



ANNUAL STATEMENT

For the Year Ended December 31, 2017

of the Condition and Affairs of the

FACTORY MUTUAL INSURANCE COMPANY

NAIC Group Code.....0065, 0065 (Current Period) (Prior Period)	NAIC Company Code..... 21482	Employer's ID Number..... 05-0316605
Organized under the Laws of RI	State of Domicile or Port of Entry RI	Country of Domicile US
Incorporated/Organized..... October 31, 1835	Commenced Business..... October 31, 1835	
Statutory Home Office	270 Central Avenue..... Johnston RI US 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	270 Central Avenue..... Johnston RI US..... 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	401-275-3000 <i>(Area Code) (Telephone Number)</i>
Mail Address	P.O. Box 7500..... Johnston RI US 02919-0750 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	270 Central Avenue..... Johnston RI US 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	401-275-3000 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.fmglobal.com	
Statutory Statement Contact	Jeffrey Black <i>(Name)</i> jeffrey.black@fmglobal.com <i>(E-Mail Address)</i>	401-415-1559 <i>(Area Code) (Telephone Number) (Extension)</i> 401-946-8306 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. Thomas Alan Lawson	President & Chief Executive Officer	2. Jonathan Irving Mishara	Senior Vice President & Secretary
3. Theresa Ann Molloy	Vice President & Controller	4. William Alfred Mekrut #	Vice President & Treasurer

OTHER

Bret Nils Ahnell	Executive Vice President	Kevin Scott Ingram	Senior Vice President
Jonathan William Hall	Chief Operating Officer	Christopher Johnson	Executive Vice President
Paul Edward LaFleche	Senior Vice President	Jeanne Ruth Lieb	Senior Vice President
Jonathan Irving Mishara	Senior Vice President	Enzo Rebula	Senior Vice President
Michael Robert Turner	Executive Vice President		

DIRECTORS OR TRUSTEES

Frank Thomas Connor	Colin Richard Day	Daniel Lee Knotts	Thomas Alan Lawson
John Anderson Luke Jr	Gracia Catherine Martore	Christine Mary McCarthy	Stuart Blain Parker
Edward Joseph Rapp	Shivan Sivaswamy Subramaniam	Israel Ruiz	Michel Giannuzzi
Glenn Rodney Landau #			

State of..... Rhode Island
County of..... Providence

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.

_____ (Signature) Thomas Alan Lawson	_____ (Signature) Jonathan Irving Mishara	_____ (Signature) Theresa Ann Molloy
1. (Printed Name) President & Chief Executive Officer	2. (Printed Name) Senior Vice President & Secretary	3. (Printed Name) Vice President & Controller
_____ (Title)	_____ (Title)	_____ (Title)

Subscribed and sworn to before me
This 23rd day of February 2018
John A. Soares III Notary Public
Expires July 5, 2021

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 _____

Annual Statement for the year 2017 of the **FACTORY MUTUAL INSURANCE COMPANY**
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	156,737,624	0.9	156,737,624		156,737,624	0.9
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	742,499,525	4.2	742,499,525		742,499,525	4.2
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	203,438,647	1.1	203,438,647		203,438,647	1.1
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	178,543,310	1.0	178,543,310		178,543,310	1.0
1.43 Revenue and assessment obligations.....	1,301,045,899	7.3	1,301,045,899		1,301,045,899	7.3
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	60,380,387	0.3	60,380,387		60,380,387	0.3
1.512 Issued or guaranteed by FNMA and FHLMC.....	711,647,534	4.0	711,647,534		711,647,534	4.0
1.513 All other.....	62,462,853	0.4	62,462,853		62,462,853	0.4
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	758,074,809	4.3	758,074,809		758,074,809	4.3
2.2 Unaffiliated non-U.S. securities (including Canada).....	347,611,933	2.0	347,611,933		347,611,933	2.0
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	980,906,223	5.5	980,906,223		980,906,223	5.5
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	5,621,893,316	31.7	5,621,893,316		5,621,893,316	31.7
3.4 Other equity securities:						
3.41 Affiliated.....	3,617,278,129	20.4	3,617,278,129		3,617,278,129	20.4
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....	1,705,619	0.0	1,705,619		1,705,619	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	44,119,498	0.2	44,119,498	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	1,030,053,090	5.8	1,030,053,090	44,119,498	1,074,172,588	6.1
11. Other invested assets.....	1,903,317,568	10.7	1,903,317,568		1,903,317,568	10.7
12. Total invested assets.....	17,721,715,964	100.0	17,721,715,964	44,119,498	17,721,715,964	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....	NONE	
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....		
2.2	Additional investment made after acquisition (Part 2, Column 8).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....	NONE	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		0

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		1,916,532,990
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....	54,573,722	54,573,722
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	17,829,576	
5.2	Totals, Part 3, Column 9.....	2,416,620	20,246,196
6.	Total gain (loss) on disposals, Part 3, Column 19.....		35,577,527
7.	Deduct amounts received on disposals, Part 3, Column 16.....		121,855,144
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	1,757,723	
10.2	Totals, Part 3, Column 11.....		1,757,723
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		1,903,317,568
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		1,903,317,568

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		13,228,280,635
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		3,198,877,610
3.	Accrual of discount.....		2,806,889
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(3,022,587)	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	1,499,189,147	
4.4	Part 4, Column 11.....	(172,103,556)	1,324,063,004
5.	Total gain (loss) on disposals, Part 4, Column 19.....		247,440,381
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		3,209,341,575
7.	Deduct amortization of premium.....		38,252,506
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	1,130,062	
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....	(141,202)	988,860
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.....	7,481,814	
9.4	Part 4, Column 13.....	4,861,295	12,343,109
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		14,742,520,189
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		14,742,520,189

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	217,118,010	214,860,987	218,006,035	215,876,939
	2. Canada.....	638,900,044	633,695,030	640,404,435	620,804,000
	3. Other Countries.....	103,599,481	103,964,570	143,173,362	96,739,122
	4. Totals.....	959,617,535	952,520,587	1,001,583,832	933,420,061
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	203,438,647	208,066,466	213,164,108	182,275,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	178,543,310	181,314,666	187,859,047	160,990,000
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.....	2,012,693,433	2,039,778,219	2,069,596,835	1,857,100,688
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (Unaffiliated)	8. United States.....	820,537,666	843,506,223	826,198,196	827,412,062
	9. Canada.....	318,907,178	316,705,948	319,975,006	312,352,062
	10. Other Countries.....	28,704,752	29,601,746	28,684,189	28,865,000
	11. Totals.....	1,168,149,596	1,189,813,917	1,174,857,391	1,168,629,124
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	4,522,442,521	4,571,493,855	4,647,061,213	4,302,414,873
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	0	0	0	0
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	6,534,356,682	6,534,356,682	2,841,175,117	
	21. Canada.....	906,387	906,387	784,065	
	22. Other Countries.....	67,536,470	67,536,470	6,970,474	
	23. Totals.....	6,602,799,539	6,602,799,539	2,848,929,656	
Parent, Subsidiaries and Affiliates	24. Totals.....	3,617,278,129	3,617,278,129	1,432,245,072	
	25. Total Common Stocks.....	10,220,077,668	10,220,077,668	4,281,174,728	
	26. Total Stocks.....	10,220,077,668	10,220,077,668	4,281,174,728	
	27. Total Bonds and Stocks.....	14,742,520,189	14,791,571,523	8,928,235,941	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	99,948,636	81,888,007	74,948,955	1,043,931	59,237,117	XXX	317,066,646	6.9	231,298,192	5.5	317,066,646	
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	99,948,636	81,888,007	74,948,955	1,043,931	59,237,117	XXX	317,066,646	6.9	231,298,192	5.5	317,066,646	0
2. All Other Governments												
2.1 NAIC 1.....	84,533,760	420,097,441	237,868,324			XXX	742,499,525	16.1	592,237,294	14.0	562,320,742	180,178,783
2.2 NAIC 2.....						XXX	0	0.0		0.0		
2.3 NAIC 3.....						XXX	0	0.0		0.0		
2.4 NAIC 4.....						XXX	0	0.0		0.0		
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	84,533,760	420,097,441	237,868,324	0	0	XXX	742,499,525	16.1	592,237,294	14.0	562,320,742	180,178,783
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....	11,880,619	63,024,565	94,998,940	32,073,646	1,460,876	XXX	203,438,646	4.4	184,162,920	4.3	203,438,646	
3.2 NAIC 2.....						XXX	0	0.0		0.0		
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	11,880,619	63,024,565	94,998,940	32,073,646	1,460,876	XXX	203,438,646	4.4	184,162,920	4.3	203,438,646	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	10,453,259	79,503,280	81,804,969	6,781,802		XXX	178,543,310	3.9	164,060,951	3.9	178,543,310	
4.2 NAIC 2.....						XXX	0	0.0		0.0		
4.3 NAIC 3.....						XXX	0	0.0		0.0		
4.4 NAIC 4.....						XXX	0	0.0		0.0		
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	10,453,259	79,503,280	81,804,969	6,781,802	0	XXX	178,543,310	3.9	164,060,951	3.9	178,543,310	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	31,746,515	404,410,564	658,560,022	270,188,243	577,255,257	XXX	1,942,160,601	42.0	1,841,757,914	43.5	1,942,160,601	
5.2 NAIC 2.....	1,026,646	27,099,110	33,450,459	6,649,803	1,642,513	XXX	69,868,531	1.5	45,473,235	1.1	69,868,531	
5.3 NAIC 3.....						XXX	0	0.0		0.0		
5.4 NAIC 4.....		257,500	406,801			XXX	664,301	0.0		0.0	163,000	501,301
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....						XXX	0	0.0		0.0		
5.7 Totals.....	32,773,161	431,767,174	692,417,282	276,838,046	578,897,770	XXX	2,012,693,433	43.5	1,887,231,149	44.5	2,012,192,132	501,301

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	43,367,230	240,610,470	258,945,419	74,184	26,968,803	.XXX	569,966,106	12.3	591,435,099	14.0	542,934,824	27,031,282
6.2 NAIC 2.....	18,125,456	134,472,712	122,175,345	2,646,574	357,011	.XXX	277,777,098	6.0	290,903,112	6.9	261,512,243	16,264,855
6.3 NAIC 3.....	2,849,437	53,077,437	71,232,791	12,015,706	9,505,722	.XXX	148,681,093	3.2	141,222,235	3.3	101,270,629	47,410,464
6.4 NAIC 4.....	2,910,552	44,751,393	74,210,353	6,944,083	1,819,094	.XXX	130,635,475	2.8	119,366,539	2.8	70,505,550	60,129,925
6.5 NAIC 5.....		23,879,751	15,236,964	828,820		.XXX	39,945,535	0.9	29,677,689	0.7	18,018,768	21,926,767
6.6 NAIC 6.....		2,200,540				.XXX	2,200,540	0.0	4,880,321	0.1	1,655,341	545,199
6.7 Totals.....	67,252,675	498,992,303	541,800,872	22,509,367	38,650,630	.XXX	1,169,205,847	25.3	1,177,484,995	27.8	995,897,355	173,308,492
7. Hybrid Securities												
7.1 NAIC 1.....						.XXX	0	0.0		0.0		
7.2 NAIC 2.....						.XXX	0	0.0		0.0		
7.3 NAIC 3.....						.XXX	0	0.0		0.0		
7.4 NAIC 4.....						.XXX	0	0.0		0.0		
7.5 NAIC 5.....						.XXX	0	0.0		0.0		
7.6 NAIC 6.....						.XXX	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						.XXX	0	0.0		0.0		
8.2 NAIC 2.....						.XXX	0	0.0		0.0		
8.3 NAIC 3.....						.XXX	0	0.0		0.0		
8.4 NAIC 4.....						.XXX	0	0.0		0.0		
8.5 NAIC 5.....						.XXX	0	0.0		0.0		
8.6 NAIC 6.....						.XXX	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.2 NAIC 2.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.3 NAIC 3.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.4 NAIC 4.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.5 NAIC 5.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.6 NAIC 6.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.7 Totals.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1.....	(d).....281,930,019	1,289,534,327	1,407,126,629	310,161,806	664,922,053	0	3,953,674,834	85.5	XXX	XXX	3,746,464,769	207,210,065
10.2 NAIC 2.....	(d).....19,152,102	161,571,822	155,625,804	9,296,377	1,999,524	0	347,645,629	7.5	XXX	XXX	331,380,774	16,264,855
10.3 NAIC 3.....	(d).....2,849,437	53,077,437	71,232,791	12,015,706	9,505,722	0	148,681,093	3.2	XXX	XXX	101,270,629	47,410,464
10.4 NAIC 4.....	(d).....2,910,552	45,008,893	74,617,154	6,944,083	1,819,094	0	131,299,776	2.8	XXX	XXX	70,668,550	60,631,226
10.5 NAIC 5.....	(d).....0	23,879,751	15,236,964	828,820	0	0	39,945,535	0.9	XXX	XXX	18,018,768	21,926,767
10.6 NAIC 6.....	(d).....0	2,200,540	0	0	0	0	2,200,540	0.0	XXX	XXX	1,655,341	545,199
10.7 Totals.....	306,842,110	1,575,272,770	1,723,839,342	339,246,792	678,246,393	0	4,623,447,407	100.0	XXX	XXX	4,269,458,831	353,988,576
10.8 Line 10.7 as a % of Col. 7.....	6.6	34.1	37.3	7.3	14.7	0.0	100.0	XXX	XXX	XXX	92.3	7.7
11. Total Bonds Prior Year												
11.1 NAIC 1.....	52,617,542	1,226,425,351	1,328,753,767	205,786,121	791,369,589	0	XXX	XXX	3,604,952,370	85.1	3,575,280,983	29,671,387
11.2 NAIC 2.....	9,008,082	126,413,280	174,562,332	17,531,851	8,860,802	0	XXX	XXX	336,376,347	7.9	314,964,292	21,412,055
11.3 NAIC 3.....	1,246,569	50,657,306	76,256,825	5,563,777	7,497,758	0	XXX	XXX	141,222,235	3.3	96,072,542	45,149,693
11.4 NAIC 4.....		33,404,168	80,742,915	2,223,841	2,995,615	0	XXX	XXX	119,366,539	2.8	53,588,273	65,778,266
11.5 NAIC 5.....	755,272	15,273,400	13,649,017			0	XXX	XXX	(c) 29,677,689	0.7	12,404,632	17,273,057
11.6 NAIC 6.....		2,581,960	2,298,361			0	XXX	XXX	(c) 4,880,321	0.1	4,880,321	
11.7 Totals.....	63,627,465	1,454,755,465	1,676,263,217	231,105,590	810,723,764	0	XXX	XXX	(b) 4,236,475,501	100.0	4,057,191,043	179,284,458
11.8 Line 11.7 as a % of Col. 9.....	1.5	34.3	39.6	5.5	19.1	0.0	XXX	XXX	100.0	XXX	95.8	4.2
12. Total Publicly Traded Bonds												
12.1 NAIC 1.....	272,131,522	1,154,797,288	1,344,452,093	310,161,806	664,922,059	0	3,746,464,768	81.0	3,575,280,983	84.4	3,746,464,768	XXX
12.2 NAIC 2.....	19,152,102	152,451,415	148,481,355	9,296,377	1,999,524	0	331,380,773	7.2	314,964,292	7.4	331,380,773	XXX
12.3 NAIC 3.....	2,277,796	42,052,704	40,039,633	8,220,374	8,680,122	0	101,270,629	2.2	96,072,542	2.3	101,270,629	XXX
12.4 NAIC 4.....	1,660,552	28,244,010	35,813,098	3,131,796	1,819,094	0	70,668,550	1.5	53,588,273	1.3	70,668,550	XXX
12.5 NAIC 5.....		11,734,107	5,455,842	828,820		0	18,018,769	0.4	12,404,632	0.3	18,018,769	XXX
12.6 NAIC 6.....		1,655,342				0	1,655,342	0.0	4,880,321	0.1	1,655,342	XXX
12.7 Totals.....	295,221,972	1,390,934,866	1,574,242,021	331,639,173	677,420,799	0	4,269,458,831	92.3	4,057,191,043	95.8	4,269,458,831	XXX
12.8 Line 12.7 as a % of Col. 7.....	6.9	32.6	36.9	7.8	15.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10.....	6.4	30.1	34.0	7.2	14.7	0.0	92.3	XXX	XXX	XXX	92.3	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1.....	9,798,491	134,737,036	62,674,538			0	207,210,065	4.5	29,671,387	0.7	XXX	207,210,065
13.2 NAIC 2.....		9,120,406	7,144,449			0	16,264,855	0.4	21,412,055	0.5	XXX	16,264,855
13.3 NAIC 3.....	571,641	11,024,733	31,193,158	3,795,332	825,600	0	47,410,464	1.0	45,149,693	1.1	XXX	47,410,464
13.4 NAIC 4.....	1,250,000	16,764,882	38,804,056	3,812,288		0	60,631,226	1.3	65,778,266	1.6	XXX	60,631,226
13.5 NAIC 5.....		12,145,644	9,781,123			0	21,926,767	0.5	17,273,057	0.4	XXX	21,926,767
13.6 NAIC 6.....		545,199				0	545,199	0.0	0	0.0	XXX	545,199
13.7 Totals.....	11,620,132	184,337,900	149,597,324	7,607,620	825,600	0	353,988,576	7.7	179,284,458	4.2	XXX	353,988,576
13.8 Line 13.7 as a % of Col. 7.....	3.3	52.1	42.3	2.1	0.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10.....	0.3	4.0	3.2	0.2	0.0	0.0	7.7	XXX	XXX	XXX	XXX	7.7

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- (a) Includes \$.....352,936,450 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....850,157 current year, \$.....707,613 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....99,948,636; NAIC 2 \$.....0; NAIC 3 \$.....502,125; NAIC 4 \$.....554,125; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations.....	99,948,636	81,888,007	74,849,615			.XXX.	256,686,258	5.6	159,226,330	3.8	256,686,258	
1.2 Residential Mortgage-Backed Securities.....			99,340	1,043,931	59,237,117	.XXX.	60,380,388	1.3	72,071,862	1.7	60,380,388	
1.3 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
1.5 Totals.....	99,948,636	81,888,007	74,948,955	1,043,931	59,237,117	.XXX.	317,066,646	6.9	231,298,192	5.5	317,066,646	0
2. All Other Governments												
2.1 Issuer Obligations.....	84,533,760	420,097,441	237,868,324			.XXX.	742,499,525	16.1	592,237,294	14.0	562,320,742	180,178,783
2.2 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
2.5 Totals.....	84,533,760	420,097,441	237,868,324	0	0	.XXX.	742,499,525	16.1	592,237,294	14.0	562,320,742	180,178,783
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations.....	11,880,619	63,024,565	94,998,940	32,073,646	1,460,876	.XXX.	203,438,646	4.4	184,162,920	4.3	203,438,646	
3.2 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
3.5 Totals.....	11,880,619	63,024,565	94,998,940	32,073,646	1,460,876	.XXX.	203,438,646	4.4	184,162,920	4.3	203,438,646	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations.....	10,453,259	79,503,280	81,804,969	6,781,802		.XXX.	178,543,310	3.9	164,060,951	3.9	178,543,310	
4.2 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
4.5 Totals.....	10,453,259	79,503,280	81,804,969	6,781,802	0	.XXX.	178,543,310	3.9	164,060,951	3.9	178,543,310	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations.....	32,571,608	424,310,743	663,114,045	164,544,813	71,680,797	.XXX.	1,356,222,006	29.3	1,314,892,636	31.0	1,355,720,705	501,301
5.2 Residential Mortgage-Backed Securities.....	201,553	7,456,431	29,303,237	112,293,233	507,216,973	.XXX.	656,471,427	14.2	572,338,513	13.5	656,471,427	
5.3 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
5.5 Totals.....	32,773,161	431,767,174	692,417,282	276,838,046	578,897,770	.XXX.	2,012,693,433	43.5	1,887,231,149	44.5	2,012,192,132	501,301
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations.....	65,909,460	481,494,130	524,121,402	22,435,183	12,782,797	.XXX.	1,106,742,972	23.9	1,101,189,199	26.0	933,434,480	173,308,492
6.2 Residential Mortgage-Backed Securities.....	1,343,215		111,969	74,184	3,024,224	.XXX.	4,553,592	0.1	2,084,392	0.0	4,553,592	
6.3 Commercial Mortgage-Backed Securities.....					22,843,609	.XXX.	22,843,609	0.5	41,073,499	1.0	22,843,609	
6.4 Other Loan-Backed and Structured Securities.....		17,498,173	17,567,501			.XXX.	35,065,674	0.8	33,137,905	0.8	35,065,674	
6.5 Totals.....	67,252,675	498,992,303	541,800,872	22,509,367	38,650,630	.XXX.	1,169,205,847	25.3	1,177,484,995	27.8	995,897,355	173,308,492
7. Hybrid Securities												
7.1 Issuer Obligations.....						.XXX.	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
7.5 Totals.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations.....						.XXX.	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
8.5 Totals.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations.....	305,297,342	1,550,318,166	1,676,757,295	225,835,444	85,924,470	XXX	3,844,132,717	83.1	XXX	XXX	3,490,144,141	353,988,576
10.2 Residential Mortgage-Backed Securities.....	1,544,768	7,456,431	29,514,546	113,411,348	569,478,314	XXX	721,405,407	15.6	XXX	XXX	721,405,407	0
10.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	22,843,609	XXX	22,843,609	0.5	XXX	XXX	22,843,609	0
10.4 Other Loan-Backed and Structured Securities.....	0	17,498,173	17,567,501	0	0	XXX	35,065,674	0.8	XXX	XXX	35,065,674	0
10.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals.....	306,842,110	1,575,272,770	1,723,839,342	339,246,792	678,246,393	0	4,623,447,407	100.0	XXX	XXX	4,269,458,831	353,988,576
10.7 Line 10.6 as a % of Col. 7.....	6.6	34.1	37.3	7.3	14.7	0.0	100.0	XXX	XXX	XXX	92.3	7.7
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	62,052,646	1,431,476,753	1,636,428,264	114,900,817	270,910,850	XXX	XXX	XXX	3,515,769,330	83.0	3,336,484,872	179,284,459
11.2 Residential Mortgage-Backed Securities.....	1,574,819	8,751,602	11,679,476	116,204,772	508,284,098	XXX	XXX	XXX	646,494,767	15.3	646,494,766	0
11.3 Commercial Mortgage-Backed Securities.....			9,544,683		31,528,816	XXX	XXX	XXX	41,073,499	1.0	41,073,499	0
11.4 Other Loan-Backed and Structured Securities.....		14,527,110	18,610,795			XXX	XXX	XXX	33,137,905	0.8	33,137,905	0
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0	0	0
11.6 Totals.....	63,627,465	1,454,755,465	1,676,263,218	231,105,589	810,723,764	0	XXX	XXX	4,236,475,501	100.0	4,057,191,042	179,284,459
11.7 Line 11.6 as a % of Col. 9.....	1.5	34.3	39.6	5.5	19.1	0.0	XXX	XXX	100.0	XXX	95.8	4.2
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....	293,677,203	1,365,980,265	1,527,159,975	218,227,826	85,098,877	XXX	3,490,144,146	75.5	3,336,484,872	78.8	3,490,144,146	XXX
12.2 Residential Mortgage-Backed Securities.....	1,544,767	7,456,431	29,514,545	113,411,347	569,478,312	XXX	721,405,402	15.6	646,494,766	15.3	721,405,402	XXX
12.3 Commercial Mortgage-Backed Securities.....					22,843,609	XXX	22,843,609	0.5	41,073,499	1.0	22,843,609	XXX
12.4 Other Loan-Backed and Structured Securities.....		17,498,173	17,567,501			XXX	35,065,674	0.8	33,137,905	0.8	35,065,674	XXX
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
12.6 Totals.....	295,221,970	1,390,934,869	1,574,242,021	331,639,173	677,420,798	0	4,269,458,831	92.3	4,057,191,042	95.8	4,269,458,831	XXX
12.7 Line 12.6 as a % of Col. 7.....	6.9	32.6	36.9	7.8	15.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	6.4	30.1	34.0	7.2	14.7	0.0	92.3	XXX	XXX	XXX	92.3	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations.....	11,620,132	184,337,901	149,597,324	7,607,619	825,600	XXX	353,988,576	7.7	179,284,459	4.2	XXX	353,988,576
13.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0	0	0.0	XXX	0
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
13.6 Totals.....	11,620,132	184,337,901	149,597,324	7,607,619	825,600	0	353,988,576	7.7	179,284,459	4.2	XXX	353,988,576
13.7 Line 13.6 as a % of Col. 7.....	3.3	52.1	42.3	2.1	0.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	0.3	4.0	3.2	0.2	0.0	0.0	7.7	XXX	XXX	XXX	XXX	7.7

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	3,288,524	3,288,524			
2. Cost of short-term investments acquired.....	583,849,462	583,849,462			
3. Accrual of discount.....	888,251	888,251			
4. Unrealized valuation increase (decrease).....	(792)	(792)			
5. Total gain (loss) on disposals.....	(175,276)	(175,276)			
6. Deduct consideration received on disposals.....	551,657,431	551,657,431			
7. Deduct amortization of premium.....	168,842	168,842			
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	36,023,896	36,023,896	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	36,023,896	36,023,896	0	0	0

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

**Sch. DB - Pt. A - Verification
NONE**

**Sch. DB - Pt. B - Verification
NONE**

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

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

**Sch. DB - Verification
NONE**

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

S115

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	506,131,366	3,847,579	435,297,421	66,986,366
2. Cost of cash equivalents acquired.....	3,311,603,613	64,834,984	2,985,943,794	260,824,835
3. Accrual of discount.....	146,006	146,006		
4. Unrealized valuation increase (decrease).....	(99,303)		(99,303)	
5. Total gain (loss) on disposals.....	(26,931)		(26,931)	
6. Deduct consideration received on disposals.....	3,078,373,960	3,847,579	2,833,714,291	240,812,090
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	520,208			520,208
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	739,900,999	64,980,990	587,400,690	87,519,319
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	739,900,999	64,980,990	587,400,690	87,519,319

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	4		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20	
			Location									13	14	15	16	17				
CUSIP Identification	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 Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																				
34410@	10 1		FMRE HOLDINGS LLC	WALTHAM	MA		INVESTMENT IN AFFILIATE		01/31/2010	1	1,125,041,046	1,077,554,893	1,077,554,893	(980,298)						
1899999 Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated									1,125,041,046	1,077,554,893	1,077,554,893	(980,298)	0	0	0	0	0	0	XXX	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
100008	10 1		TH LEE PUTNAM INTERNET PARTNERSHIP	NEW YORK	NY		TH LEE		01/06/2000	1	3,945,494	5,429,424	5,429,424	503,705						
380886	G4 7		GOLDMAN SACHS HEDGE FUND OPPORTUNITIES III LLC	NEW YORK	NY		GOLDMAN SACHS		12/01/2009	13	33,000,000	42,293,213	42,293,213	2,211,760						
38098G	90 9		GOLDMAN SACHS PRINCETON FUND, LLC	NEW YORK	NY		GOLDMAN SACHS		12/01/2009	13										
38095G	90 2		GOLDMAN SACH GLOBAL OPPORTUNITIES LLC	NEW YORK	NY		GOLDMAN SACHS		05/30/2013	13	50,000,000	50,102,152	50,102,152	(1,753,458)						
617447	55 2		MORGAN STANLEY INST. FUND OF HEDGE FUNDS	W CONSHOHOCKEN	PA		MORGAN STANLEY		06/28/2004	13	116,954,381	170,335,436	170,335,436	5,139,799						
617447	53 7		MORGAN STANLEY IFHF SPV LP	W CONSHOHOCKEN	PA		MORGAN STANLEY		09/01/2011	13		2,490,826	2,490,826	4,651						
630215	4P 3		MORGAN STANLEY RIVERVIEW GLOBAL MACRO FUND LP	W CONSHOHOCKEN	PA		MORGAN STANLEY		02/01/2011	4	70,000,000	85,795,608	85,795,608	1,062,321						
617449	G2 3		MORGAN STANLEY PRIVATE MARKETS FUND IV LP	W CONSHOHOCKEN	PA		MORGAN STANLEY		01/18/2008	3	1,707,877	27,760,802	27,760,802	1,200,598					1,402,963	
630254	0L 5		MORGAN STANLEY PRIVATE MARKETS FUND V LP	W CONSHOHOCKEN	PA		MORGAN STANLEY		10/21/2010	3	12,872,000	31,176,508	31,176,508	3,183,300					8,109,921	
630548	FP 5		MORGAN STANLEY PRIVATE MARKET FUND VI LP	W CONSHOHOCKEN	PA		MORGAN STANLEY		01/16/2014	3	28,933,594	33,644,729	33,644,729	4,228,897					18,892,647	
654315	GE 4		RIVERVIEW STRATEGIC OPPORTUNITIES FUND I LP	W CONSHOHOCKEN	PA		MORGAN STANLEY		01/17/2014	3	11,337,142	23,439,987	23,439,987	1,778,911					12,133,418	
G2690#	10 0		ESG PARTNERS (BERMUDA) LP - ESREF	NEW YORK	NY		ESG PARTNERS		11/14/1997	3		1,200								
09157D	10 3		FM GLOBAL INVESTMENT PARTNERS, L.P.	PRINCETON	NJ		BLACKROCK		11/30/2016	3	5,526,354	5,526,354	5,526,354						294,473,646	
G3927R	90 9		GCM GROSVENOR FM GLOBAL INVESTMENT FUND LP	NEW YORK	NY		GCM GROSVENOR		11/08/2005	3	22,803,555	19,235,620	19,235,620	(3,041,084)					172,550	14,323,371
09254D	10 5		BLACKROCK FIXED INCOME GLOBAL ALPHA ONSHORE FUND LLC	WILMINGTON	DE		BLACKROCK		05/31/2016	13	45,000,000	49,552,650	49,552,650	4,235,201						
568108	32 8		PIMCO ABSOLUTE RETURN STRATEGY III ONSHORE LLC	NEWPORT BEACH	CA		PACIFIC INVESTMENT MANAGEMENT COMPANY		07/15/2016	13	50,000,000	51,458,573	51,458,573	1,451,498						
380990	22 6		GSPE - GOLDMAN SACHS PRIVATE EQUITY IX	NEW YORK	NY		GOLDMAN SACHS		08/28/2007	3	37,318,607	30,017,694	30,017,694	(4,652,436)					882,395	11,074,805
380990	23 4		GSPE - GOLDMAN SACHS PRIVATE EQUITY PARTNERS XI	NEW YORK	NY		GOLDMAN SACHS		08/19/2011	3	51,030,508	67,094,567	67,094,567	4,962,051					1,128,660	19,634,599
380990	85 3		GSPE - GOLDMAN SACHS PRIVATE EQUITY VINTAGE FUND VI	NEW YORK	NY		GOLDMAN SACHS		11/28/2012	3	30,593,779	43,541,344	43,541,344	(394,877)					395,835	28,375,449
380990	10 1		GLOBAL TACTICAL TRADING MANAGERS LLC	NEW YORK	NY		GOLDMAN SACHS		07/01/2016	4	60,000,000	59,956,908	59,956,908	(583,742)						
000000	00 0		MSPE - OVERALL FUND	NEW YORK	NY		MORGAN STANLEY		12/06/2005	3										4,572,744
007999	02 2		MSPE-ADVENT LATIN AMERICAN PRIVATE EQUITY FUND IV LIMITED PARTNERS	NEW YORK	NY		MORGAN STANLEY		07/30/2007	3		469,561	469,561	(108,057)						
032996	11 8		MSPE-ANACAP DERBY CO-INVESTMENT L.P.	LONDON	GB		MORGAN STANLEY		08/05/2009	3	233,989	1,695,763	1,695,763	(115,460)						
048996	12 8		MSPE-ATLANTIC STREET CAPITAL I, L.L.C. (2008-03-26)	STAMFORD	CT		MORGAN STANLEY		03/26/2008	3	164,105	110,813	110,813	14,804						
091994	43 4		MSPE-BLACKSTONE CAPITAL PARTNERS V LP CO-INVEST	NEW YORK	NY		MORGAN STANLEY		12/27/2006	3		871								
092999	01 0		MSPE-BRAZOS EQUITY FUND II L.P.	DALLAS	TX		MORGAN STANLEY		12/06/2005	3		9,703		(8,596)						
118995	26 5		MSPE-BUCK HOLDINGS CO-INVESTORS LP	NEW YORK	NY		MORGAN STANLEY		07/03/2007	3										
141994	65 7		MSPE-CARDINAL VENTURE PARTNERS, LP (2009-01-15)	NEW YORK	NY		MORGAN STANLEY		01/12/2009	1				864,243	864,243					
G19558	90 0		MSPE-CATALYST FUND LP II	NEW YORK	NY		MORGAN STANLEY		12/27/2006	3	1,375,957	4,257,683	4,257,683	126,372						
125990	05 1		MSPE-CDR USF CO-INVESTOR, L.P. (U.S. FOODSERVICE)	CAYMAN ISLANDS	GB		MORGAN STANLEY		06/25/2007	3				(430,589)						

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SCHEDULE BA - PART 1

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

1	2	3	4 Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4 City	5 State								13	14	15	16	17			
CUSIP Identification	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 Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
156990 08 7	MSPE-CG SERIES HOLDING LLC (a/k/a CHRYSLER).....		NEW YORK.....	NY.....	MORGAN STANLEY.....		07/23/2007.....	3	101,515			5,020							
200995 21 5	MPSE-CHINA NETWORK SYSTEMS.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		12/27/2006.....	3	3,150,362	3,150,362	429,721								
197998 78 4	MSPE-COLUMBIA CAPITAL EQUITY PARTNERS III (QP), L.P. (2006-09-29)		ALEXANDRIA.....	VA.....	MORGAN STANLEY.....		10/31/2006.....	3	68,110	32,897	32,897	5,595							
197990 A0 4	MSPE-COLUMBIA CAPITAL EQUITY PARTNERS IV (QP), L.P.		ALEXANDRIA.....	VA.....	MORGAN STANLEY.....		02/22/2006.....	3	167,564	534,924	534,924	(244,181)							
225996 32 1	MSPE-CREO CAPITAL PARTNERS II, LP.....		PACIFIC PALISADES.....	CA.....	MORGAN STANLEY.....		07/09/2007.....	3											
279992 14 3	MSPE-EDEN II, LP.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		09/25/2007.....	3	892,696	838,212	838,212	(80,897)							
27999E 00 6	MSPE-EDGESTONE CAPITAL EQUITY FUND III.....		TORONTO.....	ON.....	MORGAN STANLEY.....		04/12/2006.....	3											
291998 54 0	MSPE-EMERGENCE CAPITAL PARTNERS II, LP.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		11/21/2007.....	3		2,179,063	2,179,063	(534,402)							
349990 01 0	MSPE-FORTRESS INVESTMENT FUND IV (FUND D) LP.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		07/10/2006.....	3	727,178	1,108,864	1,108,864	79,794				118,690			
350994 76 0	MSPE-FOUNDRY VENTURE CAPITAL 2007, LP.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		11/13/2007.....	1		734,903	734,903	(573,658)					95		
G30993 21 9	MSPE-FP WRCA COINVESTMENT FUND III, LTD. (WIRE ROPE)		CAYMAN ISLANDS.....	GB.....	MORGAN STANLEY.....		02/02/2007.....	3	669,466	669,009	669,009	617,552		619,023					
373998 97 0	MSPE-GERMAN EQUITY PARTNERS III LP.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		10/31/2006.....	3	101,732	3,525	3,525	1,559							
401996 53 3	MSPE-GUGGENHEIM AVIATION INVESTMENT FUND II, LP.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		10/28/2006.....	3		855	855	(11,094)							
429994 52 8	MSPE-H.I.G. CAPITAL PARTNERS IV, LP.....		MIAMI.....	FL.....	MORGAN STANLEY.....		02/23/2007.....	3		566,796	566,796	(198,181)							
999183 18 9	MSPE-H.I.G. EUROPE CAPITAL PARTNERS, L.P.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		02/23/2007.....	3	167,295	786,126	786,126	(1,489)							
441995 78 4	MSPE-HOUSTATONIC EQUITY INVESTORS IV, LLC.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		11/15/2007.....	3		673,570	673,570	44,410							
500990 05 6	MSPE-KOHLBERG INVESTORS VI, LP.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		06/20/2007.....	3	130,318	103,829	103,829	(104,431)							
482997 82 2	MSPE-KPS SPECIAL SITUATIONS FUND III, LP.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		11/13/2007.....	3	74,980	454,340	454,340	(73,215)							
48299K 01 3	MSPE-KSL CAPITAL PARTNERS II LP.....		LAQUINTA.....	GA.....	MORGAN STANLEY.....		04/10/2006.....	3	348,991	574,576	574,576	83,960							
531994 92 9	MSPE-LIBERTY PARTNERS II, L.P. (2008-03-14).....		NEW YORK.....	NY.....	MORGAN STANLEY.....		04/25/2008.....	3	306,788	110,984	110,984	(8,598)							
Y52991 75 2	MSPE-LION CAPITAL FUND II, LP.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		07/26/2007.....	3	302,845	431,990	431,990	238,401							
542997 45 7	MSPE-LONE STAR FUND VI, L.P. (2009-01-29).....		DALLAS.....	TX.....	MORGAN STANLEY.....		01/29/2009.....	3		648,694	648,694	(25,369)							
552990 04 8	MSPE-M/C VENTURE PARTNERS V, L.P. (2007-12-31).....		BOSTON.....	MA.....	MORGAN STANLEY.....		01/18/2008.....	1	17,576	13,777	13,777	211							
556998 24 3	MSPE-MADISON INTL REAL ESTATE LIQUIDITY.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		11/08/2007.....	3	59,730			(49,992)							
576990 04 8	MSPE-MATLINPATTERSON GLOBAL OPPORTUNITIES PARTNERS III L.P.		NEW YORK.....	NY.....	MORGAN STANLEY.....		06/22/2007.....	3	170,948	1,427,526	1,427,526	88,138							
578997 89 2	MSPE-MBK PARTNERS, LP.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		09/19/2006.....	3	212,353	949,810	949,810	(99,945)							
578990 01 2	MSPE-MBO CAPITAL 2.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		05/22/2006.....	3	55,408	156,184	156,184	(123,303)							
552990 14 5	MSPE-MEDIA/COMMUNICATIONS PARTNERS III.....		BOSTON.....	MA.....	MORGAN STANLEY.....		01/18/2008.....	3											
65099N 90 6	MSPE-NEWBRIDGE ASIA IV, L.P.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		12/13/2005.....	3	106,815	219,764	219,764	(11,879)							
675990 01 4	MSPE-OCM EUROPEAN PRINCIPAL OPPORTUNITIES FUND, L.P.		LOS ANGELES.....	CA.....	MORGAN STANLEY.....		06/16/2006.....	3				(3,451)							
670998 12 9	MSPE-OCM PRINCIPAL OPPORTUNITIES FUND IV, L.P.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		11/28/2006.....	3		195,669	195,669	(513,334)							
351990 00 7	MSPE-PAINE & PARTNERS CAPITAL FUND III, L.P.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		06/01/2006.....	3	707,283	1,042,689	1,042,689	231,004							
696990 0A 9	MSPE-PALAMON EUROPEAN EQUITY II, L.P.....		LONDON.....	GB.....	MORGAN STANLEY.....		01/24/2006.....	3	368,403	845,318	845,318	(231,753)							
302999 00 8	MSPE-PITANGO VENTURE CAPITAL FUND.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		08/22/2007.....	1	376,548	477,228	477,228	(43,618)							
74699K 02 3	MSPE-QUAD PARTNERS II LP.....		WILMINGTON.....	DE.....	MORGAN STANLEY.....		01/02/2008.....	3	235,138	84,183	84,183	(28,374)							
746990 04 3	MSPE-QUAD PARTNERS III LP (2007-05-04).....		NEW YORK.....	NY.....	MORGAN STANLEY.....		05/23/2007.....	3	73,728	191,619	191,619	22,836							

E07.1

SCHEDULE BA - PART 1

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

1	2	3	4 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 Identification	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 Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership	
749992 71 5	MSPE-RD CARD CAYMAN ONE LIMITED.....		CAYMAN ISLANDS..	GB.....	MORGAN STANLEY.....		01/10/2007	.....3		8,423	8,423	(103)							
786993 66 7	MSPE-SAGENT HOLDING CO.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		05/19/2009	.....3											
817999 63 4	MSPE-SEQUOIA CAPITAL INDIA GROWTH FUND I.....		CAYMAN ISLANDS..	GB.....	MORGAN STANLEY.....		07/14/2006	.....3	23,045	223,155	223,155	(4,192)							
125999 48 2	MSPE-SIGHTLINE HEALTHCARE FUND III LP.....		MINNEAPOLIS.....	MN.....	MORGAN STANLEY.....		10/30/2006	.....3											
125999 47 4	MSPE-SIGHTLINE HEALTHCARE FUND IV, L.P. (2006-09-25)		MINNEAPOLIS.....	MN.....	MORGAN STANLEY.....		10/31/2006	.....3	2,920										
826990 00 4	MSPE-SIGHTLINE HEALTHCARE VINTAGE FUND, L.P.....		MINNEAPOLIS.....	MN.....	MORGAN STANLEY.....		04/21/2006	.....3											
871991 47 7	MSPE-SYMPHONY ALLEGRO INVESTORS LLC - SYMPHONY CAPITAL CO-INVESTMENT		NEW YORK.....	NY.....	MORGAN STANLEY.....		12/27/2006	.....3	34,309			(6)							
871991 27 9	MSPE-SYMPHONY DYNAMO INVESTORS LLC.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		06/01/2006	.....3	28,040										
871990 08 1	MSPE-SYMPHONY EVOLUTION INVESTORS LLC - SYMPHONY CAPITAL CO-INVEST		ROCKVILLE.....	MD.....	MORGAN STANLEY.....		06/16/2006	.....3	255,789	227,001	227,001	(20,710)							
871999 01 7	MSPE-SYMPHONY ICON INVESTORS LLC.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		06/01/2007	.....3				(111,687)							
880997 41 6	MSPE-TERRA FIRMA CAPITAL PARTNERS III LP.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		10/31/2006	.....3				274,457		274,457					
223995 43 2	MSPE-TRINITY EQUITY HOLDINGS, LLC (2006-07-03).....		NEW YORK.....	NY.....	MORGAN STANLEY.....		07/31/2006	.....3	18,649			(22,911)							
884998 80 8	MSPE-UNIVISION (THL EQUITY FUND VI INTERMEDIATE INVESTORS (UNIVISI)		NEW YORK.....	NY.....	MORGAN STANLEY.....		03/19/2007	.....3	187,069	678,019	678,019	(25,071)							
928990 14 2	MSPE-VMG EQUITY PARTNERS, LP.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		01/24/2007	.....3	138,364	14,764	14,764	(664)							
930991 23 7	MSPE-WAGGIN' TRAIN LLC.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		11/15/2007	.....3											
941998 63 5	MSPE-WATERFORD WEDGWOOD (KPS COINVESTMENT)		NEW YORK.....	NY.....	MORGAN STANLEY.....		05/28/2009	.....3				(23,887)							
94999W 92 3	MSPE-WAYZATA OPPORTUNITIES.....		WAYZATA.....	MN.....	MORGAN STANLEY.....		02/22/2006	.....3		17,812	17,812	(22,201)							
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								639,940,709	825,762,675	825,762,675	18,809,874	0	1,757,723	0	0	2,698,225	412,993,563	XXX	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																				
30270@ AA 6	FM APPROVALS LLC.....		JOHNSTON.....	RI.....	INVESTMENT IN AFFILIATE.....		01/04/2002		4,700,000								10,000,000			
2299999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....								4,700,000	0	0	0	0	0	0	0	0	10,000,000	0	XXX
4499999	Subtotal - Unaffiliated.....								639,940,709	825,762,675	825,762,675	18,809,874	0	1,757,723	0	0	2,698,225	412,993,563	XXX	
4599999	Subtotal - Affiliated.....								1,129,741,046	1,077,554,893	1,077,554,893	(980,298)	0	0	0	0	10,000,000	0	XXX	
4699999	Totals.....								1,769,681,755	1,903,317,568	1,903,317,568	17,829,576	0	1,757,723	0	0	12,698,225	412,993,563	XXX	

