824C-AC-3	HEWLETT PACKARD ENTERPRISE CO		07/29/2016	BACLAYS CAPITAL INC.		3,000,377	2,925,000	2,921,256	2,921,557		698		698		2,922,254		78,123	78,123	68,079	10/05/2018
478373-AC-7	JOHNSON CONTROLS INC		12/23/2016	EXCHANGED		2,342,786	2,325,000	2,324,390	2,324,473		53		53		2,324,526		18,260	18,260	84,281	07/02/2024
478366-AR-8	JOHNSON CONTROLS INC NOTES		01/15/2016	MATURITY		2,000,000	2,000,000	2,154,000	2,001,161		(1,161)		(1,161)		2,000,000				55,000	01/15/2016
46644V-AG-1	JP MORGAN MTG TRUST 2015-4 CL 1A7		12/27/2016	PRINCIPAL RECEIPT		1,629,611	1,629,611	1,656,092	1,654,079		(24,468)		(24,468)		1,629,611				33,140	06/25/2045
46644V-BJ-4	JP MORGAN MTG TRUST 2015-4 CL 2A2		12/27/2016	PRINCIPAL RECEIPT		420,295	420,295	416,026	416,086		4,209		4,209		420,295				6,576	06/25/2045
46645G-AC-2	JP MORGAN MTG TRUST 2015-6 CL A3		12/27/2016	PRINCIPAL RECEIPT		1,084,128	1,084,128	1,098,188	1,098,089		(13,961)		(13,961)		1,084,128				22,311	10/25/2045
46647J-AC-4	JP MORGAN MTG TRUST 2016-4 CL A3		12/28/2016	PRINCIPAL RECEIPT		10,918	10,918	11,056			(138)		(138)		10,918					10/25/2046
482439-AA-4	KCT INT TRAN CORP SER 1998		08/02/2016	PRINCIPAL RECEIPT		322,933	322,933	322,933	322,933						322,933				22,231	08/01/2018
487836-BB-3	KELLOGG COMPANY NOTES		05/30/2016	MATURITY		1,775,000	1,775,000	1,770,314	1,774,666		334		334		1,775,000				39,494	05/30/2016
53117C-AL-6	LIBERTY PROPERTY LP NOTES		11/04/2016	CALLED		10,578,210	10,060,000	12,121,759	10,822,959		(363,301)		(363,301)		10,459,659		118,552	118,552	727,569	10/01/2017
538021-AK-2	LITTON INDUSTRIES INC		12/28/2016	CALLED		2,495,314	2,330,000	2,721,254	2,465,858		(57,299)		(57,299)		2,408,559		86,755	86,755	189,167	04/15/2018
539830-AE-9	LOCKHEED MARTIN CORPORATION DEBS		05/01/2016	MATURITY		5,000,000	5,000,000	4,924,300	4,997,288		2,712		2,712		5,000,000				191,250	05/01/2016
548661-CQ-8	LOWES COMPANIES INC NOTES		03/02/2016	US BANCORP PIPER JAFFRAY		1,636,935	1,500,000	1,613,835	1,562,263		(2,288)		(2,288)		1,559,975		76,960	76,960	27,365	04/15/2020
548661-CV-7	LOWES COMPANIES INC NOTES		03/15/2016	VARIOUS		1,313,537	1,220,000	1,233,416	1,231,579		(375)		(375)		1,231,204		82,333	82,333	15,840	11/15/2021
609207-AB-1	MONDELEZ INTERNATIONAL SR NOTES		11/01/2016	TENDERED		3,771,963	3,365,000	3,487,708	3,486,373		(11,404)		(11,404)		3,474,969		296,994	296,994	168,250	02/01/2024
743263-AS-4	PROGRESS ENERGY INC		05/20/2016	VARIOUS		5,265,807	5,140,000	5,117,615	5,125,274		824		824		5,126,098		139,709	139,709	104,696	04/01/2022
75884R-AQ-6	REGENCY CENTERS LP NOTES		08/12/2016	CALLED		2,000,392	1,916,000	2,202,116	2,014,802		(41,245)		(41,245)		1,973,557		26,835	26,835	74,105	06/15/2017
81745M-AA-9	SEQUOIA MTG TRUST SER 2013-2 CL A		12/27/2016	PRINCIPAL RECEIPT		2,057,250	2,057,250	1,909,385	1,881,656		175,594		175,594		2,057,250				21,450	02/25/2043
81745L-AD-5	SEQUOIA MTG TRUST SER 2014-4 CL A4		12/27/2016	PRINCIPAL RECEIPT		348,660	348,660	358,085			(9,425)		(9,425)		348,660				943	11/25/2044
81746R-AU-3	SEQUOIA MTG TRUST SER 2016-2 CLA19		12/27/2016	PRINCIPAL RECEIPT		104,428	104,428	106,151			(1,723)		(1,723)		104,428				859	08/25/2046
85744N-AA-9	STATE STREET BANK AND TRUST CO		01/15/2016	MATURITY		4,500,000	4,500,000	4,490,235	4,499,951		49		49		4,500,000				119,250	01/15/2016
842587-CJ-4	THE SOUTHERN COMPANY SER 2013A		05/18/2016	VARIOUS		6,920,652	6,795,000	6,893,257	6,849,646		(7,569)		(7,569)		6,842,077		78,575	78,575	120,362	09/01/2018
91019P-CQ-3	UDR INC MEDIUM-TERM NOTES		01/15/2016	MATURITY		5,760,000	5,760,000	6,194,117	5,764,591		(4,591)		(4,591)		5,760,000				151,200	01/15/2016
913017-BQ-1	UNITED TECHNOLOGIES CORP		12/01/2016	CALLED		1,095,900	1,000,000	1,119,870	1,046,816		(13,246)		(13,246)		1,033,570		62,328	62,328	81,667	02/01/2019
98389B-AK-6	XCEL ENERGY INC		05/06/2016	VARIOUS		10,731,314	10,314,000	10,314,000	10,314,000						10,314,000		417,313	417,313	303,956	04/01/2017
136385-AK-7	CANADIAN NATURAL RESOURCES LTD	C	02/26/2016	MARKET AXESS		901,107	900,000	897,525	899,577		45		45		899,622		1,484	1,484	15,248	05/15/2017
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						113,295,759	109,358,582	114,017,543	102,594,354		(296,148)		(296,148)		110,675,697		2,620,059	2,620,059	3,576,113	XXX
8399997. Total - Bonds - Part 4						372,800,319	363,412,417	359,619,698	353,080,854		(2,058,877)		(2,058,877)		363,113,487		9,686,828	9,686,828	9,744,323	XXX
8399998. Total - Bonds - Part 5						3,184,909	3,060,000	3,077,992			(309)		(309)		3,077,683		107,227	107,227	45,161	XXX
8399999. Total - Bonds						375,985,228	366,472,417	362,697,690	353,080,854		(2,059,186)		(2,059,186)		366,191,170		9,794,055	9,794,055	9,789,484	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
88579Y-10-1	3M COMPANY		04/20/2016	Sanford C. Bernstein & Co.	8,930.000	1,512,284		80,985	1,345,215	(1,264,230)			(1,264,230)		80,985		1,431,299	1,431,299	9,912	
00287Y-10-9	ABBVIE INC		05/25/2016	EVERCORE ISI	21,282.000	1,300,406		328,104	1,260,746	(932,642)			(932,642)		328,104		972,303	972,303	24,261	
G0084W-10-1	ADIENT PLC	D	12/09/2016	FRACTIONAL SHARES	0.100	5		5							5		1	1		
00773T-10-1	ADVANSIX INC		10/24/2016	FRACTIONAL SHARES	0.840	13		3							3		10	10		
00817Y-10-8	AETNA INC		08/17/2016	DEUTSCHE BANK	7,729.000	927,350		550,527	835,659	(285,132)			(285,132)		550,527		376,822	376,822	5,797	
009158-10-6	AIR PRODUCTS & CHEMICALS INC		10/03/2016	ROC	0.000	17,153		17,154	17,154						17,154					
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES		12/29/2016	VARIOUS	6,740.000	743,978		439,707	609,026	(169,319)			(169,319)		439,707		304,270	304,270	21,366	
G0176J-10-9	ALLEGION PLC	D	06/15/2016	Sanford C. Bernstein & Co.	6,988.000	476,706		89,623	460,649	(371,026)			(371,026)		89,623		387,083	387,083	839	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
02079K-30-5	ALPHABET INC CL A		02/01/2016	Sanford C. Bernstein & Co.	15,643.000	12,073,610		4,007,041	12,170,410	(8,163,369)			(8,163,369)		4,007,041		8,066,569	8,066,569		
024013-10-4	AMERICAN ASSETS TRUST INC		12/29/2016	VARIOUS	2,687.000	115,307		65,799	103,046	(37,248)			(37,248)		65,799		49,508	49,508	2,714	
024835-10-0	AMERICAN CAMPUS CMNTYS INC		12/29/2016	VARIOUS	11,151.000	517,564		299,706	460,982	(161,276)			(161,276)		299,706		217,858	217,858	11,581	
025537-10-1	AMERICAN ELECTRIC POWER		02/23/2016	EVERCORE ISI	30,886.000	1,937,412		1,779,308	1,799,727	(20,419)			(20,419)		1,779,308		158,103	158,103	17,296	
02665T-30-6	AMERICAN HOMES 4 RENT		12/29/2016	VARIOUS	14,235.000	297,164		244,238	237,155	7,083			7,083		244,238		52,925	52,925	2,847	
026874-78-4	AMERICAN INTERNATIONAL GROUP NY NY		04/21/2016	JEFFERIES & COMPANY	13,051.000	729,334		302,783	808,771	(505,987)			(505,987)		302,783		426,551	426,551	4,176	
032511-10-7	ANADARKO PETROLEUM CORP		12/14/2016	WILLIAM BLAIR & CO	6,401.000	456,310		331,956	310,961	63,301		42,306	20,995		331,956		124,353	124,353	960	
036752-10-3	ANTHEM INC		10/19/2016	VARIOUS	9,962.000	1,263,236		957,556	1,389,101	(431,545)			(431,545)		957,556		305,680	305,680	15,857	
037411-10-5	APACHE CORPORATION		05/26/2016	Sanford C. Bernstein & Co.	62,875.000	3,646,064		2,862,741	2,796,051	66,689			66,689		2,862,741		783,324	783,324	31,438	
037833-10-0	APPLE INC		10/27/2016	VARIOUS	64,142.000	6,586,640		818,960	6,751,587	(5,932,626)			(5,932,626)		818,960		5,767,679	5,767,679	78,279	
03965L-10-0	ARCONIC INC		11/01/2016	ROC	0.000	415,020		415,020	415,020						415,020					
00206R-10-2	AT&T INC		06/24/2016	EVERCORE ISI	23,540.000	982,423		113,297	810,011	(696,714)			(696,714)		113,297		869,125	869,125	22,598	
050095-10-8	ATWOOD OCEANICS INC		12/14/2016	WILLIAM BLAIR & CO	20,949.000	276,931		165,497	214,308			48,810	(48,810)		165,497		111,436	111,436	1,571	
053015-10-3	AUTOMATIC DATA PROCESSING		07/27/2016	Sanford C. Bernstein & Co.	4,003.000	380,191		136,877	339,134	(202,257)			(202,257)		136,877		243,314	243,314	6,365	
053484-10-1	AVALONBAY COMMUNITIES INC		12/29/2016	VARIOUS	16,731.000	2,913,212		1,822,545	3,080,679	(1,258,134)			(1,258,134)		1,822,545		1,090,668	1,090,668	80,574	
057224-10-7	BAKER HUGHES INC		12/14/2016	WILLIAM BLAIR & CO	18,303.000	1,189,087		783,454	844,683	(61,230)			(61,230)		783,454		405,633	405,633	12,446	
060505-10-4	BANK OF AMERICA CORP		06/15/2016	Sanford C. Bernstein & Co.	229,984.000	3,232,515		1,278,711	3,870,631	(2,591,920)			(2,591,920)		1,278,711		1,953,804	1,953,804	11,499	
064058-10-0	BANK OF NEW YORK MELLON CORP		05/18/2016	VARIOUS	89,586.000	3,527,602		129,791	3,692,735	(3,562,944)			(3,562,944)		129,791		3,397,812	3,397,812	24,776	
07177M-10-3	BAXALTA INC		05/18/2016	J.P. MORGAN SECURITIES	33,311.000	1,440,553		7,823	1,300,128	(1,292,306)			(1,292,306)		7,823		1,432,730	1,432,730	4,664	
071813-10-9	BAXTER INTERNATIONAL INC		05/18/2016	EXCHANGED	1,205.000	305		305	45,971	(45,666)			(45,666)		305				277	
084670-10-8	BERKSHIRE HATHAWAY INC - CL A		04/21/2016	JEFFERIES & COMPANY	56.000	12,232,510		1,368,249	11,076,800	(9,708,551)			(9,708,551)		1,368,249		10,864,261	10,864,261		
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		04/21/2016	JEFFERIES & COMPANY	1,385.000	202,146		22,600	182,875	(160,276)			(160,276)		22,600		179,547	179,547		
086516-10-1	BEST BUY CO INC		06/01/2016	Sanford C. Bernstein & Co.	20,786.000	671,768		731,187	632,934	98,253			98,253		731,187		(59,419)	(59,419)	15,174	
09062X-10-3	BIOGEN IDEC INC		10/19/2016	WILLIAM BLAIR & CO.	3,145.000	930,574		132,499	963,471	(830,972)			(830,972)		132,499		798,075	798,075		
09247X-10-1	BLACKROCK INC		03/29/2016	Sanford C. Bernstein & Co.	7,214.000	2,401,568		1,297,909	2,456,511	(1,158,602)			(1,158,602)		1,297,909		1,103,659	1,103,659	16,520	
101121-10-1	BOSTON PROPERTIES INC		12/29/2016	VARIOUS	19,981.000	2,422,116		1,092,744	2,548,377	(1,455,633)			(1,455,633)		1,092,744		1,329,372	1,329,372	65,812	
110122-10-8	BRISTOL-MYERS SQUIBB COMPANY		07/27/2016	Sanford C. Bernstein & Co.	13,825.000	1,053,420		10,393	951,022	(940,628)			(940,628)		10,393		1,043,026	1,043,026	10,507	
111320-10-7	BROADCOM CORP CL A		02/01/2016	MERGER	43,032.000	1,148,524		1,148,524	2,488,110	(1,339,586)			(1,339,586)		1,148,524					
127097-10-3	CABOT OIL & GAS CORP		03/24/2016	CAPITAL ONE SOUTHCOAST, INC.	53,334.000	1,160,208		922,006	943,478	(21,472)			(21,472)		922,006		238,202	238,202	1,067	
12802T-10-1	CAL DIVE INTERNATIONAL INC		06/06/2016	Sanford C. Bernstein & Co.	2,681,839.000	1,609		5,632	4,559	1,073			1,073		5,632		(4,023)	(4,023)		
133131-10-2	CAMDEN PROPERTY TRUST		09/30/2016	GREEN STREET ADVISORS INC	7,376.000	628,157		436,549	566,182	(129,633)			(129,633)		436,549		191,608	191,608	15,609	
13342B-10-5	CAMERON INTERNATIONAL CORP		04/04/2016	MERGER	59,592.000	3,937,715		3,895,785	3,766,214	129,571			129,571		3,895,785		41,930	41,930		
14040H-10-5	CAPITAL ONE FINANCIAL CORPORATION		06/15/2016	Sanford C. Bernstein & Co.	30,513.000	1,978,337		1,671,014	2,202,428	(531,414)			(531,414)		1,671,014		307,323	307,323	24,410	
141624-10-6	CARE CAPITAL PROPERTIES INC		12/29/2016	VARIOUS	7,225.000	177,505		187,778	220,868	34,040		67,131	(33,091)		187,778		(10,272)	(10,272)	10,417	
14912Y-20-2	CATCHMARK TIMBER TRUST INC		12/15/2016	VARIOUS	163,905.000	1,853,582		1,783,817	1,714,822	102,965		181,834	(78,869)		1,783,817		69,766	69,766	91,583	
16119P-10-8	CHARTER COMMUNICATIONS INC		05/31/2016	FRACTIONAL SHARES	0.233	53		2							2		52	52		
165240-10-2	CHESAPEAKE LODGING TRUST		12/29/2016	VARIOUS	5,324.000	136,516		126,924	133,952	33,197		40,225	(7,028)		126,924		9,591	9,591	8,518	
166764-10-0	CHEVRON CORPORATION		10/19/2016	VARIOUS	89,404.000	8,860,462		8,207,400	6,191,407	42,665			42,665		8,207,400		653,062	653,062	145,976	
168565-10-9	CHICOPEE BANCORP INC		10/24/2016	MERGER	204,339.000	2,973,772		2,973,772	3,543,238	(569,467)			(569,467)		2,973,772				55,172	
125509-10-9	CIGNA CORP		10/19/2016	VARIOUS	8,509.000	1,094,888		656,135	1,245,122	(588,987)			(588,987)		656,135		438,753	438,753	340	
171798-10-1	CIMAREX ENERGY COMPANY		06/08/2016	Sanford C. Bernstein & Co.	10,290.000	1,258,512		915,838	919,720	(3,882)			(3,882)		915,838		342,674	342,674	2,470	
125896-10-0	CMS ENERGY CORP		07/20/2016	VARIOUS	25,372.000	1,083,152		413,563	915,422	(501,859)			(501,859)		413,563		669,589	669,589	9,342	
191216-10-0	COCA-COLA CO		05/18/2016	VARIOUS	64,010.000	2,840,578		1,258,117	2,749,870	(1,491,753)			(1,491,753)		1,258,117		1,582,461	1,582,461	22,404	
194162-10-3	COLGATE-PALMOLIVE CO		03/03/2016	Sanford C. Bernstein & Co.	33,275.000	2,224,355		32,251	2,216,781	(2,184,529)			(2,184,529)		32,251		2,192,104	2,192,104	12,645	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
198280-10-9	COLUMBIA PIPELINE GROUP INC		03/24/2016	CAPITAL ONE SOUTHCOAST, INC.	26,949.000	673,174		230,437	538,980	(308,543)			(308,543)		230,437		442,737	442,737	3,470	
198287-20-3	COLUMBIA PROPERTY TRUST INC		12/29/2016	VARIOUS	10,000.000	214,427		257,834	234,800	23,034			23,034		257,834		(43,407)	(43,407)	12,000	
20030N-10-1	COMCAST CORPORATION CL A		10/19/2016	VARIOUS	32,349.000	2,027,282		507,319	1,825,454	(1,318,135)			(1,318,135)		507,319		1,519,963	1,519,963	17,772	
200340-10-7	COMERICA INC		05/25/2016	FIG Partners LLC	19,192.000	897,926		636,380							636,380		261,546	261,546	4,030	
205363-10-4	COMPUTER SCIENCES CORPORATION		03/29/2016	VARIOUS	12,348.000	431,022		114,078	403,533	(289,455)			(289,455)		114,078		316,944	316,944	1,729	
205887-10-2	CONAGRA BRANDS INC		11/09/2016	ROC	0.000	195,646		195,646	195,646						195,646					
209115-10-4	CONSOLIDATED EDISON INC		07/20/2016	VARIOUS	27,138.000	2,074,460		1,206,282	1,744,159	(537,878)			(537,878)		1,206,282		868,178	868,178	19,944	
P31076-10-5	COPA HOLDINGS SA CLASS A	D	07/25/2016	Sanford C. Bernstein & Co.	59,979.000	4,006,895		2,799,347	2,894,587	(95,239)			(95,239)		2,799,347		1,207,548	1,207,548	61,179	
219350-10-5	CORNING INCORPORATED		11/09/2016	EVERCORE ISI	78,772.000	1,826,604		188,296	1,439,952	(1,251,656)			(1,251,656)		188,296		1,638,308	1,638,308	31,903	
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		12/29/2016	Sanford C. Bernstein & Co.	7,700.000	237,084		173,219	168,091	5,128			5,128		173,219		63,865	63,865	7,013	
222070-20-3	COTY INC CL A		10/24/2016	FRACTIONAL SHARES	0.324	8		2							2		5	5		
222795-10-6	COUSINS PROPERTIES INC		12/29/2016	VARIOUS	19,667.000	217,319		199,411	185,460	13,952			13,952		199,411		17,908	17,908	4,720	
22822V-10-1	CROWN CASTLE INTL CORP		10/05/2016	Sanford C. Bernstein & Co.	50,423.000	4,490,766		4,129,760	4,359,068	(229,309)			(229,309)		4,129,760		361,006	361,006	133,873	
229663-10-9	CUBESMART		12/29/2016	Sanford C. Bernstein & Co.	14,775.000	388,711		243,435	452,411	(208,976)			(208,976)		243,435		145,277	145,277	6,471	