E07.2

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	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
34410@	10	1	FMRE HOLDINGS LLC.....	WALTHAM.....	MA.....	INVESTMENT IN AFFILIATE.....	01/31/2010.....		24,168,605			
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....									0	24,168,605	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
100008	10	1	TH LEE PUTNAM INTERNET PARTNERSHIP.....	NEW YORK.....	NY.....	TH LEE.....	01/06/2000.....	1	123			
617447	55	2	MORGAN STANLEY INST. FUND OF HEDGE FUNDS.....	W CONSHOCKEN.....	PA.....	MORGAN STANLEY.....	06/28/2004.....	1	75,914			
617449	G2	3	MORGAN STANLEY PRIVATE MARKETS FUND IV LP.....	W CONSHOCKEN.....	PA.....	MORGAN STANLEY.....	01/18/2008.....	1	354,772			
630254	0L	5	MORGAN STANLEY PRIVATE MARKETS FUND V LP.....	W CONSHOCKEN.....	PA.....	MORGAN STANLEY.....	10/21/2010.....	1	2,926,800			
630548	FP	5	MORGAN STANLEY PRIVATE MARKET FUND VI LP.....	W CONSHOCKEN.....	PA.....	MORGAN STANLEY.....	01/16/2014.....	1	7,060,454			
09157D	10	3	FM GLOBAL INVESTMENT PARTNERS, L.P.....	PRINCETON.....	NJ.....	BLACKROCK.....	11/30/2016.....	1	5,526,354			
G3927R	90	9	GCM GROSVENOR FM GLOBAL INVESTMENT FUND LP.....	NEW YORK.....	NY.....	GCM GROSVENOR.....	11/08/2005.....	1	131,834			
380990	22	6	GSPE - GOLDMAN SACHS PRIVATE EQUITY IX.....	NEW YORK.....	NY.....	GOLDMAN SACHS.....	08/28/2007.....	1	204,431			
380990	23	4	GSPE - GOLDMAN SACHS PRIVATE EQUITY PARTNERS XI.....	NEW YORK.....	NY.....	GOLDMAN SACHS.....	08/19/2011.....	1	12,746,541			
380990	85	3	GSPE - GOLDMAN SACHS PRIVATE EQUITY VINTAGE FUND VI.....	NEW YORK.....	NY.....	GOLDMAN SACHS.....	11/28/2012.....	1	1,022,536			
048996	12	8	MSPE-ATLANTIC STREET CAPITAL I, L.L.C. (2008-03-26).....	STAMFORD.....	CT.....	MORGAN STANLEY.....	03/26/2008.....	1	1,053			
279992	14	3	MSPE-EDEN II, LP.....	NEW YORK.....	NY.....	MORGAN STANLEY.....	09/25/2007.....	1	14,717			
999183	18	9	MSPE-H.I.G. EUROPE CAPITAL PARTNERS, L.P.....	NEW YORK.....	NY.....	MORGAN STANLEY.....	02/23/2007.....	1	26,810			
441995	78	4	MSPE-HOUSTATONIC EQUITY INVESTORS IV, LLC.....	NEW YORK.....	NY.....	MORGAN STANLEY.....	11/15/2007.....	1	31,411			
500990	05	6	MSPE-KOHLBERG INVESTORS VI, LP.....	NEW YORK.....	NY.....	MORGAN STANLEY.....	06/20/2007.....	1	1,915			
482997	82	2	MSPE-KPS SPECIAL SITUATIONS FUND III, LP.....	NEW YORK.....	NY.....	MORGAN STANLEY.....	11/13/2007.....	1	12,082			
48299K	01	3	MSPE-KSL CAPITAL PARTNERS II LP.....	LAQUINTA.....	GA.....	MORGAN STANLEY.....	04/10/2006.....	1	128,428			
531994	92	9	MSPE-LIBERTY PARTNERS II, L.P. (2008-03-14).....	NEW YORK.....	NY.....	MORGAN STANLEY.....	04/25/2008.....	1	88			
Y52991	75	2	MSPE-LION CAPITAL FUND II, LP.....	NEW YORK.....	NY.....	MORGAN STANLEY.....	07/26/2007.....	1	3,458			
556998	24	3	MSPE-MADISON INTL REAL ESTATE LIQUIDITY.....	NEW YORK.....	NY.....	MORGAN STANLEY.....	11/08/2007.....	1	1,424			
576990	04	8	MSPE-MATLINPATTERSON GLOBAL OPPORTUNITIES PARTNERS III LP.....	NEW YORK.....	NY.....	MORGAN STANLEY.....	06/22/2007.....	1	25,244			
578990	01	2	MSPE-MBO CAPITAL 2.....	NEW YORK.....	NY.....	MORGAN STANLEY.....	05/22/2006.....	1	72,222			
351990	00	7	MSPE-PAINE & PARTNERS CAPITAL FUND III, L.P.....	NEW YORK.....	NY.....	MORGAN STANLEY.....	06/01/2006.....	1	1,852			
696990	0A	9	MSPE-PALAMON EUROPEAN EQUITY II, L.P.....	LONDON.....	GB.....	MORGAN STANLEY.....	01/24/2006.....	1	5,323			
74699K	02	3	MSPE-QUAD PARTNERS II LP.....	WILMINGTON.....	DE.....	MORGAN STANLEY.....	01/02/2008.....	1	15,946			
746990	04	3	MSPE-QUAD PARTNERS III LP (2007-05-04).....	NEW YORK.....	NY.....	MORGAN STANLEY.....	05/23/2007.....	1	6,398			
223995	43	2	MSPE-TRINITY EQUITY HOLDINGS, LLC (2006-07-03).....	NEW YORK.....	NY.....	MORGAN STANLEY.....	07/31/2006.....	1	6,987			
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									0	30,405,117	0	XXX
4499999. Subtotal - Unaffiliated.....									0	30,405,117	0	XXX
4599999. Subtotal - Affiliated.....									0	24,168,605	0	XXX
4699999. Totals.....									0	54,573,722	0	XXX

E08

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																				
34410@	10 1	FMRE HOLDINGS LLC	WALTHAM	MA	INVESTMENT IN AFFILIATE	01/31/2010	12/27/2017	3,838,670						3,838,670	3,838,670				0	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								0	0	0	0	0	0	3,838,670	3,838,670	0	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
100008	10 1	TH LEE PUTNAM INTERNET PARTNERSHIP	NEW YORK	NY	TH LEE	01/06/2000						0			448,879		448,879	448,879		
617447	55 2	MORGAN STANLEY INST. FUND OF HEDGE FUNDS	W CONSHOHOCKEN	PA	MORGAN STANLEY	06/28/2004	01/31/2017	23,529,950	858,902			858,902		24,388,852	25,075,914		687,062	687,062		
617447	53 7	MORGAN STANLEY IFHF SPV LP	W CONSHOHOCKEN	PA	MORGAN STANLEY	09/01/2011	12/29/2017	1,207,293	4,406			4,406		1,211,699	1,695,847		484,148	484,148		
617449	G2 3	MORGAN STANLEY PRIVATE MARKETS FUND IV LP	W CONSHOHOCKEN	PA	MORGAN STANLEY	01/18/2008	10/25/2017	5,790,079	340,265			340,265		6,130,344	6,130,344				0	
630254	0L 5	MORGAN STANLEY PRIVATE MARKETS FUND V LP	W CONSHOHOCKEN	PA	MORGAN STANLEY	10/21/2010	11/22/2017	4,471,307	621,541			621,541		5,092,848	5,092,848				0	
630548	FP 5	MORGAN STANLEY PRIVATE MARKET FUND VI LP	W CONSHOHOCKEN	PA	MORGAN STANLEY	01/16/2014	09/21/2017	946,310	141,267			141,267		1,087,577	1,087,577				0	
654315	GE 4	RIVERVIEW STRATEGIC OPPORTUNITIES FUND I LP	W CONSHOHOCKEN	PA	MORGAN STANLEY	01/17/2014	12/12/2017	9,109,609	1,461,210			1,461,210		10,570,819	10,570,819				0	
G3927R	90 9	GCM GROSVENOR FM GLOBAL INVESTMENT FUND LP	NEW YORK	NY	GCM GROSVENOR	11/08/2005	12/21/2017	3,367,230	(526,850)			(526,850)		2,840,380	7,239,079		4,398,699	4,398,699		
380990	22 6	GSPE - GOLDMAN SACHS PRIVATE EQUITY IX	NEW YORK	NY	GOLDMAN SACHS	08/28/2007	11/01/2017	7,436,840	(1,216,172)			(1,216,172)		6,220,668	16,463,712		10,243,044	10,243,044		
380990	23 4	GSPE - GOLDMAN SACHS PRIVATE EQUITY PARTNERS XI	NEW YORK	NY	GOLDMAN SACHS	08/19/2011	12/19/2017	10,515,892	1,031,537			1,031,537		11,547,429	16,727,611		5,180,182	5,180,182		
380990	85 3	GSPE - GOLDMAN SACHS PRIVATE EQUITY VINTAGE FUND VI	NEW YORK	NY	GOLDMAN SACHS	11/28/2012	10/16/2017	10,843,126	(128,882)			(128,882)		10,714,244	18,796,334		8,082,090	8,082,090		
007999	02 2	MSPE-ADVENT LATIN AMERICAN PRIVATE EQUITY FUND IV LIMITED PARTNERS	NEW YORK	NY	MORGAN STANLEY	07/30/2007						0		195,300	195,300		195,300	195,300		
032996	11 8	MSPE-ANACAP DERBY CO-INVESTMENT L.P.	LONDON	GB	MORGAN STANLEY	08/05/2009						0		918,169	918,169		918,169	918,169		
048996	12 8	MSPE-ATLANTIC STREET CAPITAL I, L.L.C. (2008-03-26)	STAMFORD	CT	MORGAN STANLEY	03/26/2008	01/17/2017	8,835	1,527			1,527		10,362	10,362				0	
092999	01 0	MSPE-BRAZOS EQUITY FUND II L.P.	DALLAS	TX	MORGAN STANLEY	12/06/2005						0		39,841	39,841		39,841	39,841		
G19558	90 0	MSPE-CATALYST FUND LP II	NEW YORK	NY	MORGAN STANLEY	12/27/2006	02/27/2017	49,608	1,536			1,536		51,144	51,144				0	
125990	05 1	MSPE-CDR USF CO-INVESTOR, L.P. (U.S. FOODSERVICE)	CAYMAN ISLANDS	GB	MORGAN STANLEY	06/25/2007	05/25/2017	357,459				0		357,459	999,357		641,898	641,898		
156990	08 7	MSPE-CG SERIES HOLDING LLC (a/k/a CHRYSLER)	NEW YORK	NY	MORGAN STANLEY	07/23/2007	11/28/2017	34,994				0		34,994	34,994				0	
197990	A0 4	MSPE-COLUMBIA CAPITAL EQUITY PARTNERS IV (QP), L.P.	ALEXANDRIA	VA	MORGAN STANLEY	02/22/2006						0		453,737	453,737		453,737	453,737		
291998	54 0	MSPE-EMERGENCE CAPITAL PARTNERS II, LP	NEW YORK	NY	MORGAN STANLEY	11/21/2007						0		831,666	831,666		831,666	831,666		
349990	01 0	MSPE-FORTRESS INVESTMENT FUND IV (FUND D) L.P.	NEW YORK	NY	MORGAN STANLEY	07/10/2006	08/03/2017	230,122	23,686			23,686		253,808	253,808				0	
350994	76 0	MSPE-FOUNDRY VENTURE CAPITAL 2007, LP	NEW YORK	NY	MORGAN STANLEY	11/13/2007						0		185,865	185,865		185,865	185,865		
401996	53 3	MSPE-GUGGENHEIM AVIATION INVESTMENT FUND II, LP	NEW YORK	NY	MORGAN STANLEY	10/28/2006						0		10,667	10,667		10,667	10,667		
429994	52 8	MSPE-H.I.G. CAPITAL PARTNERS IV, LP	MIAMI	FL	MORGAN STANLEY	02/23/2007						0		280,684	280,684		280,684	280,684		
999183	18 9	MSPE-H.I.G. EUROPE CAPITAL PARTNERS, LP	NEW YORK	NY	MORGAN STANLEY	02/23/2007	07/05/2017	103,794	(226)			(226)		103,568	204,763		101,195	101,195		
441995	78 4	MSPE-HOUSTATONIC EQUITY INVESTORS IV, LLC	NEW YORK	NY	MORGAN STANLEY	11/15/2007	11/02/2017	1,069,603	(251,786)			(251,786)		817,817	1,139,814		321,997	321,997		
500990	05 6	MSPE-KOHLBERG INVESTORS VI, LP	NEW YORK	NY	MORGAN STANLEY	06/20/2007						0		90,608	90,608		90,608	90,608		
482997	82 2	MSPE-KPS SPECIAL SITUATIONS FUND III, LP	NEW YORK	NY	MORGAN STANLEY	11/13/2007	11/22/2017	14,122	(2,006)			(2,006)		12,116	99,721		87,605	87,605		
48299K	01 3	MSPE-KSL CAPITAL PARTNERS II LP	LAQUINTA	GA	MORGAN STANLEY	04/10/2006	12/14/2017	3,147	543			543		3,690	11,647		7,957	7,957		
542997	45 7	MSPE-LONE STAR FUND VI, L.P. (2009-01-29)	DALLAS	TX	MORGAN STANLEY	01/29/2009						0		38,277	38,277		38,277	38,277		
556998	24 3	MSPE-MADISON INTL REAL ESTATE LIQUIDITY	NEW YORK	NY	MORGAN STANLEY	11/08/2007	11/02/2017	681				0		681	74,588		73,907	73,907		
576990	04 8	MSPE-MATLINPATTERSON GLOBAL OPPORTUNITIES PARTNERS III L.P.	NEW YORK	NY	MORGAN STANLEY	06/22/2007	11/02/2017	395,438	38,492			38,492		433,930	433,930				0	

E09

SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
			3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
578997 89 2	MSPE-MBK PARTNERS, LP.....		NEW YORK.....	NY..	MORGAN STANLEY.....	09/19/2006.							.....0		.....133,249			.....133,249	.....133,249	
578990 01 2	MSPE-MBO CAPITAL 2.....		NEW YORK.....	NY..	MORGAN STANLEY.....	05/22/2006.	07/21/2017.	.....178,285	.....(106,063)				.....(106,063)		.....72,222	.....311,644		.....239,422	.....239,422	
675990 01 4	MSPE-OCM EUROPEAN PRINCIPAL OPPORTUNITIES FUND, L.P.		LOS ANGELES.....	CA..	MORGAN STANLEY.....	06/16/2006.							.....0		.....3,313		.....3,313	.....3,313		
670998 12 9	MSPE-OCM PRINCIPAL OPPORTUNITIES FUND IV, L.P..		NEW YORK.....	NY..	MORGAN STANLEY.....	11/28/2006.							.....0		.....640,338		.....640,338	.....640,338		
351990 00 7	MSPE-PAINE & PARTNERS CAPITAL FUND III, L.P.....		NEW YORK.....	NY..	MORGAN STANLEY.....	06/01/2006.	12/13/2017.	.....166,479	.....66,448				.....66,448		.....232,927	.....232,927		.....0	.....0	
696990 0A 9	MSPE-PALAMON EUROPEAN EQUITY II, L.P.....		LONDON.....	GB..	MORGAN STANLEY.....	01/24/2006.	12/27/2017.	.....41,142	.....(9,124)				.....(9,124)		.....32,018	.....446,903		.....414,885	.....414,885	
74699K 02 3	MSPE -QUAD PARTNERS II LP.....		WILMINGTON.....	DE..	MORGAN STANLEY.....	01/02/2008.	12/20/2017.	.....53,949	.....78,186				.....78,186		.....132,135	.....132,135		.....0	.....0	
817999 63 4	MSPE-SEQUOIA CAPITAL INDIA GROWTH FUND I.....		CAYMAN ISLANDS.....	GB..	MORGAN STANLEY.....	07/14/2006.	01/24/2017.	.....73,360	.....(1,972)				.....(1,972)		.....71,388	.....90,856		.....19,468	.....19,468	
871999 01 7	MSPE-SYMPHONY ICON INVESTORS LLC.....		NEW YORK.....	NY..	MORGAN STANLEY.....	06/01/2007.							.....0		.....121,257		.....121,257	.....121,257		
223995 43 2	MSPE-TRINITY EQUITY HOLDINGS, LLC (2006-07-03).....		NEW YORK.....	NY..	MORGAN STANLEY.....	07/31/2006.							.....0		.....110,945		.....110,944	.....110,944		
928990 14 2	MSPE-VMG EQUITY PARTNERS, LP.....		NEW YORK.....	NY..	MORGAN STANLEY.....	01/24/2007.	08/24/2017.	.....23,672	.....(9,845)				.....(9,845)		.....13,827	.....68,031		.....54,204	.....54,204	
941998 63 5	MSPE-WATERFORD WEDGWOOD (KPS COINVESTMENT)		NEW YORK.....	NY..	MORGAN STANLEY.....	05/28/2009.							.....0		.....15,642		.....15,642	.....15,642		
94999W 92 3	MSPE-WAYZATA OPPORTUNITIES.....		WAYZATA.....	MN..	MORGAN STANLEY.....	02/22/2006.							.....0		.....21,328		.....21,328	.....21,328		
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....80,022,326	.....2,416,620	.....0	.....0	.....0	.....2,416,620	.....0	.....82,438,946	.....118,016,474	.....0	.....35,577,527	.....35,577,527	.....0
4499999	Subtotal - Unaffiliated.....							.....80,022,326	.....2,416,620	.....0	.....0	.....0	.....2,416,620	.....0	.....82,438,946	.....118,016,474	.....0	.....35,577,527	.....35,577,527	.....0
4599999	Subtotal - Affiliated.....							.....3,838,670	.....0	.....0	.....0	.....0	.....0	.....0	.....3,838,670	.....3,838,670	.....0	.....0	.....0	.....0
4699999	Totals.....							.....83,860,996	.....2,416,620	.....0	.....0	.....0	.....2,416,620	.....0	.....86,277,616	.....121,855,144	.....0	.....35,577,527	.....35,577,527	.....0

E09.1

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F	o	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																							
912828	2A	7	U S TREASURY				1	7,944,297	93.015	7,441,200	8,000,000	7,951,355		5,231			1.500	1.570	FA	45,326	120,000	08/31/2016	08/15/2026
912828	2D	1	U S TREASURY	LS			1	1,989,609	95.317	1,906,340	2,000,000	1,991,518		1,428			1.375	1.450	FA	9,344	27,500	08/26/2016	08/31/2023
912828	2W	9	U S TREASURY	LS			1	498,789	98.552	492,760	500,000	498,846		57			1.875	1.920	MS	2,357		10/04/2017	09/30/2022
912828	B5	8	U S TREASURY				1	5,061,719	100.361	5,018,050	5,000,000	5,034,537		(10,785)			2.125	1.890	JJ	44,463	106,250	06/08/2015	01/31/2021
912828	D5	6	U S TREASURY				1	1,504,160	100.312	1,504,680	1,500,000	1,502,938		(406)			2.375	2.340	FA	13,456	35,625	11/05/2014	08/15/2024
912828	F9	6	U S TREASURY	SD			1	5,886,333	99.579	5,830,350	5,855,000	5,872,904		(4,463)			2.000	1.910	AO	74,492	108,400	12/01/2014	10/31/2021
912828	G3	8	U S TREASURY				1	2,111,875	99.477	1,989,540	2,000,000	2,094,635		(12,972)			2.250	1.520	MN	5,843	45,000	08/31/2016	11/15/2024
912828	J2	7	U S TREASURY				1	16,927,832	97.747	16,128,255	16,500,000	16,856,384		(46,857)			2.000	1.670	FA	124,647	330,000	08/31/2016	02/15/2025
912828	J5	0	U S TREASURY				1	1,249,023	98.872	1,235,900	1,250,000	1,249,566		197			1.375	1.390	FA	5,840	17,188	03/23/2015	02/29/2020
912828	M5	6	U S TREASURY				1	3,617,266	99.112	3,468,920	3,500,000	3,601,131		(11,981)			2.250	1.840	MN	10,224	78,750	08/25/2016	11/15/2025
912828	P4	6	U S TREASURY				1	12,792,109	94.428	12,275,640	13,000,000	12,825,657		19,710			1.625	1.800	FA	79,793	211,250	08/05/2016	02/15/2026
912828	QN	3	U S TREASURY				1	6,466,406	103.483	6,415,946	6,200,000	6,328,406		(36,100)			3.125	2.480	MN	25,155	193,750	01/09/2014	05/15/2021
912828	R3	6	U S TREASURY				1	5,551,602	94.178	5,179,790	5,500,000	5,544,625		(4,963)			1.625	1.520	MN	11,604	89,375	08/05/2016	05/15/2026
912828	RC	6	U S TREASURY				1	22,308,555	100.153	22,534,425	22,500,000	22,405,930		24,599			2.125	2.240	FA	180,596	478,125	09/30/2013	08/15/2021
912828	RR	3	U S TREASURY				1	2,981,719	99.708	2,991,240	3,000,000	2,991,197		2,163			2.000	2.070	MN	7,790	60,000	06/19/2013	11/15/2021
912828	S9	2	U S TREASURY				1	5,950,313	94.767	5,686,020	6,000,000	5,959,918		6,863			1.250	1.370	JJ	31,386	75,000	08/05/2016	07/31/2023
912828	SF	8	U S TREASURY				1	6,372,432	99.530	6,220,625	6,250,000	6,304,494		(12,727)			2.000	1.770	FA	47,215	125,000	06/19/2013	02/15/2022
912828	SV	3	U S TREASURY	LS			1	3,817,324	98.391	3,689,663	3,750,000	3,781,142		(6,840)			1.750	1.550	MN	8,520	65,625	07/18/2012	05/15/2022
912828	TJ	9	U S TREASURY				1	14,578,848	97.666	14,161,570	14,500,000	14,575,817		(15,811)			1.625	1.500	FA	89,000	235,625	09/13/2016	08/15/2022
912828	TY	6	U S TREASURY				1	7,771,250	97.449	7,795,920	8,000,000	7,837,474		31,395			1.625	2.060	MN	16,611	130,000	11/12/2015	11/15/2022
912828	U2	4	U S TREASURY				1	958,086	96.764	967,640	1,000,000	961,595		3,509			2.000	2.480	MN	2,597	20,000	02/01/2017	11/15/2026
912828	UN	8	U S TREASURY				1	3,970,625	98.977	3,959,080	4,000,000	3,983,803		2,967			2.000	2.080	FA	30,217	80,000	05/28/2013	02/15/2023
912828	V2	3	U S TREASURY				1	2,236,465	99.808	2,245,680	2,250,000	2,238,171		1,706			2.250	2.340	JD	25,591	25,313	01/26/2017	12/31/2023
912828	V9	8	U S TREASURY				1	4,646,016	98.675	4,687,063	4,750,000	4,653,912		7,897			2.250	2.490	FA	40,369	53,438	03/02/2017	02/15/2027
912828	WC	0	U S TREASURY	LS			1	5,013,965	99.440	4,972,000	5,000,000	5,007,696		(2,634)			1.750	1.690	AO	14,986	87,500	07/29/2015	10/31/2020
912828	X8	8	U S TREASURY	LS			1	504,746	99.699	498,495	500,000	504,573		(173)			2.375	2.260	MN	1,542	5,938	08/01/2017	05/15/2027
912828	XB	1	U S TREASURY				1	2,927,461	98.467	2,954,010	3,000,000	2,934,990		7,529			2.125	2.440	MN	8,277	63,750	01/20/2017	05/15/2025
912828	XX	3	U S TREASURY				1	1,244,043	98.078	1,225,975	1,250,000	1,244,410		367			2.000	2.070	JD	12,637		07/19/2017	06/30/2024
0199999	U.S. Government - Issuer Obligations							156,882,868	XXX	153,476,777	156,555,000	156,737,624	0	(51,094)	0	0	XXX	XXX	XXX	969,878	2,868,402	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																							
36179N	LF	3	GOVT NATL MTGE ASSN				4	4,652,979	105.451	4,609,178	4,370,918	4,598,121		(68,947)			4.500	3.090	MON	16,391	196,691	08/28/2013	08/20/2043
36179Q	6P	1	GOVT NATL MTGE ASSN				4	6,066,599	103.535	5,965,091	5,761,423	6,011,166		(68,264)			3.500	2.400	MON	16,804	201,650	03/31/2015	03/20/2045
36179Q	RZ	6	GOVT NATL MTGE ASSN				4	7,548,403	104.998	7,390,551	7,038,715	7,172,968		(38,146)			4.000	3.410	MON	23,462	281,549	12/15/2014	10/20/2044
36179Q	YR	6	GOVT NATL MTGE ASSN				4	11,817,079	101.049	11,556,125	11,436,095	11,582,333		(30,193)			3.000	2.730	MON	28,590	343,112	01/30/2015	01/20/2045
36181G	DG	1	GOVT NATL MTGE ASSN				4	22,894,492	104.188	23,637,368	22,687,117	22,891,954		(30,243)			3.500	3.270	MON	66,171	794,409	06/24/2013	06/20/2043
36186N	WN	5	GOVT NATL MTGE ASSN				4	6,994,666	100.854	6,953,928	6,895,012	6,980,575		(7,655)			3.000	2.740	MON	9,193	206,850	08/31/2015	08/15/2045
36200Q	2T	0	GOVT NATL MTGE ASSN				4	360,886	118.377	418,159	353,241	358,347		(964)			7.000	6.450	MON	2,061	24,727	03/21/2002	02/15/2032
36200Q	JJ	4	GOVT NATL MTGE ASSN				4	170,287	107.879	177,789	164,802	169,267		(1,770)			7.000	6.060	MON	961	11,536	05/17/2002	03/15/2032
36201M	2F	8	GOVT NATL MTGE ASSN				4	392,315	110.276	418,254	379,278	388,450		(1,652)			7.000	6.150	MON	2,212	26,549	05/17/2002	05/15/2032
36202C	6Y	4	GOVT NATL MTGE ASSN				4	112,876	112.737	126,934	112,592	110,987		399			6.000	6.400	MON	531	6,769	01/11/1999	12/20/2028
36204J	NZ	5	GOVT NATL MTGE ASSN				4	95,777	105.741	111,670	105,606	99,340		1,253			7.000	9.810	MON	609	6,776	02/11/2010	02/15/2024
36209D	H9	8	GOVT NATL MTGE ASSN				4	16,808	111.802	19,163	17,140	16,879		112			6.000	6.460	MON	86	1,028	02/22/1999	02/15/2029

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SCHEDULE D - PART 1

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

1	2					Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
						3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description					Code	F	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
0299999	U.S. Government - Residential Mortgage-Backed Securities.....								1FE	61,123,167	XXX	61,384,210	59,321,939	60,380,387	0	(246,070)	0	0	XXX	XXX	XXX	167,071	2,101,286	XXX	XXX	
0599999	Total - U.S. Government.....									218,006,035	XXX	214,860,987	215,876,939	217,118,011	0	(297,164)	0	0	XXX	XXX	XXX	1,136,949	4,969,688	XXX	XXX	
All Other Governments - Issuer Obligations																										
013051	DG	9	PROV OF ALBERTA.....					1FE	10,217,600	101.263	10,126,300	10,000,000	10,206,263		(11,337)			2.550	2.100	JD.....	11,909	127,500	08/15/2017	12/15/2022		
01306Z	CU	3	ALBERTA PROV MEDIUM TERM.....					1FE	12,972,440	101.311	13,170,430	13,000,000	12,984,927		2,251			2.850	2.870	JJ.....	167,128	370,500	01/18/2012	01/19/2024		
110709	GF	3	PROVINCE OF BRITISH COLUMBIA.....					1FE	16,972,455	105.419	16,761,621	15,900,000	16,918,642		(53,813)			3.300	2.140	JD.....	20,181	262,350	08/29/2017	12/18/2023		
135087	A6	1	CANADA GOVERNMENT.....					1FE	2,048,800	97.958	1,959,160	2,000,000	2,044,433		(4,367)			1.500	1.070	JD.....	2,555	15,000	06/09/2017	06/01/2023		
135087	B3	7	CANADA GOVERNMENT.....					1FE	38,474,449	99.923	38,165,590	38,195,000	38,333,348		(141,101)			1.250	0.700	MS.....	160,904	238,719	04/25/2017	09/01/2018		
135087	B4	5	CANADA GOVERNMENT.....					1FE	10,367,800	103.310	10,331,000	10,000,000	10,355,117		(12,683)			2.500	1.900	JD.....	21,291	125,000	10/02/2017	06/01/2024		
135087	C8	5	CANADA GOVERNMENT.....					1FE	3,033,447	100.129	2,969,826	2,966,000	3,015,998		(17,449)			1.750	0.730	MS.....	17,349	25,953	05/26/2017	09/01/2019		
135087	E5	9	CANADA GOVERNMENT.....					1FE	1,555,944	97.469	1,520,516	1,560,000	1,556,677		733			0.750	0.830	MS.....	3,943	5,850	05/25/2017	09/01/2020		
135087	E6	7	CANADA GOVERNMENT.....					1FE	24,380,000	95.932	23,983,000	25,000,000	24,382,441		2,441			1.500	1.810	JD.....	31,937		12/18/2017	06/01/2026		
135087	F2	5	CANADA GOVERNMENT.....					1FE	974,512	96.857	949,199	980,000	975,339		827			0.750	0.900	MS.....	2,457	3,675	06/09/2017	03/01/2021		
135087	F5	8	CANADA GOVERNMENT.....					1FE	4,542,975	96.313	4,406,320	4,575,000	4,547,089		4,114			0.750	0.910	MS.....	11,564	17,156	06/12/2017	09/01/2021		
135087	F6	6	CANADA GOVERNMENT.....					1FE	36,238,252	99.517	36,091,830	36,267,000	36,259,022		16,132			0.500	0.540	FA.....	76,012	181,335	10/03/2016	08/01/2018		
135087	F9	0	CANADA GOVERNMENT.....					1FE	4,244,471	99.208	4,221,300	4,255,000	4,248,948		4,477			0.500	0.670	MN.....	3,643	10,638	05/31/2017	11/01/2018		
135087	G3	2	CANADA GOVERNMENT.....					1FE	8,698,826	94.683	8,620,887	9,105,000	8,726,780		27,955			0.500	1.530	MS.....	15,217		09/06/2017	03/01/2022		
135087	G4	0	CANADA GOVERNMENT.....					1FE	74,800,689	98.878	74,321,649	75,165,000	74,961,656		160,967			0.500	0.750	FA.....	157,538	187,913	02/23/2017	02/01/2019		
135087	YR	9	CANADA GOVERNMENT.....					1FE	1,068,600	102.934	1,029,340	1,000,000	1,041,380		(27,220)			3.750	0.800	JD.....	3,194	37,500	01/19/2017	06/01/2019		
135087	ZJ	6	CANADA GOVERNMENT.....					1FE	1,493,011	104.820	1,431,841	1,366,000	1,475,508		(17,502)			3.250	0.860	JD.....	3,781	22,198	06/07/2017	06/01/2021		
135087	ZU	1	CANADA GOVERNMENT.....					1FE	3,662,348	103.862	3,500,149	3,370,000	3,629,540		(32,807)			2.750	0.960	JD.....	7,893	46,338	06/01/2017	06/01/2022		
13509P	CA	9	CANADA HOUSING TRUST.....					1FE	21,127,200	104.161	20,832,200	20,000,000	20,986,794		(140,406)			3.750	1.680	JD.....	410,027	375,000	08/18/2017	06/15/2020		
13509P	DB	6	CANADA HOUSING TRUST.....					1FE	20,727,400	102.306	20,461,200	20,000,000	20,670,178		(57,222)			2.650	1.810	MS.....	158,122	265,000	08/15/2017	03/15/2022		
13509P	DL	4	CANADA HOUSING TRUST.....					1FE	20,473,400	101.176	20,235,200	20,000,000	20,454,581		(18,819)			2.400	1.910	JD.....	22,356	240,000	08/04/2017	12/15/2022		
13509P	DV	2	CANADA HOUSING TRUST.....					1FE	24,245,774	100.781	23,985,878	23,800,000	24,221,081		(24,693)			2.350	2.010	MS.....	166,863	279,650	08/24/2017	09/15/2023		
13509P	DY	6	CANADA HOUSING TRUST.....					1FE	21,306,800	105.042	21,008,400	20,000,000	21,233,076		(73,724)			3.150	2.000	MS.....	187,956	315,000	08/18/2017	09/15/2023		
13509P	EF	6	CANADA HOUSING TRUST.....					1FE	12,507,138	103.832	12,356,008	11,900,000	12,477,926		(29,212)			2.900	2.090	JD.....	16,117	172,550	08/24/2017	06/15/2024		
13509P	EG	4	CANADA HOUSING TRUST.....					1FE	20,201,400	100.351	20,070,200	20,000,000	20,162,087		(39,313)			1.950	1.380	JD.....	18,214	195,000	08/22/2017	06/15/2019		
13509P	EP	4	CANADA HOUSING TRUST.....					1FE	20,232,000	100.423	20,084,600	20,000,000	20,197,159		(34,841)			2.000	1.480	JD.....	18,681	200,000	08/22/2017	12/15/2019		
13509P	FV	0	CANADA HOUSING TRUST.....					1FE	19,756,200	97.913	19,582,600	20,000,000	19,775,901		19,701			1.500	1.790	JD.....	14,011	150,000	08/18/2017	12/15/2021		
563469	TR	6	MANITOBA PROV CDA.....					1FE	15,537,008	106.322	15,310,368	14,400,000	15,443,538		(93,470)			3.850	1.910	JD.....	47,215	277,200	08/24/2017	12/01/2021		
563469	UM	5	MANITOBA PROV CDA.....					1FE	9,913,400	98.755	9,875,500	10,000,000	9,926,891		13,491			1.150	1.540	MN.....	13,025	57,500	08/22/2017	11/21/2019		
68323A	AD	6	PROVINCE OF ONTARIO.....					1FE	25,705,666	106.356	25,312,728	23,800,000	25,540,313		(165,353)			4.000	1.780	JD.....	78,462	476,000	08/30/2017	06/02/2021		
68323A	AW	4	ONTARIO PROV CDA.....					1FE	20,837,124	103.998	20,591,604	19,800,000	20,767,238		(69,886)			3.150	1.990	JD.....	52,117	311,850	08/28/2017	06/02/2022		
68323A	BN	3	ONTARIO PROV CDA.....					1FE	16,530,435	102.711	16,331,049	15,900,000	16,495,788		(34,647)			2.850	2.110	MN.....	76,360	226,575	08/29/2017	06/02/2023		
68323A	DL	5	ONTARIO PROV CDA.....					1FE	19,859,800	98.464	19,692,800	20,000,000	19,868,920		9,120			1.950	2.080	JJ.....	167,446		08/15/2017	01/27/2023		
68323A	EA	8	ONTARIO PROV CDA.....					1FE	19,324,008	96.726	19,151,748	19,800,000	19,358,371		34,363			1.350	1.900	MS.....	84,916	133,650	08/30/2017	03/08/2022		
748148	NX	7	QUEBEC PROV.....					1FE	20,559,900	133.335	20,000,250	15,000,000	20,175,521		(384,379)			9.375	2.120	JJ.....	651,113		08/03/2017	01/16/2023		
74814Z	EG	4	PROVINCE OF QUEBEC.....					1FE	16,331,100	107.053	16,057,950	15,000,000	16,176,854		(154,247)			4.500	1.730	JD.....	58,253	337,500	08/04/2017	12/01/2020		
74814Z	EH	2	QUEBEC PROV.....					1FE	14,269,450	107.887	14,025,310	13,000,000	14,157,135		(112,315)			4.250	1.880	JD.....	47,682	276,250	08/03/2017	12/01/2021		
74814Z	EL	3	QUEBEC PROVINCE.....					1FE	8,460,031	105.811	8,359,069	7,900,000	8,426,058		(33,973)			3.500	2.060	JD.....	23,548	138,250	08/28/2017	12/01/2022		
74814Z	ES	8	QUEBEC PROV.....					1FE	8,514,304	108.170	8,545,430	7,900,000	8,494,506		(19,798)			3.750	2.520	MS.....	99,021		10/02/2017	09/01/2024		
803854	JW	9	PROVINCE OF SASKATCHEWAN.....					1FE	8,238,278	104.620	8,264,980	7,900,000	8,227,020		(11,258)			3.200	2.490	JD.....	20,141	126,400	10/02/2017	06/03/2024		

E10.1

SCHEDULE D - PART 1

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

1	2					Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates				
						3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification	Description					Code	F	o	r	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Strated Contractual Maturity Date	
EF2442 52 5	AUSTRALIAN GOVERNMENT	B			1FE				19,958,700	103.967	14,176,902	13,635,898	14,143,970	(416,972)		159,288	5.250	2.090	MS	213,579	720,849	12/10/2015	03/15/2019				
EG8211 60 9	AUSTRALIAN GOVERNMENT	B			1FE			19,492,655	111.494	13,936,274	12,499,573	13,866,332	(388,576)		146,014	5.750	2.350	MN	93,315	723,709	12/10/2015	05/15/2021					
EH8076 46 3	AUSTRALIAN GOVERNMENT	B			1FE			23,132,160	105.428	16,772,143	15,908,548	16,720,278	(345,596)		185,837	4.500	2.190	AO	153,404	720,849	12/10/2015	04/15/2020					
EI2142 81 4	AUSTRALIAN GOVERNMENT	B			1FE			24,219,120	114.748	17,385,467	15,150,998	17,391,083	(467,138)		176,987	5.750	2.300	JJ	402,448	877,224	04/01/2016	07/15/2022					
EI4806 80 4	AUSTRALIAN GOVERNMENT	B			1FE			8,234,625	100.168	5,691,215	5,681,624	5,692,441	(199,530)		66,370	5.500	1.960	JJ	139,262	314,656	03/09/2015	01/21/2018					
EI6831 48 7	AUSTRALIAN GOVERNMENT	B			1FE			18,148,720	115.401	13,113,302	11,363,249	13,134,252	(312,777)		132,740	5.500	2.350	AO	123,622	629,313	04/01/2016	04/21/2023					
EJ2445 69 4	AUSTRALIAN GOVERNMENT	B			1FE			7,136,140	101.631	5,389,339	5,302,849	5,383,359	(11,783)		61,946	2.750	2.480	AO	28,845	146,840	04/01/2016	04/21/2024					
EJ6791 30 9	AUSTRALIAN GOVERNMENT	B			1FE			4,931,522	104.787	3,730,943	3,560,485	3,691,853	(16,215)		41,592	3.250	2.690	AO	22,889	116,518	03/09/2015	04/21/2025					
JV3198 66 2	AUSTRALIAN GOVERNMENT	B			1FE			17,919,720	100.976	13,768,985	13,635,898	13,575,913	838		159,288	2.750	2.800	MN	42,471	188,794	10/20/2017	11/21/2027					
0699999	All Other Governments - Issuer Obligations								783,577,797	XXX	737,659,600	717,543,122	742,499,525	0	(3,677,012)	0	1,130,062	XXX	XXX	XXX	4,369,977	10,669,752	XXX	XXX			
1099999	Total - All Other Governments								783,577,797	XXX	737,659,600	717,543,122	742,499,525	0	(3,677,012)	0	1,130,062	XXX	XXX	XXX	4,369,977	10,669,752	XXX	XXX			
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																											
E10.2	13063A 4L 5	CALIFORNIA ST			1FE			3,581,025	104.860	3,670,100	3,500,000	3,527,104	(7,468)		5.500	5.230	AO	48,125	192,500	03/25/2009	04/01/2021						
	13063B L3 4	CALIFORNIA ST			1FE			8,465,429	114.822	8,410,712	7,325,000	8,005,841	(107,984)		5.000	3.190	MS	122,083	366,250	06/27/2013	09/01/2023						
	13063B PU 0	CALIFORNIA ST			1FE			5,535,800	112.036	5,601,800	5,000,000	5,225,467	(55,088)		5.000	3.700	AO	62,500	250,000	10/20/2011	10/01/2021						
	13063C 4Q 0	CALIFORNIA ST			1FE			10,975,413	123.006	11,458,009	9,315,000	10,863,713	(111,700)		5.000	3.140	FA	194,063	285,614	01/27/2017	08/01/2028						
	13063C 5W 6	CALIFORNIA ST			1FE			2,236,147	123.804	2,327,515	1,880,000	2,209,173	(26,974)		5.000	2.700	FA	39,167	35,772	03/08/2017	08/01/2026						
	13063C 5Y 2	CALIFORNIA ST			1FE			3,543,780	123.982	3,719,460	3,000,000	3,507,525	(36,255)		5.000	2.950	FA	62,500	57,083	03/08/2017	08/01/2027						
	13063C 6B 1	CALIFORNIA ST			1FE			5,852,300	123.006	6,150,300	5,000,000	5,801,901	(50,399)		5.000	3.200	FA	104,167	95,139	03/08/2017	08/01/2028						
	13063C JG 6	CALIFORNIA ST			1FE			5,019,294	118.236	5,101,883	4,315,000	4,797,653	(61,462)		5.000	3.180	JD	17,979	215,750	03/13/2014	12/01/2024						
	13063C RD 4	CALIFORNIA ST			1FE			1,949,407	118.452	1,948,535	1,645,000	1,913,350	(36,058)		5.000	2.160	MS	27,417	82,250	02/06/2017	03/01/2024						
	246381 KQ 9	DELAWARE ST			1FE			4,577,619	121.162	4,622,330	3,815,000	4,572,808	(4,810)		5.000	1.950	JJ	9,008		11/30/2017	01/01/2025						
	341150 B9 0	FLORIDA ST			1FE			6,958,990	108.282	6,464,435	5,970,000	6,267,171	(112,966)		5.000	2.920	JJ	149,250	298,500	05/10/2011	07/01/2020						
	373384 US 3	GEORGIA ST			1FE			3,106,200	111.258	2,781,450	2,500,000	2,772,079	(56,547)		5.000	2.430	JJ	62,500	125,000	09/12/2011	07/01/2022						
	419792 CB 0	HAWAII ST			1FE			2,504,334	117.327	2,463,867	2,100,000	2,452,947	(51,387)		5.000	1.900	AO	26,250	105,000	02/07/2017	10/01/2023						
	419792 HN 9	HAWAII ST			1FE			3,283,525	110.371	3,200,759	2,900,000	3,192,578	(86,656)		5.000	1.790	AO	36,250	145,000	12/08/2016	04/01/2021						
	574192 4X 5	MARYLAND ST			1FE			6,303,495	106.136	5,370,482	5,060,000	5,357,247	(158,263)		5.000	1.730	MN	42,167	253,000	09/27/2011	11/01/2019						
	574193 KT 4	MARYLAND ST			1FE			6,127,200	114.521	5,726,050	5,000,000	5,667,806	(138,025)		5.000	1.940	FA	104,167	250,000	07/23/2014	08/01/2022						
	57582N J2 2	MASSACHUSETTS STATE			1FE			792,799	123.430	802,295	650,000	775,879	(16,510)		5.500	2.440	JD	2,979	35,750	12/19/2016	12/01/2024						
	57582P B3 3	MASSACHUSETTS STATE			1FE			1,774,737	111.766	1,737,961	1,555,000	1,737,417	(35,847)		5.000	2.370	AO	19,438	77,750	12/13/2016	10/01/2022						
	57582P DM 9	MASSACHUSETTS STATE			1FE			5,565,000	99.798	5,987,880	6,000,000	5,565,000	0.727		5.800	5.800	MN	7,483	77,201	10/26/2012	11/01/2025						
	57582R MY 9	MASSACHUSETTS STATE			1FE			1,461,294	118.521	1,475,586	1,245,000	1,460,876	(418)		5.000	3.990	AO	15,563		11/17/2017	04/01/2047						
	594610 6D 4	MICHIGAN ST			1FE			3,041,381	106.136	2,738,309	2,580,000	2,683,055	(54,097)		5.000	2.750	MN	21,500	129,000	10/14/2010	11/01/2019						
	594698 KF 8	MICHIGAN ST STRATEGIC FD			1FE			2,620,170	108.193	2,639,909	2,440,000	2,501,076	(20,301)		5.000	4.040	AO	25,756	122,000	06/16/2011	10/15/2020						
	604129 K8 8	MINNESOTA ST			1FE			1,448,055	117.256	1,418,798	1,210,000	1,423,934	(24,122)		5.000	1.670	FA	25,208	30,250	04/27/2017	08/01/2023						
	604129 QL 3	MINNESOTA ST			1FE			8,425,921	102.892	7,403,079	7,195,000	7,330,340	(158,609)		5.000	2.700	MN	59,958	359,750	06/16/2010	11/01/2018						
	60412A KY 8	MINNESOTA ST			1FE			4,757,638	117.626	4,675,634	3,975,000	4,733,771	(23,867)		5.000	1.520	AO	44,167	10,233	10/23/2017	10/01/2023						
	644682 F3 5	NEW HAMPSHIRE ST			1FE			2,299,980	104.971	2,099,420	2,000,000	2,059,430	(38,189)		5.000	2.960	JJ	50,000	100,000	02/17/2011	07/01/2019						
	646039 VA 2	NEW JERSEY ST			1FE			4,371,887	111.842	4,132,562	3,695,000	4,109,980	(88,263)		5.000	2.310	JD	15,396	184,750	12/03/2014	06/01/2022						
	646039 WH 6	NEW JERSEY ST			1FE			2,741,848	107.001	2,680,375	2,505,000	2,675,846	(66,002)		5.000	2.090	JD	10,438	118,292	01/10/2017	06/01/2020						
	64966J ES 1	NEW YORK N Y			1FE			5,072,535	102.057	4,592,565	4,500,000	4,550,279	(84,229)		5.000	3.050	FA	93,750	225,000	03/10/2011	08/01/2018						
	658256 R6 1	NORTH CAROLINA			1FE			3,031,927	119.517	3,023,780	2,530,000	2,962,922	(63,260)		5.000	2.100	MN	21,083	126,500	11/28/2016	05/01/2024						