23283R-10-0	CYRUSONE INC		12/29/2016	VARIOUS	4,398.000	199,187		136,806	164,705	(27,899)			(27,899)		136,806		62,381	62,381	6,399	
233153-20-4	DCT INDUSTRIAL TRUST INC		07/01/2016	ROC	0.000	497		497	497						497					
23317H-10-2	DDR CORP		07/01/2016	ROC	0.000	8,289		8,289	8,289						8,289					
24703L-10-3	DELL TECHNOLOGIES INC CL V		10/03/2016	FRACTIONAL SHARES	0.452	22		21							21					
24802Y-10-5	DEMANDWARE INC		06/01/2016	Sanford C. Bernstein & Co.	10,809.000	808,386		530,853	583,362	(52,509)			(52,509)		530,853		277,534	277,534		
25179M-10-3	DEVON ENERGY CORPORATION		12/14/2016	VARIOUS	294,577.000	11,596,182		9,426,464	9,426,464						9,426,464		2,169,718	2,169,718	90,554	
252784-30-1	DIAMONDROCK HOSPITALITY CO		12/29/2016	Sanford C. Bernstein & Co.	27,048.000	308,787		240,998	261,013	65,994		86,010	(20,016)		240,998		67,789	67,789	13,524	
253868-10-3	DIGITAL REALTY TRUST INC		11/30/2016	GREEN STREET ADVISORS INC	11,400.000	1,051,859		830,775	862,068	(31,293)			(31,293)		830,775		221,084	221,084	39,786	
25746U-10-9	DOMINION RESOURCES INC		07/20/2016	VARIOUS	35,802.000	2,675,489		1,322,747	2,421,647	(1,098,900)			(1,098,900)		1,322,747		1,352,742	1,352,742	26,944	
25960P-10-9	DOUGLAS EMMETT INC		09/29/2016	VARIOUS	11,354.000	425,667		281,720	354,018	(72,298)			(72,298)		281,720		143,948	143,948	9,992	
26441C-20-4	DUKE ENERGY CORPORATION		02/23/2016	Sanford C. Bernstein & Co.	50,944.000	3,815,358		2,633,969	3,636,892	(1,002,923)			(1,002,923)		2,633,969		1,181,388	1,181,388	42,029	
264411-50-5	DUKE REALTY CORP		02/05/2016	GREEN STREET ADVISORS INC	20,500.000	403,279		391,500	430,910	(39,410)			(39,410)		391,500		11,778	11,778		
26613Q-10-6	DUPONT FABROS TECHNOLOGY INC		12/29/2016	VARIOUS	12,354.000	471,118		386,329	392,734	(6,404)			(6,404)		386,329		84,789	84,789	12,933	
268648-10-2	E M C CORP MASS		09/07/2016	MERGER	157,029.000	4,602,663		1,724,920	4,032,505	(2,307,585)			(2,307,585)		1,724,920		2,877,743	2,877,743	54,175	
277276-10-1	EASTGROUP PROPERTIES INC		12/29/2016	VARIOUS	2,972.000	218,094		172,703	165,273	7,430			7,430		172,703		45,392	45,392	7,252	
278865-10-0	ECOLAB INC		04/20/2016	Sanford C. Bernstein & Co.	1,724.000	199,747		72,281	197,191	(124,911)			(124,911)		72,281		127,466	127,466	1,207	
291011-10-4	EMERSON ELECTRIC CO		03/03/2016	Sanford C. Bernstein & Co.	69,880.000	3,527,298		1,398,291	3,342,360	(1,944,070)			(1,944,070)		1,398,291		2,129,007	2,129,007	26,462	
292104-10-6	EMPIRE STATE REALTY TRUST A		12/29/2016	Sanford C. Bernstein & Co.	10,391.000	205,773		158,812	187,765	(28,953)			(28,953)		158,812		46,961	46,961	4,156	
G3157S-10-6	ENSCO PLC	D	12/14/2016	WILLIAM BLAIR & CO	17,879.000	186,528		135,702	275,158			139,456	(139,456)		135,702		50,826	50,826	715	
29364G-10-3	ENTERGY CORP		07/20/2016	Sanford C. Bernstein & Co.	12,202.000	966,347		836,367	834,129	2,238			2,238		836,367		129,981	129,981	12,529	
26875P-10-1	EOG RESOURCES INC		10/05/2016	FIG Partners LLC	18,942.000	1,842,696		510,789	1,340,904	(830,115)			(830,115)		510,789		1,331,907	1,331,907	9,518	
26884U-10-9	EPR PROPERTIES		12/29/2016	VARIOUS	5,901.000	422,107		291,480	344,913	(53,434)			(53,434)		291,480		130,627	130,627	22,557	
26884L-10-9	EQT CORP		03/24/2016	CAPITAL ONE SOUTHCOAST, INC.	18,853.000	1,211,790		977,762	982,807	(5,045)			(5,045)		977,762		234,028	234,028	566	
294429-10-5	EQUIFAX INC		04/20/2016	Sanford C. Bernstein & Co.	6,007.000	705,845		309,054	669,000	(359,946)			(359,946)		309,054		396,791	396,791	1,982	
29444U-70-0	EQUINIX INC		12/29/2016	Sanford C. Bernstein & Co.	5,032.000	1,792,871		1,450,156	1,521,677	(71,521)			(71,521)		1,450,156		342,715	342,715	35,224	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES INC		11/30/2016	VARIOUS	4,751.000	331,042		80,172	316,749	(236,577)			(236,577)		80,172		250,869	250,869	7,839	
294752-10-0	EQUITY ONE INC		12/29/2016	VARIOUS	15,000.000	453,572		342,715	407,250	(64,535)			(64,535)		342,715		110,857	110,857	13,200	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
29476L-10-7	EQUITY RESIDENTIAL		12/29/2016	VARIOUS	51,138.000	3,342,655		1,900,352	4,172,349	(2,271,997)			(2,271,997)		1,900,352		1,442,302	1,442,302	567,964	
30161N-10-1	EXELON CORP		07/20/2016	Sanford C. Bernstein & Co.	83,298.000	2,976,726		2,241,549	2,313,185	(71,636)			(71,636)		2,241,549		735,177	735,177	27,626	
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		03/03/2016	Sanford C. Bernstein & Co.	26,662.000	1,921,091		1,876,472	2,330,525	(450,188)		3,866	(454,054)		1,876,472		44,620	44,620		
30231G-10-2	EXXON MOBIL CORPORATION		07/06/2016	Sanford C. Bernstein & Co.	126,596.000	11,437,646		8,644,324	9,868,158	(1,223,834)			(1,223,834)		8,644,324		2,793,322	2,793,322	142,302	
31428X-10-6	FEDEX CORPORATION		06/24/2016	Sanford C. Bernstein & Co.	4,865.000	754,692		353,637	724,836	(371,200)			(371,200)		353,637		401,055	401,055	2,562	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST, INC		09/29/2016	GREEN STREET ADVISORS INC	12,454.000	320,525		207,728	275,607	(67,879)			(67,879)		207,728		112,797	112,797	6,407	
337932-10-7	FIRSTENERGY CORP		02/23/2016	Sanford C. Bernstein & Co.	40,264.000	1,344,599		1,313,814	1,277,577	36,238			36,238		1,313,814		30,785	30,785	14,495	
345370-86-0	FORD MOTOR COMPANY		03/16/2016	Sanford C. Bernstein & Co.	125,133.000	1,664,608		1,326,410	1,763,124	(436,714)			(436,714)		1,326,410		338,198	338,198	50,053	
346233-10-9	FORESTAR GROUP INC		12/08/2016	Sanford C. Bernstein & Co.	63,484.999	861,571		698,335	694,526	140,937		137,128	3,809		698,335		163,236	163,236		
36467W-10-9	GAMESTOP CORP CLASS A		06/01/2016	Sanford C. Bernstein & Co.	9,231.000	266,216		258,837	258,837						258,837		7,379	7,379	3,415	
369604-10-3	GENERAL ELECTRIC CO		03/03/2016	Sanford C. Bernstein & Co.	81,948.000	2,475,988		71,457	2,552,680	(2,481,223)			(2,481,223)		71,457		2,404,532	2,404,532	32,337	
370023-10-3	GENERAL GROWTH PROPERTIES		07/20/2016	GREEN STREET ADVISORS INC	24,000.000	747,917		568,570	653,040	(84,470)			(84,470)		568,570		179,348	179,348	9,120	
370334-10-4	GENERAL MILLS INC		05/25/2016	WILLIAM BLAIR & CO.	26,849.000	1,676,971		364,836	1,548,113	(1,183,277)			(1,183,277)		364,836		1,312,134	1,312,134	24,164	
37045V-10-0	GENERAL MOTORS COMPANY		03/16/2016	Sanford C. Bernstein & Co.	83,792.000	2,632,629		2,776,523	2,849,766	(73,242)			(73,242)		2,776,523		(143,895)	(143,895)	31,841	
37364X-10-9	GEOSPACE TECHNOLOGIES CORPORATION		12/20/2016	Sanford C. Bernstein & Co.	194,157.000	3,825,952		2,697,592	2,731,789	(34,197)			(34,197)		2,697,592		1,128,360	1,128,360		
38376A-10-3	GOVERNMENT PROPERTIES INCOME		12/29/2016	VARIOUS	7,794.000	152,006		123,691	123,691						123,691		28,315	28,315	13,406	
406216-10-1	HALLIBURTON CO		12/07/2016	WILLIAM BLAIR & CO.	19,159.000	1,017,775		119,020	652,172	(533,153)			(533,153)		119,020		898,755	898,755	10,346	
40414L-10-9	HCP INC		12/29/2016	VARIOUS	41,500.000	1,404,344		1,403,945	1,586,960	175,337		358,352	(183,015)		1,403,945		399	399	78,438	
421946-10-4	HEALTHCARE REALTY TRUST		09/29/2016	VARIOUS	8,300.000	286,314		240,920	235,056	5,864			5,864		240,920		45,394	45,394	7,470	
42225P-50-1	HEALTHCARE TRUST OF AMERICA		12/29/2016	VARIOUS	23,202.000	667,207		547,078	625,758	(78,680)			(78,680)		547,078		120,129	120,129	12,486	
42809H-10-7	HESS CORP		12/14/2016	EVERCORE ISI	23,509.000	1,500,213		1,127,727	1,139,716	64,025		76,015	(11,990)		1,127,727		372,486	372,486	17,632	
438516-10-6	HONEYWELL INTERNATIONAL INC		10/03/2016	VARIOUS	10,663.000	1,241,052		318,034	1,110,609	(792,574)			(792,574)		318,034		923,018	923,018	12,689	
44106M-10-2	HOSPITALITY PROPERTIESS TRUST		12/29/2016	VARIOUS	14,206.000	448,327		379,073	371,487	7,586			7,586		379,073		69,255	69,255	28,838	
44107P-10-4	HOST HOTELS & RESORTS INC		12/29/2016	VARIOUS	85,064.000	1,489,783		1,304,882	1,304,882						1,304,882		184,901	184,901	61,651	
40434L-10-5	HP INC		08/17/2016	WILLIAM BLAIR & CO.	41,326.000	595,697		302,995	489,300	(186,305)			(186,305)		302,995		292,702	292,702	15,373	
444097-10-9	HUDSON PACIFIC PROPERTIES INC		12/29/2016	Sanford C. Bernstein & Co.	6,771.000	231,790		212,662	190,536	22,126			22,126		212,662		19,128	19,128	5,417	
457461-20-0	INLAND REAL ESTATE CORP		04/01/2016	MERGER	10,185.000	107,961		103,631	108,165	(4,534)			(4,534)		103,631		4,330	4,330	1,451	
458140-10-0	INTEL CORP		05/18/2016	J.P. MORGAN SECURITIES	23,196.000	692,998		98,206	799,102	(700,896)			(700,896)		98,206		594,792	594,792	6,483	
459200-10-1	INTERNATIONAL BUSINESS MACH CORP		05/18/2016	Sanford C. Bernstein & Co.	5,729.000	840,548		445	788,425	(787,980)			(787,980)		445		840,103	840,103	10,309	
460146-10-3	INTERNATIONAL PAPER COMPANY		03/29/2016	EVERCORE ISI	26,137.000	1,058,034		687,513	985,365	(297,851)			(297,851)		687,513		370,521	370,521	11,500	
46284V-10-1	IRON MOUNTAIN INCORPORATED		12/29/2016	VARIOUS	14,817.000	481,577		411,616	400,207	11,409			11,409		411,616		69,961	69,961	29,708	
478160-10-4	JOHNSON & JOHNSON		03/03/2016	Sanford C. Bernstein & Co.	18,076.000	1,914,315		916,815	1,856,767	(939,952)			(939,952)		916,815		997,500	997,500	12,149	
478366-10-7	JOHNSON CONTROLS INC		09/06/2016	MERGER	39,608.000	1,806,808		1,099,678	1,564,120	(464,442)			(464,442)		1,099,678		707,130	707,130	45,945	
49271M-10-0	KEURIG GREEN MOUNTAIN INC		03/04/2016	MERGER	9,481.000	872,252		517,370	853,100	(335,731)			(335,731)		517,370		354,882	354,882	3,081	
49338L-10-3	KEYSIGHT TECHNOLOGIES INC		04/20/2016	J.P. MORGAN SECURITIES	13,287.000	360,314		35,926	376,421	(340,495)			(340,495)		35,926		324,388	324,388		
494368-10-3	KIMBERLY-CLARK CORPORATION		06/24/2016	Sanford C. Bernstein & Co.	7,298.000	967,065		67,582	929,035	(861,453)			(861,453)		67,582		899,483	899,483	13,423	
49446R-10-9	KIMCO REALTY CORP		08/30/2016	GREEN STREET ADVISORS INC	43,757.000	1,254,131		958,648	1,157,810	(199,162)			(199,162)		958,648		295,483	295,483	26,385	
49803T-30-0	KITE REALTY GROUP TRUST		12/29/2016	VARIOUS	7,515.000	173,124		209,378	194,864	14,514			14,514		209,378		(36,254)	(36,254)	8,530	
482480-10-0	KLA-TENCOR CORPORATION		03/29/2016	Sanford C. Bernstein & Co.	14,163.000	1,011,713		735,387	982,204	(246,817)			(246,817)		735,387		276,326	276,326	7,365	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
517942-10-8	LASALLE HOTEL PROPERTIES		08/30/2016	GREEN STREET ADVISORS INC	9,685.000	273,453		253,999	243,675	10,325			10,325		253,999		19,453	19,453	13,075	
529043-10-1	LEXINGTON REALTY TRUST		12/29/2016	VARIOUS	18,814.000	200,793		177,326	150,512	26,814			26,814		177,326		23,467	23,467	12,888	
539830-10-9	LOCKHEED MARTIN CORPORATION		08/16/2016	EXCHANGED	1,373.000	51,899		51,899	298,147	(246,248)			(246,248)		51,899				4,531	
554382-10-1	MACERICH COMPANY		11/30/2016	GREEN STREET ADVISORS INC	13,200.000	945,296		1,084,725	1,065,108	19,617			19,617		1,084,725		(139,428)	(139,428)	46,200	
554489-10-4	MACK-CALI REALTY CORP		08/30/2016	GREEN STREET ADVISORS INC	9,646.000	239,416		195,708	225,234	(29,526)			(29,526)		195,708		43,708	43,708	3,441	
565849-10-6	MARATHON OIL CORP		11/30/2016	VARIOUS	113,944.000	1,977,343		1,552,093	487,661						1,552,093		425,250	425,250	15,268	
57636Q-10-4	MASTERCARD INC CLASS A		05/25/2016	EVERCORE ISI	17,827.000	1,720,491		367,043	1,735,637	(1,368,594)			(1,368,594)		367,043		1,353,448	1,353,448	6,774	
580135-10-1	MCDONALDS CORPORATION		05/25/2016	Sanford C. Bernstein & Co.	3,733.000	461,094		59,219	441,017	(381,797)			(381,797)		59,219		401,875	401,875	3,322	
58463J-30-4	MEDICAL PPTYS TR INC		12/29/2016	VARIOUS	18,289.000	226,088		210,506	210,506						210,506		15,581	15,581	16,461	
G5960L-10-3	MEDTRONIC PLC	D	06/24/2016	J.P. MORGAN SECURITIES	12,724.000	1,065,117		454,247	978,730	(524,483)			(524,483)		454,247		610,870	610,870	9,670	
588448-10-0	MERCHANTS BANCSHARES INC		10/31/2016	Sanford C. Bernstein & Co.	116,166.000	4,959,817		3,565,197	3,658,067	(92,871)			(92,871)		3,565,197		1,394,621	1,394,621	97,579	
58933Y-10-5	MERCK & CO INC		04/20/2016	WILLIAM BLAIR & CO.	22,680.000	1,284,544		20,042	1,197,958	(1,177,916)			(1,177,916)		20,042		1,264,503	1,264,503	20,866	
594918-10-4	MICROSOFT CORP		10/19/2016	VARIOUS	67,857.000	3,668,860		1,640,104	3,764,706	(2,124,603)			(2,124,603)		1,640,104		2,028,756	2,028,756	40,501	
59522J-10-3	MID-AMERICA APARTMENT COMM. INC		12/29/2016	Sanford C. Bernstein & Co.	2,555.510	246,556		163,938							163,938		82,618	82,618		
63633D-10-4	NATIONAL HEALTH INVESTORS INC		12/29/2016	VARIOUS	2,985.000	217,605		205,643	181,697	23,946			23,946		205,643		11,962	11,962	10,597	
637071-10-1	NATIONAL OILWELL VARCO INC		10/12/2016	Sanford C. Bernstein & Co.	74,284.000	2,679,254		2,487,771	2,487,771						2,487,771		191,483	191,483	41,599	
637417-10-6	NATIONAL RETAIL PROPERTIES INC		12/29/2016	VARIOUS	11,276.000	493,009		193,878	451,604	(257,725)			(257,725)		193,878		299,131	299,131	20,071	
64976L-10-9	NEW YORK REIT INC		12/29/2016	VARIOUS	14,606.000	151,644		149,707	167,969	(18,262)			(18,262)		149,707		1,936	1,936	5,599	
651290-10-8	NEWFIELD EXPLORATION CO.		03/24/2016	CAPITAL ONE SOUTHCOAST, INC.	30,829.000	987,379		938,837	1,003,792	(64,955)			(64,955)		938,837		48,542	48,542		
651639-10-6	NEWMONT MINING CORP		02/05/2016	Sanford C. Bernstein & Co.	42,101.000	950,168		774,658	757,397	17,261			17,261		774,658		175,510	175,510		
65249B-20-8	NEWS CORP CLASS B		07/28/2016	Sanford C. Bernstein & Co.	99,432.000	1,304,487		1,226,991	1,388,071	30,824		191,904	(161,080)		1,226,991		77,496	77,496	9,943	
654106-10-3	NIKE INC		04/06/2016	Sanford C. Bernstein & Co.	23,288.000	1,403,337		247,972	1,455,500	(1,207,528)			(1,207,528)		247,972		1,155,365	1,155,365	7,452	
65473P-10-5	NISOURCE INC		02/23/2016	J.P. MORGAN SECURITIES	26,949.000	585,934		129,059	525,775	(396,716)			(396,716)		129,059		456,875	456,875	4,177	
655044-10-5	NOBLE ENERGY INC		12/14/2016	JEFFERIES & COMPANY	74,812.000	3,074,616		2,571,751	2,463,559	108,192			108,192		2,571,751		502,866	502,866	29,925	
665859-10-4	NORTHERN TRUST CORP		04/20/2016	EVERCORE ISI	12,607.000	911,253		523,421	908,839	(385,418)			(385,418)		523,421		387,832	387,832	9,077	
67066G-10-4	NVIDIA CORP		08/17/2016	WILLIAM BLAIR & CO.	5,847.000	355,035		75,017	192,717	(117,700)			(117,700)		75,017		280,018	280,018	1,824	
674599-10-5	OCCIDENTAL PETROLEUM CORP		09/07/2016	VARIOUS	30,957.000	2,137,510		1,875,574	2,095,459	(219,885)			(219,885)		1,875,574		261,936	261,936	16,773	
681936-10-0	OMEGA HEALTHCARE INVESTORS INC		09/30/2016	VARIOUS	17,906.000	657,423		648,685	626,352	22,333			22,333		648,685		8,738	8,738	31,336	
681919-10-6	OMNICOM GROUP		04/13/2016	Sanford C. Bernstein & Co.	12,323.000	1,038,963		349,424	932,358	(582,934)			(582,934)		349,424		689,539	689,539	12,323	