SCHEDULE D - PART 1

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

E10.3

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification	Description			Code	F	o	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
677521	U8	7	OHIO ST.....	1FE	1,478,565	107,409	1,476,874	1,375,000	1,476,106	1,375,000	1,476,106	(2,459)			4.000	1.720	MN	9,167				12/01/2017	05/01/2021		
677522	NQ	3	OHIO ST.....	1FE	822,352	118,755	825,347	695,000	809,044	695,000	809,044	(13,308)			5.000	2.160	MS	10,232	22,201			03/20/2017	03/15/2024		
677522	VL	5	OHIO ST.....	1FE	3,674,700	123,934	3,718,020	3,000,000	3,672,733	3,000,000	3,672,733	(1,967)			5.000	2.160	MS	4,167				12/19/2017	09/15/2026		
68609B	K6	3	OREGON ST.....	1FE	1,022,473	118,051	1,021,141	865,000	1,004,867	865,000	1,004,867	(17,606)			5.000	2.080	JD	3,604	30,876			03/10/2017	12/01/2023		
70914P	C2	6	PENNSYLVANIA ST.....	1FE	2,232,255	121,352	2,129,728	1,755,000	2,170,500	1,755,000	2,170,500	(43,241)			5.000	2.020	MS	25,838	87,750			07/20/2016	09/15/2026		
70914P	D9	0	PENNSYLVANIA ST.....	1FE	1,977,402	119,028	1,880,642	1,580,000	1,921,897	1,580,000	1,921,897	(40,724)			5.000	1.960	MS	23,261	84,706			08/09/2016	09/15/2025		
70914P	SH	6	PENNSYLVANIA ST.....	1FE	2,622,032	112,424	2,478,949	2,205,000	2,518,519	2,205,000	2,518,519	(72,449)			5.000	1.460	MS	36,750	110,250			07/20/2016	03/01/2022		
735389	XE	3	PORT SEATTLE WASH REV.....	1FE	5,824,725	119,340	5,519,475	4,625,000	5,663,300	4,625,000	5,663,300	(114,506)			5.000	2.030	AO	57,813	231,250			07/20/2016	10/01/2026		
75913T	GD	0	REGIONAL TRANSN DIST COLO.....	1FE	2,630,825	107,762	2,694,050	2,500,000	2,538,575	2,500,000	2,538,575	(14,837)			5.000	4.320	JD	10,417	125,000			11/24/2010	06/01/2020		
83710R	JH	1	SOUTH CAROLINA STATE.....	1FE	3,496,193	112,113	3,307,334	2,950,000	3,296,465	2,950,000	3,296,465	(88,644)			5.000	1.750	AO	36,875	147,500			09/16/2015	10/01/2021		
880443	BS	4	TENNESSEE ST ENERGY.....	1FE	7,549,275	120,515	7,682,831	6,375,000	7,342,594	6,375,000	7,342,594	(95,345)			5.250	3.220	MS	111,563	334,688			10/08/2015	09/01/2026		
882722	3T	6	TEXAS ST.....	1FE	6,227,350	109,410	5,470,500	5,000,000	5,418,644	5,000,000	5,418,644	(155,970)			5.500	2.150	FA	114,583	275,000			07/10/2012	08/01/2020		
882723	SZ	8	TEXAS STATE.....	1FE	7,378,774	125,400	7,461,300	5,950,000	7,249,108	5,950,000	7,249,108	(129,666)			5.500	2.640	FA	136,354	207,258			01/06/2017	08/01/2026		
882723	NW	5	TEXAS STATE.....	1FE	2,371,738	119,954	2,381,087	1,985,000	2,329,117	1,985,000	2,329,117	(42,620)			5.000	2.220	AO	24,813	99,250			01/31/2017	10/01/2024		
928109	B7	1	VIRGINIA STATE.....	1FE	708,078	117,046	702,276	600,000	694,965	600,000	694,965	(13,113)			5.000	1.910	JD	2,500	30,000			03/10/2017	06/01/2023		
93974C	6J	4	WASHINGTON ST.....	1FE	5,247,342	115,303	4,975,324	4,315,000	4,879,313	4,315,000	4,879,313	(84,403)			5.000	2.650	FA	89,896	215,750			06/03/2013	02/01/2024		
93974C	8B	9	WASHINGTON ST.....	1FE	2,789,004	116,669	2,741,722	2,350,000	2,770,404	2,350,000	2,770,404	(18,600)			5.000	1.590	JJ	58,750				09/29/2017	07/01/2023		
93974C	QC	7	WASHINGTON ST.....	1FE	12,265,220	106,729	11,740,190	11,000,000	11,570,296	11,000,000	11,570,296	(99,716)			5.000	3.860	FA	229,167	550,000			01/15/2010	02/01/2023		
97705M	KC	8	WISCONSIN STATE.....	1FE	11,127,190	119,974	11,091,596	9,245,000	11,115,081	9,245,000	11,115,081	(12,109)			5.000	2.890	MN	39,805				11/14/2017	05/01/2029		
97705M	KQ	7	WISCONSIN STATE.....	1FE	4,293,485	124,064	4,342,240	3,500,000	4,292,951	3,500,000	4,292,951	(534)			5.000	2.580	MN	1,458				12/14/2017	11/01/2028		
1199999	U.S. States, Territories & Possessions - Issuer Obligations.....							213,164,108	XXX	208,066,466	182,275,000	203,438,647	0	(2,837,573)	0	0	XXX	XXX	XXX	2,547,325	6,894,580	XXX	XXX		
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							213,164,108	XXX	208,066,466	182,275,000	203,438,647	0	(2,837,573)	0	0	XXX	XXX	XXX	2,547,325	6,894,580	XXX	XXX		
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																									
11506K	CX	7	BROWARD CNTY FLA PORT FAC.....	1FE	7,809,516	102,238	7,310,017	7,150,000	7,221,766	7,150,000	7,221,766	(104,768)			5.000	3.460	MS	119,167	357,500			11/10/2011	09/01/2018		
165393	HW	2	CHESHIRE CNTDY NH.....	1FE	1,639,621	114,979	1,615,455	1,405,000	1,631,378	1,405,000	1,631,378	(8,243)			5.000	1.500	AO	12,684				10/24/2017	10/15/2022		
165393	HX	0	CHESHIRE CNTY NH.....	1FE	1,856,794	117,634	1,829,209	1,555,000	1,848,053	1,555,000	1,848,053	(8,741)			5.000	1.580	AO	14,038				10/19/2017	10/15/2023		
166393	5K	0	CHESTERFIELD CNTY VA.....	1FE	2,551,303	120,869	2,556,379	2,115,000	2,507,796	2,115,000	2,507,796	(43,507)			5.000	2.130	JJ	52,875	52,875			02/22/2017	01/01/2025		
180848	TF	0	CLARK CNTY NEV.....	1FE	593,398	121,093	587,301	485,000	585,850	485,000	585,850	(7,547)			5.000	2.000	JJ	12,125				05/19/2017	07/01/2025		
199492	DG	1	COLUMBUS OHIO.....	1FE	1,182,080	116,840	1,168,400	1,000,000	1,154,822	1,000,000	1,154,822	(27,258)			5.000	1.750	JJ	25,000	25,000			01/24/2017	01/01/2023		
199492	GC	7	COLUMBUS OHIO.....	1FE	4,591,817	116,962	4,514,733	3,860,000	4,510,863	3,860,000	4,510,863	(80,955)			5.000	1.830	FA	72,911	96,500			03/30/2017	08/15/2023		
199492	VG	1	COLUMBUS OHIO.....	1FE	3,591,660	118,623	3,558,690	3,000,000	3,580,627	3,000,000	3,580,627	(11,033)			5.000	1.720	AO	18,750				11/03/2017	04/01/2024		
213185	GD	7	COOK CNTY IL.....	1FE	2,135,331	111,726	2,145,139	1,920,000	2,068,185	1,920,000	2,068,185	(18,607)			5.000	3.710	MN	12,267	96,000			03/18/2014	11/15/2024		
213185	GM	7	COOK CNTY ILL.....	1FE	2,358,798	112,558	2,301,811	2,045,000	2,234,022	2,045,000	2,234,022	(35,578)			5.000	2.940	MN	13,065	102,250			11/25/2015	11/15/2022		
235219	MU	3	DALLAS TX.....	1FE	5,303,318	119,721	5,297,654	4,425,000	5,298,113	4,425,000	5,298,113	(5,206)			5.000	2.320	FA	11,677				11/21/2017	02/15/2026		
25476F	MV	7	DISTRICT OF COLUMBIA.....	1FE	2,966,293	116,315	2,919,507	2,510,000	2,904,487	2,510,000	2,904,487	(61,806)			5.000	1.930	JD	10,458	125,500			02/02/2017	06/01/2023		
25476F	UT	3	DISTRICT OF COLUMBIA.....	1FE	842,755	116,203	842,472	725,000	842,181	725,000	842,181	(574)			5.000	1.850	JD	1,007				12/13/2017	06/01/2023		
29270C	XB	6	ENERGY NORTHWEST WASH ELE.....	1FE	1,938,663	101,763	1,729,971	1,700,000	1,718,092	1,700,000	1,718,092	(35,427)			5.000	2.840	JJ	42,500	85,000			03/10/2011	07/01/2018		
34153P	ST	6	FLORIDA ST BRD ED.....	1FE	6,810,485	104,738	6,284,280	6,000,000	6,143,448	6,000,000	6,143,448	(97,414)			5.000	3.250	JD	25,000	300,000			06/16/2010	06/01/2019		
343136	3P	0	FLORIDA STATE TURNPIKE AUTH.....	1FE	2,940,525	116,499	2,912,475	2,500,000	2,771,741	2,500,000	2,771,741	(45,021)			5.000	2.850	JJ	62,500	125,000			01/15/2014	07/01/2023		
346623	FC	0	FORSYTH NC.....	1FE	2,733,308	116,291	2,686,322	2,310,000	2,682,967	2,310,000	2,682,967	(50,341)			5.000	1.720	MS	38,500	53,258			04/04/2017	03/01/2023		
349460	ZZ	4	FORT WORTH TEX INDPT SCH.....	1FE	4,724,845	103,894	4,566,141	4,395,000	4,536,270	4,395,000	4,536,270	(30,826)			5.000	4.140	FA	83,017	219,750			02/08/2011	02/15/2022		
412487	DL	1	HARTFORD CNTY MD.....	1FE	4,574,580	114,408	4,387,547	3,835,000	4,318,898	3,835,000	4,318,898	(101,633)			5.000	2.050	JJ	95,875	191,750			06/08/2015	07/01/2022		
414005	UK	2	HARRIS CNTY TEX.....	1FE	8,900,978	121,102	8,537,691	7,050,000	8,589,580	7,050,000	8,589,580	(182,332)			5.000	1.950	AO	88,125	352,500			04/07/2016	10/01/2027		

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
44256P	CN	1	HOWARD CNTY MD	1FE	1,175,540	110.295	1,102,950	1,000,000	1,099,908	(30,902)	5.000	1.700	FA	18,889	50,000	06/19/2015	02/15/2021					
44256P	DN	0	HOWARD CNTY MD	1FE	2,191,734	123.637	2,225,466	1,800,000	2,158,166	(33,568)	5.000	2.300	FA	34,000	45,000	02/22/2017	02/15/2026					
49474F	RZ	5	KING COUNTY WAS	1FE	4,081,364	116.726	4,009,538	3,435,000	4,061,303	(20,061)	5.000	1.530	JJ	31,488	10/04/2017	07/01/2023						
510390	YE	1	LAKE OSWEGO OR	1FE	1,321,047	126.087	1,317,609	1,045,000	1,320,348	(699)	5.000	2.050	JD	1,451	12/13/2017	12/01/2027						
544552	VE	9	LOS ANGELES CALIF HBR DEP	1FE	3,066,877	110.928	3,133,716	2,825,000	2,938,286	(22,084)	5.000	4.030	FA	58,854	141,250	06/23/2011	08/01/2022					
545896	3B	6	LOUDOUN CNTY VA	1FE	1,729,305	106.173	1,592,595	1,500,000	1,554,191	(28,364)	5.000	2.960	MN	12,500	75,000	04/13/2011	11/01/2019					
586145	F4	1	MEMPHIS TN	1FE	6,158,439	119.837	6,021,809	5,025,000	5,956,315	(100,471)	5.000	2.490	AO	62,813	251,250	12/14/2015	04/01/2026					
59333N	UB	7	MIAMI - DADE CNTY FL SPL OBLG	1FE	1,455,688	114.047	1,425,588	1,250,000	1,376,414	(16,457)	5.000	3.310	AO	15,625	62,500	10/25/2012	10/01/2024					
613340	2H	0	MONTGOMERY CNTY MD	1FE	2,788,247	112.414	2,624,867	2,335,000	2,567,698	(57,474)	5.000	2.270	MN	19,458	116,750	01/08/2014	11/01/2021					
613340	8B	7	MONTGOMERY CNTY MD	1FE	2,499,280	124.898	2,497,960	2,000,000	2,492,728	(6,552)	5.000	1.950	MN	12,778	11/01/2017	11/01/2026						
613340	V8	8	MONTGOMERY CNTY MD	1FE	5,972,918	104.986	5,196,807	4,950,000	5,414,786	(95,711)	5.000	2.760	JJ	123,750	247,500	09/22/2011	07/01/2022					
625506	MV	9	MULTNOMAHNTY OR	1FE	4,021,202	108.058	3,744,210	3,465,000	3,756,048	(117,505)	5.000	1.450	JD	14,438	173,250	09/16/2015	06/01/2020					
63165N	7N	2	NASSAU CNTY NY	1FE	3,133,463	107.051	2,777,973	2,595,000	2,772,509	(76,546)	5.000	1.880	AO	32,438	129,750	02/06/2013	04/01/2020					
63165N	7P	2	NASSAU CNTY NY	1FE	4,516,028	109.773	4,078,067	3,715,000	4,051,678	(99,098)	5.000	2.100	AO	46,438	185,750	02/12/2013	04/01/2021					
64966H	SH	4	NEW YORK N Y	1FE	3,646,800	105.243	3,152,290	3,000,000	3,142,429	(87,756)	5.000	1.940	FA	62,500	150,000	12/15/2011	08/01/2019					
64966H	SM	3	NEW YORK N Y	1FE	5,408,900	105.323	5,266,150	5,000,000	5,174,555	(33,912)	5.000	4.150	FA	104,167	250,000	01/20/2010	08/01/2022					
64966J	N3	6	NEW YORK, NY	1FE	1,151,260	111.333	1,113,330	1,000,000	1,075,561	(19,794)	5.000	2.770	FA	20,833	50,000	01/02/2014	08/01/2021					
64966J	UZ	7	NEW YORK, NY	1FE	460,256	112.862	451,448	400,000	450,729	(9,527)	5.000	2.080	FA	8,333	10,000	01/31/2017	08/01/2022					
64966K	DW	0	NEW YORK N Y	1FE	5,685,000	115.513	5,775,650	5,000,000	5,407,481	(65,261)	5.000	3.380	FA	104,167	250,000	06/25/2013	08/01/2023					
64966K	DX	8	NEW YORK N Y	1FE	6,356,335	115.198	6,358,930	5,520,000	6,053,665	(71,333)	5.000	3.350	FA	115,000	276,000	06/28/2013	08/01/2024					
64966K	U5	0	NEW YORK N Y	1FE	5,849,700	108.393	5,419,650	5,000,000	5,331,425	(123,059)	5.000	2.340	FA	104,167	250,000	08/01/2013	08/01/2020					
64966L	DC	2	NEW YORK N Y	1FE	2,878,525	111.333	2,783,325	2,500,000	2,687,948	(49,222)	5.000	2.780	FA	52,083	125,000	12/12/2013	08/01/2021					
64966L	DV	0	NEW YORK N Y	1FE	11,868,500	108.393	10,839,300	10,000,000	10,780,406	(292,094)	5.000	1.890	FA	208,333	500,000	02/27/2014	08/01/2020					
64966M	HD	4	NEW YORK, NY	1FE	4,433,775	120.656	4,524,600	3,750,000	4,410,407	(23,368)	5.000	3.400	JD	15,625	177,604	05/09/2017	12/01/2031					
64966M	SU	4	NEW YORK NY	1FE	3,061,875	122.566	3,064,150	2,500,000	3,060,041	(1,834)	5.000	2.130	FA	3,819	12/14/2017	08/01/2026						
64972F	M6	0	NEW YORK N Y CITY MUN WTR	1FE	1,695,840	101.622	1,524,330	1,500,000	1,513,396	(28,793)	5.000	3.010	JD	3,333	75,000	01/31/2011	06/15/2018					
731197	R2	7	POLK CNTY IA	1FE	1,950,177	118.693	1,910,957	1,610,000	1,924,088	(26,089)	5.000	1.770	JD	6,708	38,908	05/10/2017	06/01/2024					
735000	QU	8	PORT OAKLAND CALIF REV	1FE	5,153,889	111.364	5,584,905	5,015,000	5,086,561	(18,959)	5.000	4.530	MN	41,792	250,750	05/13/2014	05/01/2029					
76541V	KZ	9	RICHMOND VA	1FE	291,290	112.986	282,465	250,000	289,126	(2,164)	5.000	2.830	MS	4,167	6,250	06/14/2017	03/01/2026					
76541V	RR	0	RICHMOND VA	1FE	1,173,050	116.609	1,166,090	1,000,000	1,171,422	(1,628)	5.000	1.740	JJ	23,056	12/07/2017	07/01/2023						
86476P	PN	2	SUFFOLK CNTY NY	1FE	1,618,170	113.221	1,522,822	1,345,000	1,521,712	(35,045)	5.000	2.080	AO	16,813	67,250	02/23/2015	10/01/2022					
864813	E4	8	SUFFOLK VA	1FE	1,785,036	113.115	1,662,791	1,470,000	1,648,192	(41,584)	5.000	1.900	FA	30,625	73,500	08/05/2014	02/01/2022					
927734	G6	4	VIRGINIA BEACH VA	1FE	2,696,870	121.338	2,717,971	2,240,000	2,696,379	(491)	5.000	1.970	AO	933	12/21/2017	04/01/2025						
95632C	BC	2	WEST TRAVIS CNTY TEX PUB UTILE AGY	1FE	3,551,088	111.414	3,721,228	3,340,000	3,485,855	(15,848)	5.000	4.320	FA	63,089	167,000	08/01/2013	08/15/2025					
971567	QT	2	WILMINGTON DE	1FE	1,026,290	117.995	1,014,757	860,000	1,006,376	(19,914)	5.000	1.940	JD	3,583	33,325	02/09/2017	12/01/2023					
986438	MA	4	YORK CNTY	1FE	1,959,221	110.605	1,952,178	1,765,000	1,956,039	(3,181)	5.000	1.570	AO	22,063	12/07/2017	04/01/2021						
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						187,859,047	XXX	181,314,666	160,990,000	178,543,310	0	(2,633,165)	0	0	XXX	XXX	XXX	2,311,650	6,411,470	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions						187,859,047	XXX	181,314,666	160,990,000	178,543,310	0	(2,633,165)	0	0	XXX	XXX	XXX	2,311,650	6,411,470	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																						
010268	BP	4	ALABAMA FED AID HIGHWAY FIN AUTH SPL	1FE	5,517,221	124.149	5,524,631	4,450,000	5,479,216	(38,005)	5.000	2.670	MS	74,167	38,319	06/23/2017	09/01/2029					
010609	AN	5	ALABAMA ST PUB SCH & COLL	1FE	6,973,380	103.452	6,207,120	6,000,000	6,222,282	(219,507)	5.000	1.260	JJ	150,000	300,000	07/02/2014	01/01/2019					
010652	BW	4	ALABAMA 21ST CNTY A	1FE	3,395,505	104.911	3,121,102	2,975,000	3,119,866	(100,433)	5.000	1.510	JD	12,396	148,750	10/12/2015	06/01/2019					
010652	BY	0	ALABAMA ST 21ST CNETURY AUTH TOBACCO	1FE	935,442	110.365	888,438	805,000	892,788	(24,750)	5.000	1.700	JD	3,354	40,250	04/04/2016	06/01/2021					

E10.4

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F	o	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
010831	BZ	7	ALAMEDA CNTY CALIF JT PWR	1FE			657,091	119.386	722,285	605,000	637,926		(4,809)		5.250	4.200	JD	2,647	31,763	09/12/2013	12/01/2025	
014393	WH	1	ALDINE TX INDEP SCH DIST	1FE			2,784,581	120.026	2,802,607	2,335,000	2,740,248		(44,333)		5.000	2.340	FA	44,106	58,375	02/03/2017	02/15/2025	
01728R	MP	1	ALLEGHENY CNTY PA HGR EDU BLDG AUTH	1FE			3,104,225	123.477	3,086,925	2,500,000	3,084,852		(19,373)		5.000	2.640	FA	52,083		06/15/2017	08/01/2029	
01757L	FP	6	ALLEN CNTY OH HOSP FACS REVENUE	1FE			2,090,448	116.858	2,103,444	1,800,000	2,089,307		(1,141)		5.000	2.350	FA	2,500		12/13/2017	08/01/2024	
02765U	LS	1	AMERICAN MUN PWR OHI	1FE			1,966,444	111.965	1,948,191	1,740,000	1,922,248		(41,679)		5.000	2.320	FA	32,867	74,675	12/06/2016	02/15/2022	
02765U	ND	2	AMERICAN MUNI PWR-OHIO INC OHREVENIUE	1FE			2,171,515	119.263	2,182,513	1,830,000	2,170,794		(720)		5.000	3.480	FA	7,879		12/13/2017	02/15/2034	
02765U	NP	5	AMERICAN MUNI PWR-OHIO INC OHREVENIUE	1FE			1,498,017	122.222	1,503,331	1,230,000	1,497,300		(717)		5.000	2.550	FA	1,879		12/13/2017	02/15/2028	
03588H	HE	9	ANNE ARUNDEL CNTY MD	1FE			3,659,505	113.456	3,602,228	3,175,000	3,566,695		(87,520)		5.000	1.960	AO	39,688	158,750	12/06/2016	04/01/2022	
040654	WL	5	ARIZONA ST. TRA	1FE			12,237,900	118.856	11,885,600	10,000,000	11,728,916		(178,612)		5.000	2.700	JJ	250,000	500,000	12/17/2014	07/01/2026	
040688	HM	8	ARIZONA WTR INFRASTRUCTUR	1FE			4,420,560	102.624	4,104,960	4,000,000	4,076,841		(41,688)		5.000	3.850	AO	50,000	200,000	04/16/2008	10/01/2019	
04109F	BB	3	ARKANSAS ST DEV FIN AUTH HOSP REV	1FE			3,120,339	116.662	3,196,539	2,740,000	3,032,078		(30,803)		5.000	3.470	FA	57,083	137,000	12/17/2014	02/01/2026	
04780M	PB	9	ATLANTA GA ARPT REV	1FE			3,665,690	108.860	3,810,100	3,500,000	3,541,704		(9,277)		5.000	4.670	JJ	87,500	175,000	07/21/2011	01/01/2022	
04780N	HZ	3	ATLANTA GA DEV AUTH	1FE			1,755,825	119.783	1,796,745	1,500,000	1,703,307		(20,540)		5.000	3.160	JJ	37,500	75,000	05/11/2015	07/01/2026	
047849	GX	6	ATLANTA GA TAX ALLOCATIONS	2FE			557,261	105.828	555,597	525,000	556,806		(455)		5.000	1.770	JD	729		12/13/2017	12/01/2019	
047870	KB	5	ATLANTA GA WTR & WASTE WT	1FE		1	5,295,368	107.986	5,744,855	5,320,000	5,308,544		1,986		6.000	6.050	MN	53,200	319,200	06/17/2009	11/01/2022	
048506	BX	6	ATLANTIC CNTY NJ IMPT AUTH	1FE			2,703,474	117.461	2,648,746	2,255,000	2,639,848		(52,999)		5.000	2.230	MS	37,583	103,667	10/13/2016	09/01/2024	
052476	ZC	5	AUSTIN TX WTR & WSTWTR SYS REVENUE	1FE			2,075,573	114.845	2,032,757	1,770,000	2,060,877		(14,695)		5.000	1.490	MN	11,308	44,250	09/28/2017	11/15/2022	
091096	BG	1	BIRMINGHAM ALA WTRWKS BRD	1FE		1	2,153,975	103.492	2,043,967	1,975,000	1,996,864		(21,044)		5.000	3.860	JJ	49,375	98,750	05/20/2009	01/01/2019	
091096	LF	2	BIRMINGHAM ALA WTRWKS BRD WWTR REVENUE	1FE			1,787,170	121.192	1,696,688	1,400,000	1,748,907		(30,859)		5.000	2.200	JJ	35,000	51,917	08/24/2016	01/01/2028	
09182N	AJ	9	BLACK BELT ENERGY GA	1FE			2,785,575	106.018	2,650,450	2,500,000	2,776,563		(5,688)		4.000	3.390	JD	8,333	100,000	05/18/2016	07/01/2046	
10146R	JB	1	BOULDER CNTY CO OPEN SPACE CAPITAL IMPT	1FE			1,088,804	117.268	1,073,002	915,000	1,069,744		(19,060)		5.000	1.780	JJ	21,096	22,875	04/06/2017	07/15/2023	
114894	SF	6	BROWARD CNTY FLA ARP	1FE		1	2,620,890	112.210	2,513,504	2,240,000	2,538,197		(29,046)		5.000	3.240	AO	28,000	112,000	01/20/2015	10/01/2026	
114894	XJ	2	BROWARD CLNTY FL ARPT SYS REVENUE	1FE			1,824,420	121.209	1,818,135	1,500,000	1,821,832		(2,588)		5.000	2.830	AO	8,333		11/08/2017	10/01/2029	
11943K	BK	7	BUFFALO & ERIE CNTY	2FE			665,074	107.517	623,599	580,000	622,207		(16,303)		5.000	2.000	JJ	14,500	29,000	04/16/2015	07/01/2020	
13032U	NB	0	CALIFORNIA ST HLTH FAC FING AUTH REVENUE	2FE			1,982,028	117.878	2,104,122	1,785,000	1,977,713		(4,316)		5.000	4.130	FA	50,823		05/17/2017	08/15/2035	
13032U	NM	6	CALIFORNIA ST HLTH FAC FING AUTH REVENUE	1FE			1,594,931	123.909	1,610,817	1,300,000	1,585,094		(9,837)		5.000	2.810	MN	8,306	23,292	06/22/2017	11/15/2029	
13032U	NQ	7	CALIFORNIA ST HLTH FAC FING AUTH REVENUE	1FE			240,114	122.423	244,846	200,000	239,121		(993)		5.000	3.320	MN	1,278	3,583	06/22/2017	11/15/2032	
13032U	QC	5	CALIFORNIA ST HLTH FAC FING AUTH REVENUE	1FE			902,344	121.816	907,529	745,000	902,190		(154)		5.000	2.080	MN	310		12/20/2017	11/15/2025	
13033L	KP	1	CALIFORNIA HEALTH FACS FL	1FE		1	3,190,743	105.469	3,237,898	3,070,000	3,096,604		(15,490)		5.000	4.440	FA	57,989	153,500	01/26/2011	08/15/2019	
13048T	3X	9	CALIFORNIA ST MUNI FIN AUTH REVENUE	2FE			505,886	119.020	505,835	425,000	501,384		(4,502)		5.000	2.370	JD	10,330		05/24/2017	07/01/2025	
13068L	GE	9	CALIFORNIA ST PUB WKS BRD	1FE			5,699,000	116.483	5,824,150	5,000,000	5,467,313		(54,178)		5.000	3.550	JD	20,833	250,000	06/06/2013	06/01/2025	
13068L	VM	4	CALIFORNIA ST PUBLIC WKS BRD LEASE REV	1FE			6,023,000	120.049	6,002,450	5,000,000	5,831,701		(87,673)		5.000	2.750	MN	41,667	250,000	09/30/2015	05/01/2026	
139391	DM	5	CAPE FEAR NC PUBLIC UTILITY AUTH WTR	1FE			1,951,224	114.331	1,915,044	1,675,000	1,940,957		(10,268)		5.000	1.410	FA	34,896		10/24/2017	08/01/2022	
153476	CQ	7	CENTRL FL EXPRSSWAY AUTH FL	1FE			1,526,013	121.673	1,520,913	1,250,000	1,525,839		(174)		5.000	2.740	JJ	521		12/06/2017	07/01/2029	
160070	DD	7	CHARLESTON CNTY S C ARPT	1FE			1,698,918	114.428	2,002,490	1,750,000	1,702,489		944		5.500	5.710	JJ	48,125	96,250	08/23/2013	07/01/2041	
167560	ST	9	CHICAGO IL MET WTR RECLAMATION DIST	1FE			3,721,470	118.352	3,550,560	3,000,000	3,602,141		(80,756)		5.000	1.890	JD	12,500	150,000	06/08/2016	12/01/2024	
167560	SW	2	CHICAGO IL MET WTR RECLAMATION DIST	1FE			4,565,138	120.834	4,531,275	3,750,000	4,544,495		(20,642)		5.000	2.560	JD	15,625	93,750	09/13/2017	12/01/2027	
167593	GC	0	CHICAGO ILL O HARE I	1FE			1,760,055	109.165	1,637,475	1,500,000	1,637,729		(44,253)		5.000	1.840	JJ	37,500	75,000	03/04/2015	01/01/2021	
167593	JQ	6	CHICAGO ILL O HARE INTL	1FE			1,400,431	112.816	1,398,918	1,240,000	1,336,236		(17,427)		5.000	3.300	JJ	31,000	62,000	02/18/2014	01/01/2023	
167593	LV	2	CHICAGO ILL O HARE INTL	2FE			5,688,592	111.968	5,822,336	5,200,000	5,453,475		(57,452)		5.250	3.920	JJ	136,500	273,000	08/07/2013	01/01/2022	
167593	MK	5	CHICAGO ILL O HARE INTL	1FE			3,100,812	111.462	3,026,193	2,715,000	2,927,681		(49,439)		5.000	2.910	JJ	67,875	135,750	05/20/2014	01/01/2022	
167593	NJ	7	CHICAGO ILL O HARE INTL	1FE			2,160,345	105.998	2,056,361	1,940,000	2,015,974		(36,340)		5.000	2.960	JJ	48,500	97,000	10/28/2013	01/01/2020	

E10.5

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	For rei g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
167593	QG	0	CHICAGO IL O'HARE INTL ARPT REV.....	1FE			1FE	6,796,204	117.493	7,020,207	5,975,000	6,641,273		(71,359)		5.000	3.390	JJ	149,375	298,750	10/09/2015	01/01/2026	
167615	TK	9	CHICAGO ILL PK DIST.....	1FE			1FE	3,572,303	113.064	3,510,637	3,105,000	3,447,876		(36,698)		5.000	3.410	JJ	77,625	155,250	06/05/2014	01/01/2026	
176553	HB	4	CITIZENS PROPERTY INSURANCE CORP FL.....	1FE			1FE	34,392,300	118.211	35,463,300	30,000,000	33,390,908		(397,937)		5.000	3.270	JD	125,000	1,500,000	05/21/2015	06/01/2025	
18085P	LG	7	CLARK CNTY NEV.....	1FE			1FE	5,313,350	105.001	5,250,050	5,000,000	5,147,836		(23,289)		5.000	4.380	JJ	125,000	250,000	09/24/2009	07/01/2023	
181059	TE	6	CLARK CNTY NEV SCH DIST.....	1FE			1FE	6,308,154	119.433	6,419,524	5,375,000	6,241,105		(67,049)		5.000	3.170	JD	11,944	268,750	01/05/2017	06/15/2028	
181685	HZ	4	CLARKE CNTY GA HOSP AUTH.....	1FE			1FE	1,846,395	121.445	1,821,675	1,500,000	1,809,711		(32,619)		5.000	2.310	JJ	37,500	46,875	10/28/2016	07/01/2026	
181685	JA	7	CLARKE CNTY GA HOSP AUTH.....	1FE		1	1FE	3,036,400	120.113	3,002,825	2,500,000	2,980,007		(50,140)		5.000	2.480	JJ	62,500	78,125	10/28/2016	07/01/2027	
18452G	AB	5	CLEAN WTR SVCS OR REVENUE.....	1FE			1FE	1,196,083	112.191	1,166,786	1,040,000	1,164,948		(31,135)		5.000	1.680	AO	13,000	50,267	01/09/2017	10/01/2021	
184540	6R	8	CLEAR CREEK TX INDEP SCH DIST.....	1FE			1FE	1,947,154	118.073	1,942,301	1,645,000	1,912,573		(34,580)		5.000	2.150	FA	31,072	41,125	02/23/2017	02/15/2024	
187145	CS	4	CLIFTON TX HGR EDU FIN CORP REV.....	1FE			1FE	1,190,430	117.893	1,178,930	1,000,000	1,145,510		(14,538)		5.000	3.060	FA	18,889	50,000	09/19/2014	08/15/2026	
196474	5K	2	COLORADO ST HLTH FACS AUTH REVENUE.....	1FE			1FE	2,399,940	121.310	2,426,200	2,000,000	2,386,744		(13,196)		5.000	3.580	MN	12,778	100,000	01/18/2017	11/15/2036	
19648A	5X	9	COLORADO HEALTH FACS.....	1FE			1FE	987,008	118.814	944,571	795,000	954,694		(19,872)		5.000	2.050	MN	5,079	39,750	04/28/2016	05/15/2025	
19648A	WU	5	COLORADO ST HLTH FACS AUTH REVENUE.....	2FE			2FE	3,371,267	105.697	3,049,358	2,885,000	3,075,489		(93,026)		2.000	(1.120)	FA	24,042	144,250	10/22/2014	02/01/2020	
19648A	WX	9	COLORADO ST HLTH FACS AUTH REVENUE.....	2FE		1	2FE	1,861,145	108.318	1,760,168	1,625,000	1,783,347		(49,570)		5.000	1.740	FA	33,854	81,250	05/31/2016	02/01/2023	
196558	RC	6	COLORADO RIVER TEX M.....	1FE			1FE	1,168,220	109.410	1,094,100	1,000,000	1,091,510		(29,397)		5.000	1.850	JJ	25,000	50,000	05/04/2015	01/01/2021	
20772J	Y9	7	CONNECTICUT ST.....	1FE			1FE	1,654,340	116.576	1,672,866	1,435,000	1,629,628		(23,305)		5.000	2.940	MN	9,168	71,750	12/06/2016	05/15/2025	
207758	SD	6	CONNECTICUT ST.....	1FE		1	1FE	6,039,000	115.316	5,765,800	5,000,000	5,792,331		(79,283)		5.000	2.910	MS	83,333	250,000	10/02/2014	09/01/2026	
207758	SS	3	CONNECTICUT ST.....	1FE			1FE	3,023,625	112.290	2,807,250	2,500,000	2,820,565		(64,727)		5.000	2.100	MS	41,667	125,000	10/07/2014	09/01/2022	
207758	TY	9	CONNECTICUT ST.....	1FE			1FE	3,030,200	116.933	2,923,325	2,500,000	2,933,708		(44,298)		5.000	2.720	FA	52,083	125,000	10/05/2015	08/01/2026	
20775Y	AH	9	CONNECTICUT ST REVOLVING FUNDGEN REV.....	1FE			1FE	2,107,015	110.340	2,052,324	1,860,000	2,049,224		(55,629)		5.000	1.680	MS	31,000	86,750	03/24/2017	03/01/2021	
20775Y	BS	4	CONNECTICUT ST REVOLVING FUNDGEN REV.....	1FE			1FE	1,418,725	110.340	1,379,250	1,250,000	1,376,630		(38,596)		5.000	1.700	MS	20,833	62,500	11/22/2016	03/01/2021	
213187	BT	3	COOK CNTY ILL CMNTY COLLE.....	2FE			2FE	1,142,360	102.547	1,025,470	1,000,000	1,026,646		(28,517)		5.000	2.040	JD	4,167	50,000	10/09/2013	12/01/2018	
215579	FD	0	COOK CNTY IL HIGH SCH DIST #209.....	1FE			1FE	1,024,570	101.686	1,016,860	1,000,000	1,021,574		(2,996)		4.000	1.610	JD	3,333	20,000	10/31/2017	12/01/2018	
220147	2Q	4	CORPUS CHRISTI TX INDEP SCH DIST.....	1FE			1FE	3,129,621	121.016	3,152,467	2,605,000	3,068,005		(59,194)		5.000	2.280	FA	49,206	124,823	12/16/2016	02/15/2025	
220245	TP	9	CORPUS CHRISTI TEX UTIL S.....	1FE			1FE	3,708,576	113.310	3,625,920	3,200,000	3,473,911		(55,580)		5.000	2.970	JJ	73,778	160,000	07/18/2013	07/15/2022	
232760	3F	3	CYPRESS-FAIRBANKS TEX IND.....	1FE			1FE	12,158,700	115.573	11,557,300	10,000,000	11,397,757		(174,891)		5.000	2.810	FA	188,889	500,000	06/03/2013	02/15/2025	
232760	5P	9	CYPRESS-FAIRBANKS TX INDEP SCH DIST.....	1FE			1FE	6,745,200	117.756	6,476,580	5,500,000	6,435,675		(101,947)		5.000	2.650	FA	103,889	275,000	10/10/2014	02/15/2026	
235308	WA	7	DALLAS TX INDEP SCH DIST.....	1FE			1FE	4,832,078	119.806	4,768,279	3,980,000	4,793,060		(39,019)		5.000	2.480	FA	75,178	99,500	06/28/2017	02/15/2027	
246352	GH	5	DELAWARE RIVER PORT AUTH PA & NJ.....	1FE			1FE	1,001,448	116.193	1,010,879	870,000	1,001,219		(229)		5.000	3.450	JJ	1,571		12/20/2017	01/01/2030	
246428	ZN	9	DELAWARE ST TRANSPRTN AUTH REV.....	1FE			1FE	4,396,767	114.128	3,926,003	3,440,000	3,957,323		(87,863)		5.000	2.090	JD	86,000	172,000	10/04/2012	07/01/2023	
249015	B8	0	DENTON TX UTILITY SYS REVENUE.....	1FE			1FE	7,383,821	122.272	7,574,750	6,195,000	7,284,904		(98,916)		5.000	2.760	JD	25,813	261,567	01/20/2017	12/01/2026	
249182	HD	1	DENVER COLO CITY & CNTY A.....	1FE			1FE	4,694,528	116.818	5,052,379	4,325,000	4,569,717		(30,031)		5.250	4.290	MN	29,014	227,063	07/11/2013	11/15/2024	
249182	JW	7	DENVER CITY & CNTY CO ARPT REVENUE.....	1FE			1FE	338,144	118.874	338,791	285,000	331,482		(6,153)		5.000	2.410	MN	1,821	13,617	11/18/2016	11/15/2024	
249182	KQ	8	DENVER CITY & CNTY CO ARPT REVENUE.....	1FE			1FE	1,481,163	120.379	1,504,738	1,250,000	1,480,191		(971)		5.000	3.230	MN	4,167		11/30/2017	11/15/2030	
25477G	AN	5	DISTRICT COLUMBIA INCOME.....	1FE		1	1FE	3,102,870	106.373	3,191,190	3,000,000	3,044,453		(7,875)		5.000	4.650	JD	12,500	150,000	03/12/2009	12/01/2022	
25477G	NJ	0	DISTRICT COLUMBIA IN.....	1FE			1FE	1,171,850	117.866	1,178,660	1,000,000	1,147,353		(22,977)		5.000	2.320	JD	4,167	50,000	12/02/2016	12/01/2023	
267045	GK	2	DUTCHESS CNTY NY LOCAL DEV CORP REV.....	1FE			1FE	1,463,994	120.456	1,493,654	1,240,000	1,450,182		(13,811)		5.000	2.750	JJ	31,000	31,000	05/09/2017	07/01/2026	
270618	EG	2	EAST BATON ROUGE LA.....	1FE			1FE	1,210,370	118.690	1,186,900	1,000,000	1,159,192		(17,333)		5.000	2.780	FA	20,833	50,000	12/10/2014	02/01/2026	
275282	MZ	1	EAST SIDE CA UNION HIGH SCH DISTSAITA.....	1FE			1FE	1,701,938	123.982	1,735,748	1,400,000	1,678,359		(23,579)		5.000	2.420	FA	29,167	27,806	02/16/2017	08/01/2026	
283822	GH	1	EL PASO TEX WTR & SW.....	1FE			1FE	1,223,400	117.687	1,176,870	1,000,000	1,155,596		(23,247)		5.000	2.280	MS	16,667	50,000	12/05/2014	03/01/2024	
29270C	ZV	0	ENERGY NORTHWEST WASH ELE.....	1FE			1FE	2,380,660	116.955	2,339,100	2,000,000	2,240,078		(40,049)		5.000	2.640	JJ	50,000	100,000	04/10/2014	07/01/2023	
34073T	EZ	6	FLORIDA ST HGR EDUCNTL FACCS FIN.....	1FE			1FE	1,088,870	111.801	1,118,010	1,000,000	1,042,285		(8,981)		5.000	3.910	AO	12,500	50,000	04/05/2012	04/01/2022	
34073T	GA	9	FLORIDA ST HGR EDUCNTL FACCS FINAN AUT.....	2FE		1	2FE	2,332,901	118.109	2,249,976	1,905,000	2,268,878		(39,383)		5.000	2.430	AO	23,813	95,250	04/13/2016	04/01/2027	

E10.6

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	For rei g n	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
341422	XX	6	FLORIDA ST BRD OF EDU PUBLIC EDU.....	.....	.....	1FE	3,844,800	122.022	3,660,660	3,000,000	3,599,440		(103,512)		6.000	2.080	JD.....	15,000	180,000	07/31/2015.	06/01/2023.
341507	E7	2	FLORIDA ST BRD ED LOTTERY.....	.....	.....	1FE	4,535,640	105.138	4,205,520	4,000,000	4,104,609		(67,022)		5.000	3.200	JJ.....	100,000	200,000	12/02/2010.	07/01/2019.
34153P	ZK	7	FLORIDA ST BRD ED PUB ED.....	.....	.....	1FE	3,017,979	108.058	2,917,566	2,700,000	2,794,256		(36,770)		5.000	3.480	JD.....	11,250	135,000	03/30/2011.	06/01/2020.
342816	H8	1	FLORIDA MUNI PW.....	.....	.....	1FE	3,507,232	122.606	3,439,098	2,805,000	3,402,091		(60,945)		5.000	2.300	AO.....	35,063	140,250	02/18/2016.	10/01/2026.
342816	J9	7	FLORIDA STATE MUN PWR.....	.....	.....	1FE	4,322,562	102.786	4,363,266	4,245,000	4,300,459		(13,183)		5.250	4.860	AO.....	55,716	222,863	04/15/2016.	10/01/2021.
342816	L5	2	FLORIDA STATE MUN PWR.....	.....	.....	1FE	768,795	102.847	776,495	755,000	764,864		(2,345)		5.250	4.860	AO.....	9,909	39,638	04/15/2016.	10/01/2021.
342816	XV	2	FLORIDA ST MUN PWR AGY RE.....	.....	.....	1FE	3,378,955	106.359	3,568,344	3,355,000	3,366,624		(1,696)		5.250	5.170	AO.....	44,034	176,138	04/16/2009.	10/01/2023.
346843	JH	9	FORT BEND TX INDEP SCH DIST.....	.....	.....	1FE	9,579,789	119.187	9,117,806	7,650,000	9,235,112		(224,475)		5.000	1.680	FA.....	144,500	445,187	05/20/2016.	08/15/2025.
37358M	DF	5	GEORGIA ST RD & TWY AUTH.....	.....	.....	1FE	12,443,000	112.191	11,219,100	10,000,000	10,972,127		(245,624)		5.000	2.280	AO.....	125,000	500,000	08/17/2011.	10/01/2021.
37970P	GH	9	GLOUCESTER CNTY N J.....	.....	.....	1FE	3,817,539	117.512	3,877,896	3,300,000	3,717,530		(41,951)		5.000	3.280	JJ.....	82,500	165,000	07/17/2015.	07/01/2026.
38122N	GA	4	GOLDEN ST TOB SECURITIZATION CORP CALIF.....	.....	.....	1FE	1,605,940	101.409	2,028,180	2,000,000	2,000,000				4.600	4.640	JJ.....	46,000	92,000	07/28/2005.	06/01/2023.
38122N	ZC	9	GOLDEN ST TOBACCO SECURITIZATION CORP CA.....	.....	.....	2FE	3,923,812	117.455	3,834,906	3,265,000	3,895,276		(28,536)		5.000	2.840	JD.....	13,604	81,625	06/07/2017.	06/01/2028.
39081H	AB	8	GREAT LAKES MI AUTH SEWAGE DISPOSAL SYS.....	.....	.....	1FE	5,658,851	117.512	5,470,184	4,655,000	5,533,637		(106,398)		5.000	2.250	JJ.....	116,375	157,753	10/14/2016.	07/01/2025.
392274	K6	2	GTR ORALNDO FL AVIATION AUTH ARPT FACS.....	.....	.....	1FE	1,196,560	113.366	1,133,660	1,000,000	1,151,892		(30,488)		5.000	1.660	AO.....	12,500	50,000	06/24/2016.	10/01/2022.
403760	JQ	5	WINNETT CNTY GA WTR & SE.....	.....	.....	1FE	8,916,909	111.480	8,126,892	7,290,000	8,027,534		(149,479)		5.000	2.640	FA.....	151,875	364,500	08/10/2011.	08/01/2022.
40727T	CA	0	HAMILTON CO OH HLTH CARE FACS REV.....	.....	.....	1FE	1,320,648	104.337	1,278,128	1,225,000	1,283,093		(37,555)		5.000	1.600	JD.....	5,104	61,250	01/25/2017.	06/01/2019.
414009	GW	4	HARRIS CNTY TEX CULTURAL.....	.....	.....	1FE	1,211,200	111.430	1,114,300	1,000,000	1,100,576		(24,270)		5.000	2.290	JD.....	4,167	50,000	03/22/2013.	12/01/2021.
414009	GX	2	HARRIS CNTY TEX CULTURAL.....	.....	.....	1FE	1,209,800	113.914	1,139,140	1,000,000	1,113,036		(21,325)		5.000	2.530	JD.....	4,167	50,000	03/22/2013.	12/01/2022.
414009	JM	3	HARRIS CNTY TX CULTURAL EDU FACS FIN REV.....	.....	.....	1FE	924,737	111.675	871,065	780,000	872,511		(23,686)		5.000	1.720	AO.....	9,750	39,000	10/07/2015.	10/01/2021.
414018	5C	1	HARRIS CNTY TEX FLOOD CTL.....	.....	.....	1FE	5,481,405	120.376	5,416,920	4,500,000	5,203,721		(80,452)		5.000	2.740	AO.....	56,250	225,000	05/09/2014.	10/01/2025.
442368	LK	0	HOUSTON TX CMNTY CLG REVENUE.....	.....	.....	1FE	1,195,919	112.692	1,155,093	1,025,000	1,136,915		(24,551)		5.000	2.310	AO.....	10,819	51,250	06/26/2015.	04/15/2022.
442435	4B	6	HOUSTON TEX UTIL SYS REV.....	.....	.....	1FE	7,625,510	118.110	7,753,922	6,565,000	7,311,824		(88,312)		5.000	3.250	MN.....	41,943	328,250	03/13/2014.	05/15/2025.
44244C	CE	5	HOUSTON TX UTILITY SYS REVENUE.....	.....	.....	1FE	5,000,000	100.630	5,031,500	5,000,000	5,000,000				5.000	5.000	MON..	31,944	84,516	05/20/2015.	05/15/2034.
44244C	HS	9	HOUSTON TX UTILITY SYS REVENUE.....	.....	.....	1FE	7,630,442	105.277	6,990,393	6,640,000	7,490,528		(79,308)		5.500	3.780	MN.....	46,664	365,200	03/15/2016.	11/15/2026.
44244C	JJ	7	HOUSTON TX UTILITY SYS REVENUE.....	.....	.....	1FE	425,190	105.319	389,680	370,000	417,394		(4,419)		5.500	3.780	MN.....	2,600	20,350	03/15/2016.	11/15/2026.
445047	CQ	4	HUMBLE TX INDEP SCH DIST.....	.....	.....	1FE	3,447,587	116.630	3,306,461	2,835,000	3,265,008		(78,697)		5.250	2.110	FA.....	56,228	148,838	08/19/2015.	02/15/2023.
45200F	ED	7	ILLINOIS ST FIN AUTH REVENUE.....	.....	.....	1FE	1,343,879	106.298	1,174,593	1,105,000	1,291,091		(11,420)		5.000	3.370	MN.....	9,208	55,250	01/18/2013.	11/01/2030.
45203H	4P	4	ILLINOIS ST FIN AUTH REVENUE.....	.....	.....	1FE	987,129	110.322	954,285	865,000	944,295		(19,271)		5.000	2.500	MN.....	5,526	43,250	09/17/2015.	11/15/2021.
45203H	KV	3	ILLINOIS FIN AUTH REV.....	.....	.....	1FE	1,148,230	104.064	1,040,640	1,000,000	1,043,863		(31,320)		5.000	1.750	MN.....	6,389	50,000	08/01/2014.	05/15/2019.
45203H	N6	5	ILLINOIS FIN AUTH RE.....	.....	.....	1FE	3,017,200	116.832	2,920,800	2,500,000	2,906,188		(39,596)		5.000	2.900	MN.....	15,972	125,000	01/16/2015.	11/15/2026.
45204E	YU	6	ILLINOIS ST FIN AUTH REVENUE.....	.....	.....	1FE	1,252,999	119.810	1,287,958	1,075,000	1,248,604		(4,395)		5.000	3.130	MS.....	16,274		08/31/2017.	03/01/2028.
45471A	KD	3	INDIANA ST FIN AUTH HOSP REVENUE.....	.....	.....	1FE	596,307	107.122	546,322	510,000	538,835		(11,861)		5.000	2.490	MN.....	4,250	25,500	10/24/2012.	05/01/2020.
45505M	AJ	5	INDIANA ST FIN AUTH WASTE.....	.....	.....	1FE	2,706,379	108.866	2,498,475	2,295,000	2,486,289		(67,175)		5.000	1.870	AO.....	28,688	114,750	07/31/2014.	10/01/2020.
45505M	EY	8	INDIANA ST FIN AUTH IN WSTWTR UTIL REV.....	.....	.....	1FE	2,577,982	119.005	2,618,110	2,200,000	2,577,447		(535)		5.000	3.500	AO.....	27,500		12/19/2017.	10/01/2032.
45506D	PT	6	INDIANA ST FIN AUTH REVENUE.....	.....	.....	1FE	3,225,522	115.935	3,170,822	2,735,000	3,209,051		(16,471)		5.000	1.450	FA.....	38,746		10/24/2017.	02/01/2023.
455167	2A	3	INDIANA UNIV REVENUES.....	.....	.....	1FE	985,319	105.143	951,544	905,000	973,727		(11,253)		5.250	3.690	JD.....	3,959	47,513	12/15/2016.	06/01/2023.
45528U	LV	1	INDIANAPOLIS IN LOCAL PUBLIC IMPT BOND.....	.....	.....	1FE	3,767,908	115.462	3,764,061	3,260,000	3,624,855		(45,809)		5.000	3.200	JJ.....	81,500	163,000	09/17/2014.	01/01/2025.
455398	NF	0	INDIANAPOLIS IND GAS UTIL REV.....	.....	.....	1FE	3,740,380	108.141	3,784,935	3,500,000	3,617,529		(18,107)		5.000	4.320	FA.....	66,111	175,000	02/24/2010.	08/15/2023.
46246K	4M	1	IOWA ST FIN AUTH REVENUE.....	.....	.....	1FE	1,631,641	121.080	1,676,958	1,385,000	1,631,213		(428)		5.000	3.710	FA.....	3,270		11/29/2017.	08/01/2037.
46246P	LF	6	IOWA FIN AUTH HEALTH CARE.....	.....	.....	1FE	2,661,200	101.643	2,541,075	2,500,000	2,511,638		(22,587)		5.000	4.050	JJ.....	62,500	125,000	06/11/2010.	07/01/2018.
46613P	2F	2	JEA FLA WTR & SWR SYS REV.....	.....	.....	1FE	4,747,280	119.208	4,788,320	4,000,000	4,542,586		(61,270)		5.000	3.020	AO.....	50,000	200,000	06/26/2014.	10/01/2025.
469487	JU	7	JACKSONVILLE FL SPL REVENUE.....	.....	.....	1FE	2,896,450	117.732	2,943,300	2,500,000	2,828,072		(27,940)		5.000	3.400	AO.....	31,250	125,000	06/23/2015.	10/01/2027.
484890	KN	7	KANSAS CITY MO ARPT REV.....	.....	.....	1FE	10,879,282	110.537	10,804,992	9,775,000	10,312,779		(135,555)		5.000	3.390	MS.....	162,917	488,750	07/24/2013.	09/01/2021.

E10.7

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Strat Contractual Maturity Date
485424	PC	3			1FE	1,151,016	114.291	1,154,339	1,010,000	1,150,691		(325)		5.000	2.350	MS	1,683		12/21/2017	09/01/2023	
485424	PZ	2			1FE	3,457,738	111.776	3,364,458	3,010,000	3,371,841		(85,896)		5.000	1.610	MS	50,167	150,500	02/01/2017	09/01/2021	
486063	QH	6			1FE	2,766,425	106.830	2,670,750	2,500,000	2,661,123		(105,302)		5.000	0.430	JD	72,917	125,000	01/25/2017	06/01/2019	
490728	YP	1			1FE	8,487,940	104.542	8,415,631	8,050,000	8,317,003		(108,011)		5.000	3.500	MN	67,083	402,500	05/25/2016	05/01/2020	
490728	ZB	1		1	1FE	759,170	104.542	752,702	720,000	743,881		(9,661)		5.000	3.500	MN	6,000	36,000	05/25/2016	05/01/2020	
49118N	ER	2			1FE	3,073,491	117.258	3,165,966	2,700,000	2,977,662		(26,851)		5.000	3.600	MS	45,000	135,000	03/31/2014	09/01/2026	
49474F	JY	7		1	1FE	6,717,584	120.432	6,497,306	5,395,000	6,418,159		(106,732)		5.000	2.500	JJ	134,875	269,750	01/13/2015	07/01/2026	
494782	KA	2			1FE	5,949,476	117.999	6,135,948	5,200,000	5,876,837		(72,639)		5.000	3.130	JD	21,667	231,833	12/09/2016	12/01/2025	
513877	BA	7			1FE	1,436,409	123.913	1,449,782	1,170,000	1,436,031		(378)		5.000	2.180	JD	1,625		12/21/2017	12/01/2026	
514045	M6	7			1FE	2,408,025	121.877	2,364,414	1,940,000	2,337,322		(41,095)		5.000	2.360	FA	36,644	97,000	03/18/2016	08/15/2026	
523510	ES	0			2FE	2,728,913	116.436	2,619,810	2,250,000	2,657,017		(55,548)		5.000	2.110	AO	28,125	117,813	08/25/2016	10/01/2024	
528828	4G	8			1FE	2,371,140	116.555	2,331,100	2,000,000	2,348,546		(22,594)		5.000	2.160	FA	37,778	50,000	07/11/2017	08/15/2024	
542424	UC	8			1FE	832,993	118.198	833,296	705,000	828,344		(4,649)		5.000	3.020	MN	4,504	17,625	07/14/2017	05/15/2028	
542690	4F	6			1FE	2,500,000	100.148	2,503,700	2,500,000	2,500,000				1.200	1.200	MON	2,500	43,026	11/18/2015	05/01/2033	
542690	7U	0			1FE	1,790,962	111.136	1,744,835	1,570,000	1,754,578		(36,384)		5.000	1.680	MS	26,167	39,250	03/30/2017	09/01/2021	
544495	F3	3		1	1FE	10,422,870	119.802	10,183,170	8,500,000	9,958,370		(150,546)		5.000	2.720	JJ	212,500	425,000	10/22/2014	07/01/2026	
544495	ZQ	0			1FE	5,039,064	117.700	4,825,700	4,100,000	4,641,706		(91,022)		5.000	2.410	JJ	102,500	205,000	06/06/2013	07/01/2023	
544646	4W	9			1FE	2,697,787	123.858	2,718,683	2,195,000	2,678,318		(19,468)		5.000	2.590	JJ	54,875		06/29/2017	07/01/2028	
546398	B6	4		1	1FE	2,043,107	104.773	2,174,040	2,075,000	2,069,039		3,726		5.000	5.200	JJ	51,875	103,750	07/31/2009	07/01/2019	
546589	RM	6			1FE	4,200,618	112.138	4,098,644	3,655,000	3,932,185		(46,226)		5.000	3.440	MN	23,351	182,750	08/24/2011	05/15/2023	
54714C	AF	4			1FE	1,162,580	115.293	1,152,930	1,000,000	1,115,640		(19,813)		2.000	0.010	MN	3,333	50,000	07/24/2015	11/01/2023	
54714C	AG	2			1FE	1,162,370	116.898	1,168,980	1,000,000	1,124,632		(16,225)		5.000	2.970	MN	8,333	50,000	07/24/2015	11/01/2024	
54714C	AH	0			1FE	1,165,050	118.373	1,183,730	1,000,000	1,131,154		(14,582)		5.000	3.100	MN	8,333	50,000	07/24/2015	11/01/2025	
54811B	KV	2			1FE	2,500,594	110.440	2,457,290	2,225,000	2,445,190		(53,826)		5.000	1.950	MN	14,215	111,250	03/20/2017	05/15/2021	
54811G	TM	2			1FE	5,758	107.452	5,373	5,000	5,399		(112)		5.000	2.510	MN	32	250	09/15/2014	05/15/2021	
54811G	UB	4			1FE	1,606,344	107.404	1,498,286	1,395,000	1,506,435		(31,286)		5.000	2.510	MN	8,913	69,750	09/15/2014	05/15/2021	
55844P	TJ	7			1FE	2,594,003	114.503	2,576,318	2,250,000	2,592,918		(1,084)		4.000	1.970	MS	2,500		12/06/2017	03/01/2026	
56036Y	DK	8			1FE	6,828,205	124.496	6,660,536	5,350,000	6,655,682		(103,028)		5.500	2.840	MS	86,640	294,250	04/19/2016	09/15/2028	
574204	YL	1			1FE	2,469,820	112.824	2,256,480	2,000,000	2,239,153		(67,173)		5.500	1.870	JD	9,167	110,000	06/18/2014	06/01/2021	
574218	3W	1			1FE	343,545	121.107	345,155	285,000	342,849		(695)		5.000	2.760	JJ	2,058		11/01/2017	07/01/2028	
574218	GK	3		1	1FE	1,077,665	105.138	1,077,665	1,025,000	1,071,916		(30,550)		5.000	1.890	JJ	25,625	51,250	04/13/2012	07/01/2019	
57422J	AA	6		1	2FE	1,363,470	111.183	1,306,400	1,175,000	1,312,188		(33,458)		5.000	1.890	MS	14,851	58,750	06/14/2016	03/31/2024	
57430Y	BF	1			1FE	3,305,532	110.275	3,038,076	2,755,000	3,042,161		(87,707)		5.000	1.610	MS	45,917	137,750	12/09/2014	03/01/2021	
575579	FD	4		1	1FE	4,361,945	108.711	3,804,885	3,500,000	3,760,057		(100,139)		5.250	2.180	JJ	91,875	183,750	08/16/2011	07/01/2020	
575579	GG	6		1	1FE	6,225,512	109.319	5,416,756	4,955,000	5,344,341		(149,740)		5.500	2.250	JJ	136,263	272,525	10/03/2011	07/01/2020	
57563C	CC	4		1	1FE	1,382,270	106.750	1,345,050	1,260,000	1,351,740		(29,111)		5.000	2.460	JJ	31,500	63,000	12/08/2016	01/01/2021	
57563R	KT	5			1FE	11,632,041	108.805	11,772,701	10,820,000	11,205,852		(100,996)		5.000	3.900	JJ	270,500	541,000	06/21/2013	07/01/2021	
57563R	PB	9			1FE	2,301,780	113.426	2,268,520	2,000,000	2,280,164		(21,616)		5.000	2.640	JJ	50,000		06/02/2017	07/01/2024	
57583P	GW	3		1	1FE	3,165,225	121.439	3,035,975	2,500,000	3,077,247		(72,061)		5.000	1.690	JD	5,556	125,000	10/05/2016	06/15/2026	
57584X	DM	0			1FE	1,439,125	113.202	1,415,025	1,250,000	1,378,239		(26,550)		5.000	2.570	JJ	31,250	62,500	08/21/2015	07/01/2022	
57584X	DN	8			1FE	1,023,706	115.520	1,022,352	885,000	985,465		(16,694)		5.000	2.760	JJ	22,125	44,250	08/21/2015	07/01/2023	
57584X	XT	3			1FE	121,244	122.370	122,370	100,000	121,208		(36)		5.000	1.960	JJ	2,306		12/21/2017	07/15/2025	
57586C	YT	6		1	1FE	1,206,316	100.263	1,153,025	1,150,000	1,153,189		(6,173)		5.000	4.430	JJ	28,750	57,500	06/07/2007	07/01/2018	

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F	o	r	NAIC Designation	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
575896	KL	8	MASSACHUWETTS ST PORT AUTH.....	1	F	E	1FE	1,712,130	1,595,832	1,400,000	1,567,958	(28,017)			5.000	2.640	JJ	35,000	70,000	07/11/2012.	07/01/2023.	
575896	SC	0	MASSACHUSETTS ST PORT AUTH.....	1	F	E	1FE	2,250,882	2,257,136	1,845,000	2,234,578	(16,304)			5.000	2.490	JJ	41,513		07/13/2017.	07/01/2027.	
576000	MS	9	MASSACHUSETTS ST SCH BLDG.....	1	F	E	1FE	11,931,200	11,152,600	10,000,000	10,907,585	(237,252)			5.000	2.370	FA	188,889	500,000	06/28/2013.	08/15/2021.	
576000	PN	7	MASSACHUSETTS ST SCH BLDG.....	1	F	E	1FE	2,403,820	2,323,740	2,000,000	2,232,745	(39,797)			5.000	2.660	MN	12,778	100,000	06/13/2013.	05/15/2023.	
57604P	PL	2	MASSACHUSETTS ST WTR POLL.....	1	F	E	1FE	2,159,962	2,129,119	1,840,000	2,104,354	(54,244)			5.250	1.950	FA	40,250	96,600	01/03/2017.	08/01/2022.	
57604T	EK	8	MASSACHUSETTS ST TRANSPRTN FUND REV.....	1	F	E	1FE	1,844,503	1,852,692	1,525,000	1,809,973	(34,530)			5.000	2.250	JD	6,354	76,250	01/04/2017.	06/01/2025.	
57604T	EL	6	MASSACHUSETTS ST TRANSPRTN FUND REV.....	1	F	E	1FE	1,797,825	1,814,950	1,470,000	1,768,385	(29,440)			5.000	2.330	JD	6,125	73,500	01/24/2017.	06/01/2026.	
57604T	FL	5	MASSACHUSETTS ST TRANSPRTN FUND REV.....	1	F	E	1FE	2,172,334	2,194,137	1,820,000	2,171,394	(940)			5.000	3.800	JD	11,375		11/17/2017.	06/01/2043.	
581664	GD	5	MCKINNEY TX INDEP SCH DIST.....	1	F	E	1FE	2,420,164	2,442,529	2,035,000	2,416,061	(4,103)			5.000	2.150	FA	38,439		11/29/2017.	02/15/2025.	
591852	E6	1	MET COUNCIL MINNEAPOLIS-SAINTPAUL MN MET.....	1	F	E	1FE	1,854,075	1,853,790	1,500,000	1,831,073	(23,002)			5.000	2.050	MS	25,000	21,458	05/03/2017.	03/01/2026.	
59259N	X5	7	METROPOLITAN TRANSN AUTH.....	1	F	E	1FE	12,681,077	13,070,404	11,130,000	12,147,203	(128,879)			5.000	3.490	MN	71,108	556,500	08/07/2013.	11/15/2024.	
59259Y	FP	9	METROPOLITAN TRANSN AUTH.....	1	F	E	1FE	5,541,400	5,150,050	5,000,000	5,066,802	(74,259)			5.000	3.430	MN	31,944	250,000	11/24/2010.	11/15/2018.	
592646	4Y	6	METROPOLITAN WASH D C ARP.....	1	F	E	1FE	3,467,129	3,274,682	3,015,000	3,197,454	(63,099)			5.000	2.700	AO	37,688	150,750	06/28/2013.	10/01/2020.	
592647	EE	7	MET WASHINGTON DC ARPTS AUTH ARPT SYS REV.....	1	F	E	1FE	3,372,820	3,362,508	2,750,000	3,349,502	(23,318)			5.000	2.650	AO	34,375	32,083	06/07/2017.	10/01/2028.	
59333M	R7	2	MIAMI-DADE CNTY FL SCH BRD.....	1	F	E	1FE	11,470,200	11,877,600	10,000,000	11,183,206	(121,168)			5.000	3.360	MN	83,333	500,000	06/26/2015.	05/01/2026.	
59335K	AH	0	MIAMI-DADE CNTY FLA SEAPO.....	1	2	F	E	4,561,550	4,880,630	4,165,000	4,412,820	(37,229)			5.500	4.320	AO	57,269	229,075	09/11/2013.	10/01/2024.	
59335K	AJ	6	MIAMI-DADE CNTY FLA SEAPO.....	1	2	F	E	5,873,071	6,338,110	5,455,000	5,717,351	(39,117)			5.500	4.540	AO	75,006	300,025	09/11/2013.	10/01/2025.	
59335K	AT	4	MIAMI-DADE CNTY FLA SEAPO.....	1	2	F	E	1,045,190	1,183,220	1,000,000	1,028,818	(4,171)			6.000	5.410	AO	15,000	60,000	09/11/2013.	10/01/2038.	
59335K	AU	1	MIAMI-DADE CNTY FLA SEAPO.....	1	2	F	E	988,540	1,155,510	1,000,000	989,473	232			5.500	5.580	AO	13,750	55,000	09/11/2013.	10/01/2042.	
59447P	5K	3	MICHIGAN FIN AUTH RE.....	1	F	E	1FE	1,628,942	1,645,406	1,400,000	1,576,262	(17,917)			5.000	3.270	JD	5,833	70,000	12/11/2014.	06/01/2026.	
59447P	6F	3	MICHIGAN FIN AUTH RE.....	1	F	E	1FE	11,592,875	11,297,304	9,675,000	11,164,938	(150,438)			5.000	2.950	FA	201,563	483,750	01/21/2015.	08/01/2026.	
59447P	6U	0	MICHIGAN ST FIN AUTH REVENUE.....	1	F	E	1FE	6,981,660	6,564,360	6,000,000	6,548,966	(157,263)			5.000	2.140	MN	50,000	300,000	02/12/2015.	05/01/2021.	
59447P	7L	9	MICHIGAN ST FIN AUTH REVENUE.....	1	F	E	1FE	1,640,973	1,645,783	1,355,000	1,619,235	(21,738)			5.500	2.990	JD	6,210	74,525	02/08/2017.	12/01/2026.	
59447P	KR	1	MICHIGAN STATE.....	1	F	E	1FE	2,937,150	2,727,275	2,500,000	2,687,906	(65,629)			5.000	2.160	AO	31,250	125,000	01/06/2014.	10/01/2020.	
59447P	LD	1	MCHIGAN ST FIN AUTH REVENUE.....	1	F	E	1FE	1,212,142	1,120,886	1,060,000	1,100,218	(21,080)			5.000	2.860	MN	8,833	53,000	04/18/2012.	11/01/2019.	
59447P	NG	2	MICHIGAN ST FIN AUTH REVENUE.....	1	F	E	1FE	18,396,758	15,945,888	15,595,000	16,772,001	(316,351)			5.000	2.720	JJ	389,875	779,750	10/25/2012.	07/01/2021.	
59447P	P3	9	MICHIGAN FIN AUTH RE.....	1	F	E	1FE	3,702,237	3,679,236	3,300,000	3,557,749	(48,517)			5.000	3.240	MN	27,500	165,000	11/21/2014.	11/01/2022.	
59447P	QH	7	MICHIGAN ST FIN AUTH REVENUE.....	1	F	E	1FE	299,276	280,700	270,000	278,056	(4,161)			4.000	2.360	MN	1,380	10,800	08/15/2012.	11/15/2019.	
59447T	LY	7	MICHIGAN ST FIN AUTH REVENUE.....	1	F	E	1FE	2,259,865	2,190,130	1,900,000	2,201,489	(47,857)			5.000	2.100	MN	12,139	95,000	12/19/2016.	11/15/2023.	
59447T	PH	0	MICHIGAN ST FIN AUTH REVENUE.....	1	F	E	1FE	1,183,530	1,176,260	1,000,000	1,159,795	(23,735)			5.000	2.040	AO	12,500	43,611	01/30/2017.	10/01/2023.	
59447T	QG	1	MICHIGAN ST FIN AUTH REVENUE.....	1	F	E	1FE	1,831,290	1,831,785	1,500,000	1,830,559	(731)			5.000	2.660	JD	2,083		12/08/2017.	12/01/2028.	
603790	LL	8	MINNEAPOLIS MN SPL SCH DIST #10 001.....	1	F	E	1FE	1,809,360	1,816,857	1,575,000	1,806,335	(3,025)			5.000	1.950	FA	5,469		11/29/2017.	02/01/2023.	
60416H	J6	2	MINNESOTA ST HGR REDU FACS AUTH REVENUE.....	1	F	E	1FE	692,958	654,384	600,000	651,268	(16,915)			5.000	1.970	JD	2,500	30,000	06/19/2015.	12/01/2020.	
606092	FW	9	MISSOURI JT MUN ELEC.....	1	F	E	1FE	2,968,500	2,849,700	2,500,000	2,795,660	(54,899)			5.000	2.470	JJ	62,500	125,000	09/24/2014.	01/01/2023.	
606092	FY	5	MISSOURI JT MUN ELEC.....	1	F	E	1FE	1,420,944	1,389,192	1,200,000	1,358,010	(20,078)			5.000	2.900	JJ	30,000	60,000	09/24/2014.	01/01/2025.	
606092	HW	7	MISSOURI JT MUN ELEC.....	1	F	E	1FE	9,116,066	9,144,513	7,730,000	8,820,612	(111,893)			5.000	3.080	JD	32,208	386,500	03/13/2015.	06/01/2026.	
60636S	EG	5	MISSOURI ST DEV FIN.....	1	F	E	1FE	2,631,943	2,609,112	2,290,000	2,541,551	(34,926)			5.000	3.090	JD	9,542	114,500	05/01/2015.	06/01/2024.	
60636S	EH	3	MISSOURI ST DEV FIN BRD INFRASTRUCTRE.....	1	F	E	1FE	2,533,660	2,478,751	2,185,000	2,449,860	(31,239)			5.000	3.150	JD	9,104	109,250	02/25/2015.	06/01/2025.	
60636S	EJ	9	MISSOURI ST DEV FIN BRD INFRASTRUCTURE.....	1	F	E	1FE	3,232,312	3,192,973	2,820,000	3,144,559	(32,772)			5.000	3.410	JD	11,750	141,000	02/25/2015.	06/01/2026.	
60637A	GJ	5	MISSOURI ST HEALTH & EDL.....	1	F	E	1FE	1,149,890	1,171,580	1,000,000	1,106,589	(12,459)			5.000	3.360	JD	4,167	50,000	04/24/2014.	06/01/2025.	
60637A	HK	1	MISSOURI ST HEALTH &.....	1	F	E	1FE	2,251,204	2,227,108	1,865,000	2,163,056	(33,511)			5.000	2.730	MN	11,915	93,250	04/09/2015.	11/15/2025.	
60637A	HL	9	MISSOURI ST HEALTH &.....	1	F	E	1FE	4,527,493	4,529,738	3,805,000	4,381,133	(55,792)			5.000	3.030	MN	24,310	190,250	04/09/2015.	11/15/2026.	

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
60637A KR 2	MISSOURI ST HLTH & EDUC TNL FAC REV.....		..	..	1	1FE	6,224,200	119.062	5,953,100	5,000,000	6,043,819		(112,112)		5.000	2.250	MN.....	31,944	250,000	05/06/2016	11/15/2027
60637A LL 4	MISSOURI ST HLTH & EDUC TNL FAC REV.....		..	..	1	1FE	2,515,160	121.118	2,422,360	2,000,000	2,455,131		(49,397)		5.000	2.030	MN.....	12,778	100,000	09/21/2016	05/15/2026
607763 BV 0	MODESTO CALIF IRR DIST EL.....		..	..	1	1FE	3,060,366	108.256	2,949,976	2,725,000	2,829,272		(39,316)		5.000	3.390	JJ.....	68,125	136,250	07/22/2011	07/01/2020
611530 AW 6	MONROEVILLE PA FIN AUTH UPMC REV.....		..	..	1	1FE	1,559,545	109.591	1,424,683	1,300,000	1,401,035		(30,806)		5.000	2.400	FA.....	24,556	65,000	07/20/2012	02/15/2021
611530 AX 4	MONROEVILLE PA FILN AUTH UPMC REV.....		..	..	1	1FE	1,236,437	112.260	1,150,665	1,025,000	1,122,628		(22,188)		5.000	2.550	FA.....	19,361	51,250	07/20/2012	02/15/2022
613340 5V 6	MONTGOMERY CNTY MD.....		..	..	1	1FE	5,892,550	118.359	5,917,950	5,000,000	5,766,572		(120,018)		5.000	2.220	JD.....	20,833	241,667	12/02/2016	12/01/2023
626207 J8 8	MUNICIPAL ELEC AUTH GA.....		..	..	1	1FE	2,389,220	116.579	2,331,580	2,000,000	2,326,724		(31,313)		5.000	2.920	JJ.....	50,000	100,000	12/10/2015	01/01/2027
626207 Q4 9	MUNICIPAL ELEC AUTH.....		..	..	1	1FE	3,123,825	119.195	2,979,875	2,500,000	3,049,511		(47,806)		5.000	2.500	JJ.....	62,500	133,333	05/19/2016	01/01/2028
63968A ZQ 1	NEBRASKA PUB PWR DIS.....		..	..	1	1FE	1,608,009	118.916	1,545,908	1,300,000	1,533,910		(26,099)		5.000	2.500	JJ.....	32,500	65,000	01/22/2015	01/01/2026
644804 EY 8	NEW HANOVER CNTY NC HOSP REVENUE.....		..	..	1	1FE	1,533,713	122.956	1,536,950	1,250,000	1,521,214		(12,498)		5.000	2.480	AO.....	15,625	16,146	06/13/2017	10/01/2027
645424 AJ 1	NEW HOPE CULTURAL EDU FACT FIN CORP TX.....		..	..	1	1FE	1,799,250	120.491	1,807,365	1,500,000	1,799,045		(205)		5.000	2.810	FA.....	625		12/14/2017	08/15/2028
64542R AN 1	NEW HOPE CULTURAL ED FACS.....		..	..	1	1FE	108,627	100.598	100,598	100,000	100,577		(291)		4.000	1.670	AO.....	1,000	4,000	05/21/2014	04/01/2018
64577B KL 7	NEW JERSEY ECONOMIC DEV AUTH.....		..	..	2	2FE	5,497,232	114.060	5,982,447	5,245,000	5,482,903		(14,329)		5.250	4.650	JD.....	12,238	275,363	03/29/2017	06/15/2027
64577B KT 0	NEW JERSEY ECONOMIC DEV AUTH.....		..	..	2	2FE	8,531,504	112.693	9,252,095	8,210,000	8,473,999		(25,107)		5.000	4.530	JD.....	18,244	410,500	08/26/2015	06/15/2026
645780 FC 6	NEW JERSEY ECONOMIC DEV A.....		..	..	1	1FE	2,000,000	107.997	2,159,940	2,000,000	2,000,000				5.100	5.100	JD.....	8,500	102,000	06/30/2010	06/01/2023
645918 T9 4	NEW JERSEY ECONOMIC DEV AUTH.....		..	..	2	2FE	3,021,233	109.143	3,192,433	2,925,000	3,003,497		(7,760)		5.000	4.600	MS.....	48,750	146,250	08/18/2015	03/01/2026
646136 E6 4	NEW JERSEY ST TRANSN TR F.....		..	..	2	2FE	1,821,328	103.711	1,659,376	1,600,000	1,646,620		(30,907)		5.000	2.940	JD.....	3,556	80,000	11/29/2011	06/15/2019
646140 BY 8	NJ STATE TURNPIKKE AUTH TURNPIKE REVE.....		..	..	1	1FE	1,317,449	122.882	1,345,558	1,095,000	1,316,622		(827)		5.000	2.840	JJ.....	2,585		12/01/2017	01/01/2029
64711R LK 0	NEW MEXICO ST FIN AUTH REVENUE.....		..	..	1	1FE	1,163,640	116.145	1,161,450	1,000,000	1,161,609		(2,031)		5.000	1.870	JD.....	2,222	25,000	12/04/2017	06/15/2023
647207 AM 1	NEW MEXICO ST MUNI ENERGY ACQUISITION.....		..	..	1	1FE	2,509,375	99.791	2,494,775	2,500,000	2,502,571		(2,352)		0.956	0.860	MON.....	1,992	35,966	01/23/2015	02/01/2019
649674 JD 1	NEW YORK N Y CITY HEALTH.....		..	..	1	1FE	11,415,100	100.409	10,040,900	10,000,000	10,026,016		(210,640)		5.000	2.840	FA.....	188,889	500,000	10/20/2010	02/15/2018
64971W AW 0	NEW YORK NY CITY TRANSITIONAL.....		..	..	1	1FE	3,630,633	119.584	3,605,458	3,015,000	3,578,448		(52,185)		5.000	2.050	MN.....	25,125	150,750	04/20/2017	11/01/2024
64971W SC 5	NEW YORK N Y CITY TRANSIT.....		..	..	1	1FE	5,927,950	116.020	5,801,000	5,000,000	5,576,725		(81,575)		5.000	2.980	MN.....	41,667	250,000	06/13/2013	05/01/2024
64972G PT 5	NEW YORK CITY NY MUNI WTR FIN AUTH.....		..	..	1	1FE	3,891,538	118.611	3,937,885	3,320,000	3,890,613		(925)		5.000	4.010	JD.....	14,756		11/15/2017	06/15/2048
64985H TZ 0	NEW YORK ST ENVRNMENTL FACS CORP.....		..	..	1	1FE	1,137,757	116.571	1,095,767	940,000	1,079,734		(25,244)		5.000	1.980	MS.....	13,839	47,000	09/02/2015	03/15/2023
64985Y DS 6	NEW YORK ST ENVIRONMENTAL.....		..	..	1	1FE	4,174,120	110.354	4,414,160	4,000,000	4,052,331		(16,121)		5.250	4.770	JD.....	9,333	210,000	12/01/2008	12/15/2020
64990A DP 7	NEW YORK ST DORM AUTH ST PERSONAL INCOME.....		..	..	1	1FE	2,120,930	116.192	2,033,360	1,750,000	2,013,897		(47,734)		5.000	1.940	MS.....	25,764	87,500	09/22/2015	03/15/2023
64990A FQ 3	NEW YORK STATE DORM AUTH REVNUES.....		..	..	1	1FE	2,395,920	123.007	2,460,140	2,000,000	2,363,939		(31,981)		5.000	2.530	MS.....	29,444	96,111	03/10/2017	03/15/2026
64990B DD 2	NEW YORK ST DORM AUT.....		..	..	1	1FE	513,889	107.950	474,980	440,000	476,508		(14,201)		5.000	1.600	JJ.....	11,000	22,000	04/08/2015	07/01/2020
64990E LR 6	NEW YORK ST DORM AUTH ST PERSONAL INCOME.....		..	..	1	1FE	10,815	104.261	10,426	10,000	10,387		(114)		5.250	3.910	FA.....	198	525	01/16/2014	02/15/2021
64990E MP 9	NEW YORK ST DORM AUTH ST.....		..	..	1	1FE	6,016,500	118.263	5,913,150	5,000,000	5,719,004		(90,179)		5.000	2.760	FA.....	94,444	250,000	07/30/2014	05/01/2025
64990E MQ 7	NEW YORK ST DORM AUTH ST.....		..	..	1	1FE	5,941,150	118.009	5,900,450	5,000,000	5,696,792		(74,548)		5.000	3.040	FA.....	94,444	250,000	08/05/2014	02/15/2026
64990E RW 9	NEW YORK ST DORM AUTH ST PERSONAL INCOME.....		..	..	1	1FE	5,363	104.261	5,213	5,000	5,192		(57)		5.250	3.920	FA.....	99	263	11/10/2014	02/15/2021
64990E WY 9	NEW YORK ST DORM AUTH ST PERSONAL INCOME.....		..	..	1	1FE	26,781	104.261	26,065	25,000	25,972		(287)		5.250	3.910	FA.....	496	1,313	01/28/2015	02/15/2021
64990F BY 9	NEW YORK ST DORM AUTH ST PERSONAL INCOME.....		..	..	1	1FE	9,916,891	104.238	9,913,034	9,510,000	9,875,494		(41,397)		5.250	3.920	FA.....	188,615		08/15/2017	02/15/2021
64990F CN 2	NEW YORK NY CITY MUN WTR FIN.....		..	..	1	1FE	469,254	104.147	468,662	450,000	467,295		(1,959)		5.250	3.920	FA.....	8,625		08/15/2017	02/15/2021
650010 AD 3	NEW YORK ST TWY AUTH GEN.....		..	..	1	1FE	7,150,182	104.312	6,535,147	6,265,000	6,494,765		(167,847)		5.000	2.190	JJ.....	156,625	313,250	12/20/2013	05/01/2019
650035 D9 6	NEW YORK ST URBAN DEV COR.....		..	..	1	1FE	7,091,747	113.189	6,763,043	5,975,000	6,589,328		(137,338)		5.000	2.410	MS.....	87,965	298,750	02/19/2015	03/15/2022
650035 VS 4	NEW YORK ST URBAN DEV CORP REVENUE.....		..	..	1	1FE	2,981,824	107.296	2,762,872	2,575,000	2,765,104		(84,061)		5.000	1.580	MS.....	37,910	128,750	05/20/2015	03/15/2020
650116 AC 0	NEW YORK ST TRNSPRTN DEV CORPSPL FAC REV.....		..	..	2	2FE	8,249,325	103.271	7,745,325	7,500,000	7,751,935		(247,950)		5.000	1.600	JJ.....	187,500	375,000	12/15/2015	01/01/2019
650116 AG 1	NEW YORK ST TRNSPRTN DEV CORPSPL FAC REV.....		..	..	2	2FE	602,864	112.219	577,928	515,000	579,019		(11,931)		5.000	2.350	JJ.....	12,875	25,750	12/15/2015	01/01/2023
658207 TF 2	NORTH CAROLINA ST HSG FIN AGYHIOMEOWNER.....		..	..	1	1FE	1,630,000	99.372	1,619,764	1,630,000	1,630,000				2.000	2.000	JJ.....	16,300		05/17/2017	01/01/2022
65820P GZ 2	NORTH CAROLINA SST MED CARE COMM HLTH SY.....		1	1FE	1,561,913	123.152	1,570,188	1,275,000	1,552,788		(9,125)		5.000	2.650	AO.....	15,938	13,813	08/01/2017	10/01/2028	

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
65820P	HE	8	NORTH CAROLINA SST MED CARE COMM HLTH SY			1FE	1,812,866	119.871	1,834,026	1,530,000	1,809,602		(3,265)		5.000	3.480	AO	19,125		09/29/2017	10/01/2033	
65829Q	CU	6	NORTH CAROLINA ST LTD OBLG			1FE	3,114,653	121.186	3,126,599	2,580,000	3,111,283		(3,371)		5.000	1.970	MN	21,500		12/13/2017	05/01/2025	
65830R	BB	4	NORTH CAROLINA ST TURNPIKE AUTH			1FE	783,176	115.949	788,453	680,000	772,503		(10,674)		5.000	2.540	JJ	17,000	8,594	03/23/2017	01/01/2024	
65854R	AW	0	N CENTRL TX HLTH FAC DEVCORP HOSP REV			1FE	2,771,055	113.970	2,638,406	2,315,000	2,538,981		(44,849)		5.000	2.750	FA	43,728	115,750	11/12/2015	08/15/2022	
661253	BY	9	NORTH NATOMAS CMNTY FACS			2FE	2,297,873	113.572	2,453,155	2,160,000	2,237,168		(14,702)		5.000	4.140	MS	36,000	108,000	07/12/2013	09/01/2022	
66285W	LL	8	NORTH TEX TWY AUTH R			1FE	3,420,030	106.404	3,192,120	3,000,000	3,199,979		(97,625)		5.000	1.600	JJ	75,000	150,000	09/16/2015	01/01/2020	
66285W	NC	6	NORTH TEX TWY AUTH R			1FE	2,666,377	118.773	2,654,577	2,235,000	2,557,686		(41,314)		5.000	2.720	JJ	55,875	111,750	04/09/2015	01/01/2025	
66285W	WV	4	NORTH TEX TWY AUTH R			1FE	2,882,250	114.499	2,862,475	2,500,000	2,874,065		(8,185)		5.000	2.640	JJ	20,833		10/13/2017	01/01/2025	
662903	MT	7	B TEXAS ST MUNI WTR DIST WTR SIYS REV			1FE	704,868	109.223	655,338	600,000	657,434		(20,931)		5.250	1.570	MS	10,500	31,500	09/16/2015	09/01/2020	
665245	XL	5	NORTHERN ILL UNIV REVS		1	1FE	3,481,639	100.627	3,260,315	3,240,000	3,249,471		(37,178)		5.000	3.800	AO	40,500	162,000	12/09/2010	04/01/2018	
677524	BN	9	OHIO ST ADULT CORRECTIONAL CAPITAL			1FE	1,237,810	122.956	1,229,560	1,000,000	1,234,937		(2,873)		5.000	2.490	AO	7,500		10/18/2017	10/01/2028	
677524	BP	4	OHIO ST ADULT CORRECTIONAL CAPITAL			1FE	1,230,840	122.273	1,222,730	1,000,000	1,228,349		(2,491)		5.000	2.710	AO	7,500		10/18/2017	10/01/2029	
677561	JX	1	OHIO ST HOSP REV			1FE	1,548,913	109.410	1,542,681	1,410,000	1,546,817		(2,096)		5.000	1.670	JJ	23,892		12/12/2017	01/01/2021	
67756B	DK	3	OHIO ST HIGHER EDL FAC REV		1	1FE	1,174,400	103.516	1,035,160	1,000,000	1,013,405		(17,236)		6.250	4.410	AO	15,625	62,500	04/27/2006	10/01/2018	
67760H	JM	4	OHIO ST TPK COMMN TPK REV			1FE	2,445,960	114.572	2,520,584	2,200,000	2,354,760		(22,139)		5.000	3.700	FA	41,556	110,000	07/31/2013	02/15/2024	
67766W	XQ	0	OHIO ST WTR DEV AUTH WTR POLL CONTROL RE			1FE	2,408,620	124.936	2,498,720	2,000,000	2,383,773		(24,847)		5.000	2.680	JD	8,333	61,389	03/14/2017	06/01/2027	
679111	UH	5	OKLAHOMA TRANSN AUTH OK F		1	1FE	4,130,035	103.462	3,621,170	3,500,000	3,593,559		(91,461)		5.000	2.280	JJ	87,500	175,000	10/05/2011	01/01/2019	
682001	EY	4	OMAHA NE PUBLIC PWR DIST			1FE	2,003,898	121.856	1,900,954	1,560,000	1,944,551		(43,985)		5.000	1.720	FA	32,500	73,017	08/03/2016	02/01/2027	
686507	DS	0	ORLANDO FL UTILITIES COMSSION REVENUE			1FE	2,313,480	112.397	2,247,940	2,000,000	2,245,222		(62,575)		5.250	1.850	AO	23,333	105,000	11/22/2016	10/01/2021	
696560	KB	6	PALM BEACH CNTY FLA		1	1FE	2,804,670	120.061	2,701,373	2,250,000	2,682,537		(43,635)		5.000	2.530	AO	28,125	112,500	01/15/2015	10/01/2026	
708692	BJ	6	PENNSYLVANIA ST ECON DEV FINGAUTH REV			1FE	575,000	100.075	575,431	575,000	575,000				5.000	1.700	FA	3,638		08/11/2017	08/01/2037	
70869P	JA	6	PENNSYLVANIA ST ECON DEV AUTH REV		1	2FE	2,874,670	104.357	2,650,668	2,540,000	2,659,874		(78,301)		5.000	1.790	JD	63,853	127,000	02/25/2015	06/30/2019	
70869P	LH	8	PENNSYLVANIA ST ECON DEV AUTH REV		1	1FE	3,785,243	121.000	3,660,250	3,025,000	3,697,977		(69,504)		5.000	2.180	MS	44,535	145,788	09/21/2016	03/15/2027	
709223	WP	2	PENNSYLVANIA ST TURNPIKE COMM TURNPIKE			1FE	1,048,460	104.437	1,044,370	1,000,000	1,045,624		(2,836)		5.000	1.720	JD	4,167	25,000	11/27/2017	06/01/2019	
709224	A6	6	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE			1FE	7,821,775	118.828	7,723,820	6,500,000	7,815,257		(6,518)		5.000	3.180	JD	27,986		11/07/2017	12/01/2031	
709224	PB	9	PENNSYLVANIA ST TURNPIKE COMM TURNPIKE		1	1FE	3,603,180	117.447	3,523,410	3,000,000	3,518,797		(54,243)		5.000	2.690	JD	12,500	150,000	05/25/2016	06/01/2028	
709224	QF	9	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE			1FE	3,129,108	115.169	3,161,389	2,745,000	3,126,436		(2,672)		5.000	4.080	JD	11,438	68,625	09/13/2017	12/01/2041	
709224	RS	0	PENNSYLVANIA ST TPK COMMN		1	1FE	7,920,733	120.035	7,640,228	6,365,000	7,754,445		(139,027)		5.000	2.280	JD	26,521	318,250	09/23/2016	12/01/2027	
709224	XK	0	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE			1FE	2,651,113	118.179	2,688,572	2,275,000	2,647,968		(3,145)		5.000	3.710	JD	9,479	39,181	10/19/2017	06/01/2035	
717146	SK	1	PHARR-SAN JUAN-ALAMO INDP SCH DIST			1FE	1,059,480	117.553	1,057,977	900,000	1,057,859		(1,621)		5.000	1.930	FA	18,750		12/05/2017	02/01/2024	
717817	TW	0	PHILADELPHIA PA ARPT REVENUE			1FE	2,561,152	116.267	2,557,874	2,200,000	2,559,566		(1,586)		5.000	2.280	JJ	3,361		12/15/2017	07/01/2024	
717817	UA	6	PHILADELPHIA PA ARPT REVENUE			1FE	2,950,938	119.427	2,967,761	2,485,000	2,949,755		(1,182)		5.000	2.910	JJ	3,797		12/15/2017	07/01/2028	
71783M	AN	5	PHILADELPHIA PA GAS WKS REVENUE			1FE	1,639,238	120.985	1,633,298	1,350,000	1,630,669		(8,569)		5.000	2.720	FA	25,313		08/09/2017	08/01/2028	
717883	TC	6	PHILADELPHIA PA SSCH DIST		1	1FE	11,529,600	115.647	11,564,700	10,000,000	11,376,307		(136,345)		5.000	3.170	MS	166,667	395,833	10/20/2016	09/01/2027	
71883P	JQ	1	PHOENIX ARIZ CIVIC IMPT C			1FE	2,936,003	119.125	2,960,256	2,485,000	2,803,346		(37,204)		5.000	3.070	JJ	62,125	124,250	03/19/2014	07/01/2025	
71883R	LQ	4	PHOENIX AR CIVIC			1FE	797,090	111.258	778,806	700,000	776,403		(20,687)		5.000	1.770	JJ	17,500	17,500	01/03/2017	07/01/2021	
720175	VX	3	PIEDMONT MUN PWR AGY S C		1	1FE	5,385,000	106.241	5,312,050	5,000,000	5,099,673		(46,985)		5.000	3.950	JJ	125,000	250,000	03/14/2011	01/01/2020	
725304	TV	1	PITTSBURGH PA WTR & SWR AUTH			1FE	3,659,546	122.104	3,736,382	3,060,000	3,658,020		(1,526)		5.000	2.690	MS	4,250		11/29/2017	09/01/2027	
73358W	LV	4	PORT AUTH N Y & N J			1FE	2,205,357	107.863	2,076,363	1,925,000	2,032,925		(40,536)		5.000	2.700	JJ	44,382	96,250	07/15/2013	07/15/2020	
73358W	TJ	3	PORT AUTH N Y & N J			1FE	5,906,900	108.222	5,411,100	5,000,000	5,413,321		(149,975)		5.000	1.810	MS	83,333	250,000	08/15/2014	09/01/2020	
73358W	XW	9	PORT AUTH OF NEW YORK & NEW JERSEY NY			1FE	3,495,863	111.224	3,308,914	2,975,000	3,311,699		(84,947)		5.000	1.890	AO	31,403	148,750	10/19/2015	10/15/2021	
735389	QJ	0	PORT SEATTLE WASH REV			1FE	3,054,512	110.612	2,936,749	2,655,000	2,858,339		(52,000)		5.000	2.780	MS	44,250	132,750	02/21/2014	09/01/2021	
735389	VC	9	PORT OF SEATTLE WA REVENUE			1FE	2,303,220	106.927	2,138,540	2,000,000	2,146,406		(65,950)		5.000	1.550	MS	33,333	100,000	07/23/2015	03/01/2020	