68389X-10-5	ORACLE CORPORATION		08/03/2016	Sanford C. Bernstein & Co.	108,453.000	4,409,397		599,704	3,961,788	(3,362,084)			(3,362,084)		599,704		3,809,693	3,809,693	48,804	
698477-10-6	PANHANDLE OIL AND GAS INC		12/22/2016	Sanford C. Bernstein & Co.	5,421.000	132,753		72,320							72,320		60,433	60,433	814	
69924R-10-8	PARAMOUNT GROUP INC		12/29/2016	VARIOUS	19,600.000	310,917		360,856	354,760	6,096			6,096		360,856		(49,938)	(49,938)	7,448	
713291-10-2	PEPCO HOLDINGS INC		03/24/2016	MERGER	22,686.000	618,194		343,923	590,063	(246,140)			(246,140)		343,923		274,270	274,270		
713448-10-8	PEPSICO INC		05/18/2016	VARIOUS	37,863.000	3,724,906		54,808	3,783,271	(3,728,463)			(3,728,463)		54,808		3,670,097	3,670,097	29,998	
717081-10-3	PFIZER INC		04/20/2016	Sanford C. Bernstein & Co.	45,570.000	1,518,911		17,683	1,471,000	(1,453,316)			(1,453,316)		17,683		1,501,227	1,501,227	13,671	
723787-10-7	PIONEER NATURAL RESOURCES CO.		04/20/2016	CAPITAL ONE SOUTHCOAST, INC.	16,615.000	2,443,200		2,139,091	2,083,189	55,903			55,903		2,139,091		304,109	304,109	374	
729251-10-8	PLUM CREEK TIMBER CO INC		02/22/2016	MERGER	9,929.000	310,678		310,678	473,812	(163,133)			(163,133)		310,678					
737464-10-7	POST PROPERTIES INC		12/01/2016	MERGER	9,019.000	416,414		416,414	533,564	(117,150)			(117,150)		416,414				16,685	
737630-10-3	POTLATCH CORPORATION		12/16/2016	VARIOUS	3,954.000	166,190		121,924	121,924						121,924		44,266	44,266	5,296	
69351T-10-6	PPL CORPORATION		02/23/2016	DEUTSCHE BANK	52,254.000	1,888,836		1,305,416	1,783,429	(478,013)			(478,013)		1,305,416		583,421	583,421	19,726	
740189-10-5	PRECISION CASTPARTS CORP		02/01/2016	MERGER	8,882.000	2,087,270		1,864,484	2,060,713	(196,229)			(196,229)		1,864,484		222,786	222,786	266	
742718-10-9	PROCTER & GAMBLE CO		10/03/2016	EXCHANGED	9,159.000	264,213		264,213	727,316	(463,103)			(463,103)		264,213				18,335	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
74340W-10-3	PROLOGIS INC		12/29/2016	Sanford C. Bernstein & Co.	53,546.000	2,789,413		1,642,172	2,298,194	(656,022)			(656,022)		1,642,172		1,147,240	1,147,240	89,957	
744320-10-2	PRUDENTIAL FINANCIAL INC		04/21/2016	JEFFERIES & COMPANY	29,666.000	2,340,371		666,282	2,415,109	(1,748,827)			(1,748,827)		666,282		1,674,089	1,674,089	20,766	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP		07/20/2016	Sanford C. Bernstein & Co.	79,665.000	3,714,675		2,391,672	3,082,239	(690,567)			(690,567)		2,391,672		1,323,002	1,323,002	34,434	
74460D-10-9	PUBLIC STORAGE		11/09/2016	GREEN STREET ADVISORS INC	5,739.000	1,349,376		493,841	1,421,550	(927,709)			(927,709)		493,841		855,534	855,534	25,017	
747525-10-3	QUALCOMM INC		08/03/2016	Sanford C. Bernstein & Co.	74,693.000	4,551,416		2,282,109	3,733,530	(1,451,420)			(1,451,420)		2,282,109		2,269,307	2,269,307	79,958	
751452-20-2	RAMCO-GERSHENSON PROPERITES TRUST		12/29/2016	VARIOUS	6,978.000	114,063		127,209	115,905	11,304			11,304		127,209		(13,146)	(13,146)	5,931	
754907-10-3	RAYONIER INC		12/15/2016	VARIOUS	10,077.000	270,083		274,128	224,643	48,998			48,998		274,128		(4,045)	(4,045)	7,558	
758849-10-3	REGENCY CENTERS CORPORATION		12/29/2016	VARIOUS	8,300.000	563,847		530,811	565,396	(34,585)			(34,585)		530,811		33,036	33,036	16,600	
76131V-20-2	RETAIL PROPERTIES OF AMERICA INC		07/01/2016	ROC	0.000	8,853		8,853	8,853						8,853					
778296-10-3	ROSS STORES INC		05/18/2016	WILLIAM BLAIR & CO.	59,915.000	3,242,367		2,043,607	3,224,026	(1,180,420)			(1,180,420)		2,043,607		1,198,761	1,198,761	8,089	
78377T-10-7	RYMAN HOSPITALITY PROPERTIES INC		12/29/2016	Sanford C. Bernstein & Co.	4,128.000	258,665		246,030	213,170	32,860			32,860		246,030		12,635	12,635	12,178	
78409V-10-4	S&P GLOBAL INC		05/25/2016	Sanford C. Bernstein & Co.	6,379.000	710,664		232,688	628,842	(396,154)			(396,154)		232,688		477,976	477,976	2,296	
78573L-10-6	SABRA HEALTH CARE REIT INC		12/29/2016	VARIOUS	4,909.000	119,781		101,518	99,309	2,209			2,209		101,518		18,263	18,263	8,198	
80004C-10-1	SANDISK CORP		05/13/2016	MERGER	23,088.000	1,759,623		925,359	1,754,457	(829,098)			(829,098)		925,359		834,265	834,265		
80589M-10-2	SCANA CORP		07/20/2016	Sanford C. Bernstein & Co.	11,246.000	795,578		384,940	680,271	(295,331)			(295,331)		384,940		410,638	410,638	14,259	
816851-10-9	SEMPRA ENERGY		07/20/2016	Sanford C. Bernstein & Co.	14,456.000	1,517,944		213,563	1,359,009	(1,145,446)			(1,145,446)		213,563		1,304,381	1,304,381	22,501	
81721M-10-9	SENIOR HOUSING PROPERTIES TRUST		12/29/2016	VARIOUS	22,939.000	444,140		321,338	340,415	(19,077)			(19,077)		321,338		122,802	122,802	35,785	
828806-10-9	SIMON PROPERTY GROUP INC		12/29/2016	Sanford C. Bernstein & Co.	25,166.000	4,416,657		825,011	4,893,277	(4,068,266)			(4,068,266)		825,011		3,591,646	3,591,646	163,579	
78440X-10-1	SL GREEN REALTY CORP		02/05/2016	GREEN STREET ADVISORS INC	2,900.000	256,023		73,746	327,642	(253,896)			(253,896)		73,746		182,277	182,277	2,088	
842587-10-7	SOUTHERN COMPANY		02/23/2016	EVERCORE ISI	82,458.000	4,041,220		2,912,826	3,858,210	(945,384)			(945,384)		2,912,826		1,128,394	1,128,394	44,733	
845467-10-9	SOUTHWESTERN ENERGY COMPANY		02/26/2016	Sanford C. Bernstein & Co.	73,680.000	479,568		523,865	523,865						523,865		(44,297)	(44,297)		
84860W-10-2	SPIRIT REALTY CAPITAL INC		12/29/2016	VARIOUS	37,001.000	474,082		340,365	370,750	(30,385)			(30,385)		340,365		133,717	133,717	10,211	
790849-10-3	ST JUDE MEDICAL INC		04/28/2016	WILLIAM BLAIR & CO.	20,436.000	1,618,353		809,071	1,262,332	(453,260)			(453,260)		809,071		809,281	809,281	12,262	
85254J-10-2	STAG INDUSTRIAL INC		12/29/2016	VARIOUS	12,797.000	303,319		254,194	236,105	18,090			18,090		254,194		49,125	49,125	17,777	
855030-10-2	STAPLES INC		06/01/2016	Sanford C. Bernstein & Co.	41,624.000	363,823		394,179	394,179						394,179		(30,356)	(30,356)	9,990	
857477-10-3	STATE STREET CORPORATION BOSTON MA		08/17/2016	DEUTSCHE BANK	33,674.000	2,323,718		125,947	2,234,607	(2,108,660)			(2,108,660)		125,947		2,197,771	2,197,771	34,347	
866674-10-4	SUN COMMUNITIES INC		07/01/2016	ROC	0.000	826		826	826						826					
867892-10-1	SUNSTONE HOTEL INVESTORS INC		12/29/2016	Sanford C. Bernstein & Co.	19,404.000	294,669		207,940	242,356	(34,416)			(34,416)		207,940		86,729	86,729	12,466	
871503-10-8	SYMANTEC CORP		07/20/2016	WILLIAM BLAIR & CO.	39,537.000	813,792		544,089	830,277	(286,188)			(286,188)		544,089		269,703	269,703	167,044	
87422J-10-5	TALEN ENERGY CORPORATION		02/23/2016	Sanford C. Bernstein & Co.	6,526.000	40,116		50,838	40,657	10,181			10,181		50,838		(10,722)	(10,722)		
875465-10-6	TANGER FACTORY OUTLET CTRS INC		08/30/2016	GREEN STREET ADVISORS INC	10,678.000	412,115		355,610	349,171	6,440			6,440		355,610		56,505	56,505	10,991	
876664-10-3	TAUBMAN CENTERS INC		12/29/2016	VARIOUS	8,598.000	624,946		375,112	659,639	(284,526)			(284,526)		375,112		249,834	249,834	20,463	
872375-10-0	TECO ENERGY INC		02/23/2016	Sanford C. Bernstein & Co.	19,091.000	524,712		277,572	508,775	(231,203)			(231,203)		277,572		247,140	247,140	4,391	
881609-10-1	TESORO CORPORATION		12/14/2016	EVERCORE ISI	1,764.000	158,643		135,871							135,871		22,771	22,771	970	
882508-10-4	TEXAS INSTRUMENTS INC		05/18/2016	WILLIAM BLAIR & CO.	7,764.000	448,937		146,507	425,545	(279,038)			(279,038)		146,507		302,430	302,430	5,901	
883203-10-1	TEXTRON INC		12/15/2016	Sanford C. Bernstein & Co.	24,246.000	1,173,420		217,648	1,018,574	(800,927)			(800,927)		217,648		955,773	955,773	1,940	