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
735389	VD	7	PORT OF SEATTLE WA REVENUE.....	..	..	1FE	1,985,926	109.756	1,876,828	1,710,000	1,870,456	(48,684)			5.000	1.930	MS	28,500	85,500	07/22/2015	03/01/2021
735389	WE	4	PORT OF SEATTLE WA REVENUE.....	..	..	1FE	4,825,315	116.843	5,000,880	4,280,000	4,719,329	(45,097)			5.000	3.550	AO	53,500	214,000	07/22/2015	04/01/2026
736740	QF	1	PORTLAND ORE REV.....	..	..	1FE	1,692,176	121.716	1,740,539	1,430,000	1,661,489	(28,783)			5.000	2.540	AO	17,875	59,981	12/02/2016	04/01/2025
736742	XA	0	PORTLAND OR SWR SYS REVENUE.....	..	..	1FE	2,327,654	110.995	2,186,602	1,970,000	2,186,209	(60,982)			5.000	1.680	JD	8,208	98,500	08/24/2015	06/01/2021
736754	LP	5	PORTLAND ORE WTR SYS REV.....	..	..	1FE	7,926,797	116.161	7,341,375	6,320,000	7,323,154	(135,178)			5.000	2.430	AO	79,000	316,000	04/24/2013	10/01/2024
744434	EF	4	PUBLIC PWR GENERATION AGY NE REVENUE.....	..	..	1FE	2,191,080	116.529	2,214,051	1,900,000	2,189,012	(2,068)			5.000	3.720	JJ	47,500		10/31/2017	01/01/2034
74444Y	AK	0	PUBLIC FIN AUTH WI LEASE DEV REVENUE.....	..	..	1FE	4,151,521	119.490	4,002,915	3,350,000	4,026,723	(64,871)			5.000	2.510	MS	55,833	167,500	01/08/2016	03/01/2027
745190	ZP	6	PUERTO RICO HIGHWAY & TRANSPRTN REVENUE.....	..	..	1FE	1,052,980	90.124	1,049,821	1,000,000	1,049,821	(2,339)			5.250	4.770	JJ	26,250	52,500	08/09/2016	07/01/2032
75076P	AG	0	RAILSPLITTER TOB SETTLEME.....	..	1	1FE	5,061,800	101.473	5,073,650	5,000,000	5,004,060	(9,442)			5.000	4.800	JD	20,833	250,000	12/16/2010	06/01/2018	
75076P	AJ	4	RAILSPLITTER TOB SETTLEME.....	..	1	1FE	1,444,055	111.775	1,643,093	1,470,000	1,459,829	2,632			5.375	5.600	JD	6,584	79,013	12/17/2010	06/01/2021	
75076P	AS	4	RAILSPLITTER TOB SETTLEME.....	..	..	1FE	13,610,898	112.469	13,046,404	11,600,000	12,772,879	(194,236)			5.500	3.430	JD	53,167	638,000	06/28/2013	06/01/2023
75076P	AZ	8	RAILSPLITTER IL TOBACCO SETTLEMENT AUTH.....	..	..	1FE	4,138,344	115.896	4,172,256	3,600,000	4,137,793	(551)			5.000	3.150	JD	2,000		12/21/2017	06/01/2027
751073	KT	3	RALEIGH DURHAM NC AOT AUTH.....	..	..	1FE	1,627,217	107.403	1,578,824	1,470,000	1,587,831	(39,385)			5.000	1.490	MN	12,250	46,346	03/03/2017	05/01/2020
751073	KU	0	RALEIGH DURHAM NC AOT AUTH.....	..	..	1FE	1,745,488	107.040	1,712,640	1,600,000	1,718,162	(27,326)			4.000	1.710	MN	10,667	40,356	03/03/2017	05/01/2021
752147	HA	9	RANCHO SANTIAGO CALIF CMN.....	..	..	1FE	3,605,344	117.619	3,587,380	3,050,000	3,403,511	(47,119)			5.000	3.060	MS	50,833	152,500	06/19/2013	09/01/2024
759911	2V	1	REGL TRANPRTN AUTH IL.....	..	..	1FE	2,416,670	117.587	2,369,378	2,015,000	2,395,181	(21,489)			5.000	1.900	JJ	39,460		08/02/2017	07/01/2024
759911	PK	0	REGIONAL TRANSN AUTH ILL.....	..	1	1FE	2,131,958	102.316	1,800,762	1,760,000	1,789,411	(57,583)			6.250	2.860	JJ	55,000	110,000	07/27/2011	07/01/2018	
762197	KD	2	RHODE ISLAND ST HLTH I& EDUCTL REV.....	..	..	1FE	6,963,110	114.484	6,296,620	5,500,000	6,218,444	(145,273)			5.000	2.050	MS	91,667	275,000	08/15/2012	09/01/2022
764791	AV	1	RICHMOND IN HOSP AUTH REVENUE.....	..	1	1FE	2,178,011	115.700	2,146,235	1,855,000	2,103,198	(26,949)			5.000	3.090	JJ	46,375	92,750	02/11/2015	01/01/2026	
765433	KD	8	RICHMOND VA PUBLIC UTILITY REVENUE.....	..	..	1FE	6,039,300	122.493	6,124,650	5,000,000	5,928,949	(103,464)			5.000	2.440	JJ	115,278	151,389	11/16/2016	01/15/2026
77158P	FN	7	ROCHESTER MN ELEC UTILITY REVENUE.....	..	..	1FE	122,589	115.077	120,831	105,000	120,045	(2,544)			5.000	1.930	JD	438	4,171	01/11/2017	12/01/2022
77158P	FP	2	ROCHESTER MN ELEC UTILITY REVENUE.....	..	..	1FE	124,329	117.560	123,438	105,000	121,979	(2,351)			5.000	2.080	JD	438	4,171	01/11/2017	12/01/2023
779240	MH	0	ROUNDROCK TX INDEP SCH DIST.....	..	..	1FE	1,899,470	124.844	1,916,355	1,535,000	1,897,014	(2,456)			5.000	2.250	FA	12,792		12/01/2017	08/01/2027
780486	GN	0	ROYAL OAK MI HOSP FIN AUTH.....	..	..	1FE	134,823	115.863	133,242	115,000	134,131	(692)			5.000	1.890	MS	1,917		10/11/2017	09/01/2023
780486	HB	5	ROYAL OAK M HOSP FIN AUTH.....	..	..	1FE	359,027	113.620	363,584	320,000	352,506	(6,451)			5.000	2.670	MS	5,333	16,000	12/21/2016	09/01/2022
783186	QK	8	RUTGERS ST UNIV N J.....	..	..	1FE	4,464,088	116.020	4,408,760	3,800,000	4,183,565	(65,515)			5.000	2.940	MN	31,667	190,000	06/25/2013	05/01/2023
786107	LJ	9	SACRAMENTO CNTY CALIF ARP.....	..	1	1FE	6,020,108	101.763	6,039,634	5,935,000	5,958,497	(8,641)			5.000	4.830	JJ	148,375	296,750	07/17/2009	07/01/2020	
791319	JZ	0	SAINT LOUIS CNTY MO PARKWAY #C-2 SCH DIS.....	..	..	1FE	1,084,068	118.452	1,066,068	900,000	1,069,172	(14,896)			5.000	1.760	MS	15,000	22,500	04/12/2017	03/01/2024
792895	U3	6	SAINT APUL MN INDEP SCH DIST #625.....	..	..	1FE	1,276,234	115.804	1,285,424	1,110,000	1,275,367	(867)			5.000	1.910	FA	1,542		11/30/2017	02/01/2023
792909	FB	4	SAINT PAUL MN HSG & REDEV AUTH HLTH.....	..	..	1FE	1,324,367	121.445	1,335,895	1,100,000	1,319,158	(5,209)			5.000	2.990	MN	7,028	11,458	08/11/2017	11/15/2029
795576	FL	6	SALT LAKE CNTY UT ARPT REVENUE.....	..	..	1FE	1,316,094	122.243	1,356,897	1,110,000	1,301,268	(14,826)			5.000	2.910	JJ	27,750	19,733	02/09/2017	07/01/2027
79574C	BK	8	SALT RIVER PROJ.....	..	..	1FE	2,315,121	106.587	2,307,609	2,165,000	2,309,183	(5,938)			5.000	1.600	JJ	9,021		11/28/2017	01/01/2020
79574C	BR	3	SALT RIVER AZ PROJ AGRIC IMPT & PWR.....	..	..	1FE	2,238,741	122.892	2,273,502	1,850,000	2,196,662	(38,845)			5.000	2.410	JJ	46,250	53,958	11/18/2016	01/01/2026
79575D	B3	3	SALT RIVER AZ PROJ AGRIC IMPT & PWR.....	..	..	1FE	2,507,086	103.420	2,507,935	2,425,000	2,506,982	(104)			4.875	4.520	JJ	59,109		12/18/2017	01/01/2031
796269	VP	0	SAN ANTONIO TEX INDP.....	..	1	1FE	11,614,043	120.321	11,406,431	9,480,000	11,224,469	(191,603)			5.000	2.480	FA	179,067	474,000	12/04/2015	02/15/2026	
79730A	GC	6	SAN DIEGO CALIF PUB FACS.....	..	1	1FE	3,156,810	104.785	3,143,550	3,000,000	3,052,652	(14,179)			5.000	4.430	MN	19,167	150,000	05/07/2009	05/15/2021	
79742Y	AG	7	SAN DIEGO CNTY CA LIMITED REVNUO OBLIGS.....	..	..	1FE	526,675	114.283	508,559	445,000	502,914	(11,254)			5.000	2.150	MN	3,708	22,250	10/23/2015	11/01/2022
797683	GX	1	SAN FRANCISCO CA CMNTY CLG DIST.....	..	..	1FE	4,792,920	117.220	4,688,800	4,000,000	4,550,654	(93,697)			5.000	2.300	JD	8,889	200,000	05/13/2015	06/15/2023
812643	DU	5	SEATTLE WASH MUN LT & PWR.....	..	1	1FE	2,312,036	103.749	2,121,667	2,045,000	2,082,569	(33,548)			5.000	3.250	FA	42,604	102,250	05/14/2010	02/01/2019	
837151	JG	5	SOUTH CAROLINA ST PUB SVC.....	..	..	1FE	3,164,383	111.215	3,581,123	3,220,000	3,167,603	687			5.000	5.100	JD	13,417	161,000	11/21/2013	12/01/2048
837151	KD	0	SOUTH CAROLINA ST PU.....	..	1	1FE	2,843,717	117.299	2,721,337	2,320,000	2,708,956	(43,636)			5.000	2.630	JD	9,667	116,000	10/17/2014	12/01/2025	
83755V	ZP	2	SOUTH DAKOTA ST HLTH & EDUCTNL FACS.....	..	..	1FE	1,462,791	119.238	1,478,551	1,240,000	1,424,183	(17,901)			5.000	3.060	MN	10,333	62,000	10/15/2015	11/01/2026

E10.12

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Strated Contractual Maturity Date
838530	QS	5				2FE	353,968	110.725	354,320	320,000	353,592		(376)		5.000	3.070	JJ	1,156		11/17/2017	01/01/2024	
838810	DS	5				1FE	3,517,680	117.602	3,528,060	3,000,000	3,517,366		(314)		5.000	3.210	FA	1,250		12/15/2017	08/15/2029	
842039	CG	2				1FE	1,206,274	110.750	1,140,725	1,030,000	1,139,807		(30,910)		5.000	1.770	JD	4,292	51,500	10/26/2015	06/01/2021	
861419	SM	2				1FE	1,410,440	111.366	1,341,960	1,205,000	1,294,016		(23,898)		5.000	2.770	JJ	30,125	60,250	10/17/2012	07/01/2021	
87422V	AA	6				4FE	171,500	81.500	163,000	200,000	163,000	(8,816)	316		6.500	9.160	JD	1,083	6,500	11/16/2017	06/01/2025	
87422V	AB	4				4FE	259,188	103.000	257,500	250,000	257,500	(1,489)	(198)		9.500	8.300	JJ	10,951		11/21/2017	07/15/2022	
87422V	AE	8				4FE	243,750	98.980	247,450	250,000	243,801		51		1.500	1.830	JJ	490		11/20/2017	01/15/2026	
87638Q	PE	3				1FE	2,489,100	119.615	2,392,300	2,000,000	2,414,097		(44,433)		5.000	2.270	MN	12,778	100,000	04/07/2016	11/15/2028	
876448	BM	2				1FE	3,053,543	111.360	2,934,336	2,635,000	2,948,434		(105,109)		6.000	1.430	MS	52,700	158,100	01/17/2017	09/01/2020	
876448	BN	0				1FE	1,543,685	115.275	1,504,339	1,305,000	1,497,477		(46,208)		6.000	1.820	MS	26,100	78,300	01/04/2017	09/01/2021	
876448	BQ	3				1FE	3,893,700	122.567	3,677,010	3,000,000	3,586,515		(95,852)		6.000	2.300	MS	60,000	180,000	09/16/2014	09/01/2023	
880443	HZ	2				1FE	8,234,730	109.527	8,280,241	7,560,000	8,232,840		(1,890)		4.000	3.520	MN	45,360		10/27/2017	05/01/2048	
882117	2E	3				1FE	9,306,769	124.957	9,128,109	7,305,000	8,942,101		(171,775)		5.500	2.230	JJ	200,888	321,750	07/31/2017	07/01/2025	
88213A	KX	2				1FE	5,353,568	124.251	5,467,044	4,400,000	5,351,107		(2,461)		5.000	2.600	MN	6,722		11/30/2017	05/15/2028	
88283K	AJ	7				1FE	3,628,095	106.504	3,312,274	3,110,000	3,596,095		(11,435)		5.000	3.990	FA	58,744	155,500	01/22/2015	08/15/2042	
882854	TM	4			1	1FE	3,281,850	105.207	3,156,210	3,000,000	3,116,053		(22,848)		5.000	4.050	JJ	69,167	150,000	07/29/2009	07/15/2022	
88880P	BY	9				1FE	20,338,560	110.302	19,854,360	18,000,000	19,074,352		(297,678)		5.000	3.120	MN	115,000	900,000	07/03/2013	05/15/2021	
889396	QF	7				1FE	2,305,660	116.020	2,320,400	2,000,000	2,198,615		(25,289)		5.000	3.360	MN	12,778	100,000	06/14/2013	11/15/2024	
89602N	2C	7				1FE	7,015,000	99.683	6,992,762	7,015,000	7,015,000				0.640	0.640	MON	3,741	78,055	01/21/2015	01/01/2033	
89602N	7F	5				1FE	1,843,860	125.410	1,881,150	1,500,000	1,817,255		(26,605)		5.000	2.560	MN	61,667		01/13/2017	11/15/2027	
89602N	WL	4			1	1FE	1,191,010	103.523	1,035,230	1,000,000	1,028,239		(27,646)		5.000	2.130	JJ	25,000	50,000	10/05/2011	01/01/2019	
898526	EV	6				1FE	3,584,370	120.754	3,622,620	3,000,000	3,570,315		(14,055)		5.000	2.700	JD	12,500	75,000	09/22/2017	06/01/2027	
91335V	HH	2			1	1FE	3,573,405	104.749	3,456,717	3,300,000	3,398,036		(23,745)		5.500	4.610	MS	53,442	181,500	03/11/2009	09/15/2021	
91412F	5J	2			1	1FE	8,072,325	105.459	7,909,425	7,500,000	7,730,804		(46,517)		5.500	4.710	MN	52,708	412,500	03/13/2009	05/15/2022	
91412G	RT	4				1FE	10,020,339	114.419	9,159,241	8,005,000	9,016,060		(219,342)		5.000	1.970	MN	51,143	400,250	03/27/2013	05/15/2022	
91412G	ST	3				1FE	5,893,092	117.136	5,956,366	5,085,000	5,856,929		(12,552)		5.000	4.110	MN	32,488	254,250	12/02/2016	05/15/2048	
91417K	U8	2				1FE	558,092	125.713	553,137	440,000	552,721		(5,371)		5.000	2.230	JD	1,833	10,511	05/24/2017	06/01/2028	
91417K	X4	8				1FE	3,708,870	125.185	3,755,550	3,000,000	3,706,048		(2,822)		5.000	2.600	JD	7,917		12/01/2017	06/01/2029	
914233	J9	3				1FE	1,060,447	113.068	1,040,226	920,000	1,039,404		(21,044)		5.000	2.260	JJ	21,211	22,489	01/12/2017	01/15/2023	
914302	AC	8				1FE	141,555	103.758	140,073	135,000	138,050		(2,636)		5.000	2.930	FA	2,550	6,750	08/30/2016	02/15/2019	
914302	AZ	7			1	1FE	6,936,198	103.814	6,675,240	6,430,000	6,663,659		(204,538)		5.000	1.710	FA	121,456	321,500	08/30/2016	02/15/2019	
914367	EQ	6				1FE	326,681	117.896	324,214	275,000	322,096		(4,584)		5.000	2.030	MS	4,583	4,240	04/21/2017	03/01/2024	
914402	4E	9				1FE	1,355,868	113.368	1,332,074	1,175,000	1,321,490		(32,757)		5.000	1.930	AO	14,688	58,750	12/09/2016	04/01/2022	
914402	M4	1			1	1FE	6,042,900	110.438	5,521,900	5,000,000	5,387,721		(113,163)		5.000	2.500	AO	62,500	250,000	10/27/2011	04/01/2021	
914639	HY	8				1FE	1,871,494	116.437	1,839,705	1,580,000	1,861,748		(9,746)		5.000	1.620	JJ	15,800		10/10/2017	07/15/2023	
914641	7W	9				1FE	405,706	116.298	407,043	350,000	397,305		(8,176)		5.000	2.310	MN	2,236	17,500	12/19/2016	05/15/2023	
915115	6W	4			1	1FE	6,415,150	120.706	6,035,300	5,000,000	6,196,963		(149,057)		5.000	1.600	JJ	125,000	250,000	07/07/2016	07/01/2028	
91514A	DC	6				1FE	3,192,478	123.724	3,062,169	2,475,000	3,071,345		(62,929)		5.000	1.950	FA	46,750	123,750	01/07/2016	08/15/2026	
91514A	FJ	9				1FE	6,092,295	121.963	6,214,015	5,095,000	5,981,404		(104,547)		5.000	2.480	FA	96,239	189,647	12/06/2016	08/15/2025	
91514A	GK	5				1FE	570,840	111.563	557,815	500,000	558,653		(12,187)		5.000	1.650	FA	9,444	12,500	03/15/2017	08/15/2021	
915183	SL	2				1FE	1,280,320	118.617	1,186,170	1,000,000	1,174,336		(35,972)		6.000	2.000	FA	25,000	60,000	12/23/2014	08/01/2022	
924166	HP	9				1FE	556,760	105.764	528,820	500,000	534,788		(11,572)		4.000	1.550	JD	1,667	20,000	01/22/2016	12/01/2020	
924166	HQ	7				1FE	294,670	111.158	277,895	250,000	280,515		(7,462)		5.000	1.760	JD	1,042	12,500	01/22/2016	12/01/2021	

E10.13

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	For	Bond	NAIC	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
927781	YR	9	VIRGINIA COLLEGE BLDG AUT.....	1	FE	1	1FE	6,868,548	109.885	6,318,388	5,750,000	6,226,942	(108,696)			5.000	2.830	FA	119,792	287,500	08/09/2011	02/01/2022	
92778V	EE	4	VIRGINIA ST CLG BLDG AUTH EDUCNTL FACS RE.....	1	FE	1	1FE	6,069,750	121.822	6,091,100	5,000,000	6,042,995	(26,755)			5.000	3.050	FA	103,472		07/19/2017	02/01/2031	
92818G	QH	9	VIRGINIA ST RES AUTH INFR.....	1	FE	1	1FE	2,749,476	120.542	2,718,222	2,255,000	2,609,755	(40,064)			5.000	2.750	MN	18,792	112,750	05/08/2014	11/01/2025	
938782	DR	7	WASHINGTON D C MET AREA T.....	1	FE	1	1FE	3,394,780	105.506	3,312,888	3,140,000	3,244,658	(20,588)			5.250	4.420	JJ	82,425	164,850	06/03/2009	07/01/2022	
938782	FK	0	WASHINGTON DC MET AREA TRANSIT AUTH.....	1	FE	1	1FE	4,947,642	122.148	4,946,994	4,050,000	4,933,669	(13,973)			5.000	2.900	JJ	75,375		10/03/2017	07/01/2030	
93974D	GU	6	WASHINGTON ST FOR ISSUES.....	1	FE	1	1FE	6,092,250	116.783	5,839,150	5,000,000	5,699,226	(118,027)			5.000	2.280	JJ	125,000	250,000	07/24/2014	07/01/2023	
93978H	FG	5	WASHINGTON ST HLTH CARE FACS AUTH.....	1	FE	1	1FE	1,186,930	105.681	1,056,810	1,000,000	1,048,128	(26,703)			5.000	2.180	AO	12,500	50,000	06/28/2012	10/01/2019	
93978H	KU	8	WASHINGTON ST HLTH CARE FACS AUTH.....	1	FE	1	1FE	362,077	106.479	335,409	315,000	334,720	(8,817)			5.000	2.030	MS	5,250	15,750	10/23/2014	03/01/2020	
940157	P6	1	WASHINGTON MD SUBURBAN SAN DIST.....	1	FE	1	1FE	1,871,940	125.421	1,881,315	1,500,000	1,867,423	(4,517)			5.000	2.340	JD	10,833		10/26/2017	06/15/2028	
940157	P7	9	WASHINGTON MD SUBURBAN SAN DIST.....	1	FE	1	1FE	2,990,400	124.836	2,996,064	2,400,000	2,983,989	(6,411)			5.000	2.530	JD	17,333		11/06/2017	06/15/2029	
944514	TC	2	WAYNE CNTY MI ARPT AUTH REVENUE.....	1	FE	1	1FE	3,372,660	119.186	3,575,580	3,000,000	3,309,873	(28,949)			5.000	3.630	JD	12,500	150,000	09/23/2015	12/01/2026	
95649A	CH	5	W VIRGINIA ST COMMISSIONER OF HIGHWAY SP.....	1	FE	1	1FE	1,739,248	116.503	1,706,769	1,465,000	1,731,137	(8,111)			5.000	1.630	MS	13,226		10/19/2017	09/01/2023	
95649A	CK	8	W VIRGINIA ST COMMISSIONER OF HIGHWAY SP.....	1	FE	1	1FE	1,709,260	120.578	1,688,092	1,400,000	1,702,632	(6,628)			5.000	1.950	MS	12,639		10/19/2017	09/01/2025	
96634R	AT	9	WHITING IN ENVRMNTL FACS REVENUE.....	1	FE	1	1FE	5,898,500	117.313	5,865,650	5,000,000	5,896,535	(1,965)			5.000	3.960	MN	30,556		11/15/2017	11/01/2047	
97710B	5T	5	WISCONSIN ST HLTH & EDUCNTL FACS AUTH RE.....	1	FE	1	1FE	274,535	102.856	251,997	245,000	251,016	(4,708)			4.000	2.000	AO	2,450	9,800	10/12/2012	04/01/2019	
97710B	P3	0	WISCONSIN ST HLTH & EDUCNTL.....	1	FE	1	1FE	683,022	102.151	612,906	600,000	608,820	(13,894)			5.000	2.600	FA	11,333	30,000	03/29/2012	08/15/2018	
977123	R2	6	WISCONSIN ST TRANSPRTN REVENUE.....	1	FE	1	1FE	1,505,179	116.398	1,513,174	1,300,000	1,499,073	(6,106)			5.000	3.630	JJ	32,500		05/03/2017	07/01/2032	
977123	U2	2	WISCONSIN ST TRANSPRTN REVENUE.....	1	FE	1	1FE	2,269,975	125.138	2,264,998	1,810,000	2,268,748	(1,227)			5.000	2.050	JJ	2,514		12/06/2017	07/01/2027	
977228	AC	9	WISE CNTY VA INDL DEV AUTH SOL WST & SEW.....	2	FE	1	2FE	401,036	100.619	402,476	400,000	401,036				5.000	4.980	AO	5,000		12/20/2017	10/01/2040	
986525	UB	7	YORK CNTY SCH SCH DIST #4.....	1	FE	1	1FE	2,610,896	115.755	2,488,733	2,150,000	2,482,126	(60,717)			5.000	1.850	MS	35,833	107,500	10/21/2015	03/01/2023	
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....							1,354,409,644	XXX	1,327,174,888	1,166,250,000	1,301,045,899	(10,305)	(17,709,597)	0	0	XXX	XXX	XXX	16,039,937	48,596,966	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																							
3128K1	B7	5	FHLMC PC GOLD COM.....	4	1	1	4	223,037	109.235	249,403	228,317	223,875	(82)			5.500	6.050	MON	1,046	12,557	03/30/2006	12/01/2030	
3128K2	JM	2	FHLMC PC GOLD COM.....	4	1	1	4	107,781	109.231	120,517	110,332	108,205	2,454			5.500	6.040	MON	506	6,068	03/30/2006	01/01/2031	
3128K4	YG	4	FHLMC PC GOLD COM.....	4	1	1	4	204,319	110.766	221,607	200,068	203,683	197			6.500	5.870	MON	1,084	13,004	03/23/2006	04/01/2036	
3128K7	4Z	8	FHLMC PC GOLD COM.....	4	1	1	4	246,537	109.816	259,468	236,274	245,489	174			7.000	5.780	MON	1,378	16,539	12/09/2005	09/01/2033	
3128K9	F2	5	FHLMC PC GOLD COM.....	4	1	1	4	138,174	107.458	155,375	144,590	138,174	5,315			5.000	6.290	MON	602	7,229	03/07/2006	02/01/2036	
3128KD	5D	3	FHLMC.....	4	1	1	4	66,181	110.766	72,217	65,197	66,181	(1,224)			6.500	6.000	MON	353	4,238	08/29/2006	08/01/2036	
3128KF	J3	5	FHLMC.....	4	1	1	4	356,958	109.364	380,226	347,668	356,958	(3,854)			7.000	6.050	MON	2,028	24,337	10/10/2006	10/01/2036	
3128KF	L2	4	FHLMC.....	4	1	1	4	60,118	104.277	60,951	58,451	60,118	(58)			7.000	5.980	MON	341	4,092	10/30/2006	10/01/2036	
3128KM	UW	3	FHLMC.....	4	1	1	4	246,506	110.612	275,682	249,232	246,506	722			5.500	5.780	MON	1,142	13,708	04/30/2007	03/01/2037	
3128KQ	HL	3	FHLMC.....	4	1	1	4	291,978	109.614	331,713	302,617	291,978	5,144			5.500	6.600	MON	1,387	16,644	07/31/2007	05/01/2037	
3128LX	FW	5	FHLMC.....	4	1	1	4	1,524,434	109.478	1,794,247	1,638,901	1,524,434	26,101			5.000	7.340	MON	6,829	81,945	06/23/2006	12/01/2035	
3128M7	5T	9	FHLMC.....	4	1	1	4	1,758,759	109.020	1,828,829	1,677,505	1,753,359	(3,686)			5.000	3.870	MON	6,990	83,875	01/31/2011	08/01/2040	
3128M7	EK	8	FHLMC.....	4	1	1	4	837,528	104.585	892,564	853,430	837,528	2,362			4.000	4.420	MON	2,845	34,137	02/26/2009	02/01/2039	
3128M8	NC	4	FHLMC.....	4	1	1	4	2,113,651	112.407	2,161,130	1,922,593	2,097,057	(8,537)			6.000	3.560	MON	9,613	115,356	06/28/2011	11/01/2039	
3128MJ	B8	2	FHLMC.....	4	1	1	4	632,785	108.501	687,224	633,379	632,823	187			5.000	4.970	MON	2,639	31,669	06/08/2005	06/01/2035	
3128MJ	E8	9	FHLMC.....	4	1	1	4	443,584	113.428	489,128	431,220	443,584	(2,399)			7.000	5.980	MON	2,515	30,185	10/27/2006	10/01/2036	
3128MJ	QG	8	FHLMC.....	4	1	1	4	2,705,111	106.701	2,695,214	2,525,928	2,593,215	1,015			4.500	3.910	MON	9,472	113,667	05/08/2012	07/01/2041	
3128MM	EC	3	FHLMC.....	4	1	1	4	42,116	104.344	43,652	41,835	41,912	(83)			6.000	5.710	MON	209	2,510	08/14/2006	07/01/2021	
3128P8	E2	3	FHLMC.....	4	1	1	4	6,170,701	105.623	6,115,853	5,790,263	6,167,080	(11,610)			4.000	3.250	MON	19,301	57,903	09/26/2017	08/01/2037	
3128PC	DJ	8	FHLMC.....	4	1	1	4	137,709	102.507	138,563	135,174	136,052	(653)			6.000	5.320	MON	676	8,110	02/13/2006	01/01/2021	

E10.14

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			Code	F o r e i g n B o n d C H A R	NAIC D e s i g n a t i o n	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
3128PC MS 8	FHLMC PC	GOLD 15				24,152	100.613	23,923	23,777	23,909		(87)		6.000	5.410	MON	119	1,427	03/16/2006	02/01/2021		
3128PC TV 4	FHLMC PC	GOLD 15				116,150	102.654	117,327	114,292	114,955		(615)		6.000	5.400	MON	571	6,858	03/16/2006	03/01/2021		
3128PC TW 2	FHLMC PC	GOLD 15				134,980	102.859	136,619	132,821	133,591		(571)		6.000	5.400	MON	664	7,969	03/16/2006	03/01/2021		
3128PH N9 8	FHLMC PC	GOLD 15				148,283	102.754	149,448	145,442	146,434		(1,031)		6.000	5.300	MON	727	8,727	02/13/2006	01/01/2021		
3128PH PL 9	FHLMC PC	GOLD 15				89,043	102.428	89,527	87,404	87,972		(516)		6.000	5.320	MON	437	5,244	02/13/2006	01/01/2021		
3128PY DL 5	FHLMC PC	GOLD 15				3,354,862	101.878	3,255,606	3,195,582	3,354,862		(58,686)		3.000	1.170	MON	7,989	95,867	03/18/2013	02/01/2027		
31292G 5W 2	FHLMC					35,993	114.723	41,180	35,895	35,957		(5)		7.500	7.350	MON	224	2,692	09/10/1999	09/01/2029		
31292H AK 0	FHLMC					2,489	115.754	2,993	2,586	2,511		18		7.500	8.340	MON	16	194	05/18/2000	01/01/2030		
31292H QN 7	FHLMC					110,741	113.286	127,385	112,446	110,918		283		6.000	6.360	MON	550	6,186	05/08/2002	05/01/2032		
31292K ZP 5	FHLMC					7,660,929	106.683	7,856,231	7,364,065	7,660,929		(12,752)		4.500	3.530	MON	27,615	331,383	11/30/2010	03/01/2040		
312930 5P 1	FHLMC					1,053,328	104.743	1,103,503	1,053,534	1,053,328		37		4.000	3.970	MON	3,512	42,141	02/12/2009	03/01/2039		
312939 PM 7	FHLMC					2,064,638	108.959	2,140,789	1,964,761	2,053,724		(2,528)		5.000	3.870	MON	8,157	90,052	05/28/2010	03/01/2040		
312940 4Q 9	FHLMC					4,130,410	108.959	4,251,366	3,901,790	4,102,841		6,295		5.000	3.730	MON	16,257	195,090	06/30/2010	06/01/2040		
312940 PZ 6	FHLMC					3,113,448	106.703	3,296,146	3,089,073	3,113,448		(4,798)		4.500	4.190	MON	11,584	139,008	04/30/2010	05/01/2040		
312941 NL 7	FHLMC					1,438,326	106.695	1,471,519	1,379,173	1,435,864		(1,327)		4.500	3.560	MON	5,172	62,063	07/29/2010	07/01/2040		
312944 PJ 4	FHLMC					2,516,991	104.991	2,499,306	2,380,485	2,436,231		2,556		4.000	3.510	MON	7,935	95,219	04/10/2012	12/01/2040		
31294B 6P 5	FHLMC					19,193	103.950	20,005	19,245	19,200				7.000	7.070	MON	112	1,347	12/27/2000	01/01/2030		
31294F PT 7	FHLMC					799	105.556	876	830	803		1		7.500	8.440	MON	5	62	05/18/2000	05/01/2030		
31294F T5 5	FHLMC					55	110.512	63	57	55				7.500	8.440	MON	5	5	05/18/2000	05/01/2030		
31294K TD 7	FHLMC					63,452	101.972	64,512	63,264	63,264				5.000	4.860	MON	264	3,163	08/29/2003	09/01/2018		
312962 GT 4	FHLMC					37,375	100.658	36,393	36,155	36,231		(375)		5.500	4.520	MON	166	1,989	04/23/2004	10/01/2018		
312963 AY 7	FHLMC					14,190	100.275	13,647	13,609	13,657		(159)		5.500	4.310	MON	62	749	03/31/2004	11/01/2018		
31296M 3Z 0	FHLMC					712,855	109.397	781,189	714,082	712,862		232		5.000	4.990	MON	2,975	35,704	09/30/2003	09/01/2033		
31296S M3 7	FHLMC					842,278	110.845	914,064	824,626	841,784		(1,051)		5.500	4.840	MON	3,780	45,354	01/09/2004	01/01/2034		
31296S M5 2	FHLMC					457,922	112.806	497,602	441,113	456,349		1,066		6.000	4.890	MON	2,206	26,467	01/09/2004	01/01/2034		
31297M AQ 1	FHLMC					417,170	109.910	454,889	413,872	416,937		179		5.500	5.230	MON	1,897	22,763	03/09/2005	03/01/2035		
31297M XV 5	FHLMC					133,226	107.458	149,469	139,094	133,226		161		5.000	6.320	MON	580	6,955	11/10/2005	04/01/2030		
31297P ME 8	FHLMC					60,900	110.766	64,843	58,540	60,598		88		6.500	5.350	MON	317	3,805	04/07/2005	10/01/2034		
31297T WF 6	FHLMC					352,616	108.073	398,584	368,809	352,616		4,503		5.000	6.240	MON	1,537	18,440	11/09/2005	09/01/2035		
31297U SF 8	FHLMC					106,253	107.458	119,207	110,933	106,464		(197)		5.000	6.190	MON	461	5,547	11/10/2005	10/01/2030		
31297V Y8 5	FHLMC					373,411	108.136	419,832	388,243	373,411		4,634		5.000	6.090	MON	1,618	19,412	11/30/2005	11/01/2035		
31298N FU 4	FHLMC					59,316	108.541	76,084	70,097	59,064		(125)		7.000	8.670	MON	409	4,907	12/01/2005	05/01/2031		
31306X 2A 0	FHLMC					12,482,475	100.524	12,028,972	11,966,254	12,410,042		(74,339)		2.500	1.470	MON	24,930	299,156	11/14/2012	10/01/2027		
31307M 2H 8	FHLMC					4,173,956	99.919	4,087,573	4,090,861	4,139,247		(6,722)		2.500	2.210	MON	8,523	102,272	05/28/2015	05/01/2030		
31307P Q5 1	FHLMC					8,397,770	101.878	8,276,501	8,123,905	8,343,768		(48,737)		3.000	2.240	MON	20,310	243,717	11/12/2015	11/01/2030		
31307Q RE 9	FHLMC					7,677,198	101.878	7,453,392	7,315,972	7,648,997		(64,990)		3.000	1.800	MON	18,290	219,479	06/29/2016	05/01/2031		
31307R 6V 2	FHLMC					9,524,604	99.881	9,165,314	9,176,196	9,483,986		(60,730)		2.500	1.750	MON	19,117	229,405	09/29/2016	10/01/2031		
31307U EL 8	FHLMC					12,110,032	101.878	11,981,792	11,760,881	12,102,314		(27,455)		3.000	2.560	MON	29,402	117,609	07/31/2017	07/01/2032		
3132GG A2 1	FHLMC					3,527,515	104.991	3,569,185	3,399,503	3,527,515		(21,493)		4.000	3.070	MON	11,332	135,980	08/31/2011	08/01/2041		
3132GS BF 5	FHLMC					15,020,086	103.197	14,996,602	14,531,905	15,020,086		(53,176)		3.500	2.760	MON	42,385	508,617	03/08/2012	03/01/2042		
3132GV L6 7	FHLMC					10,078,617	100.525	9,762,420	9,711,405	10,078,617		(50,599)		3.000	2.000	MON	24,279	291,342	07/31/2012	08/01/2042		
3132HP KK 9	FHLMC					3,740,025	100.525	3,657,936	3,638,820	3,689,002		6,008		3.000	2.770	MON	9,097	109,165	01/30/2013	11/01/2042		
3132HP NB 6	FHLMC					5,741,195	100.556	5,521,644	5,491,093	5,618,628		15,136		3.000	2.650	MON	13,728	164,733	11/20/2012	11/01/2042		

E10.15

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3132HQ	EG	3	FHLMC			4	8,112,237	100.582	7,794,120	7,749,003	7,934,509		23,091		3.000	2.640	MON...	19,373	232,470	12/11/2012.	12/01/2042.	
3132J6	E6	7	FHLMC			4	7,657,906	100.535	7,496,290	7,456,351	7,657,906		24,226		3.000	2.540	MON...	18,641	223,691	01/30/2013.	02/01/2043.	
3132J7	K6	8	FHLMC			4	6,016,901	100.551	5,801,683	5,769,878	6,016,901		(39,332)		3.000	1.910	MON...	14,425	173,096	04/30/2013.	03/01/2043.	
3132J9	G7	7	FHLMC			4	5,479,391	100.571	5,286,068	5,256,010	5,479,391		(13,209)		3.000	1.920	MON...	13,140	157,680	04/30/2013.	05/01/2043.	
3132J9	TD	0	FHLMC			4	8,195,451	103.196	8,171,425	7,918,311	8,195,451		(32,038)		3.500	2.580	MON...	23,095	277,141	05/29/2013.	05/01/2043.	
3132QR	QE	3	FHLMC			4	6,344,529	102.848	6,319,851	6,144,824	6,227,830		12,231		3.500	3.230	MON...	17,922	215,069	07/30/2015.	07/01/2045.	
3132QU	RS	4	FHLMC			4	12,566,327	102.848	12,515,247	12,168,629	12,566,327		56,015		3.500	2.900	MON...	35,492	425,902	12/08/2015.	12/01/2045.	
3132QU	UZ	4	FHLMC			4	6,794,108	100.122	6,838,781	6,830,395	6,794,108		(3,149)		3.000	3.060	MON...	17,076	204,912	12/16/2015.	12/01/2045.	
3132WD	MZ	4	FEDERAL NATL MTG			4	12,030,648	102.846	11,736,726	11,411,908	11,976,475		(131,472)		3.500	2.630	MON...	33,285	399,417	08/31/2016.	05/01/2046.	
3132WK	KE	7	FEDERAL NATL MTG			4	6,324,897	102.848	6,369,240	6,192,816	6,315,966		(23,027)		3.500	3.140	MON...	18,062	162,561	03/13/2017.	01/01/2047.	
3132XS	ED	8	FEDERAL NATL MTG			4	19,643,838	102.848	19,547,563	19,006,095	19,639,866		(8,891)		3.500	3.230	MON...	55,434	110,869	09/15/2017.	08/01/2047.	
3132XT	MS	4	FEDERAL NATL MTG			4	10,191,418	102.848	10,241,728	9,958,027	10,191,418				3.500	3.310	MON...	9,681		12/20/2017.	10/01/2047.	
3132XU	NA	9	FEDERAL NATL MTG			4	12,339,961	102.848	12,323,730	11,982,363	12,339,694		(794)		3.500	3.250	MON...	34,949	34,949	11/28/2017.	11/01/2047.	
31371H	X9	4	FEDERAL NATL MTG			4	121,273	110.844	149,357	134,744	123,288		1,746		6.500	9.380	MON...	730	8,758	12/01/2005.	10/01/2029.	
31371J	BD	5	FEDERAL NATL MTG			4	110,803	112.517	127,268	113,109	111,127		467		7.000	7.420	MON...	1,315	7,918	01/14/2000.	02/01/2030.	
31371L	T9	0	FEDERAL NATL MTG			4	34,817	101.394	33,602	33,140	33,382		(550)		6.000	4.620	MON...	321	1,988	10/13/2004.	08/01/2019.	
31371N	MC	6	FNMA PASS-THRU INT 15 Y			4	367,859	105.969	379,500	358,122	362,979		(2,822)		7.000	6.010	MON...	4,139	25,069	09/27/2007.	10/01/2022.	
31379R	VW	4	FEDERAL NATL MTG			4	20,622	100.722	21,507	21,353	20,778		96		7.000	7.790	MON...	248	1,495	06/08/2000.	06/01/2028.	
31383T	JH	2	FEDERAL NATL MTG			4	69,786	110.844	80,853	72,943	70,248		45		6.500	7.600	MON...	788	4,741	09/10/1999.	09/01/2029.	
31385W	X8	7	FNMA PASS-THRU LNG 30 Y			4	970,386	116.511	1,080,469	927,351	965,853		(8,504)		7.000	5.320	MON...	10,666	64,915	10/12/2005.	09/01/2032.	
31387C	XK	2	FEDERAL NATL MTG			4	29,121	101.878	29,283	28,743	29,031		23		7.000	6.540	MON...	335	2,012	06/22/2001.	04/01/2031.	
31389F	S4	5	FNMA PASS-THRU LNG 30 Y			4	159,364	110.844	176,055	158,830	159,160		(32)		6.500	6.300	MON...	1,717	10,324	01/25/2002.	02/01/2032.	
3138A7	4J	4	FNMA PASS-THRU LNG 30 Y			4	4,376,230	107.219	4,427,631	4,129,493	4,376,230		(49,634)		4.500	2.700	MON...	30,685	185,827	11/14/2011.	03/01/2041.	
3138AB	Z3	6	FNMA PASS-THRU LNG 30 Y			4	4,080,792	107.227	4,210,592	3,926,789	4,051,817		(9,047)		4.500	3.740	MON...	29,409	176,705	05/31/2011.	04/01/2041.	
3138AH	7B	6	FNMA PASS-THRU LNG 30 Y			4	955,182	107.970	966,389	895,046	955,182		(10,085)		5.000	2.990	MON...	7,451	44,752	07/27/2011.	07/01/2041.	
3138AS	PL	0	FEDERAL NATL MTG			4	5,136,690	105.020	5,100,344	4,856,540	4,955,678		16,751		4.000	3.610	MON...	32,345	194,262	09/30/2011.	09/01/2041.	
3138E0	AE	9	FEDERAL NATL MTG			4	2,359,322	105.022	2,320,694	2,209,705	2,265,392		8,905		4.000	3.520	MON...	14,715	88,388	04/30/2012.	01/01/2042.	
3138E2	VY	8	FEDERAL NATL MTG			4	2,281,349	105.024	2,219,790	2,113,583	2,182,620		6,192		4.000	3.340	MON...	14,021	84,543	09/28/2012.	12/01/2041.	
3138E5	CL	0	FNMA PASS-THRU INT 15 Y			4	3,070,715	102.133	2,978,908	2,916,678	3,070,715		(37,535)		3.000	1.070	MON...	14,520	87,500	02/28/2013.	01/01/2027.	
3138ED	VV	9	FEDERAL NATL MTG			4	8,166,476	103.230	8,024,580	7,773,426	8,163,312		(81,491)		3.500	2.010	MON...	45,295	272,070	05/31/2012.	05/01/2042.	
3138EN	LD	9	FEDERAL NATL MTG			4	5,167,835	106.799	5,102,995	4,778,089	4,929,326		(10,637)		4.500	3.830	MON...	35,006	214,866	06/12/2015.	09/01/2044.	
3138EP	2D	5	FEDERAL NATL MTG			4	6,167,857	104.664	6,148,595	5,874,587	6,148,460		(41,488)		4.000	3.080	MON...	38,983	176,238	01/31/2017.	07/01/2045.	
3138LS	KA	7	FEDERAL NATL MTG			4	12,040,390	103.262	11,741,514	11,370,591	12,040,390		(72,773)		3.500	2.180	MON...	66,016	397,971	08/30/2012.	05/01/2042.	
3138LT	Q6	8	FEDERAL NATL MTG			4	2,510,170	102.136	2,417,259	2,366,690	2,435,010		(22,739)		3.000	2.120	MON...	11,725	71,001	09/28/2012.	06/01/2027.	
3138M7	YZ	2	FEDERAL NATL MTG			4	7,220,704	103.231	6,979,624	6,761,156	6,965,939		47,063		3.500	2.960	MON...	28,559	236,641	01/14/2013.	12/01/2042.	
3138NX	SZ	6	FNMA PASS-THRU LNG 30 Y			4	6,760,746	105.018	6,741,875	6,419,700	6,561,093		(4,774)		4.000	3.510	MON...	42,291	256,788	07/30/2014.	02/01/2043.	
3138WE	MM	8	FEDERAL NATL MTG			4	4,235,509	100.193	4,091,532	4,083,649	4,219,262		(40,920)		2.500	1.690	MON...	16,885	102,091	09/29/2016.	05/01/2030.	
3138WQ	Q5	4	FNMA PASS-THRU LNG 30 Y			4	5,443,755	100.539	5,530,148	5,500,479	5,443,755		8,963		3.000	3.210	MON...	27,466	165,014	06/19/2013.	05/01/2043.	
3138WV	S7	7	FNMA PASS-THRU INT 15 Y			4	3,386,866	102.008	3,348,181	3,282,244	3,386,866		(22,949)		3.000	1.800	MON...	16,350	98,467	06/20/2013.	06/01/2028.	
3138XP	QX	4	FEDERAL NATL MTG			4	3,687,555	106.597	3,620,296	3,396,222	3,687,555		(13,297)		4.500	2.650	MON...	25,450	152,830	09/30/2015.	02/01/2044.	
3138XP	VH	3	FNMA PASS-THRU INT 15 Y			4	1,978,139	103.353	1,932,877	1,870,166	1,925,886		(4,517)		3.500	2.630	MON...	10,856	65,456	05/30/2014.	05/01/2029.	
3138Y4	SJ	9	FNMA PASSTHRU AX3220			4	6,364,603	103.303	6,248,737	6,048,925	6,324,569		(28,665)		3.500	2.250	MON...	35,174	211,712	09/30/2014.	10/01/2029.	
3138Y6	F3	3	FNMA PASSTHRU AX4685			4	2,065,808	104.602	2,035,803	1,946,221	2,065,808		55,089		4.000	2.770	MON...	12,169	77,849	10/31/2014.	11/01/2044.	

E10.16

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F	o	NAIC	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138YE	JM	0	FEDERAL NATL MTG	.....	..	.....	4	.....	1	.....	5,215,095	100.192	5,111,338	5,101,507	5,167,837	(3,177)	2.500	2.180	MON...	21,053	127,538	05/29/2015	06/01/2030
3138YJ	Z3	3	FNMA PASSTHRU AY5261	.....	..	.....	4	.....	1	.....	3,537,264	102.726	3,467,395	3,375,352	3,442,401	8,386	3.500	3.100	MON...	19,672	118,137	04/30/2015	04/25/2045
3138YJ	ZJ	8	FNMA PASSTHRU AY5244	.....	..	.....	4	.....	1	.....	6,106,686	102.726	5,980,048	5,821,306	6,106,686	131,108	3.500	2.500	MON...	33,243	203,746	03/30/2015	03/01/2045
3138YJ	ZX	7	FNMA PASSTHRU AY5257	.....	..	.....	4	.....	1	.....	4,555,295	102.726	4,465,319	4,346,785	4,433,132	7,817	3.500	3.100	MON...	25,335	152,138	04/30/2015	04/25/2045
3138YK	WE	9	FEDERAL NATL MTG	.....	..	.....	4	.....	1	.....	7,834,554	102.726	7,773,688	7,567,333	7,676,319	20,116	3.500	3.200	MON...	44,103	264,857	06/19/2015	05/01/2045
3138YU	UG	4	FEDERAL NATL MTG	.....	..	.....	4	.....	1	.....	8,544,459	104.641	8,413,874	8,040,661	8,225,185	31,082	4.000	3.480	MON...	52,689	321,626	08/04/2015	07/01/2045
3138YU	UU	3	FEDERAL NATL MTG	.....	..	.....	4	.....	1	.....	4,135,425	104.611	4,051,099	3,872,517	4,130,271	5,918	4.000	2.660	MON...	25,796	154,901	09/30/2015	10/01/2045
3138YW	LC	9	FEDERAL NATL MTG	.....	..	.....	4	.....	1	.....	5,246,646	104.625	5,168,684	4,940,200	5,052,388	(10,568)	4.000	3.480	MON...	32,909	197,608	07/30/2015	07/01/2045
31390F	4E	6	FNMA PASS-THRU LNG 30 Y	.....	..	.....	4	.....	1	.....	140,970	106.970	145,851	136,347	140,290	(1,464)	7.000	5.990	MON...	1,586	9,544	05/31/2002	05/01/2032
31390G	CE	5	FNMA PASS-THRU LNG 30 Y	.....	..	.....	4	.....	1	.....	75,387	102.238	74,548	72,915	75,024	141	7.000	5.990	MON...	848	5,104	05/31/2002	05/01/2032
31390J	3P	4	FNMA PASS-THRU LNG 30 Y	.....	..	.....	4	.....	1	.....	102,078	110.224	105,493	95,707	100,936	(3,679)	7.500	5.580	MON...	1,194	7,178	02/11/2003	07/01/2032
31391Q	JP	0	FNMA PASS-THRU LNG 30 Y	.....	..	.....	4	.....	1	.....	619,616	113.809	685,474	602,300	618,719	93	6.000	5.080	MON...	6,011	36,138	11/20/2002	11/01/2032
31398Q	HB	6	FHLMC CMBS	.....	..	.....	4	.....	1	.....	5,049,635	103.566	5,178,305	5,000,000	5,002,230	(6,497)	4.224	3.950	MON...	21,120	211,200	06/01/2010	03/25/2020
31400S	CJ	6	FEDERAL NATL MTG	.....	..	.....	4	.....	1	.....	23,171	101.549	23,409	23,052	23,052	.....	4.500	4.250	MON...	148	1,037	09/30/2003	04/01/2018
3132XS	KG	4	FEDERAL NATL MTG	.....	..	.....	4	.....	1	.....	6,169,421	102.842	6,126,514	5,957,196	6,167,806	(2,730)	3.500	3.210	MON...	17,375	52,125	09/01/2017	08/01/2047
3140FA	5J	7	FEDERAL NATL MTG	.....	..	.....	4	.....	1	.....	8,075,317	106.504	8,013,360	7,523,953	8,072,391	(3,666)	4.500	3.900	MON...	55,126	28,215	09/21/2017	06/01/2047
3140FS	MH	3	FEDERAL NATL MTG	.....	..	.....	4	.....	1	.....	10,458,045	104.673	10,416,189	9,951,158	10,456,621	(1,424)	4.000	3.570	MON...	33,125	.....	11/13/2017	08/01/2047
3140GR	XK	5	FEDERAL NATL MTG	.....	..	.....	4	.....	1	.....	14,918,355	101.989	14,768,607	14,480,544	14,908,976	(20,065)	3.000	2.570	MON...	71,956	108,604	08/08/2017	07/01/2032
3140GW	P5	6	FEDERAL NATL MTG	.....	..	.....	4	.....	1	.....	4,924,114	100.050	4,908,976	4,906,481	4,923,976	(170)	3.000	2.950	MON...	24,512	12,266	09/27/2017	09/01/2047
3140Q7	PD	3	FEDERAL NATL MTG	.....	..	.....	4	.....	1	.....	10,647,500	99.943	10,545,929	10,551,874	10,646,344	(2,258)	2.500	2.340	MON...	43,848	21,983	09/28/2017	09/01/2032
31401B	P4	1	FNMA PASS-THRU INT 15 Y	.....	..	.....	4	.....	1	.....	39,327	101.801	38,606	37,922	37,922	(266)	5.000	3.930	MON...	289	1,896	05/30/2003	05/01/2018
31402E	R7	5	FNMA PASS-THRU LNG 30 Y	.....	..	.....	4	.....	1	.....	312,794	108.520	335,438	309,100	312,794	(548)	5.000	4.580	MON...	2,571	15,455	06/30/2003	08/01/2033
31402G	R4	7	FNMA PASS-THRU LNG 30 Y	.....	..	.....	4	.....	1	.....	773,185	107.845	824,311	764,348	773,185	(2,238)	5.000	4.580	MON...	3,164	38,211	08/13/2003	07/01/2033
31402K	VX	9	FNMA PASS-THRU INT 15 Y	.....	..	.....	4	.....	1	.....	28,262	100.249	27,495	27,426	27,426	(172)	5.500	4.540	MON...	215	1,508	10/31/2003	07/01/2018
31402L	QU	9	FNMA PASS-THRU LNG 30 Y	.....	..	.....	4	.....	1	.....	407,013	108.625	437,065	402,361	407,013	67	5.000	4.590	MON...	3,345	20,118	08/13/2003	08/01/2033
31403F	PK	4	FEDERAL NATL MTG	.....	..	.....	4	.....	1	.....	820,379	111.379	864,345	776,035	820,214	(1,793)	6.500	4.780	MON...	8,385	50,442	02/10/2004	10/01/2033
31403J	W6	9	FEDERAL NATL MTG	.....	..	.....	4	.....	1	.....	722,852	110.774	783,656	707,432	722,852	(1,199)	5.500	4.770	MON...	6,473	38,909	01/09/2004	12/01/2033
31403N	GB	7	FEDERAL NATL MTG	.....	..	.....	4	.....	1	.....	153,909	109.459	164,360	150,155	153,909	(1,957)	5.500	4.630	MON...	1,370	8,259	03/31/2004	11/01/2033
31404G	2B	6	FEDERAL NATL MTG	.....	..	.....	4	.....	1	.....	48,242	101.801	47,797	46,951	47,150	(463)	5.000	4.220	MON...	373	2,348	02/27/2004	02/01/2019
31404M	L4	8	FEDERAL NATL MTG	.....	..	.....	4	.....	1	.....	817,281	110.894	883,678	796,861	817,281	526	5.500	4.670	MON...	7,056	43,827	03/31/2004	03/01/2034
31404P	LS	8	FNMA PASS-THRU INT 15 Y	.....	..	.....	4	.....	1	.....	215,840	101.549	225,165	221,729	219,915	2,172	4.500	5.260	MON...	1,609	9,978	03/24/2005	04/01/2019
31404W	TV	8	FNMA PASS-THRU INT 15 Y	.....	..	.....	4	.....	1	.....	104,557	101.549	108,274	106,622	105,889	947	4.500	5.040	MON...	771	4,798	08/10/2005	05/01/2019
31405R	AM	8	FNMA PASS-THRU LNG 30 Y	.....	..	.....	4	.....	1	.....	967,501	110.858	1,053,465	950,277	966,701	(739)	5.500	4.940	MON...	8,698	52,265	10/20/2004	10/01/2034
31405R	AN	6	FNMA PASS-THRU LNG 30 Y	.....	..	.....	4	.....	1	.....	527,401	109.459	567,013	518,012	527,401	(2,147)	5.500	4.880	MON...	4,742	28,491	10/20/2004	10/01/2034
31405R	G3	4	FEDERAL NATL MTG	.....	..	.....	4	.....	1	.....	93,080	109.495	100,645	91,916	93,080	19	5.500	5.020	MON...	841	5,055	09/30/2004	09/01/2034
31406B	F2	1	FEDERAL NATL MTG	.....	..	.....	4	.....	1	.....	199,351	109.857	215,816	196,451	199,351	(402)	5.500	4.970	MON...	708	10,810	09/01/2006	01/01/2035
31406C	TB	4	FNMA PASS-THRU LNG 30 Y	.....	..	.....	4	.....	1	.....	669,102	110.663	728,389	658,201	669,102	(2,178)	5.500	4.920	MON...	6,024	36,201	01/11/2005	12/01/2034
31406E	ML	5	FNMA PASS-THRU LNG 30 Y	.....	..	.....	4	.....	1	.....	817,396	110.794	890,873	804,079	817,396	(485)	5.500	4.930	MON...	7,359	44,224	01/11/2005	01/01/2035
31406E	Z5	6	FNMA PASS-THRU LNG 30 Y	.....	..	.....	4	.....	1	.....	206,803	107.355	225,897	210,420	206,803	(116)	5.000	5.380	MON...	1,749	10,521	03/09/2005	03/01/2035
31406K	LR	9	FEDERAL NATL MTG	.....	..	.....	4	.....	1	.....	666,137	110.160	721,977	655,385	666,137	(3,955)	5.500	4.930	MON...	5,998	36,046	01/27/2005	01/01/2035
31406L	JC	3	FEDERAL NATL MTG	.....	..	.....	4	.....	1	.....	353,071	110.774	402,529	363,376	353,071	536	5.500	6.370	MON...	3,323	19,986	04/10/2006	03/01/2035
31406M	LG	9	FNMA PASS-THRU LNG 30 Y	.....	..	.....	4	.....	1	.....	826,713	110.799	910,022	821,323	826,713	(1,446)	5.500	5.200	MON...	7,329	45,173	03/09/2005	01/01/2035
31407B	HM	4	FNMA PASS-THRU LNG 30 Y	.....	..	.....	4	.....	1	.....	180,423	109.460	203,256	185,689	180,423	2,728	5.500	6.330	MON...	1,700	10,213	04/10/2006	06/01/2035

E10.17

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	For rei g n	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31407E	VE	0	FNMA PASS-THRU INT 15 Y	..	..	..4	..1	421,294	102.243	422,105	412,844	414,485		(2,070)		5.500	4.840	MON...	3,718	22,706	08/03/2005	07/01/2020
31407F	DK	3	FNMA PASS-THRU INT 15 Y	..	..	..4	..1	151,407	102.001	163,089	159,888	155,826		2,843		4.500	6.280	MON...	1,180	7,195	06/11/2007	10/01/2020
31407L	MV	6	FNMA PASS-THRU LNG 30 Y	..	..	..4	..1	1,019,345	110.178	1,132,654	1,028,019	1,019,345		2,211		5.500	5.650	MON...	9,402	56,541	12/30/2005	06/01/2035
31407S	A2	8	FNMA PASS-THRU LNG 30 Y	..	..	..4	..1	301,769	108.082	342,704	317,078	301,769		4,410		5.000	6.450	MON...	2,635	15,854	03/30/2006	08/01/2035
31408H	KX	2	FEDERAL NATL MTG	..	..	..4	..1	467,295	110.643	536,306	484,714	467,295		7,665		5.500	6.660	MON...	4,437	26,659	05/17/2006	02/01/2036
31409F	E6	1	FEDERAL NATL MTG	..	..	..4	..1	374,664	110.887	418,858	377,733	374,664		622		5.500	5.670	MON...	3,455	20,775	02/28/2007	03/01/2036
31409T	RE	0	FEDERAL NATL MTG	..	..	..4	..1	633,646	109.790	718,180	654,138	633,646		12,349		5.500	6.410	MON...	5,660	35,978	05/05/2006	04/01/2036
31409X	5A	3	FEDERAL NATL MTG	..	..	..4	..1	216,935	110.844	237,621	214,372	216,935		(4,408)		6.500	5.960	MON...	2,320	13,934	05/25/2006	05/01/2036
3140E5	3K	8	FEDERAL NATL MTG	..	..	..4	..1	10,086,474	102.726	9,954,030	9,689,798	10,086,474		49,768		3.500	2.730	MON...	56,470	339,143	11/12/2015	10/01/2045
3140E8	V6	2	FEDERAL NATL MTG	..	..	..4	..1	12,961,332	102.726	12,740,461	12,402,261	12,961,332		3,949		3.500	2.520	MON...	71,708	434,079	04/27/2016	11/01/2045
3140EB	MN	8	FEDERAL NATL MTG	..	..	..4	..1	12,751,974	102.726	12,414,028	12,084,494	12,751,974		(27,212)		3.500	2.330	MON...	70,424	422,957	07/28/2016	04/01/2046
3140EU	TK	5	FEDERAL NATL MTG	..	..	..4	..1	10,940,853	102.728	10,720,960	10,436,167	10,940,853		15,398		3.500	2.500	MON...	59,527	365,266	02/29/2016	01/01/2046
3140EW	7A	7	FEDERAL NATL MTG	..	..	..4	..1	10,453,796	100.050	10,206,345	10,201,158	10,453,796		2,338		3.000	2.580	MON...	50,642	306,360	03/31/2016	03/01/2046
3140EY	XJ	5	FEDERAL NATL MTG	..	..	..4	..1	3,445,354	101.909	3,348,431	3,285,690	3,442,003		(50,067)		3.000	1.790	MON...	16,282	98,571	06/30/2016	04/01/2031
3140F0	BP	8	FEDERAL NATL MTG	..	..	..4	..1	2,287,583	106.784	2,261,186	2,117,520	2,271,943		(86,837)		4.500	2.930	MON...	15,871	87,348	11/30/2016	07/01/2046
3140F3	6F	0	FEDERAL NATL MTG	..	..	..4	..1	10,754,159	100.050	10,510,817	10,505,475	10,754,159		221		3.000	2.570	MON...	52,269	315,164	05/27/2016	06/01/2046
3140F5	NN	9	FEDERAL NATL MTG	..	..	..4	..1	9,640,702	100.050	9,738,423	9,733,474	9,643,185		6,612		3.000	3.100	MON...	48,498	170,336	03/30/2017	07/01/2046
3140F8	JK	4	FEDERAL NATL MTG	..	..	..4	..1	26,362,850	100.050	25,606,072	25,593,059	26,310,060		(73,844)		3.000	2.610	MON...	127,558	767,792	10/27/2016	10/01/2046
3140FB	EK	2	FEDERAL NATL MTG	..	..	..4	..1	6,882,403	104.601	6,888,033	6,585,047	6,859,192		(67,928)		4.000	3.150	MON...	43,714	218,564	12/21/2016	08/01/2046
3140FK	BZ	2	FEDERAL NATL MTG	..	..	..4	..1	6,540,307	99.913	6,487,034	6,492,627	6,534,772		(11,788)		2.500	2.320	MON...	26,956	148,789	11/29/2016	11/01/2031
3140FK	JB	7	FEDERAL NATL MTG	..	..	..4	..1	7,002,454	100.234	7,138,205	7,121,517	7,008,181		7,604		3.000	3.190	MON...	35,579	177,890	12/21/2016	10/01/2046
3140FL	N5	3	FEDERAL NATL MTG	..	..	..4	..1	3,819,174	100.176	3,856,345	3,849,550	3,820,358		2,795		3.000	3.070	MON...	19,231	86,615	02/13/2017	11/01/2046
3140FM	R9	9	FEDERAL NATL MTG	..	..	..4	..1	9,432,534	100.050	9,539,808	9,534,960	9,438,244		10,045		3.000	3.140	MON...	47,564	214,537	01/31/2017	01/01/2047
3140FS	C4	3	FEDERAL NATL MTG	..	..	..4	..1	10,387,046	102.726	10,388,662	10,112,892	10,382,032		(14,062)		3.500	3.260	MON...	58,947	176,976	04/27/2017	04/01/2047
3140FS	CJ	0	FEDERAL NATL MTG	..	..	..4	..1	5,545,489	104.647	5,513,940	5,269,069	5,541,883		(5,204)		4.000	3.550	MON...	17,538	70,254	06/29/2017	02/01/2047
3140FS	CU	5	FEDERAL NATL MTG	..	..	..4	..1	4,060,244	102.726	4,037,994	3,930,804	4,058,238		(2,998)		3.500	3.220	MON...	22,912	57,324	05/31/2017	03/01/2047
3140FS	DB	6	FEDERAL NATL MTG	..	..	..4	..1	8,004,279	102.726	7,956,804	7,745,588	8,000,299		(5,869)		3.500	3.210	MON...	45,148	112,956	05/31/2017	05/01/2047
3140Q7	E9	4	FEDERAL NATL MTG	..	..	..4	..1	6,656,504	101.605	6,632,758	6,527,984	6,655,269		(1,682)		3.000	2.760	MON...	32,585	16,320	09/27/2017	08/01/2037
31410E	2N	7	FEDERAL NATL MTG	..	..	..4	..1	25,334	111.712	28,529	25,538	25,334		10		6.000	6.120	MON...	127	1,532	06/09/2006	07/01/2036
31410G	PQ	0	FEDERAL NATL MTG	..	..	..4	..1	334,391	114.169	356,952	312,652	334,391		(5,434)		6.500	3.790	MON...	3,338	20,322	07/07/2009	11/01/2037
31410S	4X	2	FEDERAL NATL MTG	..	..	..4	..1	175,400	110.844	191,166	172,462	175,400		(72)		6.500	5.790	MON...	1,866	11,210	10/10/2006	09/01/2036
31410U	GK	2	FEDERAL NATL MTG	..	..	..4	..1	672,190	110.344	777,440	704,556	672,190		9,636		5.500	7.000	MON...	3,222	38,751	06/12/2007	03/01/2037
31410W	3E	6	FEDERAL NATL MTG	..	..	..4	..1	156,540	104.931	159,912	152,397	154,434		(913)		7.000	6.000	MON...	872	10,667	09/27/2007	09/01/2022
31411A	JG	1	FEDERAL NATL MTG	..	..	..4	..1	580,185	113.323	653,251	576,447	578,797		(2,692)		6.000	5.770	MON...	5,755	34,587	11/09/2006	11/01/2036
31411H	P7	9	FNMA PASS-THRU LNG 30	..	..	..4	..1	303,378	111.712	336,076	300,840	303,378		(323)		6.000	5.610	MON...	3,005	18,050	12/27/2006	01/01/2037
31411N	XZ	5	FNMA PASS-THRU LNG 30	..	..	..4	..1	677,607	110.554	770,925	697,328	677,607		6,004		5.500	6.340	MON...	6,161	38,353	06/06/2007	03/01/2037
31411W	AU	1	FNMA PASS-THRU LNG 30	..	..	..4	..1	236,980	113.212	266,192	235,125	236,980		(348)		6.000	5.630	MON...	2,348	14,108	03/30/2007	04/01/2037
31411W	FH	5	FNMA PASS-THRU INT 15	..	..	..4	..1	275,424	103.425	284,748	275,317	275,317				6.000	5.850	MON...	2,725	16,519	06/12/2007	05/01/2022
31412L	D2	3	FNMA PASS-THRU LNG 30	..	..	..4	..1	581,002	110.993	670,650	604,227	581,002		7,403		5.500	6.710	MON...	5,528	33,232	06/08/2007	03/01/2037
31412S	4L	6	FNMA PASS-THRU LNG 30	..	..	..4	..1	99,395	111.712	109,767	98,259	99,395		(646)		6.000	5.490	MON...	982	5,896	05/29/2008	04/01/2038
31412S	5T	8	FNMA PASS-THRU LNG 30	..	..	..4	..1	648,075	111.712	716,481	641,361	648,075		(2,477)		6.000	5.450	MON...	5,984	38,482	06/30/2008	05/01/2038
31414U	5K	0	FNMA PASS-THRU LNG 304	..1	267,356	112.210	298,185	265,736	266,829		(785)		6.000	5.780	MON...	2,654	15,944	07/31/2008	05/01/2038	

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SCHEDULE D - PART 1

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

1	2					Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
						3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description					Code	F	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31416R	QR	7	FNMA PASS-THRU	LNG 30	.....4	.....1	.....	.....	4,251,459	108.430	4,610,589	4,252,123	4,252,123	.....	.....	.....	.....	4.500	4.400	MON...	31,625	191,346	06/30/2009	06/01/2039
31416X	LY	4	FNMA PASS-THRU	INT 15	.....4	.....1	.....	.....	2,327,006	104.089	2,262,056	2,173,185	2,327,006	.....	(62,841)	.....	.....	4.000	1.400	MON...	14,343	86,927	03/28/2013	01/01/2026
31416X	NA	4	FNMA PASS-THRU	LNG 30	.....4	.....1	.....	.....	6,309,708	107.209	6,634,006	6,187,884	6,299,046	.....	12,670	.....	.....	4.500	4.030	MON...	45,533	278,455	02/28/2011	02/01/2041
31418A	SC	3	FNMA PASS-THRU	SF30	.....4	.....1	.....	.....	10,629,363	105.403	10,938,759	10,378,020	10,595,098	.....	(64,956)	.....	.....	4.000	3.600	MON...	68,772	415,121	07/12/2013	04/01/2043
31418B	S8	0	FEDERAL NATL MTG		.....4	.....1	.....	.....	4,775,471	104.633	4,680,785	4,473,509	4,775,471	.....	(50,924)	.....	.....	4.000	2.410	MON...	29,799	178,940	02/29/2016	07/01/2045
31418P	UE	3	FEDERAL NATL MTG		.....4	.....1	.....	.....	3,026,749	107.916	3,193,805	2,959,513	3,024,395	.....	3,332	.....	.....	4.500	3.940	MON...	22,170	133,178	05/28/2010	03/01/2040
31418U	4W	1	FNMA PASS-THRU		.....4	.....1	.....	.....	4,498,481	107.879	4,398,030	4,076,788	4,488,641	.....	(20,103)	.....	.....	5.000	2.690	MON...	33,554	203,839	08/28/2014	07/01/2040
31419A	DS	3	FNMA PASS-THRU	LNG 30 Y	.....4	.....1	.....	.....	1,162,808	112.853	1,206,681	1,069,249	1,146,051	.....	(27,214)	.....	.....	6.000	4.090	MON...	10,644	64,155	10/29/2010	09/01/2039
31419J	SH	2	FNMA PASS-THRU		.....4	.....1	.....	.....	8,070,220	106.241	8,618,387	8,112,048	8,073,488	.....	1,935	.....	.....	4.000	4.040	MON...	53,681	324,482	12/08/2010	11/01/2040
31419M	AU	5	FNMA PASS-THRU	INT 15 Y	.....4	.....1	.....	.....	5,705,601	103.246	5,586,203	5,410,557	5,705,601	.....	(61,044)	.....	.....	3.500	1.570	MON...	31,303	189,369	01/31/2012	12/01/2025
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities								715,187,191	XXX	712,603,331	690,850,688	711,647,534	0	(1,242,917)	0	0	XXX	XXX	XXX	3,240,434	20,211,012	XXX	XXX	
3199999	Total - U.S. Special Revenue & Special Assessment Obligations								2,069,596,835	XXX	2,039,778,219	1,857,100,688	2,012,693,433	(10,305)	(18,952,514)	0	0	XXX	XXX	XXX	19,280,371	68,807,978	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																									
001546	AS	9	AK STL CORP		.....	.....	.....	.....	575,438	104.250	573,375	550,000	573,160	.....	(2,278)	.....	.....	7.625	6.340	AO.....	10,484	20,969	07/25/2017	10/01/2021
001546	AT	7	AK STEEL CORP		.....	.....	.....	.....	600,000	108.750	652,500	600,000	600,000	.....	.....	.....	.....	7.500	7.500	JJ.....	20,750	48,125	06/14/2016	07/15/2023
001546	AV	2	AK STL CORP		.....	.....	.....	.....	150,000	99.500	149,250	150,000	149,250	.....	(750)	.....	.....	6.375	6.370	AO.....	2,019	1,753	08/02/2017	10/15/2025
00164V	AD	5	AMC NETWORKS INC		.....	.....	.....	.....	800,000	101.500	812,000	800,000	800,000	.....	.....	.....	.....	5.000	5.000	AO.....	10,000	40,000	03/23/2016	04/01/2024
00164V	AE	3	AMC NETWORKS INC		.....	.....	.....	.....	634,000	99.375	630,038	634,000	630,038	.....	(3,963)	.....	.....	4.750	4.750	FA.....	12,548	.....	07/19/2017	08/01/2025
00165C	AB	0	AMC ENTERTAINMENT INC		.....	.....	.....	.....	547,500	99.000	544,500	550,000	544,500	.....	(3,012)	.....	.....	5.875	5.940	MN.....	4,129	.....	12/14/2017	11/15/2026
00191A	AC	0	ARD FIN S A		.....	.....	.....	.....	2,061,438	104.750	2,095,000	2,000,000	2,050,747	.....	2,018	.....	.....	7.125	6.300	MS.....	41,958	111,991	06/07/2017	09/15/2023
00206R	AM	4	AT&T INC		.....	.....	.....	.....	1,998,320	101.365	2,027,300	2,000,000	1,999,920	.....	207	.....	.....	5.600	5.610	MN.....	14,311	112,000	05/08/2008	05/15/2018
00206R	AR	3	AT&T INC		.....	.....	.....	.....	1,993,780	103.794	2,075,880	2,000,000	1,999,122	.....	737	.....	.....	5.800	5.840	FA.....	43,822	116,000	01/30/2009	02/15/2019
00206R	AZ	5	AT&T INC		.....	.....	.....	.....	1,108,994	103.679	1,088,630	1,050,000	1,074,993	.....	(6,503)	.....	.....	3.875	3.150	FA.....	15,371	40,688	10/02/2012	08/15/2021
00206R	BD	3	AT&T INC		.....	.....	.....	.....	2,008,640	100.288	2,005,760	2,000,000	2,004,006	.....	(901)	.....	.....	3.000	2.940	FA.....	22,667	60,000	06/11/2012	02/15/2022
00206R	BN	1	AT&T INC		LS.....	.....	.....	.....	1,234,253	98.542	1,231,775	1,250,000	1,241,228	.....	1,616	.....	.....	2.625	2.770	JD.....	3,099	32,813	06/11/2013	12/01/2022
00206R	CN	0	AT&T INC		.....	.....	.....	.....	997,040	98.450	984,500	1,000,000	997,723	.....	267	.....	.....	3.400	3.430	MN.....	4,344	34,000	04/23/2015	05/15/2025
00206R	DD	1	AT&T INC		.....	.....	.....	.....	3,545,350	102.515	3,588,025	3,500,000	3,533,880	.....	(4,288)	.....	.....	3.950	3.780	JJ.....	63,749	138,250	08/17/2015	01/15/2025
00206R	DN	9	AT&T INC		.....	.....	.....	.....	499,620	101.163	505,815	500,000	499,696	.....	76	.....	.....	3.200	3.210	MS.....	5,333	8,978	01/31/2017	03/01/2022
00404A	AJ	8	ACADIA HEALTH CO INC		.....	.....	.....	.....	1,008,531	102.000	1,020,000	1,000,000	999,470	.....	(8,790)	.....	.....	5.625	5.420	FA.....	21,250	42,188	07/26/2017	02/15/2023
00404A	AM	1	ACADIA HEALTHCARE CO INC		.....	.....	.....	.....	158,750	104.500	156,750	150,000	156,750	.....	(1,688)	.....	.....	6.500	4.980	MS.....	3,250	.....	10/27/2017	03/01/2024
00766T	AB	6	AECOM TECHNOLOGY CORP		.....	.....	.....	.....	250,000	104.750	261,875	250,000	250,000	.....	.....	.....	.....	5.750	5.750	AO.....	3,035	14,375	09/17/2014	10/15/2022
00766T	AD	2	AECOM TECHNOLOGY CORP		.....	.....	.....	.....	663,655	108.820	707,330	650,000	662,064	.....	(1,431)	.....	.....	5.875	5.530	AO.....	8,062	38,188	11/16/2016	10/15/2024
00774C	AB	3	AECOM		.....	.....	.....	.....	701,468	102.115	714,805	700,000	701,369	.....	(99)	.....	.....	5.125	5.090	MS.....	10,563	20,329	04/24/2017	03/15/2027
007903	AX	5	ADVANCED MICRO DEVICES		.....	.....	.....	.....	432,508	110.250	470,768	427,000	431,688	.....	(838)	.....	.....	7.500	7.200	FA.....	12,098	32,025	10/27/2016	08/15/2022
007903	BC	0	ADVANCED MICRO DEVICES		.....	.....	.....	.....	913,530	104.125	937,125	900,000	907,429	.....	(6,455)	.....	.....	7.000	6.370	JJ.....	31,500	36,750	12/01/2017	07/01/2024
009158	AT	3	AIR PRODUCTS & CHEMICALS		LS.....	.....	.....	.....	995,930	100.308	1,003,080	1,000,000	997,788	.....	399	.....	.....	2.750	2.790	FA.....	11,306	27,500	01/30/2013	02/03/2023
013817	AK	7	ALCOA INC		.....	.....	.....	.....	722,375	109.250	764,750	700,000	721,814	.....	11,622	.....	.....	5.950	5.680	FA.....	17,354	31,981	05/30/2017	02/01/2037
013817	AU	5	ALCOA INC		.....	.....	.....	.....	325,875	107.885	323,655	300,000	317,004	.....	(6,051)	.....	.....	6.150	3.850	FA.....	6,970	18,450	07/05/2016	08/15/2020
013817	AV	3	ALCOA INC		.....	.....	.....	.....	427,413	106.475	425,900	400,000	423,829	.....	(773)	.....	.....	5.400	3.250	AO.....	4,560	5,400	11/22/2017	04/15/2021
013817	AW	1	ALCOA INC		.....	.....	.....	.....	25,281	107.045	26,761	25,000	25,240	.....	(29)	.....	.....	5.125	4.950	AO.....	320	1,281	06/29/2016	10/01/2024
02005N	AE	0	GMAC INC		.....	.....	.....	.....	571,563	110.500	552,500	500,000	540,431	.....	(17,176)	.....	.....	8.000	4.120	MS.....	11,778	40,000	03/08/2016	03/15/2020
02005N	AT	7	ALLY FINL INC		.....	.....	.....	.....	147,188	100.750	151,125	150,000	148,963	.....	927	.....	.....	3.500	4.160	JJ.....	2,246	5,250	01/13/2016	01/27/2019
02005N	AW	0	ALLY FINANCIAL INC		612,375	101.510	609,060	600,000	607,570	1,148	3.750	2.910	MN.....	2,688	16,875	07/14/2017	11/18/2019	

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
02005N	AY	6	ALLY FINL INC			3FE	201,250	102.480	204,960	200,000	201,112		(138)		4.125	3.970	FA	3,163	4,125	05/19/2017	02/13/2022	
02005N	AZ	3	ALLY FINL INC			3FE	501,526	102.250	511,250	500,000	500,845		(358)		4.125	4.040	MS	5,214	20,625	08/05/2015	03/30/2020	
02154C	AD	5	ALTICE FINANCING S.A		1	4FE	1,584,815	104.960	1,679,360	1,600,000	1,588,522		1,836		6.625	6.790	AO	26,500	106,000	02/29/2016	02/15/2023	
02154C	AE	3	ALTICE FINANCING S.A		1	4FE	2,731,940	106.750	2,828,875	2,650,000	2,722,011		(7,491)	(1,207)	7.500	6.800	MN	124,771	185,250	09/29/2017	05/15/2026	
02154E	AB	5	ALTICE FINANCING S.A			4FE	1,904,250	105.000	1,890,000	1,800,000	1,875,749		(11,714)	(7,060)	8.125	7.110	JJ	67,438	93,438	11/16/2017	01/15/2024	
02155E	AA	6	CEQUEL COM HOLDING			5FE	618,000	107.500	645,000	600,000	615,753		(1,536)		7.750	7.280	JJ	21,442	46,500	06/28/2016	07/15/2025	
02155F	AC	9	ALTICE US FINANCE I CORP		1	3FE	2,525,625	102.125	2,553,125	2,500,000	2,517,206		(7,555)	(864)	5.500	5.300	MN	17,569	93,500	11/27/2017	05/15/2026	
022249	AU	0	ALUMINUM CO AMER			3FE	451,500	118.330	473,320	400,000	449,409		(2,091)		6.750	5.150	JJ	12,450	13,500	06/06/2017	01/15/2028	
02406P	AP	5	AMERICAN AXLE & MFG INC			4FE	1,499,160	105.500	1,582,500	1,500,000	1,499,230		70		6.250	6.250	AO	23,438	48,958	05/09/2017	04/01/2025	
025537	AJ	0	AMERICAN ELECTRIC POWER	LS		2FE	998,300	99.467	994,670	1,000,000	998,319		19		3.200	3.220	MN	4,267		11/08/2017	11/13/2027	
0258M0	DJ	5	AMERICAN EXPRESS CR CORP			1FE	998,960	100.125	1,001,250	1,000,000	999,875		215		2.125	2.140	JJ	9,090	21,250	07/24/2013	07/27/2018	
02665W	AC	5	AMERICAN HONDA FIN CORP			1FE	996,140	100.168	1,001,680	1,000,000	999,374		793		2.125	2.200	AO	4,781	21,250	10/03/2013	10/10/2018	
02665W	AZ	4	AMERICAN HONDA FINANCE	LS		1FE	1,349,123	100.358	1,354,833	1,350,000	1,349,508		172		2.450	2.460	MS	8,912	33,075	09/21/2015	09/24/2020	
02666Q	M2	6	AMERICAN HONDA FINANCE			1FE	999,430	99.946	999,460	1,000,000	999,985		118		1.600	1.610	FA	6,000	16,000	02/12/2013	02/16/2018	
026874	CU	9	AMERICAN INTL GROUP			2FE	1,981,540	108.833	2,176,660	2,000,000	1,990,724		1,835		4.875	4.990	JD	8,125	97,500	05/21/2012	06/01/2022	
026874	DH	7	AMERICAN INTL GROUP			2FE	2,081,360	103.852	2,077,040	2,000,000	2,076,988		(4,372)		3.900	3.360	AO	19,500	39,000	06/07/2017	04/01/2026	
030981	AL	8	AMERIGAS PARTNERS LP			3FE	750,000	101.500	761,250	750,000	750,000				5.750	5.750	MN	4,911	33,182	02/10/2017	05/20/2027	
03523T	AV	0	ANHEUSER-BUSCH INBEV	LS		2FE	993,810	106.159	1,061,590	1,000,000	998,298		685		5.000	5.070	AO	10,556	50,000	03/24/2010	04/15/2020	
03523T	BE	7	ANHEUSER-BUSCH INBEV			2FE	1,998,460	105.630	2,112,600	2,000,000	1,999,784		193		7.750	7.760	JJ	71,472	155,000	01/07/2009	01/15/2019	
03523T	BP	2	ANHEUSER-BUSCH INBEV			2FE	995,180	99.334	993,340	1,000,000	997,660		480		2.500	2.550	JJ	11,528	25,000	07/13/2012	07/15/2022	
035242	AA	4	ANHEUSER-BUSCH INBEV			2FE	993,470	99.745	997,450	1,000,000	996,488		642		2.625	2.690	JJ	11,958	26,250	01/14/2013	01/17/2023	
035242	AP	1	ANHEUSER-BUSCH INBEV			2FE	5,770,305	103.347	5,942,453	5,750,000	5,769,105		(1,708)		3.650	3.600	FA	87,448	177,938	02/08/2017	02/01/2026	
03524B	AG	1	ANHEUSER-BUSCH INBEV			1FE	10,219,358	97.878	10,081,434	10,300,000	10,222,999		3,641		2.600	2.720	MN	34,219	133,900	09/06/2017	05/15/2024	
035287	AG	6	ANIXTER INC			3FE	761,375	108.030	810,225	750,000	758,759		(1,455)		5.500	5.230	MS	13,750	41,250	10/27/2015	03/01/2023	
03674P	AL	7	ANTERO RES FIN CORP			3FE	889,673	102.875	925,875	900,000	893,445		(192)	1,781	5.375	5.560	MN	8,063	45,687	07/20/2017	11/01/2021	
03674X	AJ	5	ANTERO RESOURCES CORP			3FE	837,985	102.500	871,250	850,000	838,917		932		5.000	5.220	MS	14,167	21,250	05/16/2017	03/01/2025	
037411	AX	3	APACHE CORP	LS		2FE	989,700	102.440	1,024,400	1,000,000	996,480		1,058		3.625	3.740	FA	15,104	36,250	11/30/2010	02/01/2021	
037411	AZ	8	APACHE CORP			2FE	979,670	100.838	1,008,380	1,000,000	986,440		2,876		3.250	3.590	AO	6,861	32,500	08/04/2015	04/15/2022	
037735	CU	9	APPALACHIAN POWER CO			2FE	996,450	102.172	1,021,720	1,000,000	997,256		320		3.400	3.440	JD	2,833	34,000	05/11/2015	06/01/2025	
037735	CW	5	APPALACHIAN PWR CO			2FE	994,900	100.473	1,004,730	1,000,000	995,192		292		3.300	3.360	JD	2,750	18,333	05/08/2017	06/01/2027	
037833	AK	6	APPLE INC			1FE	1,987,190	99.029	1,980,580	2,000,000	1,992,749		1,254		2.400	2.470	MN	7,733	48,000	05/09/2013	05/03/2023	
037833	BF	6	APPLE INC			1FE	989,570	100.780	1,007,800	1,000,000	993,069		1,470		2.700	2.870	MN	3,600	27,000	07/29/2015	05/13/2022	
037833	BG	4	APPLE INC			1FE	2,485,375	102.094	2,552,350	2,500,000	2,488,597		1,347		3.200	3.270	MN	10,667	80,000	08/12/2015	05/13/2025	
037833	BY	5	APPLE INC			1FE	997,800	102.136	1,021,360	1,000,000	998,156		195		3.250	3.270	FA	11,556	32,500	02/16/2016	02/23/2026	
037833	CY	4	APPLE INC			1FE	7,914,299	98.823	7,807,017	7,900,000	7,913,739		(561)		2.513	2.480	FA	72,829		09/05/2017	08/19/2024	
03938L	AQ	7	ARCELORMITTAL			3FE	157,500	106.000	159,000	150,000	155,025		(1,777)		6.250	4.850	FA	3,802	9,000	07/26/2016	08/05/2020	
03938L	AU	8	ARCELORMITTAL			3FE	1,013,425	108.500	1,085,000	1,000,000	1,012,877		(1,459)		6.000	5.480	MS	20,000	56,563	07/05/2017	03/01/2021	
03938L	AY	0	ARCELORMITTAL			3FE	884,243	105.000	871,500	830,000	871,360		(7,442)	(5,441)	5.125	2.590	JD	3,545	22,550	11/27/2017	06/01/2020	
03969A	AJ	9	ARDAGH PKG FIN/HLDGS USA			4FE	500,000	109.250	546,250	500,000	500,000				7.250	7.250	MN	4,632	36,250	04/29/2016	05/15/2024	
04021L	AA	8	ARGOS MERGER SUB INC			5FE	664,250	59.750	418,250	700,000	418,250		(249,063)	3,063	7.125	8.240	MS	14,685	24,938	05/25/2017	03/15/2023	
04964V	AA	5	ATRIUM WINDOWS AND DOORS			5FE	803,107	101.875	865,938	850,000	828,003		35,629	13,370	7.750	9.680	MN	10,979	65,875	03/17/2017	05/01/2019	
05508R	AE	6	B&G FOODS INC			4FE	838,300	101.965	846,310	830,000	838,210		(90)		5.250	5.080	MS	11,136		11/08/2017	04/01/2025	
05531F	AS	2	BB&T CORPORATION			1FE	2,995,650	100.354	3,010,620	3,000,000	2,998,182		859		2.450	2.480	JJ	33,892	73,500	12/03/2014	01/15/2020	