74967R-10-6	THE RMR GROUP INC CL A		01/05/2016	FRACTIONAL SHARES	1.616	23		19	23	(4)			(4)		19		4	4		
883556-10-2	THERMO FISHER SCIENTIFIC INC		03/29/2016	Sanford C. Bernstein & Co.	6,031.000	836,703		210,402	855,497	(645,095)			(645,095)		210,402		626,301	626,301	905	
88732J-20-7	TIME WARNER CABLE INC		05/18/2016	EXCHANGED	16,419.000	1,698,241		107,450	3,047,202	(2,939,752)			(2,939,752)		107,450		1,590,791	1,590,791	24,629	
89417E-10-9	TRAVELERS COS INC		04/21/2016	JEFFERIES & COMPANY	11,435.000	1,277,144		415,385	1,290,554	(875,169)			(875,169)		415,385		861,759	861,759	6,975	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
896818-10-1	TRIUMPH GROUP INC		08/04/2016	Sanford C. Bernstein & Co.	71,115.000	2,133,951		2,192,475	2,826,821	165,698		800,044	(634,346)		2,192,475		(58,524)	(58,524)	6,700	
904708-10-4	UNIFIRST CORPORATION		04/06/2016	Sanford C. Bernstein & Co.	3,533.000	383,919		356,490	368,139	(11,649)			(11,649)		356,490		27,429	27,429	265	
909218-10-9	UNIT CORP		08/15/2016	Sanford C. Bernstein & Co.	467,033.000	5,573,582		4,928,944	5,697,803			768,859	(768,859)		4,928,944		644,638	644,638		
911312-10-6	UNITED PARCEL SERVICE INC		06/24/2016	Sanford C. Bernstein & Co.	9,140.000	944,499		490,635	879,542	(388,907)			(388,907)		490,635		453,863	453,863	13,326	
913017-10-9	UNITED TECHNOLOGIES CORP		10/19/2016	DEUTSCHE BANK	20,831.000	2,085,765		90,024	2,001,234	(1,911,210)			(1,911,210)		90,024		1,995,740	1,995,740	40,829	
91324P-10-2	UNITEDHEALTH GROUP INC		10/19/2016	VARIOUS	15,787.000	2,265,768		1,242,977	1,857,183	(614,206)			(614,206)		1,242,977		1,022,791	1,022,791	24,615	
922908-36-3	VANGUARD 500 INDEX FUND ETF SHARES		03/02/2016	JEFFERIES & COMPANY	212,945.000	38,794,177		37,772,184	39,805,809	608,363		2,641,987	(2,033,624)		37,772,184		1,021,993	1,021,993		
92276F-10-0	VENTAS INC		11/30/2016	GREEN STREET ADVISORS INC	28,900.000	1,783,533		1,713,497	1,630,827	82,670			82,670		1,713,497		70,037	70,037	52,779	
92343V-10-4	VERIZON COMMUNICATONS		07/27/2016	Sanford C. Bernstein & Co.	27,673.000	1,522,831		714,336	1,279,046	(564,710)			(564,710)		714,336		808,496	808,496	45,476	
92826C-83-9	VISA INC CLASS A SHARES		05/25/2016	Sanford C. Bernstein & Co.	11,221.000	888,253		195,018	870,189	(675,171)			(675,171)		195,018		693,235	693,235	1,571	
929042-10-9	VORNADO REALTY TRUST		12/29/2016	Sanford C. Bernstein & Co.	17,949.000	1,841,823		1,123,303	1,794,182	(670,879)			(670,879)		1,123,303		718,520	718,520	45,231	
92939U-10-6	WEC ENERGY GROUP INC		02/23/2016	Sanford C. Bernstein & Co.	9,277.000	531,106		426,696	476,003	(49,307)			(49,307)		426,696		104,410	104,410	4,592	
948741-10-3	WEINGARTEN REALTY INVESTORS		12/29/2016	VARIOUS	10,677.000	375,246		370,756	369,211	1,545			1,545		370,756		4,491	4,491	15,588	
95040Q-10-4	WELLTOWER INC		07/20/2016	VARIOUS	15,000.000	1,130,326		758,987	1,022,875	(263,889)			(263,889)		758,987		371,339	371,339	25,800	
950814-10-3	WESCO AIRCRAFT HOLDINGS INC		10/20/2016	VARIOUS	123,696.000	1,575,065		1,480,641	1,480,641						1,480,641		94,425	94,425		
958102-10-5	WESTERN DIGITAL CORPORATION		05/26/2016	FRACTIONAL SHARES	0.106	4		4							4					
958892-10-1	WESTERN NEW ENGLAND BANCORP		12/12/2016	VARIOUS	252,124.075	2,005,044		1,513,070							1,513,070		491,974	491,974	3,668	
96145D-10-5	WESTROCK CO		03/29/2016	DEUTSCHE BANK	25,160.000	946,821		873,137	1,147,799	(274,662)			(274,662)		873,137		73,684	73,684	9,435	
962166-10-4	WEYERHAEUSER CO		12/15/2016	VARIOUS	103,738.000	3,222,622		2,135,791	1,417,095	(657,342)			(657,342)		2,135,791		1,086,830	1,086,830	128,635	
92936U-10-9	WP CAREY INC		12/29/2016	VARIOUS	10,236.000	600,473		667,497	603,924	63,573			63,573		667,497		(67,025)	(67,025)	39,959	
98389B-10-0	XCEL ENERGY INC		02/23/2016	Sanford C. Bernstein & Co.	31,633.000	1,253,890		1,157,107	1,135,941	21,166			21,166		1,157,107		96,782	96,782	10,123	
92205P-10-4	VANGUARD FTSE CANADA ALL CAP	B	11/18/2016	RBC DAIN RAUSCHER, INC	289,920.509	6,470,947		5,459,076	5,480,657	(21,581)			(21,581)		5,459,076		1,011,870	1,011,870	126,250	
G1151C-10-1	ACCENTURE PLC	D	04/20/2016	DEUTSCHE BANK	24,531.000	2,836,947		1,420,688	2,563,490	(1,142,801)			(1,142,801)		1,420,688		1,416,257	1,416,257		
G0177J-10-8	ALLERGAN INC	D	03/03/2016	Sanford C. Bernstein & Co.	11,114.000	3,231,802		746,899	3,473,125	(2,726,226)			(2,726,226)		746,899		2,484,902	2,484,902		
Y09827-10-9	BROADCOM LTD	D	02/16/2016	FRACTIONAL SHARES	0.410	48		25							25		23	23		
H2906T-10-9	GARMIN LTD	D	08/24/2016	JEFFERIES & COMPANY	11,884.000	603,113		418,978	441,728	(22,751)			(22,751)		418,978		184,135	184,135	14,243	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC	D	12/30/2016	VARIOUS	1.186	315,810		315,798	161,585						315,798		12	12	1	
806857-10-8	SCHLUMBERGER LTD	D	04/14/2016	FRACTIONAL SHARES	0.872	65		63							63		2	2		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						394,176,955	XXX	240,898,117	367,406,465	(128,162,486)		5,583,927	(133,746,413)		240,898,117		153,278,835	153,278,835	5,193,031	XXX
00306J-10-9	ABERDEEN JAPAN EQUITY FUND INC		01/02/2016	CAPITAL GAIN	0.000	17,270											17,270	17,270		
19247R-10-3	COHEN & STEERS TOTAL RET REALTY FD		06/09/2016	VARIOUS	300,516.000	3,930,094		3,694,563	3,786,502	(91,939)			(91,939)		3,694,563		235,531	235,531	72,124	
316146-16-6	FIDELITY EMRG MKTS FUND INST CL		12/28/2016	FIDELITY INVESTMENTS	477,897.252	4,000,000		4,320,191				(47,790)	47,790		4,320,191		(320,191)	(320,191)	67,632	
316146-31-5	FIDELITY GLBL EX US IND FD INST PR		12/09/2016	CAPITAL GAIN	0.000	78,745											78,745	78,745		
47109U-10-4	JAPAN SMALLER CAPITALIZATION FUND		12/19/2016	CAPITAL GAIN	0.000	39,643											39,643	39,643		
617468-10-3	MORGAN STANLEY CHINA A SHARE F MOR		11/01/2016	CAPITAL GAIN	0.000	53,870											53,870	53,870		
61760X-83-6	MORGAN STANLEY FRONTIER EMRG MKTS		12/12/2016	MORGAN STANLEY & CO. INC.	243,778.892	4,227,126		4,278,320	4,139,366	219,401		80,447	138,954		4,278,320		(51,194)	(51,194)		
870875-10-1	SWISS HELVETIA FUND INC		08/02/2016	CAPITAL GAIN	0.000	31,870											31,870	31,870		
88018T-10-1	TEMPLETON DRAGON FUND INC		12/15/2016	CAPITAL GAIN	0.000	154,313											154,313	154,313		
169373-10-7	THE CHINA FUND INC		01/02/2016	CAPITAL GAIN	0.000	71,858											71,858	71,858		
92206J-20-6	VANGUARD DEV MKTS INDEX INST PLUS		12/21/2016	VANGUARD INTERNATIONAL	3,715,046.704	68,700,000		52,063,636	68,691,214	(16,627,577)			(16,627,577)		52,063,636		16,636,364	16,636,364	525,999	
922042-65-0	VANGUARD EMRG MKS STK IND INS PLUS		11/18/2016	VARIOUS	1,264,225.888	98,387,600		71,193,322	87,395,936	(16,202,614)			(16,202,614)		71,193,322		27,194,278	27,194,278	1,795,990	
922042-50-2	VANGUARD EUROPE STK IND FUND, INST		12/21/2016	VANGUARD INTERNATIONAL	2,317,241.596	59,576,446		51,821,675	56,931,445	(9,638,547)		(80,656)	(9,557,891)		51,821,675		7,754,772	7,754,772	1,642,487	
922042-40-3	VANGUARD PACIFIC STK INDEX FUND		12/21/2016	VANGUARD INTERNATIONAL	4,585,880.167	51,703,727		45,723,761	30,466,070	(3,220,751)			(3,220,751)		45,723,761		5,979,967	5,979,967	641,303	
921908-86-9	VANGUARD REIT INDEX FUND		07/21/2016	VANGUARD INTERNATIONAL	783,181.938	15,624,480		13,586,905	13,697,852	(110,947)			(110,947)		13,586,905		2,037,577	2,037,577	289,777	