E10.20

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
055604	AA	0			1	4FE	504,125	103.750	518,750	500,000	503,751		(379)		5.500	5.360	AO	6,875	28,722	02/07/2017	10/01/2024	
05578M	AA	0				5FE	1,587,250	101.125	1,668,563	1,650,000	1,606,458	61,425	9,210		8.125	8.930	JJ	61,818	130,000	01/11/2017	07/15/2021	
059165	EF	3				1FE	999,570	102.573	1,025,730	1,000,000	999,754		40		3.350	3.350	JJ	16,750	33,500	06/12/2013	07/01/2023	
060505	DR	2				3FE	766,455	100.465	753,488	750,000	753,488	(12,968)			8.000	7.820	JJ	25,167	48,000	10/16/2017	01/01/9999	
060505	DT	8				3FE	151,688	101.375	152,063	150,000	151,688				8.125	8.020	JD	6,635	12,188	07/19/2016	12/15/2049	
060505	EH	3				3FE	606,625	110.630	663,780	600,000	606,604	10,125	(24)		6.250	6.160	MS	12,083	37,500	11/10/2016	09/29/2049	
060505	EU	4				3FE	150,000	113.250	169,875	150,000	150,000				6.300	6.300	MS	2,914	9,450	03/07/2016	01/01/9999	
06051G	EC	9				1FE	1,494,630	108.097	1,621,455	1,500,000	1,498,377		588		5.625	5.670	JJ	42,188	84,375	06/17/2010	07/01/2020	
06051G	EU	9				1FE	2,236,118	102.356	2,303,010	2,250,000	2,242,354		1,373		3.300	3.370	JJ	35,063	74,250	03/19/2013	01/11/2023	
06051G	FF	1			LS	1FE	4,399,433	105.778	4,495,565	4,250,000	4,365,713		(15,654)		4.000	3.510	AO	42,500	170,000	01/30/2017	04/01/2024	
06053F	AA	7				1FE	999,190	106.258	1,062,580	1,000,000	999,510		77		4.100	4.100	JJ	17,881	41,000	07/18/2013	07/24/2023	
06406F	AA	1				1FE	499,505	100.261	501,305	500,000	499,672		95		2.500	2.520	AO	2,639	12,500	02/16/2016	04/15/2021	
06406H	BP	3				1FE	998,050	104.616	1,046,160	1,000,000	999,519		220		4.600	4.620	JJ	21,211	46,000	11/06/2009	01/15/2020	
06406H	BU	2				1FE	1,497,450	105.025	1,575,375	1,500,000	1,499,099		268		4.150	4.170	FA	25,938	62,250	01/25/2011	02/01/2021	
06406H	DF	3				1FE	499,675	100.405	502,025	500,000	499,806		64		2.450	2.460	MN	1,157	12,250	11/19/2015	11/27/2020	
06406R	AA	5				1FE	4,091,226	100.274	4,111,234	4,100,000	4,092,722		1,496		2.600	2.640	FA	42,640	53,300	01/31/2017	02/07/2022	
06406R	AD	9				1FE	499,790	101.165	505,825	500,000	499,801		11		3.250	3.250	MN	2,031	8,125	05/09/2017	05/16/2027	
07330N	AD	7			LS	1FE	1,999,600	100.194	2,003,880	2,000,000	1,999,937		78		2.300	2.300	AO	9,711	46,000	09/19/2013	10/15/2018	
07330N	AN	5				1FE	1,324,894	99.799	1,322,337	1,325,000	1,324,925		31		2.100	2.100	JJ	12,830	13,062	01/23/2017	01/15/2020	
073685	AD	1				4FE	1,000,000	100.875	1,008,750	1,000,000	1,000,000				4.875	4.870	MN	8,938		10/11/2017	10/01/2025	
07556Q	BD	6				4FE	38,250	104.500	41,800	40,000	38,761		191		7.250	8.000	FA	1,208	3,222	02/18/2015	02/01/2023	
07556Q	BM	6				4FE	400,000	105.875	423,500	400,000	400,000				6.750	6.750	MS	7,950	13,575	03/07/2017	03/15/2025	
07556Q	BP	9				4FE	725,145	110.490	773,430	700,000	719,312		(5,150)		8.750	7.750	MS	18,035	60,326	11/22/2016	03/15/2022	
07556Q	BQ	7				4FE	250,000	101.000	252,500	250,000	250,000				5.875	5.870	AO	3,917		09/26/2017	10/15/2027	
097023	BJ	3				1FE	975,890	97.674	976,740	1,000,000	982,114		2,227		2.500	2.770	MS	8,333	25,000	02/18/2015	03/01/2025	
097023	BN	4				1FE	1,969,900	98.076	1,961,520	2,000,000	1,978,699		4,107		2.200	2.430	AO	7,456	44,000	10/26/2015	10/30/2022	
097751	BM	2				4FE	1,108,106	101.250	1,113,750	1,100,000	1,083,688	(25,778)	1,105		7.500	7.040	MS	24,292	18,750	12/01/2017	03/15/2025	
097751	BP	5				4FE	1,261,110	110.500	1,326,000	1,200,000	1,247,831	(7,716)	(5,643)		8.750	7.320	JD	8,750	91,753	09/11/2017	12/01/2021	
10112R	AQ	7			LS	2FE	1,096,060	105.440	1,054,400	1,000,000	1,023,088		(12,135)		5.875	4.510	AO	12,403	58,750	02/28/2011	10/15/2019	
10112R	AS	3				2FE	976,085	104.582	1,045,820	1,000,000	990,893		2,446		4.125	4.410	MN	5,271	41,250	02/28/2011	05/15/2021	
10112R	AV	6			LS	2FE	496,895	100.896	504,480	500,000	498,175		290		3.125	3.190	MS	5,208	15,625	04/02/2013	09/01/2023	
10112R	AW	4				2FE	498,470	103.741	518,705	500,000	499,060		135		3.800	3.830	FA	7,917	19,000	06/18/2013	02/01/2024	
11102A	AA	9				2FE	1,447,500	100.134	1,502,010	1,500,000	1,499,726		6,908		5.950	6.430	JJ	41,154	89,250	03/19/2008	01/15/2018	
11283W	AA	2				4FE	251,688	102.250	255,625	250,000	251,125	(409)	(153)		6.500	6.260	JD	722	14,625	08/28/2017	12/15/2020	
11283Y	AA	8				4FE	395,624	105.000	420,000	400,000	396,922		571		6.125	6.320	JJ	12,250	24,500	08/31/2015	07/01/2022	
120111	BM	0				3FE	651,875	105.030	682,695	650,000	651,692		(183)		5.375	5.310	MN	4,464	34,938	03/30/2017	11/15/2024	
12189L	AM	3				1FE	1,000,000	101.932	1,019,320	1,000,000	1,000,000				3.000	3.000	MS	8,833	30,000	03/05/2013	03/15/2023	
12189L	AY	7				1FE	997,820	105.236	1,052,360	1,000,000	1,000,000		2,180		3.650	3.900	MS	12,167	36,500	08/13/2015	09/01/2025	
12189L	BA	8			LS	1FE	1,147,091	102.386	1,177,439	1,150,000	1,147,400		310		3.250	3.270	JD	1,661	28,654	03/06/2017	06/15/2027	
12189T	BA	1				1FE	1,995,030	100.753	2,015,060	2,000,000	1,999,868		625		5.750	5.780	MS	33,861	115,000	03/12/2008	03/15/2018	
124857	AE	3				2FE	498,660	104.552	522,760	500,000	499,524		140		4.300	4.330	FA	8,122	21,500	10/04/2010	02/15/2021	
124857	AG	8			LS	2FE	1,482,710	101.603	1,524,045	1,500,000	1,492,008		1,751		3.375	3.510	MS	16,875	50,625	05/01/2012	03/01/2022	

E10.21

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
124857	AQ	6	CBS CORP NEW	.....	.....	2FE	984,305	102.343	1,023,430	1,000,000	987,414		1,292		4.000	4.180	JJ	18,444	40,000	07/07/2015	01/15/2026
1248EP	BK	8	CCO HLDGS LLC / CCO HLDGS	.....	.....	3FE	695,000	103.000	715,850	695,000	695,000				5.875	5.870	MN	6,805	40,831	04/15/2015	05/01/2027
1248EP	BM	4	CCOH SAFARI LLC	.....	.....	3FE	2,298,688	104.125	2,342,813	2,250,000	2,250,043	(10,317)	(3,318)		5.750	5.430	FA	48,875	117,875	05/23/2017	02/15/2026
1248EP	BP	7	CCO HLDGS LLC/CAP CORP	.....	.....	3FE	1,712,188	104.500	1,776,500	1,700,000	1,711,250	(830)	(108)		5.875	5.730	JJ	49,938	85,188	12/01/2017	04/01/2024
1248EP	BR	3	CCO HLDGS LLC/CAP CORP	.....	.....	3FE	1,278,850	102.750	1,294,650	1,260,000	1,276,051	1,155	(1,411)		5.500	5.240	MN	11,550	55,550	11/20/2017	05/01/2026
1248EP	BX	0	CCO HLDGS LLC / CCO	.....	.....	3FE	880,000	97.750	860,200	880,000	860,200	(19,800)			5.000	5.000	FA	17,478		08/03/2017	02/01/2028
12505F	AF	8	CBS OUTDOOR AMERS CA	.....	.....	4FE	450,000	106.125	477,563	450,000	450,000				5.875	5.870	MS	7,784	26,438	09/16/2014	03/15/2025
12513G	BC	2	CDW LLC / CDW FIN CO	.....	.....	3FE	810,625	104.000	832,000	800,000	809,803		(822)		5.000	4.720	MS	13,333	19,889	06/28/2017	09/01/2025
12543D	AL	4	CHS / CMNTY HEALTH SYS IN	.....	.....	5FE	936,000	85.250	852,500	1,000,000	852,500	(80,303)	17,428		8.000	10.740	MN	10,222	73,000	09/28/2017	11/15/2019
12543D	AQ	3	CHS/COMMUNITY HEALTH SYS	.....	.....	5FE	883,125	75.250	677,250	900,000	677,250	(209,153)	3,278		7.125	7.790	JJ	29,569	32,063	05/11/2017	07/15/2020
12543D	AY	6	CHS / CMNTY HEALTH SYS	.....	.....	4FE	525,188	90.500	497,750	550,000	497,750	(27,831)	394		6.250	7.240	MS	8,689	5,052	11/02/2017	03/31/2023
125581	GH	5	CIT GROUP INC	.....	.....	3FE	156,569	103.000	153,470	149,000	153,470	(1,746)	(1,353)		5.500	1.720	FA	3,096		09/28/2017	02/15/2019
125581	GQ	5	CIT GROUP INC	.....	.....	3FE	907,840	106.250	903,125	850,000	897,943	(4,377)	(5,520)		5.000	3.540	FA	16,056	22,650	11/20/2017	08/15/2022
125896	BK	5	CMS ENERGY CORP	LS	.....	2FE	498,445	108.798	543,990	500,000	499,252		156		5.050	5.090	MS	7,435	25,250	03/07/2012	03/15/2022
12626P	AM	5	CRH AMERICA INC	.....	.....	2FE	1,098,647	104.523	1,149,753	1,100,000	1,098,952		121		3.875	3.890	MN	4,973	42,625	05/12/2015	03/18/2025
126307	AC	1	CSC HLDGS INC	.....	.....	4FE	1,094,793	105.750	1,057,500	1,000,000	1,057,500	(14,212)	(23,081)		8.625	2.120	FA	32,583	10,781	08/24/2017	02/15/2019
126307	AH	0	CSC HLDGS INC	.....	.....	4FE	382,500	98.250	442,125	450,000	394,158		6,505		5.250	7.740	JD	1,969	23,625	02/24/2016	06/01/2024
126307	AQ	0	CSC HLDGS INC	.....	.....	3FE	1,502,250	102.250	1,533,750	1,500,000	1,502,079		(171)		5.500	5.470	AO	17,417	87,542	03/13/2017	04/15/2027
126408	HH	9	CSX CORP	.....	.....	2FE	1,448,231	100.074	1,451,073	1,450,000	1,448,366		135		3.250	3.260	JD	3,927	27,490	04/26/2017	06/01/2027
126650	CK	4	CVS HEALTH CORP	LS	.....	2FE	499,785	101.951	509,755	500,000	499,854		29		3.500	3.500	JJ	7,826	17,500	07/13/2015	01/20/2022
126650	CL	2	CVS HEALTH CORP	.....	.....	2FE	1,116,511	103.126	1,134,386	1,100,000	1,113,125		(1,482)		3.875	3.690	JJ	19,063	42,625	08/18/2015	07/20/2025
12768X	AB	0	CAESARS ENTERTAINMENT RESORT PROP	.....	.....	4FE	1,140,875	106.225	1,115,363	1,050,000	1,106,427		(30,721)		11.000	7.260	AO	28,875	115,500	03/28/2017	10/01/2021
13057Q	AF	4	CALIFORNIA RESOURCES CORP	.....	.....	5FE	222,600	70.000	324,800	464,000	242,797		15,035		6.000	18.520	MN	3,557	27,840	08/30/2016	11/15/2024
13057Q	AG	2	CALIFORNIA RESOURCES CORP	.....	.....	5FE	270,375	82.875	331,500	400,000	288,391		13,732		8.000	16.450	JD	1,422	32,000	09/01/2016	12/15/2022
131347	CE	4	CALLPINE CORP	.....	.....	4FE	279,985	97.750	293,250	300,000	284,918		2,435		5.375	6.550	JJ	7,435	16,125	02/25/2016	01/15/2023
131347	CF	1	CALPINE CORP SR NT	.....	.....	4FE	876,000	95.375	858,375	900,000	857,025	(20,049)	1,074		5.750	6.200	AO	10,925	37,375	11/01/2017	01/15/2025
131347	CJ	3	CALPINE CORP	.....	.....	4FE	493,188	96.000	480,000	500,000	480,000	(13,737)	737		5.500	5.720	FA	11,458	17,875	03/16/2017	02/01/2024
131347	CK	0	CALLPINE CORP	.....	.....	3FE	1,777,438	98.376	1,770,768	1,800,000	1,769,464	(8,932)	959		5.250	5.420	JD	7,875	32,813	12/04/2017	06/01/2026
144577	AF	0	CARRIZO OIL & GAS INC	.....	.....	4FE	457,814	102.000	496,740	487,000	467,880	(420)	5,642		7.500	8.970	MS	10,755	31,388	03/28/2017	09/15/2020
149123	BX	8	CATERPILLAR INC	.....	.....	1FE	497,905	100.074	500,370	500,000	498,992		209		2.600	2.640	JD	6,681	13,000	06/21/2012	06/26/2022
14912L	5P	2	CATERPILLAR FINANCIAL SERVICE	.....	.....	1FE	499,035	99.883	499,415	500,000	499,967		197		1.300	1.340	MS	2,167	6,500	02/28/2013	03/01/2018
14912L	7D	7	CATERPILLAR FINANCIAL SERVICE	.....	.....	1FE	999,533	97.921	999,210	1,000,000	999,646		91		1.931	1.940	AO	4,828	19,578	10/04/2016	10/01/2021
14913Q	AA	7	CATERPILLAR FINANCIAL SERVICE	LS	.....	1FE	998,460	99.439	994,390	1,000,000	998,626		166		2.400	2.430	JD	1,667	12,000	06/01/2017	06/06/2022
14987K	AA	1	CD&R WATERWORKS MERGER	.....	.....	5FE	1,682,813	101.750	1,678,875	1,650,000	1,672,743	(7,647)	(2,422)		6.125	5.660	FA	45,478		07/20/2017	08/15/2025
15135B	AH	4	CENTENE CORP	.....	.....	3FE	450,000	106.000	477,000	450,000	450,000				6.125	6.120	FA	10,413	27,563	01/28/2016	02/15/2024
15135B	AJ	0	CENTENE CORP DEL	.....	.....	3FE	300,000	102.000	306,000	300,000	300,000		5,625		4.750	4.750	JJ	6,571	9,738	10/26/2016	01/15/2025
156686	AM	9	CENTURY TEL ENTERPRISE	.....	.....	4FE	391,536	91.000	364,000	400,000	364,000	(15,288)	538		6.875	7.140	JJ	12,681	20,625	05/02/2017	01/15/2028
156700	AM	8	CENTURYLINK INC	.....	.....	4FE	429,000	86.500	389,250	450,000	389,250	(1,495)	370		7.600	8.040	MS	10,070	34,200	10/28/2016	09/15/2039
156700	AR	7	CENTURYLINK INC	.....	.....	4FE	1,017,500	101.500	964,250	950,000	964,250	(32,381)	(12,874)		6.450	4.790	JD	2,723	61,275	08/16/2016	06/15/2021
156700	BA	3	CENTURYLINK INC	.....	.....	4FE	446,750	100.000	450,000	450,000	446,811		61		7.500	7.640	AO	8,438	18,750	11/10/2017	04/01/2024
15911N	AA	3	CHANGE HEALTHCARE	.....	.....	4FE	1,414,647	100.375	1,405,250	1,400,000	1,403,375	(9,159)	(2,113)		5.750	5.500	MS	26,833	43,828	05/02/2017	03/01/2025
161175	AX	2	CCO SAFARI II LLC	.....	.....	2FE	1,001,220	101.917	1,019,170	1,000,000	1,000,658		(241)		3.579	3.550	JJ	15,708	35,790	07/28/2015	07/23/2020
16411Q	AA	9	CHENIERE ENERGY PARTNERS	3FE	2,011,963	102.000	2,040,000	2,000,000	2,009,067	(2,395)	(501)		5.250	5.110	AO	29,644		10/20/2017	10/01/2025	

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Strated Contractual Maturity Date
16412X	AE	5	CHENIERE CORPUS CHRI			3FE	1,104,125	103.690	1,140,590	1,100,000	1,104,100		(25)		5.125	5.070	JD	34,921			11/20/2017	06/30/2027
165167	CG	0	CHESAPEAKE ENERGY CORP			5FE	80,750	101.750	101,750	100,000			3,625		6.125	11.760	FA	2,314	6.125		08/15/2016	02/15/2021
165167	CK	1	CHESAPEAKE ENERGY CORP			5FE	192,563	97.000	194,000	200,000	193,021	(408)	866		5.375	6.440	JD	478	9.406		07/25/2017	06/15/2021
165167	CL	9	CHESAPEAKE ENERGY CORP			5FE	174,125	93.000	325,500	350,000	198,640		15,858		5.750	19.280	MS	5,926	20,125		05/12/2016	03/15/2023
166764	AG	5	CHEVRON CORP NEW			1FE	1,500,000	100.517	1,507,755	1,500,000	1,500,000				2.427	2.420	JD	18,910	36,405		06/17/2013	06/24/2020
166764	AH	3	CHEVRON CORP NEW	LS		1FE	1,000,000	102.821	1,028,210	1,000,000	1,000,000				3.191	3.190	JD	16,575	31,910		06/17/2013	06/24/2023
166764	AN	0	CHEVRON CORP NEW			1FE	500,000	100.227	501,135	500,000	500,000				2.193	2.190	MN	1,401	10,965		11/10/2014	11/15/2019
166764	BD	1	CHEVRON CORPORATION	LS		1FE	1,000,000	102.969	1,029,690	1,000,000	1,000,000				3.326	3.320	MN	4,065	33,260		11/09/2015	11/17/2025
166764	BL	3	CHEVRON CORP NEW			1FE	3,680,213	100.051	3,751,913	3,750,000	3,685,947		5,734		2.954	3.180	MN	13,847	110,775		02/21/2017	05/16/2026
166764	BT	6	CHEVRON CORP NEW	LS		1FE	1,250,000	100.950	1,261,875	1,250,000	1,250,000				2.895	2.890	MS	11,861	18,094		02/28/2017	03/03/2024
17027N	AA	0	CHOBANI LLC/FINANCE CORP			5FE	859,250	106.375	904,188	850,000	856,375	(2,577)	(298)		7.500	7.240	AO	13,458	28,438		10/16/2017	04/15/2025
171871	AP	1	CINCINNATI BELL INC			4FE	762,500	99.500	746,250	750,000	746,250	(14,309)	(1,886)		7.000	6.640	JJ	24,208	42,729		12/15/2016	07/15/2024
172441	AZ	0	CINEMARK USA INC			4FE	445,500	101.750	457,875	450,000	446,444		558		4.875	5.040	JD	1,828	21,938		03/16/2016	06/01/2023
172967	FT	3	CITIGROUP INC			2FE	1,632,985	106.462	1,596,930	1,500,000	1,576,643		(17,546)		4.500	3.140	JJ	31,313	67,500		08/05/2015	01/14/2022
172967	GF	2	CITIGROUP INC			3FE	621,171	106.750	640,500	600,000	617,744	13,187	(2,929)		5.900	5.230	FA	13,373	35,400		01/09/2017	05/15/2023
172967	HQ	7	CITIGROUP INC			3FE	739,500	107.250	804,375	750,000	739,500	15,075			6.300	6.390	MN	6,038	47,250		10/17/2016	01/01/9999
172967	JB	8	CITIGROUP INC			2FE	9,603,459	102.645	9,545,985	9,300,000	9,581,815		(21,644)		3.390	2.560	MN	38,320	157,635		09/06/2017	11/18/2021
172967	JP	7	CITIGROUP INC			2FE	4,142,770	101.071	4,295,518	4,250,000	4,164,659		10,008		3.300	3.610	AO	24,933	140,250		11/18/2015	04/27/2025
172967	KB	6	CITIGROUP INC			2FE	1,997,760	100.395	2,007,900	2,000,000	1,998,701		438		2.650	2.670	AO	9,569	53,000		10/19/2015	10/26/2020
172967	LG	4	CITIGROUP INC	LS		2FE	1,349,055	99.886	1,348,461	1,350,000	1,349,177		122		2.750	2.760	AO	6,806	18,563		04/18/2017	05/25/2022
176553	GP	4	CITIZENS PROPERTY INS CORP FL			1FE	8,329,125	107.368	8,052,600	7,500,000	7,775,987		(107,812)		5.000	3.400	JD	31,250	375,000		06/13/2012	06/01/2020
184502	BG	6	CLEAR CHANNEL COMMUNICATION			6FE	527,375	72.000	504,000	700,000	504,000	(54,161)	30,786		9.000	17.630	MS	21,000	63,000		01/09/2017	03/01/2021
184502	BL	5	IHEART COMMUNICATIONS			6FE	430,170	74.750	452,238	605,000	426,255	(7,004)	3,013		9.000	26.650	JD	2,420	54,450		12/22/2016	12/15/2019
18451Q	AH	1	CLEAR CHANNEL VW HLDGS IN			4FE	811,500	98.375	787,000	800,000	787,000	(21,751)	(2,749)		7.625	7.080	MS	17,961	41,938		04/11/2017	03/15/2020
185401	AG	1	CLEAVER BROOKS INC			4FE	500,000	102.750	513,750	500,000	500,000				7.875	7.870	MS	2,188			12/01/2017	03/01/2023
18683K	AA	9	CLIFFS NATURAL RESOURCES INC			5FE	306,563	99.500	348,250	350,000	320,965		11,229		5.900	10.190	MS	6,080	20,650		10/07/2016	03/15/2020
18683K	AB	7	CLIFFS NATURAL RESOURCES INC CORPORATE			5FE	331,060	97.000	388,000	400,000	350,281		15,014		4.800	10.090	AO	4,800	19,200		10/03/2016	10/01/2020
18683K	AK	7	CLIFFS NAT RES INC			4FE	1,466,015	95.750	1,436,250	1,500,000	1,436,250	(31,103)	1,338		5.750	6.120	MS	28,750	24,981		11/27/2017	03/01/2025
191216	AR	1	COCA COLA CO			1FE	498,470	102.762	513,810	500,000	499,510		160		3.150	3.180	MN	2,013	15,750		11/04/2010	11/15/2020
191216	BS	8	COCA COLA CO			1FE	1,996,900	100.082	2,001,640	2,000,000	1,997,502		281		2.875	2.890	AO	10,222	57,500		10/22/2015	10/27/2025
19416Q	EC	0	COLGATE PALMOLIVE CO MTNS			1FE	985,050	97.455	974,550	1,000,000	991,607		1,465		2.100	2.260	MN	3,500	21,000		04/29/2013	05/01/2023
198280	AF	6	COLUMBIA PIPELINE	LS		2FE	1,996,940	106.613	2,132,260	2,000,000	1,997,605		266		4.500	4.510	JD	7,500	90,000		05/19/2015	06/01/2025
20030N	AW	1	COMCAST CORP			1FE	499,880	101.422	507,110	500,000	499,995		14		5.700	5.700	MN	3,642	28,500		05/02/2008	05/15/2018
20030N	BD	2	COMCAST CORP			1FE	499,570	102.510	512,550	500,000	499,787		43		3.125	3.130	JJ	7,205	15,625		06/26/2012	07/15/2022
20030N	BF	7	COMCAST CORP	LS		1FE	1,464,735	100.856	1,512,840	1,500,000	1,480,179		3,577		2.850	3.130	JJ	19,713	42,750		06/11/2013	01/15/2023
20030N	BS	9	COMCAST CORP			1FE	1,247,650	100.821	1,260,263	1,250,000	1,248,026		209		3.150	3.170	MS	13,125	39,375		02/16/2016	03/01/2026
201723	AL	7	COMMERCIAL METALS CO			3FE	360,000	102.250	368,100	360,000	360,000				5.375	5.370	JJ	9,783			06/29/2017	07/15/2038
202795	HV	5	COMMONWEALTH EDISON CO			1FE	999,760	103.766	1,037,660	1,000,000	999,928		26		4.000	4.000	FA	16,667	40,000		07/26/2010	08/01/2020
207597	EJ	0	CONNECTICUT LT & PWR			1FE	996,600	101.518	1,015,180	1,000,000	996,839		239		3.200	3.240	MS	9,422	16,444		03/02/2017	03/15/2027
210383	AA	3	CONSTELLIUM NV			4FE	685,450	102.500	717,500	700,000	687,092		1,642		5.750	6.090	MN	5,143	25,875		11/20/2017	05/15/2024
210518	CQ	7	CONSUMERS ENERGY CO			1FE	996,170	102.390	1,023,900	1,000,000	999,667		451		5.650	5.690	MS	16,636	56,500		03/10/2008	09/15/2018
210795	QA	1	CONTINENTAL AIRLN PT			4AM	26,006	104.910	25,678	24,476	25,439		(411)		6.250	4.340	AO	340	1,530		02/06/2015	10/11/2021
210795	QD	5	CONTINENTAL AIRLN PT TR 2			3FE	1,051,000	101.085	1,010,850	1,000,000	1,009,071		(16,206)		6.125	3.300	AO	10,549	61,250		11/04/2015	04/29/2018

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SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F	o	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
212015 AH 4	CONTINENTAL RESOURCES INC.....			..	..	..	3FE	749,530	101.875	815,000	800,000	762,438		7,205		5.000	6.100	MS	11,778	22,500	09/28/2017	09/15/2022
212015 AL 5	CONTINENTAL RESOURCES INC.....			..	..	..	3FE	679,750	102.250	766,875	750,000	693,792		8,379		4.500	6.120	AO	7,125	33,750	02/14/2017	04/15/2023
216762 AF 1	COOPER-STANDARD AUTO.....			..	..	..	4FE	1,007,500	103.500	1,035,000	1,000,000	1,006,617	14,881	(764)		5.625	5.500	MN	7,188	58,281	10/28/2016	11/15/2026
22160K AM 7	COSTCO WHSL CORP NEW.....			LS	..	..	1FE	1,487,055	100.235	1,503,525	1,500,000	1,487,747		692		3.000	3.100	MN	5,375	22,500	05/09/2017	05/18/2027
23131J AA 0	CURO FINL TECHNOLOGI.....			..	..	..	5FE	640,555	110.500	718,250	650,000	641,831		1,276		12.000	12.370	MS	26,000	44,092	02/01/2017	03/01/2022
23311R AA 4	DCP MIDSTREAM LLC.....			..	..	..	3FE	52,000	109.500	54,750	50,000	51,948	1,244	(46)		6.750	6.390	MS	994	3,375	10/24/2016	09/15/2037
23311R AC 0	DCP MIDSTREAM LLC.....			..	..	..	3FE	1,782,610	108.625	1,792,313	1,650,000	1,732,365		(51,943)		9.750	5.310	MS	47,369	117,000	03/28/2017	03/15/2019
23311R AD 8	DCP MIDSTREAM LLC.....			..	..	..	3FE	1,108,280	104.750	1,047,500	1,000,000	1,046,570	19,160	(20,090)		5.350	3.140	MS	15,753	53,500	10/22/2014	03/15/2020
23311R AE 6	DCP MIDSTREAM LLC.....			..	..	..	3FE	634,578	103.750	726,250	700,000	659,651		9,234		4.750	6.500	MS	8,405	33,250	02/11/2015	09/30/2021
23311V AF 4	DCP MIDSTREAM OPERAT.....			..	..	..	3FE	781,563	99.750	847,875	850,000	782,483		921		5.600	6.210	AO	11,900	40,600	04/04/2017	04/01/2044
23371D AC 8	DAE FUNDING LLC.....			..	..	..	3FE	800,000	101.250	810,000	800,000	800,000				4.000	4.000	FA	13,333		07/21/2014	08/01/2020
233851 AU 8	DAIMLER FINANCE NA LLC.....			..	..	..	1FE	497,915	99.996	499,980	500,000	499,988		433		1.875	1.960	JJ	4,427	9,375	01/07/2013	01/11/2018
233851 BR 4	DAIMLER FINANCE NA LLC.....			..	..	..	1FE	1,995,400	99.642	1,992,840	2,000,000	1,997,940		916		2.250	2.290	MS	14,875	45,000	02/23/2015	03/02/2020
235851 AQ 5	DANAHER CORP.....			..	..	..	1FE	1,997,140	103.448	2,068,960	2,000,000	1,997,715		256		3.350	3.360	MS	19,728	67,000	09/10/2015	09/15/2025
23636T AA 8	DANONE.....			LS	..	..	2FE	996,990	100.747	1,007,470	1,000,000	998,547		300		3.000	3.030	JD	1,333	30,000	05/29/2012	06/15/2022
24422E TV 1	DEERE JOHN CAP CORP.....			..	..	..	1FE	498,985	97.921	489,605	500,000	499,046		61		2.150	2.190	MS	3,374		09/05/2017	09/08/2022
24718P AA 5	DELPHI JERSEY HOLDINGS.....			..	..	..	3FE	845,750	101.500	862,750	850,000	845,859		109		5.000	5.070	AO	12,632		09/14/2017	10/01/2025
247916 AD 1	DENBURY RESORCES INC.....			..	..	..	6FE	139,250	68.875	137,750	200,000	137,750	(2,969)	1,469		5.500	15.060	MN	1,833		11/06/2017	05/01/2022
247916 AF 6	DENBURY RESORCES INC.....			..	..	..	5FE	337,313	102.625	359,188	350,000	338,166		853		9.000	10.200	MN	4,025	15,750	09/27/2017	05/15/2021
251526 BN 8	DEUTSCHE BANK NY.....			..	..	..	3FE	999,760	99.650	996,500	1,000,000	998,500	(3,261)	1		4.875	4.870	JD	4,063		11/28/2017	12/01/2032
25179M AK 9	DEVON ENERGY CORP NEW.....			..	..	..	2FE	1,581,975	104.206	1,563,090	1,500,000	1,532,697		(8,566)		4.000	3.340	JJ	27,667	60,000	09/19/2011	07/15/2021
25179M AP 8	DEVON ENERGY CORP NEW.....			..	..	..	2FE	968,330	101.805	1,018,050	1,000,000	978,358		4,471		3.250	3.790	MN	4,153	32,500	09/14/2015	05/15/2022
25243Y AT 6	DIAGEO CAP PLC.....			..	..	..	1FE	497,150	99.775	498,875	500,000	499,808		582		1.125	1.240	AO	969	5,625	04/24/2013	04/29/2018
25272K AG 8	DIAMOND 1 FIN CORP/D.....			..	..	..	2FE	1,072,478	108.173	1,135,817	1,050,000	1,069,687		(2,797)		5.450	5.030	JD	2,543	35,198	02/16/2017	06/15/2023
25272K AU 7	DIAMOND 1 FIN CORP/DIAMOND 2.....			..	..	..	3FE	577,625	104.000	572,000	550,000	571,641		(5,456)		5.875	3.330	JD	1,436	24,969	12/01/2017	05/15/2021
25380Q AH 2	DIGICEL LIMITED.....			..	..	..	4FE	1,455,550	98.691	1,480,365	1,500,000	1,457,793	95,278	5,015		6.750	7.250	MS	33,750	101,250	09/03/2015	03/01/2023
25380W AE 6	DIGICEL GROUP LTD.....			..	..	..	5FE	1,976,260	98.630	1,972,600	2,000,000	1,955,029	97,662	3,107		8.250	8.740	MS	41,708	90,750	11/03/2017	09/30/2020
25380W AF 3	DIGICEL GROUP LTD.....			..	..	..	5FE	200,000	92.977	185,954	200,000	185,954	30,954			7.125	7.120	AO	3,563	14,250	03/19/2014	04/01/2022
25468P DF 0	DISNEY WALT CO.....			..	..	..	1FE	1,945,359	101.972	1,988,454	1,950,000	1,946,296		418		3.150	3.170	MS	17,745	61,425	09/14/2015	09/17/2025
25468P DK 9	WALT DISNEY CO.....			LS	..	..	1FE	1,992,000	100.439	2,008,780	2,000,000	1,993,355		712		3.000	3.040	FA	23,000	60,000	01/05/2016	02/13/2026
25470X AB 1	DISH DBS CORP.....			..	..	..	3FE	2,149,375	107.250	2,091,375	1,950,000	2,091,375	(16,935)	(41,065)		7.875	2.840	MS	51,188	76,781	08/23/2017	09/01/2019
25470X AE 5	DISH DBS CORP.....			..	..	..	3FE	268,750	105.375	263,438	250,000	258,303		(2,146)		6.750	5.660	JD	1,406	16,875	06/25/2012	06/01/2021
25470X AJ 4	DISH DBS CORP.....			..	..	..	3FE	1,119,211	100.875	1,108,616	1,099,000	1,093,802	(25,387)	(1,013)		5.875	5.390	JJ	29,772	47,676	07/21/2017	07/15/2022
25470X AW 5	DISH DBS CORP.....			..	..	..	3FE	1,352,275	97.625	1,298,413	1,330,000	1,298,413	(52,024)	(1,839)		5.875	5.590	MN	9,984	78,138	04/11/2017	11/15/2024
25470X AY 1	DISH DBS CORP.....			..	..	..	3FE	150,000	105.500	158,250	150,000	150,000				7.750	7.750	JJ	5,813	12,206	06/08/2016	07/01/2026
25746U BP 3	DOMINION RESOURCES INC.....			..	..	..	2FE	1,499,865	99.236	1,488,540	1,500,000	1,499,931		14		2.750	2.750	MS	12,146	41,250	09/10/2012	09/15/2022
260003 AH 1	DOVER CORP.....			..	..	..	2FE	1,000,299	100.672	1,006,720	1,000,000	1,000,008		(37)		5.450	5.440	MS	16,047	54,500	03/12/2008	03/15/2018
260543 CH 4	DOW CHEMICAL CO.....			..	..	..	2FE	992,310	100.624	1,006,240	1,000,000	995,912		766		3.000	3.090	MN	3,833	30,000	01/15/2013	11/15/2022
26441Y AV 9	DUKE REALTY LP.....			..	..	..	2FE	992,710	106.061	1,060,610	1,000,000	996,354		724		4.375	4.460	JD	1,944	43,750	06/06/2012	06/15/2022
26441Y AX 5	DUKE RLT LTD PARTNERSHIP.....			LS	..	..	2FE	991,790	102.539	1,025,390	1,000,000	995,334		785		3.625	3.720	AO	7,653	36,250	03/12/2013	04/15/2023
26441Y AY 3	DUKE RLT LTD PARTNERSHIP.....			..	..	..	2FE	987,950	103.398	1,033,980	1,000,000	991,223		1,086		3.750	3.890	JD	3,125	37,500	11/12/2014	12/01/2024
26441Y AZ 0	DUKE REALTY CORP.....			LS	..	..	2FE	990,700	99.266	992,660	1,000,000	991,917		809		3.250	3.360	JD	16,340	33,132	06/16/2016	06/30/2026

E10.24

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	B o n d C H A R	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
26442U AA 2	DUKE ENERGY CORP	1FE				1,993,900	102.156	2,043,120	2,000,000	1,995,176		549			3.250	3.280	FA	24,556	65,000	08/10/2015	08/15/2025	
26817R AN 8	DYNEGY FINANCE I/II INC.	4FE				1,776,000	105.750	1,903,500	1,800,000	1,779,012		3,012			7.375	7.660	MN	22,125	132,750	04/10/2017	11/01/2022	
26817R AP 3	DYNEGY HOLDINGS INC.	4FE		1		551,813	107.750	592,625	550,000	551,661		(151)			7.650	7.570	MN	7,013	20,969	08/10/2017	11/01/2024	
26817R AS 7	DYNEGY INC.	4FE		1		600,687	108.750	598,125	550,000	597,846		(959)	(1,882)		8.000	5.230	JJ	10,511		11/20/2017	01/15/2025	
26884A AY 9	ERP OPER LTD PARTNERSHIP	1FE				992,370	105.438	1,054,380	1,000,000	997,721		839			4.750	4.840	JD	2,111	47,500	07/12/2010	07/15/2020	
26884A AZ 6	ERP OPER LTD PARTNERSHIP	1FE		1		1,286,348	107.158	1,339,475	1,250,000	1,266,757		(3,988)			4.625	4.210	JD	2,569	57,813	10/02/2012	12/15/2021	
278062 AC 8	EATON CORP	2FE				963,820	100.391	1,003,910	1,000,000	979,991		3,768			2.750	3.190	MN	4,507	27,500	06/18/2013	11/02/2022	
278865 AR 1	ECOLAB INC	2FE		1		499,765	99.992	499,960	500,000	499,901		47			2.250	2.260	JJ	5,281	11,250	01/12/2015	01/12/2020	
278865 AU 4	ECOLAB INC	2FE				499,750	102.346	511,730	500,000	499,815		33			3.250	3.250	JJ	7,538	16,250	01/11/2016	01/14/2023	
29273E AC 2	ENDO FIN/ENDO LTD/E FINC	5FE				1,011,875	79.000	948,000	1,200,000	942,140		(73,711)	14,162		6.000	9.340	JJ	33,200	42,474	11/10/2017	07/15/2023	
29273V AC 4	ENERGY TRANSFER EQUITY	3FE				750,750	110.250	771,750	700,000	738,789		(5,474)	(5,940)		7.500	4.990	AO	11,083	39,375	09/06/2017	10/15/2020	
29273V AD 2	ENERGY TRANSFER EQUITY	3FE		1		337,375	105.500	369,250	350,000	339,443		1,388			5.875	6.480	JJ	9,482	20,563	06/27/2016	01/15/2024	
29273V AF 7	ENERGY TRANSFER EQUITY	3FE		1		45,000	102.250	51,125	50,000	45,496		332			5.500	6.810	JD	229	2,750	06/22/2016	06/01/2027	
29273V AG 5	ENERGY TRANSFER EQUITY	3FE				550,300	99.500	547,250	550,000	547,250		(3,040)	(10)		4.250	4.230	MS	5,714		10/07/2017	03/15/2023	
29358Q AC 3	ENSCO PLC	4FE				193,125	84.500	211,250	250,000	194,826		1,701			4.500	8.900	AO	2,500	5,625	09/15/2017	10/11/2024	
29358Q AD 1	ENSCO PLC	4FE		1		327,375	69.000	345,000	500,000	329,785		1,454			5.750	9.180	AO	7,188	28,750	04/26/2016	10/01/2044	
29379V AZ 6	ENTERPRISE PRODS OPER LLC	2FE				489,955	102.072	510,360	500,000	494,208		995			3.350	3.590	MS	4,932	16,750	06/18/2013	03/15/2023	
29444U AP 1	EQUINIX INC	3FE		1		902,145	106.625	959,625	900,000	901,718		(195)			5.750	5.710	JJ	25,875	51,750	08/31/2015	01/01/2025	
29444U AQ 9	EQUINIX INC	3FE				907,688	107.625	914,813	850,000	899,563		(4,864)	(3,261)		5.875	4.890	JJ	23,027	30,844	05/23/2017	01/15/2026	
29444U AR 7	EQUINIX INC	3FE		1		992,088	107.250	1,045,688	975,000	990,905		(1,183)			5.375	5.100	MN	6,696	33,918	05/01/2017	05/15/2027	
30161N AH 4	EXELON CORP	2FE				1,000,970	100.951	1,009,510	1,000,000	1,000,493		(191)			2.850	2.820	JD	1,267	28,500	06/10/2015	06/15/2020	
30161N AN 1	EXELON CORP	2FE		1		1,000,000	104.352	1,043,520	1,000,000	1,000,000					3.950	3.950	JD	1,756	39,500	06/08/2015	06/15/2025	
30227K AC 3	EXTERRAN NRG SOLUTIONS	4FE		1		500,000	107.750	538,750	500,000	500,000					8.125	8.120	MN	6,771	23,359	03/30/2017	05/01/2025	
30231G AF 9	EXXON MOBIL CORP	1FE		1		1,967,900	99.733	1,994,660	2,000,000	1,975,004		3,064			2.709	2.900	MS	17,308	54,180	08/17/2015	03/06/2025	
30231G AT 9	EXXON MOBIL CORP	1FE	LS			3,750,000	101.624	3,810,900	3,750,000	3,750,000					3.043	3.040	MS	38,038	114,113	02/29/2016	03/01/2026	
31428X AS 5	FEDEX CORP	2FE				997,460	100.086	1,000,860	1,000,000	998,753		253			2.625	2.650	FA	10,938	26,250	07/24/2012	08/01/2022	
31428X BC 9	FEDEX CORP	2FE	LS		1	998,450	101.410	1,014,100	1,000,000	998,871		140			3.200	3.210	FA	13,333	32,000	01/06/2015	02/01/2025	
315786 AA 1	FIDELITY & GTY LIFE HLDGS	3FE				200,250	102.500	205,000	200,000	200,205		(45)			6.375	6.330	AO	3,188	14,750	02/02/2017	04/01/2021	
31677Q AV 1	FIFTH THIRD BANK	1FE				1,497,270	99.946	1,499,190	1,500,000	1,499,911		561			1.450	1.480	FA	7,431	21,750	02/25/2013	02/28/2018	
32008D AA 4	FIRST DATA CORP NEW	3FE				612,750	103.250	619,500	600,000	611,604		(1,146)			5.000	4.620	JJ	13,833	15,000	04/06/2017	01/15/2024	
340711 AW 0	FLORIDA GAS TRANSMIS	2FE				1,222,244	106.951	1,310,150	1,225,000	1,222,816		240			4.350	4.370	JJ	24,571	53,288	07/07/2015	07/15/2025	
341081 FJ 1	FLORIDA PWR & LT CO	1FE				996,190	100.298	1,002,980	1,000,000	997,803		371			2.750	2.790	JD	2,292	27,500	05/30/2013	06/01/2023	
345397 XQ 1	FORD MOTOR CREDIT CO	2FE				2,542,975	101.463	2,536,575	2,500,000	2,542,150		(825)			3.200	2.610	JJ	11,556		12/06/2017	01/15/2021	
35671D AU 9	FREEPORT-MCMORAN INC	3FE		1		1,490,500	99.125	1,784,250	1,800,000	1,565,473		44,001			3.550	7.070	MS	21,300	47,925	12/15/2017	03/01/2022	
35671D AZ 8	FREEPORT-MCMORAN INC	3FE				612,125	100.000	650,000	650,000	616,832		4,707			3.875	5.000	MS	7,416	24,219	07/17/2017	03/15/2023	
35802X AD 5	FRESENIUS MED CARE US FIN	2FE				538,625	104.639	523,195	500,000	511,637		(6,999)			5.625	4.080	JJ	11,797	28,125	10/23/2015	07/31/2019	
35906A AL 2	FRONTIER COMMUNICATIONS	4FE				485,688	79.000	474,000	600,000	474,000		(14,439)	2,751		9.250	16.440	JJ	27,750		11/20/2017	07/01/2021	
35906A AN 8	FRONTIER COMMUNICATIONS	4FE				571,375	66.750	534,000	800,000	534,000		(41,199)	3,824		7.625	14.580	AO	12,878	5,719	11/13/2017	04/15/2024	
35906A AZ 1	FRONTIER COMMUNICATIONS	4FE				655,125	74.000	592,000	800,000	592,000		(65,350)	2,225		11.000	14.940	MS	25,911	19,250	11/13/2017	09/15/2025	
36164Q 6M 5	GEN ELEC CAPITAL CORP	1FE				2,443,942	101.785	2,509,000	2,465,000	2,453,198		3,112			3.373	3.430	MN	10,624	66,701	06/08/2017	11/15/2025	
36164Q MS 4	GEN ELEC CAPITAL	1FE				2,512,526	99.572	2,871,656	2,884,000	2,658,898		70,786			2.342	5.300	MN	8,631	67,543	10/26/2015	11/15/2020	
361841 AD 1	GLP CAPITAL LP/FIN II	3FE				195,500	104.250	208,500	200,000	197,173		897			4.875	5.410	MN	1,625	9,750	02/04/2016	11/01/2020	
361841 AH 2	GLP CAPITAL LP/FIN II	3FE				551,750	107.500	591,250	550,000	551,513		(145)			5.375	5.330	AO	6,241	29,563	04/13/2016	04/15/2026	