9299999. Subtotal - Common Stocks - Mutual Funds						306,597,042	XXX	246,682,373	265,108,385	(45,672,974)		(47,999)	(45,624,975)		246,682,373		59,914,673	59,914,673	5,035,312	XXX

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date
9799997. Total - Common Stocks - Part 4						700,773,997	XXX	487,580,490	632,514,850	(173,835,460)		5,535,928	(179,371,388)		487,580,490		213,193,508	213,193,508	10,228,343	XXX
9799998. Total - Common Stocks - Part 5						83,153,122	XXX	77,270,029				952,020	(952,020)		76,318,009		6,835,110	6,835,110	1,506,470	XXX
9799999. Total - Common Stocks						783,927,119	XXX	564,850,519	632,514,850	(173,835,460)		6,487,948	(180,323,408)		563,898,499		220,028,618	220,028,618	11,734,813	XXX
9899999. Total - Preferred and Common Stocks						783,927,119	XXX	564,850,519	632,514,850	(173,835,460)		6,487,948	(180,323,408)		563,898,499		220,028,618	220,028,618	11,734,813	XXX
9999999 - Totals						1,159,912,347	XXX	927,548,209	985,595,704	(173,835,460)	(2,059,186)	6,487,948	(182,382,594)		930,089,669		229,822,673	229,822,673	21,524,297	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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
98389B-AR-1	XCEL ENERGY INC SR UNSECURED		03/10/2016	VARIOUS	05/09/2016	MORGAN STANLEY SMITH BARNEY LL	3,060,000	3,077,992	3,184,909	3,077,683		(309)		(309)			107,227	107,227	45,161	28,310
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							3,060,000	3,077,992	3,184,909	3,077,683		(309)		(309)			107,227	107,227	45,161	28,310
8399998. Total - Bonds							3,060,000	3,077,992	3,184,909	3,077,683		(309)		(309)			107,227	107,227	45,161	28,310
8999998. Total - Preferred Stocks																				
024835-10-0	AMERICAN CAMPUS CMNTYS INC		10/12/2016	GREEN STREET ADVISORS INC	12/29/2016	VARIOUS	12,660.000	602,970	623,692	602,970							20,722	20,722	7,123	
030506-10-9	AMERICAN WOODMARK CORPORATION		06/15/2016	JEFFERIES & COMPANY	08/24/2016	Sanford C. Bernstein & Co.	7,332.000	475,495	627,947	475,495							152,452	152,452		
03784Y-20-0	APPLE HOSPITALITY REIT INC		04/28/2016	GREEN STREET ADVISORS INC	12/29/2016	Sanford C. Bernstein & Co.	13,000.000	246,520	258,085	246,520							11,564	11,564	9,100	
07177M-10-3	BAXALTA INC		05/18/2016	EXCHANGED	06/07/2016	VARIOUS	1,396.900	305	64,494	305							64,189	64,189		
11120U-10-5	BRIXMOR PROPERTY GROUP INC		10/12/2016	GREEN STREET ADVISORS INC	12/29/2016	Sanford C. Bernstein & Co.	28,380.000	783,695	684,559	783,695							(99,136)	(99,136)	4,043	
13057Q-10-7	CALIFORNIA RESOURCES CORPORATION		03/01/2016	STOCK DIVIDEND	04/14/2016	VARIOUS	6,681.800	5,534	7,777	5,534							2,243	2,243		
133131-10-2	CAMDEN PROPERTY TRUST		02/05/2016	GREEN STREET ADVISORS INC	09/29/2016	GREEN STREET ADVISORS INC	3,450.000	258,154	294,151	258,154							35,997	35,997	36,348	
141624-10-6	CARE CAPITAL PROPERTIES INC		09/29/2016	GREEN STREET ADVISORS INC	12/29/2016	Sanford C. Bernstein & Co.	3,400.000	96,880	83,413	96,880							(13,467)	(13,467)	1,938	
14912Y-20-2	CATCHMARK TIMBER TRUST INC		02/17/2016	Sanford C. Bernstein & Co.	12/15/2016	VARIOUS	3,045.000	31,814	34,176	32,694			(880)	880			1,482	1,482	1,233	
166764-10-0	CHEVRON CORPORATION		04/06/2016	Sanford C. Bernstein & Co.	10/19/2016	VARIOUS	77,288.000	7,259,287	8,007,961	7,259,287							748,674	748,674	90,105	
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		06/14/2016	GREEN STREET ADVISORS INC	12/29/2016	Sanford C. Bernstein & Co.	5,300.000	145,861	163,188	145,861							17,326	17,326	4,373	
222795-10-6	COUSINS PROPERTIES INC		10/12/2016	GREEN STREET ADVISORS INC	12/29/2016	Sanford C. Bernstein & Co.	19,800.000	157,291	164,723	157,291							7,431	7,431		
229663-10-9	CUBESMART		11/30/2016	GREEN STREET ADVISORS INC	12/29/2016	Sanford C. Bernstein & Co.	22,000.000	544,801	578,792	544,801							33,991	33,991	5,940	
253868-10-3	DIGITAL REALTY TRUST INC		08/30/2016	GREEN STREET ADVISORS INC	11/30/2016	GREEN STREET ADVISORS INC	6,700.000	664,213	611,623	664,213							(52,590)	(52,590)	5,896	
277276-10-1	EASTGROUP PROPERTIES INC		10/12/2016	GREEN STREET ADVISORS INC	12/29/2016	Sanford C. Bernstein & Co.	2,310.000	159,046	169,451	159,046							10,405	10,405	1,432	
292104-10-6	EMPIRE STATE REALTY TRUST A		06/14/2016	GREEN STREET ADVISORS INC	12/29/2016	Sanford C. Bernstein & Co.	7,700.000	146,627	152,483	146,627							5,856	5,856	1,617	
30225T-10-2	EXTRA SPACE STORAGE INC		02/05/2016	GREEN STREET ADVISORS INC	08/30/2016	GREEN STREET ADVISORS INC	9,400.000	776,400	754,179	776,400							(22,220)	(22,220)	12,878	
345605-10-9	FOREST CITY REALTY TRUST INC		03/17/2016	GREEN STREET ADVISORS INC	12/29/2016	Sanford C. Bernstein & Co.	18,800.000	408,428	382,933	408,428							(25,496)	(25,496)	3,384	
385002-10-0	GRAMERCY PROPERTY TRUST		02/05/2016	GREEN STREET ADVISORS INC	12/29/2016	Sanford C. Bernstein & Co.	33,000.000	240,484	294,367	240,484							53,883	53,883	10,890	
42225P-50-1	HEALTHCARE TRUST OF AMERICA		10/12/2016	GREEN STREET ADVISORS INC	12/29/2016	Sanford C. Bernstein & Co.	9,680.000	300,276	276,880	300,276							(23,396)	(23,396)	2,904	
431284-10-8	HIGHWOODS PROPERTIES INC		04/28/2016	GREEN STREET ADVISORS INC	09/29/2016	GREEN STREET ADVISORS INC	7,400.000	354,728	386,629	354,728							31,901	31,901	6,290	
525327-10-2	LEIDOS HOLDINGS INC		08/16/2016	EXCHANGED	09/06/2016	VARIOUS	11,277.270	51,899	456,639	51,899							404,740	404,740		
531172-10-4	LIBERTY PROPERTY TRUST		02/05/2016	GREEN STREET ADVISORS INC	08/30/2016	GREEN STREET ADVISORS INC	11,900.000	342,374	484,080	342,374							141,707	141,707	11,305	
53223X-10-7	LIFE STORAGE INC		08/30/2016	GREEN STREET ADVISORS INC	12/29/2016	Sanford C. Bernstein & Co.	5,000.000	446,484	419,319	446,484							(27,165)	(27,165)	4,750	
565849-10-6	MARATHON OIL CORP		03/31/2016	Sanford C. Bernstein & Co.	11/17/2016	Sanford C. Bernstein & Co.	216,124.000	2,251,539	3,256,929	2,251,539							1,005,390	1,005,390	23,435	
59522J-10-3	MID-AMERICA APARTMENT COMM. INC		12/01/2016	VARIOUS	12/29/2016	Sanford C. Bernstein & Co.	9,447.490	795,118	911,497	795,118							116,379	116,379	4,592	
60979P-10-5	MONOGRAM RESIDENTIAL TRUST INC		02/05/2016	GREEN STREET ADVISORS INC	12/29/2016	Sanford C. Bernstein & Co.	14,000.000	118,111	148,122	118,111							30,011	30,011	3,150	
637417-10-6	NATIONAL RETAIL PROPERTIES INC		10/12/2016	GREEN STREET ADVISORS INC	12/29/2016	Sanford C. Bernstein & Co.	8,030.000	377,596	348,608	377,596							(28,989)	(28,989)	3,654	
70156Q-10-7	PARKWAY INC		10/07/2016	SPIN-OFF	12/29/2016	VARIOUS	2,458.380	53,703	52,592	53,703							(1,111)	(1,111)		

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 Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
703481-10-1	PATTERSON UTI ENERGY INC		05/26/2016	JEFFERIES & COMPANY	07/27/2016	Sanford C. Bernstein & Co.	105,704.000	1,974,987	2,066,479	1,974,987							91,492	91,492	2,114	
70509V-10-0	PEBBLEBROOK HOTEL TRUST		09/29/2016	GREEN STREET ADVISORS INC	12/29/2016	Sanford C. Bernstein & Co.	6,000.000	157,575	177,748	157,575							20,173	20,173		
737630-10-3	POTLATCH CORPORATION		02/17/2016	Sanford C. Bernstein & Co.	12/16/2016	VARIOUS	44,000.000	1,177,282	1,834,332	1,177,282							657,051	657,051	66,000	
747545-10-1	QUALITY CARE PROPERTIES		11/01/2016	SPIN-OFF	12/29/2016	Sanford C. Bernstein & Co.	6,500.000	105,625	99,175	105,625							(6,450)	(6,450)		
754907-10-3	RAYONIER INC		02/19/2016	Sanford C. Bernstein & Co.	12/15/2016	VARIOUS	44,361.000	933,931	1,184,273	933,931							250,343	250,343	44,361	
758849-10-3	REGENCY CENTERS CORPORATION		11/30/2016	GREEN STREET ADVISORS INC	12/29/2016	Sanford C. Bernstein & Co.	9,700.000	649,006	656,236	649,006							7,230	7,230		
7591EP-10-0	REGIONS FINANCIAL CORP		06/24/2016	Sanford C. Bernstein & Co.	12/07/2016	EVERCORE ISI	62,653.000	546,597	896,645	546,597							350,048	350,048	4,073	
74965L-10-1	RLJ LODGING TRUST		09/29/2016	GREEN STREET ADVISORS INC	12/29/2016	Sanford C. Bernstein & Co.	14,500.000	306,539	349,747	306,539							43,208	43,208		
775781-20-6	ROLLS ROYCE HOLDINGS		02/02/2016	JEFFERIES & COMPANY	07/21/2016	JEFFERIES & COMPANY	360,064.000	2,729,517	3,508,675	2,729,517							779,158	779,158	29,357	
84860W-10-2	SPIRIT REALTY CAPITAL INC		09/29/2016	GREEN STREET ADVISORS INC	12/29/2016	VARIOUS	58,000.000	687,527	626,292	687,527							(61,235)	(61,235)	27,765	
867892-10-1	SUNSTONE HOTEL INVESTORS INC		09/29/2016	VARIOUS	12/29/2016	VARIOUS	28,102.950	358,340	426,767	358,340							68,427	68,427	14,984	
875465-10-6	TANGER FACTORY OUTLET CTRS INC		11/09/2016	GREEN STREET ADVISORS INC	12/29/2016	Added by EPS	7,529.000	256,562	264,399	256,562							7,837	7,837		
881609-10-1	TESORO CORPORATION		06/24/2016	Sanford C. Bernstein & Co.	12/14/2016	EVERCORE ISI	6,195.000	468,820	557,138	468,820							88,318	88,318	6,815	
896818-10-1	TRIUMPH GROUP INC		02/19/2016	VARIOUS	08/04/2016	Sanford C. Bernstein & Co.	81,501.000	2,102,083	2,419,795	2,512,676			(410,593)	410,593			(92,881)	(92,881)	5,510	
92532W-10-3	VERSUM MATERIALS INC		10/03/2016	SPIN-OFF	10/07/2016	DEUTSCHE BANK	5,294.000	17,154	123,633	17,154							106,479	106,479		
928254-10-1	VIRTU FINANCIAL INC		12/02/2016	EVERCORE ISI	12/20/2016	Sanford C. Bernstein & Co.	76,061.000	1,084,008	1,198,724	1,084,008							114,715	114,715		
962166-10-4	WEYERHAEUSER CO		02/22/2016	VARIOUS	12/15/2016	Sanford C. Bernstein & Co.	107,695.400	2,495,678	3,305,757	2,495,678							810,079	810,079	133,542	
535919-20-3	LIONS GATE ENTERTAINMENT CORP	C	06/28/2016	Sanford C. Bernstein & Co.	12/09/2016	MERGER	45,574.000	930,580	930,580	930,580										
92205P-10-4	VANGUARD FTSE CANADA ALL CAP		01/05/2016	STOCK DIVIDEND	11/18/2016	RBC DAIN RAUSCHER, INC	2,079.490	32,678	46,414	32,678							13,736	13,736	744	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								35,110,122	41,372,098	35,521,595			(411,473)	411,473			5,850,501	5,850,501	591,645	
48126T-10-4	JPMORGAN CHINA REGION FUND INC		09/19/2016	Sanford C. Bernstein & Co.	12/06/2016	Sanford C. Bernstein & Co.	1,343.000	23,462	22,280	23,462							(1,182)	(1,182)		
50063B-10-4	KOREA EQUITY FUND INC		09/19/2016	Sanford C. Bernstein & Co.	12/06/2016	Sanford C. Bernstein & Co.	702.000	5,707	5,331	5,707							(376)	(376)		
922042-65-0	VANGUARD EMRG MKS STK IND INS PLUS		09/13/2016	VARIOUS	11/18/2016	VARIOUS	131,717.240	9,018,778	10,415,793	9,018,778							1,397,015	1,397,015	172,789	
922042-50-2	VANGUARD EUROPE STK IND FUND, INST		06/13/2016	VANGUARD INTERNATIONAL	12/21/2016	VANGUARD INTERNATIONAL	1,162,644.610	30,950,483	28,923,554	29,586,990			1,363,493	(1,363,493)			(663,437)	(663,437)	718,906	
922042-40-3	VANGUARD PACIFIC STK INDEX FUND		09/13/2016	VARIOUS	10/25/2016	VANGUARD INTERNATIONAL	186,414.210	1,870,222	2,096,274	1,870,222							226,052	226,052	21,652	
921908-86-9	VANGUARD REIT INDEX FUND		06/20/2016	STOCK DIVIDEND	07/21/2016	VANGUARD INTERNATIONAL	15,929.420	291,255	317,792	291,255							26,537	26,537	1,478	
9299999. Subtotal - Common Stocks - Mutual Funds								42,159,907	41,781,024	40,796,414			1,363,493	(1,363,493)			984,609	984,609	914,825	
9799998. Total - Common Stocks								77,270,029	83,153,122	76,318,009			952,020	(952,020)			6,835,110	6,835,110	1,506,470	
9899999. Total - Preferred and Common Stocks								77,270,029	83,153,122	76,318,009			952,020	(952,020)			6,835,110	6,835,110	1,506,470	
9999999 - Totals								80,348,021	86,338,031	79,395,692		(309)	952,020	(952,329)			6,942,337	6,942,337	1,551,631	28,310

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
					NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?				11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number			Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks										XXX	XXX
03153@-10-7	Amica Property & Casualty Insurance Company		12287	26-0115568	2CIB1	NO		79,076,584		10,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer								79,076,584		XXX	XXX
03149*-10-6	Amica Life Insurance Company		72222	05-0340166	2CIB1	NO		278,821,309		50,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer								278,821,309		XXX	XXX
1899999. Total Common Stocks								357,897,893		XXX	XXX
1999999 - Totals								357,897,893		XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 354,726,463

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
			Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company		Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Funds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations																XXX	XXX	XXX		
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8199999. Total - SVO Identified Funds																XXX	XXX	XXX		
8399999. Total Bonds																XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
09248U-70-0	BLACKROCK LIQUIDITY FED FD INST			12/29/2016	BLACKROCK, INC	XXX	78,674,379						78,674,379			0.000	0.000	MON	25,267	
8899999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO							78,674,379					XXX	78,674,379			XXX	XXX	XXX	25,267	
9199999 - Totals							78,674,379					XXX	78,674,379			XXX	XXX	XXX	25,267	

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America	Providence, RI					99,077,163	XXX
Santander Bank	Providence, RI					(85,503,425)	XXX
Wells Fargo Bank, NA	Charlotte, NC					12,020,657	XXX
0199998 Deposits in ... 102 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	42,114	5,461	15,077,575	XXX
0199999. Totals - Open Depositories		XXX	XXX	42,114	5,461	40,671,970	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	42,114	5,461	40,671,970	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	15,350	XXX
0599999 Total - Cash		XXX	XXX	42,114	5,461	40,687,320	XXX

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

1. January	(67,402,234)	4. April	(68,119,002)	7. July	(62,790,372)	10. October	(53,953,576)
2. February	(70,911,191)	5. May	(61,936,096)	8. August	(52,151,705)	11. November	(52,090,085)
3. March	(49,218,405)	6. June	(66,527,080)	9. September	(55,875,834)	12. December	40,687,320

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
8699999 - Total Cash Equivalents							

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Property & Casualty			149,555	182,109
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Property & Casualty			49,852	60,703
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Property & Casualty			348,961	424,921
33. New York NY						
34. North Carolina NC	B	Property & Casualty			299,109	364,218
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI	B	Property & Casualty/Workers Comp	2,492,576	3,035,150	249,258	303,515
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	2,492,576	3,035,150	1,096,735	1,335,466
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

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ANNUAL STATEMENT BLANK (Continued)