E10.25

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36186C	BY	8	GMAC			3FE	587,500	130.500	652,500	500,000	582,196	1,652	(3,666)		8.000	6.210	MN	6,667	40,000	06/30/2016	11/01/2031	
36740P	AA	1	GATES GLOBAL LLC			5FE	1,261,438	102.750	1,335,750	1,300,000	1,269,205		5,694		6.000	6.600	JJ	35,967	64,500	03/16/2017	07/15/2022	
369604	BD	4	GENERAL ELECTRIC CO			1FE	997,650	99.899	998,990	1,000,000	998,799		233		2.700	2.720	AO	6,150	27,000	10/01/2012	10/09/2022	
36962G	4D	3	GENERAL ELEC CAP CORP MTN			1FE	286,679	105.973	304,143	287,000	286,935		38		6.000	6.010	FA	6,888	17,220	08/04/2009	08/07/2019	
36962G	6S	8	GENERAL ELECTRIC CAP CORP			1FE	1,592,553	101.623	1,598,530	1,573,000	1,590,052		(2,889)		3.100	2.860	JJ	23,298	33,263	01/24/2017	01/09/2023	
370334	BH	6	GENERAL MLS INC			2FE	499,570	103.795	518,975	500,000	499,941		50		5.650	5.660	FA	10,672	28,250	01/30/2009	02/15/2019	
37045V	AD	2	GENERAL MTRS CO			2FE	1,000,000	101.058	1,010,580	1,000,000	1,000,000				3.500	3.500	AO	8,653	35,000	09/24/2013	10/02/2018	
37045V	AE	0	GENERAL MTRS CO			2FE	1,500,000	108.336	1,625,040	1,500,000	1,500,000				4.875	4.870	AO	18,078	73,125	09/24/2013	10/02/2023	
37045X	AJ	5	GENERAL MTRS FINL CO INC			2FE	100,000	100.384	100,384	100,000	100,000				3.250	3.250	MN	415	3,250	05/07/2013	05/15/2018	
37045X	AY	2	GENERAL MOTORS FINL CO			2FE	1,013,760	101.410	1,014,100	1,000,000	1,013,524		(236)		3.200	2.640	JJ	14,933		12/12/2017	07/13/2020	
37185L	AG	7	GENESIS ENERGY LP/ G			4FE	493,500	101.750	610,500	600,000	515,994		11,570		6.000	9.370	MN	4,600	36,000	12/16/2015	05/15/2023	
37185L	AJ	1	GENESIS ENERGY LP/ G			4FE	803,085	102.000	816,000	800,000	802,955		(129)		6.500	6.410	AO	19,789		08/07/2017	10/01/2025	
374689	AF	4	GIBRALTAR INDUSTRIES INC			4FE	357,386	101.800	356,300	350,000	354,152		(1,195)		6.500	5.990	FA	10,397	21,875	07/14/2015	02/01/2021	
38141G	RD	8	GOLDMAN SACHS GROUP INC			1FE	484,880	103.407	517,035	500,000	491,333		1,517		3.625	4.000	JJ	8,005	18,125	06/11/2013	01/22/2023	
38141G	WB	6	GOLDMAN SACHS GROUP			1FE	2,022,680	102.746	2,054,920	2,000,000	2,021,494		(1,186)		3.850	3.700	JJ	33,153	38,500	05/04/2017	01/26/2027	
38148L	AC	0	THE GOLDMAN SACHS GR			1FE	1,549,349	101.652	1,575,606	1,550,000	1,549,517		59		3.500	3.500	JJ	23,810	54,250	01/20/2015	01/23/2025	
38148L	AE	6	GOLDMAN SACHS GROUP LP			1FE	246,363	103.097	257,743	250,000	247,170		324		3.750	3.920	MN	1,016	9,375	06/09/2015	05/22/2025	
382550	BF	7	GOODYEAR TIRE & RUBR			3FE	650,000	103.485	672,653	650,000	650,000				5.000	5.000	MN	2,799	32,500	05/10/2016	05/31/2026	
383909	AE	8	GRACE W R & CO CONN			3FE	197,750	105.375	210,750	200,000	198,450		364		5.125	5.350	AO	2,563	10,250	01/26/2016	10/01/2021	
383909	AF	5	GRACE W R & CO CONN			3FE	1,303,063	108.250	1,353,125	1,250,000	1,297,887	(304)	(4,493)		5.625	4.930	AO	17,578	60,469	05/11/2017	10/01/2024	
40052V	AA	2	GRUPO BIMBO SAB DE CV			2FE	2,004,360	105.320	2,106,400	2,000,000	2,001,305		(481)		4.875	4.840	JD	49,021	97,500	07/19/2010	06/30/2020	
402635	AH	9	GULFPORT ENERGY CORP			4FE	349,500	100.500	351,750	350,000	349,521		21		6.000	6.020	AO	4,433	10,500	09/18/2017	10/15/2024	
402635	AL	0	GULFPORT ENERGY CORP			4FE	804,750	100.875	807,000	800,000	802,625	(2,029)	(96)		6.375	6.270	MN	6,517	25,500	10/04/2017	05/15/2025	
402635	AM	8	GULFPORT ENERGY CORP			4FE	550,000	101.000	555,500	550,000	550,000				6.375	6.370	JJ	8,376		10/05/2017	01/15/2026	
402740	AD	6	GULFSTREAM NAT GAS S			2FE	999,620	108.186	1,081,860	1,000,000	999,620				4.600	4.640	FA	17,761	46,000	09/21/2015	09/15/2025	
404030	AF	5	H&E EQUIPMENT SERVICES INC			4FE	810,125	104.750	838,000	800,000	809,908		(217)		5.625	5.360	MS	16,313		11/20/2017	09/01/2025	
404119	BN	8	HCA INC			3FE	1,013,750	104.250	1,042,500	1,000,000	1,012,142	(131)	(1,325)		5.000	4.760	MS	14,722	43,750	03/28/2017	03/15/2024	
404119	BQ	1	HCA INC CALLABLE NOTES			3FE	1,500,000	106.000	1,590,000	1,500,000	1,500,000				5.250	5.250	AO	16,625	78,750	10/14/2014	04/15/2025	
404119	BR	9	HCA INC			4FE	1,109,375	103.750	1,089,375	1,050,000	1,089,375	(17,631)	(2,369)		5.375	4.470	FA	23,516	2,688	09/18/2017	02/01/2025	
404121	AC	9	HCA INC			3FE	2,860,740	106.250	2,975,000	2,800,000	2,848,238	(9,661)	(6,086)		6.500	5.420	FA	68,756	136,500	11/15/2017	02/15/2020	
404121	AD	7	HCA INC			4FE	1,821,250	112.750	1,973,125	1,750,000	1,813,162	(14)	(8,619)		7.500	6.440	FA	49,583	112,500	05/11/2017	02/15/2022	
404280	AN	9	HSBC HOLDINGS PLC			1FE	1,598,790	104.505	1,567,575	1,500,000	1,549,344		(10,694)		4.000	3.160	MS	15,167	60,000	01/29/2013	03/30/2022	
40537Q	AN	0	HALCON RES CORP			5FE	537,250	104.500	555,940	532,000	537,188		(62)		6.750	6.520	FA	13,566	9,748	11/22/2017	02/15/2025	
406216	BG	5	HALLIBURTON CO	LS		2FE	997,190	104.073	1,040,730	1,000,000	997,702		246		3.800	3.830	MN	4,856	38,000	11/05/2015	11/15/2025	
423012	AA	1	HEINEKEN NV			2FE	2,011,560	103.006	2,060,120	2,000,000	2,005,404		(1,170)		3.400	3.330	AO	17,000	68,000	04/19/2012	04/01/2022	
423012	AD	5	HEINEKEN NV			2FE	499,055	100.025	500,125	500,000	499,493		88		2.750	2.770	AO	3,438	13,750	10/02/2012	04/01/2023	
428040	CG	2	HERTZ CORP			4FE	199,565	101.500	203,000	200,000	199,656		91		7.375	7.430	JJ	6,801		10/16/2017	01/15/2021	
428040	CP	2	HDTFS INC			4FE	387,815	100.750	403,000	400,000	389,507		1,692		5.875	6.920	AO	4,961	10,281	10/16/2017	10/15/2020	
428040	CT	4	HERTZ CORP			4FE	653,750	105.000	682,500	650,000	653,380		(370)		7.625	7.440	JD	4,819	24,093	07/17/2017	06/01/2022	
428236	BV	4	HEWLETT PACKARD CO			2FE	997,070	106.375	1,063,750	1,000,000	998,682		298		4.650	4.680	JD	2,842	46,500	12/06/2011	12/09/2021	
42824C	AU	3	HP ENTERPRISE CO			2FE	3,645,328	100.500	3,668,250	3,650,000	3,648,776		1,571		2.850	2.890	AO	24,850	106,103	09/30/2015	10/05/2018	
437076	AT	9	HOME DEPOT INC	LS		1FE	499,340	104.659	523,295	500,000	499,796		70		3.950	3.960	MS	5,815	19,750	09/07/2010	09/15/2020	

E10.26

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F	o	r	NAIC Designation	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
437076 AZ 5	HOME DEPOT INC.....		.....	..	.....	1FE	.....	499,220	101,012	505,060	500,000	499,563	.....	76	.....	2.700	2.710	AO.....	3,375	13,500	04/02/2013.	04/01/2023.
437076 BK 7	HOME DEPOT INC.....		.....	..	.....	1FE	.....	998,570	103,424	1,034,240	1,000,000	998,857	.....	128	.....	3.350	3.360	MS.....	9,864	33,500	09/08/2015.	09/15/2025.
437076 BT 8	HOME DEPOT INC.....		LS...	.....	.....	1FE	.....	498,700	98,470	492,350	500,000	498,734	.....	34	.....	2.800	2.830	MS.....	4,161	.....	09/05/2017.	09/14/2027.
44328M AC 8	HSBC BK PLC.....		.....	..	.....	1FE	.....	994,010	104,272	1,042,720	1,000,000	998,187	.....	643	.....	4.125	4.190	FA.....	15,927	41,250	08/05/2010.	08/12/2020.
446438 RQ 8	HUNTINGTON NATIONAL BANK.....		.....	..	.....	1FE	.....	1,996,579	100,880	2,022,644	2,005,000	2,000,407	.....	1,652	.....	2.875	2.960	FA.....	20,976	57,644	08/17/2015.	08/20/2020.
446438 RU 9	HUNTINGTON NATIONAL BANK.....		LS...	.....	.....	1FE	.....	1,149,931	99,894	1,148,781	1,150,000	1,149,949	.....	18	.....	2.375	2.370	MS.....	8,421	13,656	03/07/2017.	03/10/2020.
45031U BZ 3	ISTAR INC.....		.....	..	.....	3FE	.....	550,000	103,750	570,625	550,000	550,000	.....	.....	.....	6.000	6.000	AO.....	8,250	18,150	03/08/2017.	04/01/2022.
45031U CC 3	ISTAR INC.....		.....	..	.....	3FE	.....	620,000	101,750	630,850	620,000	620,000	.....	.....	.....	4.625	4.620	MS.....	8,443	.....	09/18/2017.	09/15/2020.
458204 AP 9	INTELSAT BERMUDA LTD.....		.....	..	.....	6FE	.....	322,875	53,375	427,000	800,000	377,628	72,379	39,249	.....	7.750	62.620	JD.....	5,167	62,000	05/09/2016.	06/01/2021.
45824T AC 9	INTELSAT JACKSON HLDGS.....		.....	..	.....	5FE	.....	767,500	94,500	756,000	800,000	756,000	(12,756)	1,256	.....	7.250	8.850	AO.....	12,244	.....	11/20/2017.	10/15/2020.
45824T AG 0	INTELSAT JACKSON HLDGS.....		.....	..	.....	5FE	.....	812,435	91,500	777,750	850,000	777,750	(37,291)	2,606	.....	7.500	8.980	AO.....	15,938	28,125	10/17/2017.	04/01/2021.
45824T AY 1	INTELSAT JACKSON HLDGS.....		.....	..	.....	5FE	.....	1,105,500	96,500	1,061,500	1,100,000	1,061,500	(43,689)	(311)	.....	9.750	9.630	JJ.....	52,433	.....	06/20/2017.	07/15/2025.
45827A AA 1	INTELSAT CONNECT FIN.....		.....	..	.....	6FE	.....	512,125	88,000	748,000	850,000	545,199	.....	33,074	.....	12.500	27.270	JD.....	4,722	104,184	01/26/2017.	04/01/2022.
459200 HM 6	INTERNATIONAL BUSINESS MA.....		.....	..	.....	1FE	.....	992,490	98,802	988,020	1,000,000	997,361	.....	1,080	.....	1.625	1.730	MN.....	2,076	16,250	05/02/2013.	05/15/2020.
465685 AJ 4	ITC HLDGS CORP.....		.....	..	.....	2FE	.....	500,055	102,706	513,530	500,000	500,055	.....	.....	.....	3.650	3.640	JD.....	811	18,250	08/17/2015.	06/15/2024.
46625H HU 7	JP MORGAN CHASE & CO.....		.....	..	.....	1FE	.....	714,158	104,885	786,638	750,000	737,919	.....	3,954	.....	4.250	4.870	AO.....	6,729	31,875	02/09/2011.	10/15/2020.
46625H JH 4	JP MORGAN CHASE & CO.....		.....	..	.....	1FE	.....	2,891,656	102,056	2,959,624	2,900,000	2,895,256	.....	839	.....	3.200	3.230	JJ.....	40,213	92,800	06/11/2013.	01/25/2023.
46625H JX 9	JP MORGAN CHASE & CO.....		.....	..	.....	1FE	.....	1,793,330	104,047	1,820,823	1,750,000	1,780,808	(4,280)	.....	.....	3.625	3.310	MN.....	8,458	63,438	12/16/2014.	05/13/2024.
46625H KC 3	JP MORGAN CHASE & CO.....		.....	..	.....	1FE	.....	1,785,207	100,620	1,811,160	1,800,000	1,788,751	.....	1,378	.....	3.125	3.220	JJ.....	24,688	56,250	06/09/2015.	01/23/2025.
46625H RS 1	JP MORGAN CHASE & CO.....		.....	..	.....	1FE	.....	1,944,400	100,029	2,000,580	2,000,000	1,948,833	.....	4,433	.....	3.200	3.550	JD.....	2,844	64,000	02/21/2017.	06/15/2026.
475795 AC 4	JELD-WEN INC.....		.....	..	.....	4FE	.....	200,000	101,000	202,000	200,000	200,000	.....	.....	.....	4.625	4.620	JD.....	437	.....	12/07/2017.	12/15/2025.
475795 AD 2	JELD-WEN INC.....		.....	..	.....	4FE	.....	250,000	101,000	252,500	250,000	250,000	.....	.....	.....	4.875	4.870	JD.....	542	.....	12/07/2017.	12/15/2027.
48019T AB 0	JONES ENERGY HLDGS/FIN.....		.....	..	.....	5FE	.....	310,500	75,500	264,250	350,000	264,250	(53,260)	5,953	.....	6.750	9.430	AO.....	5,906	23,625	12/16/2016.	04/01/2022.
48250N AA 3	KFC HLD/PIZZA HUT/TACO.....		.....	..	.....	4FE	.....	110,000	103,375	113,713	110,000	110,000	.....	.....	.....	5.000	5.000	JD.....	458	5,500	06/02/2016.	06/01/2024.
48250N AB 1	KFC HLD/PIZZA HUT/TACO.....		.....	..	.....	4FE	.....	1,287,875	105,500	1,329,300	1,260,000	1,284,029	(2,804)	(749)	.....	5.250	4.810	JD.....	5,513	47,775	12/18/2017.	06/01/2026.
491674 BE 6	KENTUCKY UTILS CO.....		.....	..	.....	1FE	.....	1,992,440	102,479	2,049,580	2,000,000	1,997,588	.....	800	.....	3.250	3.290	MN.....	10,833	65,000	11/08/2010.	11/01/2020.
491674 BK 2	KENTUCKY UTILS CO.....		.....	..	.....	1FE	.....	1,999,140	102,444	2,048,880	2,000,000	1,999,314	.....	77	.....	3.300	3.300	AO.....	16,500	66,000	09/21/2015.	10/01/2025.
49326E ED 1	KEYCORP MEDIUM TERM NTS B.....		LS...	.....	.....	2FE	.....	999,070	107,838	1,078,380	1,000,000	999,647	.....	98	.....	5.100	5.110	MS.....	13,742	51,000	03/21/2011.	03/24/2021.
49327M 2A 1	KEY BANK NA.....		.....	..	.....	1FE	.....	999,040	99,975	999,750	1,000,000	999,983	.....	198	.....	1.650	1.670	FA.....	6,875	16,500	01/29/2013.	02/01/2018.
49327M 2F 0	KEYBANK NATIONAL.....		.....	..	.....	1FE	.....	999,560	100,311	1,003,110	1,000,000	999,827	.....	85	.....	2.500	2.500	JD.....	1,111	25,000	11/17/2014.	12/15/2019.
49327M 2S 2	KEYBANK NATIONAL.....		.....	..	.....	1FE	.....	499,835	98,705	493,525	500,000	499,853	.....	18	.....	2.400	2.400	JD.....	733	6,000	06/06/2017.	06/09/2022.
494368 BR 3	KIMBERLY CLARK CORP.....		.....	..	.....	1FE	.....	996,310	101,097	1,010,970	1,000,000	997,099	.....	333	.....	3.050	3.090	FA.....	11,522	30,500	08/03/2015.	08/15/2025.
50076Q AZ 9	KRAFT FOODS GROUP INC.....		LS...	.....	.....	2FE	.....	2,609,925	102,417	2,560,425	2,500,000	2,557,682	(12,023)	.....	.....	3.500	2.940	JD.....	6,076	87,500	01/20/2015.	06/06/2022.
50077D AE 4	KRATON POLYMERS LLC.....		.....	..	.....	4FE	.....	250,000	107,500	268,750	250,000	250,000	.....	.....	.....	7.000	7.000	JJ.....	8,069	5,396	03/17/2017.	04/15/2025.
50077L AJ 5	HEINZ H J CO.....		.....	..	.....	2FE	.....	997,640	102,365	1,023,650	1,000,000	998,406	.....	318	.....	3.500	3.530	JJ.....	16,139	35,000	06/23/2015.	07/15/2022.
501044 CQ 2	KROGER CO.....		LS...	.....	.....	2FE	.....	993,550	102,444	1,024,440	1,000,000	996,960	.....	647	.....	3.400	3.470	AO.....	7,178	34,000	04/10/2012.	04/15/2022.
501044 CS 8	KROGER CO.....		.....	..	.....	2FE	.....	499,790	104,184	520,920	500,000	499,875	.....	20	.....	3.850	3.850	FA.....	8,021	19,250	07/18/2013.	08/01/2023.
501044 DB 4	KROGER CO.....		LS...	.....	.....	2FE	.....	499,340	100,167	500,835	500,000	499,584	.....	128	.....	2.600	2.620	FA.....	5,417	13,000	01/08/2016.	02/01/2021.
50188F AE 5	LG&E & KU ENERGY LLC.....		.....	..	.....	2FE	.....	998,390	105,756	1,057,560	1,000,000	999,315	.....	165	.....	4.375	4.390	AO.....	10,938	43,750	09/26/2011.	10/01/2021.
516806 AD 8	LOREDO PETROLEUM INC.....		.....	..	.....	4FE	.....	479,625	101,500	507,500	500,000	486,839	.....	2,710	.....	5.625	6.350	JJ.....	12,969	26,719	03/16/2017.	01/15/2022.
516806 AE 6	LAREDO PETROLEUM INC.....		.....	..	.....	4FE	.....	412,188	104,030	416,120	400,000	412,192	.....	(87)	.....	6.250	5.560	MS.....	7,361	3,125	12/01/2017.	03/15/2023.
526057 BN 3	LENNAR CORP.....		.....	..	.....	3FE	.....	147,037	105,375	158,063	150,000	148,341	.....	294	.....	4.750	5.000	MN.....	910	7,125	03/19/2013.	11/15/2022.
526057 BW 3	LENNAR CORP.....		.....	..	.....	3FE	.....	849,423	105,375	895,688	850,000	849,665	4,431	46	.....	4.875	4.880	JD.....	1,842	41,438	05/10/2016.	12/15/2023.

E10.27

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	For rei g n	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date
527298	BH	5	LEVEL 3 FINANCING INC				3FE	1,062,875	100.125	1,051,313	1,050,000	1,051,313	(8,739)	(1,170)		5.375	5.200	MN	37,625	56,438	02/25/2016	05/01/2025	
527298	BM	4	LEVEL 3 FINANCING INC			1	3FE	752,319	98.405	738,038	750,000	738,038	(14,096)	(185)		5.250	5.190	MS	11,594	39,375	04/03/2017	03/15/2026	
534187	BB	4	LINCOLN NATL CORP IND				2FE	274,210	106.818	267,045	250,000	260,578	(2,808)			4.850	3.540	JD	6,298	12,125	10/03/2012	06/24/2021	
534187	BC	2	LINCOLN NATIONAL CORP				2FE	1,005,035	105.398	1,053,980	1,000,000	1,002,374	(508)			4.200	4.130	MS	12,367	42,000	03/31/2012	03/15/2022	
535919	AL	8	LG FINANCECO CORP			1	4FE	1,004,500	106.125	1,061,250	1,000,000	1,003,730	(653)			5.875	5.780	MN	9,792	59,403	10/13/2016	11/01/2024	
538034	AK	5	LIVE NATION ENTERTAL			1	4FE	500,000	102.750	513,750	500,000	500,000				4.875	4.870	MN	4,063	24,443	10/26/2016	11/01/2024	
539830	BE	8	LOCKHEED MARTIN CORP				2FE	498,570	99.819	499,095	500,000	498,939		131		2.900	2.930	MS	4,833	14,500	02/12/2015	03/01/2025	
539830	BH	1	LOCKHEED MARTIN CORP				2FE	2,976,840	103.988	3,119,640	3,000,000	2,981,121		1,988		3.550	3.640	JJ	49,108	106,500	11/16/2015	01/15/2026	
546676	AW	7	LOUISVILLE GAS & ELE			1	1FE	1,999,140	102.606	2,052,120	2,000,000	1,999,314		77		3.300	3.300	AO	16,500	66,000	09/21/2015	10/01/2025	
548661	CZ	8	LOWES COS INC	LS			1FE	994,010	106.196	1,061,960	1,000,000	996,306		567		3.875	3.940	MS	11,410	38,750	09/04/2013	09/15/2023	
548661	DH	7	LOWES COS INC	LS			1FE	994,210	103.115	1,031,150	1,000,000	995,369		517		3.375	3.440	MS	9,938	33,750	09/09/2015	09/15/2025	
548661	DP	9	LOWES COS INC	LS			1FE	1,347,921	100.442	1,355,967	1,350,000	1,348,040		119		3.100	3.110	MN	6,743	20,925	04/19/2017	05/03/2027	
549463	AE	7	LUCENT TECHNOLOGIES INC				4Z	463,375	108.750	598,125	550,000	475,583		2,280		6.450	7.790	MS	10,445	35,475	01/25/2017	03/15/2029	
55181X	AA	0	LYNX II CORP			1	4FE	839,696	103.625	829,000	800,000	829,000	(7,099)	(3,597)		6.375	5.380	AO	10,767	25,500	05/11/2017	04/15/2023	
552704	AB	4	MEG ENERGY CORP				4FE	580,875	85.500	513,000	600,000	513,000	(29,405)	2,518		6.375	7.010	JJ	16,044	38,250	01/04/2017	01/30/2023	
552704	AD	0	MEG ENERGY CORP			1	3FE	445,125	99.125	446,063	450,000	444,015	(1,250)	140		6.500	6.680	JJ	13,488		11/03/2017	01/15/2025	
552953	BW	0	MGM RESORTS INTERNATIONAL				3FE	3,878,625	106.500	3,780,750	3,550,000	3,771,000	(22,788)	(84,837)		8.625	2.160	FA	127,578	30,188	08/17/2017	02/01/2019	
552953	BX	8	MGM RESORTS INTERNATIONAL				3FE	1,354,438	114.250	1,428,125	1,250,000	1,317,884	(13,851)			7.750	6.240	MS	28,524	96,875	04/06/2016	03/15/2022	
552953	BY	6	MGM RESORTS INTL				3FE	2,809,648	108.250	2,868,625	2,650,000	2,769,844	(13,563)	(22,045)		6.750	4.730	AO	44,719	131,625	07/12/2017	10/10/2020	
552953	CA	7	MGM RESORTS INTL				3FE	1,660,813	109.970	1,759,520	1,600,000	1,633,908	(7,455)			6.625	6.000	JD	4,711	106,000	10/22/2017	12/15/2021	
55303X	AB	1	MGM GROWTH LP/MGP ESCROW			1	4FE	752,500	100.000	750,000	750,000	750,000	13,845	(95)		4.500	4.450	MS	11,250	29,313	07/26/2017	09/01/2026	
55303X	AC	9	MGP ESCROW ISSUER/CO-ISS			1	4FE	675,125	107.000	695,500	650,000	671,000	9,794	(3,044)		5.625	4.970	MN	6,094	36,563	10/27/2016	05/01/2024	
55303X	AD	7	MGM GROWTH PPTY'S OPE				4FE	405,000	98.250	397,913	405,000	397,913	(7,088)			4.500	4.500	JJ	5,063		09/07/2017	01/15/2028	
553283	AB	8	MPH ACQUISITION HOLDINGS			1	5FE	1,327,495	106.750	1,334,375	1,250,000	1,322,809	(2,068)	(2,618)		7.125	5.570	JD	7,422	40,969	12/11/2017	06/01/2024	
55342U	AF	1	MPT OPER PARTNERESP / FINL				3FE	535,625	106.250	531,250	500,000	530,985	9,502	(4,142)		6.375	5.180	MS	10,625	31,875	11/09/2016	03/01/2024	
55342U	AG	9	MPT OPER PARTNERESP / FINL			1	3FE	301,813	104.000	312,000	300,000	301,715	(73)	(25)		5.250	5.130	FA	6,563	13,453	10/16/2017	08/01/2026	
55342U	AH	7	MPT OPERATING PARTNE			1	3FE	1,443,313	102.125	1,465,494	1,435,000	1,440,313	(2,850)	(150)		5.000	4.900	AO	19,931		10/25/2017	10/15/2027	
55616X	AH	0	MACYS RETAIL HLDGS INC	LS			2FE	478,340	93.972	469,860	500,000	487,641		2,174		2.875	3.400	FA	5,431	14,375	06/17/2013	02/15/2023	
56501R	AB	2	MANULIFE FINL CORP				1FE	3,004,465	105.882	3,176,460	3,000,000	3,001,450		(490)		4.900	4.880	MS	42,467	147,000	11/08/2010	09/17/2020	
574599	BG	0	MASCO CORP				2FE	183,764	109.543	176,364	161,000	177,673		(6,090)		7.125	2.280	MS	3,378	11,471	02/24/2017	03/15/2020	
574599	BJ	4	MASCO CORP	LS			2FE	1,000,000	106.530	1,065,300	1,000,000	1,000,000				4.450	4.450	AO	11,125	44,500	03/17/2015	04/01/2025	
575385	AA	7	MASONITE CORP				3FE	865,250	105.030	892,755	850,000	862,538		(1,797)		5.625	5.290	MS	14,078	45,000	09/25/2017	03/15/2023	
57629W	BS	8	MASSMUTUAL GLOBAL FUNDING				1FE	2,944,572	100.138	2,954,071	2,950,000	2,949,334		1,118		2.100	2.130	FA	25,640	61,950	07/26/2013	08/02/2018	
57629W	CE	8	MASSMUTUAL GLBL FDG				1FE	1,999,360	99.618	1,992,360	2,000,000	1,999,404		44		2.750	2.750	JD	28,875		06/19/2017	06/22/2024	
58013M	EE	0	MCDONALDS CORP MED TERM N				2FE	504,090	100.598	502,990	500,000	500,087		(510)		5.350	5.240	MS	8,917	26,750	03/12/2008	03/01/2018	
58013M	EG	5	MCDONALD'S CORP				2FE	499,830	103.141	515,705	500,000	499,977		20		5.000	5.000	FA	10,417	25,000	01/13/2009	02/01/2019	
58013M	EY	6	MCDONALDS CORP MED T				2FE	498,380	104.389	521,945	500,000	498,687		137		3.700	3.730	JJ	7,760	18,500	12/02/2015	01/30/2026	
588056	AR	2	MERCER INTL INC				4FE	741,888	106.000	774,860	731,000	739,892	553	(1,486)		7.750	7.440	JD	4,721	56,653	10/28/2016	12/01/2022	
58933Y	AA	3	MERCK & CO INC NEW	LS			1FE	1,495,470	104.459	1,566,885	1,500,000	1,498,468		466		3.875	3.910	JJ	26,802	58,125	12/07/2010	01/15/2021	
58933Y	AF	2	MERCK & CO INC NEW				1FE	499,565	100.892	504,460	500,000	499,751		42		2.800	2.810	MN	1,672	14,000	05/15/2013	05/18/2023	
59156R	BM	9	METLIFE INC			1	1FE	994,280	100.163	1,001,630	1,000,000	995,723		526		3.000	3.060	MS	10,000	30,000	03/02/2015	03/01/2025	
59217G	AZ	2	METLIFE INC				1FE	1,997,260	100.006	2,000,120	2,000,000	1,999,728		564		1.875	1.900	JD	19,896	18,750	06/17/2013	06/22/2018	
59217G	CD	9	METLIFE GLOB FUNDING I				1FE	499,815	100.030	500,150	500,000	499,841		26		2.650	2.650	AO	3,055	6,551	04/03/2017	04/08/2022	

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
595620	AH	8	LS...			1FE	3,011,230	100.727	3,021,810	3,000,000	3,000,290		(1,379)		5.300	5.250	MS	46,817	159,000	03/19/2008	03/15/2018	
595620	AK	1	LS...		1	1FE	3,139,605	104.342	3,286,773	3,150,000	3,143,591		991		3.700	3.730	MS	34,318	116,550	09/12/2013	09/15/2023	
595620	AM	7				1FE	1,033,580	104.414	1,044,140	1,000,000	1,026,159		(3,417)		3.500	3.070	AO	7,389	35,000	10/05/2015	10/15/2024	
595620	AQ	8				1FE	1,324,576	100.597	1,332,910	1,325,000	1,324,579		3		3.100	3.100	MN	6,846	30,806	01/23/2017	05/01/2027	
608328	BF	6			1	4FE	1,602,731	102.875	1,646,000	1,600,000	1,600,363	(2,159)	(347)		7.875	7.800	AO	26,600	124,370	10/03/2017	10/15/2024	
61166W	AF	8				2FE	993,825	100.868	1,008,680	1,000,000	999,775		759		5.125	5.200	AO	10,819	51,250	04/17/2008	04/15/2018	
61166W	AH	4				1FE	499,420	96.917	484,585	500,000	499,721		58		2.200	2.210	JJ	5,072	11,000	07/09/2012	07/15/2022	
61166W	AW	1	LS...		1	1FE	497,970	97.930	489,650	500,000	498,467		186		2.850	2.890	AO	3,008	14,250	04/07/2015	04/15/2025	
617446	6Q	7				1FE	500,000	101.101	505,505	500,000	500,000				6.625	6.620	AO	8,281	33,125	03/27/2008	04/01/2018	
617446	8D	4				1FE	9,883,122	99.452	9,830,830	9,885,000	9,883,691		569		3.000	3.000	FA	119,432	148,275	01/31/2017	02/07/2024	
61746B	DJ	2				1FE	1,619,871	103.693	1,710,935	1,650,000	1,632,638		2,982		3.750	3.970	FA	21,656	61,875	06/05/2013	02/25/2023	
61746B	EF	9				1FE	1,972,100	102.434	2,048,680	2,000,000	1,974,305		2,205		3.625	3.790	JJ	32,424	36,250	01/18/2017	01/20/2027	
61747W	AL	3				1FE	1,874,252	109.462	1,806,123	1,650,000	1,753,076		(26,548)		5.500	3.620	JJ	38,569	90,750	02/06/2013	07/28/2021	
61747Y	CJ	2				1FE	966,600	105.413	1,054,130	1,000,000	992,330		4,093		5.625	6.100	MS	15,313	56,250	06/07/2010	09/23/2019	
62539B	AA	3			1	4FE	300,000	100.625	301,875	300,000	300,000				4.875	4.870	MN	3,534		09/20/2017	11/01/2025	
62886E	AH	1				4FE	48,188	101.125	50,563	50,000	49,145		246		4.625	5.220	FA	874	2,313	10/15/2013	02/15/2021	
62886E	AJ	7				4FE	376,438	102.250	409,000	400,000	386,366		2,552		5.000	5.860	JJ	9,222	20,000	10/15/2013	07/15/2022	
62886E	AR	9				4FE	510,000	102.875	514,375	500,000	507,228		(1,596)		5.875	5.460	JD	1,306	29,375	03/08/2016	12/15/2021	
62912X	AE	4				3FE	125,000	102.062	127,578	125,000	125,000				4.375	4.370	FA	2,066		07/25/2017	08/15/2022	
62912X	AF	1				3FE	430,000	104.125	447,738	430,000	430,000				4.875	4.870	FA	7,919		07/25/2017	08/15/2027	
629377	CA	8				4FE	330,875	109.374	328,122	300,000	328,122	(2,337)	(416)		7.250	5.700	MN	2,779	10,875	11/07/2017	05/15/2026	
629377	CD	2				4FE	1,150,000	101.250	1,164,375	1,150,000	1,150,000				5.750	5.750	JJ	4,408		11/30/2017	01/15/2028	
62957H	AA	3				3FE	593,938	76.875	499,688	650,000	499,688	(99,429)	5,179		5.000	6.590	JJ	14,986	2,465	03/22/2017	01/15/2024	
637432	MU	6				1FE	249,645	100.293	250,733	250,000	249,870		51		2.350	2.370	JD	261	5,875	05/30/2013	06/15/2020	
637432	NB	7			1	1FE	1,847,484	100.290	1,855,365	1,850,000	1,849,025		504		2.300	2.320	MN	5,437	42,550	11/04/2014	11/15/2019	
637432	NL	5				1FE	1,372,319	100.811	1,386,151	1,375,000	1,372,633		315		2.950	2.980	FA	16,225	20,281	01/31/2017	02/07/2024	
63860U	AH	3				4FE	660,063	102.187	664,216	650,000	649,724	(1,607)	(1,146)		7.875	7.620	AO	12,797	51,188	11/17/2014	10/01/2020	
63934E	AT	5				5FE	900,000	104.588	941,292	900,000	900,000				6.625	6.620	MN	9,772		11/02/2017	11/01/2025	
63938C	AC	2			1	3FE	382,000	103.625	414,500	400,000	388,475		3,085		5.875	6.880	MS	6,267	23,500	10/27/2015	03/25/2021	
63938C	AD	0			1	3FE	250,000	105.750	264,375	250,000	250,000				6.625	6.620	JJ	7,131	16,424	07/26/2016	07/26/2021	
63946C	AD	0				1FE	499,715	99.831	499,155	500,000	499,938		47		1.974	1.980	AO	2,084	9,870	03/20/2013	04/15/2019	
64072T	AE	5				4FE	1,163,750	112.875	1,128,750	1,000,000	1,128,750	(12,374)	(22,626)		10.125	3.420	JJ	46,688		09/29/2017	01/15/2023	
64110L	AJ	5				4FE	200,000	105.625	211,250	200,000	200,000				5.500	5.500	FA	4,156	11,000	02/02/2015	02/15/2022	
64110L	AP	1				4FE	1,900,000	98.125	1,864,375	1,900,000	1,864,375	(35,625)			4.875	4.870	AO	17,496		10/23/2017	04/15/2028	
644535	AF	3				4FE	1,094,750	103.500	1,138,500	1,100,000	1,098,709		2,181		6.250	6.260	MN	8,785	46,875	12/12/2017	11/15/2022	
64952W	CP	6				1FE	2,348,449	99.390	2,335,665	2,350,000	2,348,814		365		2.000	2.020	AO	10,706	23,230	04/06/2017	04/09/2020	
64952W	CS	0				1FE	1,646,750	98.648	1,627,692	1,650,000	1,647,090		341		2.300	2.340	JD	2,214	18,764	06/05/2017	06/10/2022	
65341X	AA	6			1	4FE	1,054,813	103.500	1,086,750	1,050,000	1,053,683	545	(299)		5.625	5.500	FA	24,609	51,188	08/01/2017	08/01/2024	
65364U	AA	4				1FE	1,000,000	103.822	1,038,220	1,000,000	1,000,000				4.881	4.880	FA	18,439	48,810	08/03/2009	08/15/2019	
65409Q	BB	7				4FE	747,250	103.125	773,438	750,000	748,069		394		5.000	5.060	AO	7,917	37,500	01/11/2016	04/15/2022	
654740	AD	1				1FE	498,885	99.992	499,960	500,000	499,952		231		1.800	1.840	MS	2,650	9,000	03/11/2013	03/15/2018	
654740	AF	6				1FE	2,846,808	100.389	2,861,087	2,850,000	2,849,504		660		2.650	2.670	MS	19,930	75,525	09/19/2013	09/26/2018	

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date
654740	AK	5	NISSAN MOTOR ACCEPTANCE	1FE	999,150	99,496	994,960	1,000,000	999,620	169	2.125	2.140	MS	6,965	21,250	02/24/2015	03/03/2020					
65504L	AC	1	NOBLE HOLDINGS INTL LTD	4FE	42,123	96,500	55,970	58,000	47,551	3,198	4.900	13.380	FA	1,184	2,842	03/16/2016	08/01/2020					
65504L	AK	3	NOBLE HOLDINGS INTL LTD	4FE	141,500	64,250	128,500	200,000	128,500	(13,683)	5.250	7.960	MS	3,092	10,500	01/23/2017	03/15/2042					
65504L	AN	7	NOBLE HOLDINGS INTL LTD	5FE	231,000	84,500	295,750	350,000	245,413	8,558	5.950	12.290	AO	5,206	26,075	03/31/2016	04/01/2025					
65504L	AP	2	NOBLE HOLDINGS INTL LTD	5FE	465,993	86,500	432,500	500,000	432,500	(27,533)	7.750	9.130	JJ	17,868	14,968	09/18/2017	01/15/2024					
655844	BG	2	NORFOLK SOUTHERN CORP	2FE	994,220	102,545	1,025,450	1,000,000	997,521	584	3.250	3.310	JD	2,708	32,500	11/14/2011	12/01/2021					
664397	AK	2	EVERSOURCE ENERGY	2FE	1,116,253	99,611	1,149,511	1,154,000	1,128,876	4,250	2.800	3.240	MN	5,385	32,312	12/03/2014	05/01/2023					
665859	AL	8	NORTHERN TR CORP	1FE	998,830	103,012	1,030,120	1,000,000	999,626	123	3.450	3.460	MN	5,463	34,500	11/01/2010	11/04/2020					
666807	BA	9	NORTHROP GRUMMAN CORP	2FE	998,370	104,521	1,045,210	1,000,000	999,685	186	5.050	5.070	FA	21,042	50,500	07/27/2009	08/01/2019					
666807	BN	1	NORTHROP GRUMMAN COR	2FE	1,998,940	100,328	2,006,560	2,000,000	1,999,013	73	3.250	3.250	JJ	14,083		10/10/2017	01/15/2028					
670001	AA	4	NOVELIS CORP	4FE	506,125	105,000	525,000	500,000	505,000	(196)	6.250	5.980	FA	11,806	30,035	01/12/2017	08/15/2024					
670001	AC	0	NOVELIS CORP	4FE	553,440	102,250	562,375	550,000	552,250	(959)	5.875	5.760	MN	4,129	33,855	05/23/2017	09/30/2026					
67020Y	AD	2	NUANCE COMMUNICATIONS	3FE	502,895	101,625	508,125	500,000	501,691	(49)	5.375	5.230	FA	10,153	24,940	04/04/2017	08/15/2020					
67020Y	AQ	3	NUANCE COMMUNICATIONS CORP	3FE	594,372	104,125	624,750	600,000	594,619	4,433	5.625	5.750	JD	1,500	33,094	12/08/2016	12/15/2026					
67021C	AG	2	NSTAR ELEC CO	1FE	1,073,824	98,440	1,107,450	1,125,000	1,097,003	5,370	2.375	2.930	AO	5,641	26,719	06/13/2013	10/15/2022					
67021C	AK	3	NSTAR ELEC CO	1FE	995,190	101,622	1,016,220	1,000,000	996,082	429	3.250	3.300	MN	4,153	32,500	11/13/2015	11/15/2025					
67054K	AA	7	NUMERICABLE GROUP SA	4FE	1,238,063	103,375	1,240,500	1,200,000	1,218,085	(17,317)	7.375	6.730	MN	59,000	79,056	07/14/2017	05/01/2026					
67054L	AB	3	NUMERICABLE GROUP SA	4FE	240,000	101,375	253,438	250,000	242,747	1,389	6.000	6.780	FA	5,667	15,000	12/17/2015	05/15/2022					
67054L	AC	1	NUMERICABLE GROUP SA	4FE	200,000	100,625	201,250	200,000	200,000		6.250	6.250	FA	4,722	12,500	04/23/2014	05/15/2024					
674215	AD	0	OASIS PETE INC NEW	3FE	352,438	102,375	358,313	350,000	352,313	(125)	6.500	6.300	MN	3,792	11,375	09/15/2017	11/01/2021					
674215	AG	3	OASIS PETROLEUM INC	4FE	923,399	102,875	1,028,750	1,000,000	941,108	10,260	6.875	8.320	MS	20,243	48,125	11/14/2017	03/15/2022					
674599	BY	0	OCCIDENTAL PETE CORP DEL	1FE	999,770	104,769	1,047,690	1,000,000	999,942	17	4.100	4.100	FA	17,083	41,000	12/13/2010	02/01/2021					
674599	CC	7	OCCIDENTAL PETE CORP DEL	1FE	1,493,505	102,564	1,538,460	1,500,000	1,497,180	631	3.125	3.170	FA	17,708	46,875	09/16/2011	02/15/2022					
674599	CD	5	OCCIDENTAL PETROLEUM CORP	1FE	999,180	99,938	999,380	1,000,000	999,981	151	1.500	1.510	FA	5,667	15,000	06/19/2012	02/15/2018					
674599	CG	8	OCCIDENTAL PETROLEUM CORP	1FE	1,645,743	103,629	1,709,879	1,650,000	1,646,685	382	3.500	3.530	JD	5,750	57,750	06/18/2015	06/15/2025					
68245X	AE	9	1011778 B.C. UNLIMIT	4FE	854,250	101,250	860,625	850,000	854,139	(111)	5.000	4.920	AO	8,972	5,549	09/18/2017	10/15/2025					
688239	AE	2	OSHKOSH CORP	3FE	498,125	106,625	533,125	500,000	498,470	170	5.375	5.420	MS	8,958	26,875	01/06/2016	03/01/2025					
693506	BH	9	PPG INDS INC	1FE	995,910	100,025	1,000,250	1,000,000	998,414	819	2.300	2.380	MN	2,939	23,000	11/06/2014	11/15/2019					
693522	AG	9	PQ COEP	4FE	500,000	107,125	535,625	500,000	500,000		6.750	6.750	MN	4,313	33,750	04/26/2016	11/15/2022					
693522	AH	7	PQ COEP	5FE	300,000	102,000	306,000	300,000	300,000		5.750	5.750	JD	1,533		11/29/2017	12/15/2025					
69352P	AG	8	PPL CAP FDG INC	2FE	499,500	99,921	499,605	500,000	499,957	102	1.900	1.920	JD	9,500		05/21/2013	06/01/2018					
69353R	EU	8	PNC BK N A PITTSBURG	1FE	1,998,680	100,182	2,003,640	2,000,000	1,999,229	259	2.450	2.460	MN	7,622	49,000	10/29/2015	11/05/2020					
69353R	FB	9	PNC BK N A PITTSBURG	1FE	2,498,825	100,272	2,506,800	2,500,000	2,499,019	194	2.625	2.630	FA	24,427	32,813	02/14/2017	02/17/2022					
695114	CQ	9	PACIFICORP	1FE	1,645,050	102,045	1,683,743	1,650,000	1,647,132	481	2.950	2.980	JD	4,056	48,675	06/03/2013	06/01/2023					
699320	AH	0	PARAMOUNT RESOURCES LTD	4FE	621,250	106,750	747,250	700,000	638,627	8,329	6.875	8.920	JD	24,196	48,125	10/26/2015	06/30/2023					
70014L	AA	8	PARK AEROSPACE HOLDINGS	3FE	957,875	99,750	947,625	950,000	947,625	(9,991)	5.250	5.050	FA	18,842	21,000	10/25/2017	08/15/2022					
70014L	AC	4	PARK AEROSPACE HOLDINGS	3FE	450,000	95,750	430,875	450,000	430,875	(19,125)	4.500	4.490	MS	5,963		09/14/2017	03/15/2023					
70014L	AD	2	PARK AEROSPACE HOLDINGS	3FE	499,063	96,500	482,500	500,000	482,500	(16,589)	3.625	3.680	MS	5,337		11/27/2017	03/15/2021					
700677	AR	8	PARK OHIO INDS INC-O	4FE	1,250,000	108,250	1,353,125	1,250,000	1,250,000		6.625	6.620	AO	17,483	40,946	04/05/2017	04/15/2027					
701885	AH	8	PARSLEY ENERGY LLC FINANCE	4FE	400,000	102,500	410,000	400,000	400,000		5.625	5.620	AO	5,375		10/05/2017	10/15/2027					
708130	AC	3	J.C. PENNY CO INC	4FE	270,484	60,000	210,000	350,000	210,000	(61,573)	6.375	8.820	AO	4,710	17,008	07/07/2017	10/15/2036					
708160	BS	4	J.C. PENNY CO INC	4FE	732,625	65,000	520,000	800,000	520,000	(200,106)	7.400	8.250	AO	14,800	59,200	10/05/2016	04/01/2037					
713448	CG	1	PEPSICO INC	1FE	1,998,080	100,967	2,019,340	2,000,000	1,998,942	188	2.750	2.760	MS	18,333	55,000	02/25/2013	03/01/2023					

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F	O	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
713448	DT	2	LS...			1FE	2,170,607	99.011	2,153,489	2,175,000	2,171,162		555		2.250	2.290	MN	8,020	24,469	04/27/2017	05/02/2022	
71376L	AB	6				4FE	1,011,313	103.500	1,035,000	1,000,000	1,008,197	1,829	(2,132)		5.500	5.230	JD	4,583	55,000	01/04/2017	06/01/2024	
718546	AC	8				2FE	2,217,816	106.374	2,260,448	2,125,000	2,182,603		(12,544)		4.300	3.580	AO	91,375	91,375	01/20/2015	04/01/2022	
718549	AA	6				2FE	500,000	100.043	500,215	500,000	500,000				2.646	2.640	FA	4,998	13,230	02/18/2015	02/15/2020	
718549	AD	0				2FE	499,505	99.269	496,345	500,000	499,554		41		3.550	3.560	AO	4,438	17,109	10/11/2016	10/01/2026	
718549	AF	5				2FE	647,530	100.224	651,456	650,000	647,561		31		3.750	3.790	MS	5,281		10/10/2017	03/01/2028	
72650R	BB	7				2FE	498,760	95.785	478,925	500,000	499,329		121		2.850	2.870	JJ	5,977	14,250	12/03/2012	01/31/2023	
72650R	BF	8	LS...			2FE	1,014,220	97.510	975,100	1,000,000	1,010,547		(1,348)		3.600	3.420	MN	6,000	36,000	02/17/2015	11/01/2024	
72650R	BG	6	LS...			2FE	998,130	99.466	994,660	1,000,000	999,241		374		2.600	2.640	JD	1,156	26,000	12/02/2014	12/15/2019	
73107G	AA	1				5FE	351,750	104.000	364,000	350,000	351,534	(159)	(57)		8.500	8.260	JD	3,365		11/29/2017	12/01/2022	
737446	AK	0				4FE	750,000	98.625	739,688	750,000	739,688	15,938			5.000	4.990	FA	14,167	38,750	07/25/2016	08/15/2026	
737446	AM	6				4FE	996,030	102.000	969,000	950,000	969,000	(25,313)	(1,717)		5.750	4.960	MS	18,208	20,452	11/20/2017	03/01/2027	
737446	AN	4				4FE	400,000	100.500	402,000	400,000	400,000				5.625	5.620	JJ	2,063		11/28/2017	01/15/2028	
74005P	BB	9				1FE	997,850	98.546	985,460	1,000,000	998,949		214		2.200	2.220	FA	3,311	22,000	07/30/2012	08/15/2022	
740189	AG	0				1FE	994,250	99.422	994,220	1,000,000	996,934		563		2.500	2.560	JJ	11,528	25,000	12/17/2012	01/15/2023	
740212	AK	1				3FE	520,750	105.500	527,500	500,000	515,782	(1,733)	(3,234)		7.750	6.670	JD	1,722	43,163	03/30/2017	12/15/2023	
74256L	AS	8				1FE	499,395	100.443	502,215	500,000	499,642		118		2.625	2.650	MN	1,531	13,125	11/13/2015	11/19/2020	
744448	CD	1				1FE	497,965	102.148	510,740	500,000	499,347		214		3.200	3.240	MN	2,044	16,000	11/08/2010	11/15/2020	
744448	CH	2				1FE	995,370	99.437	994,370	1,000,000	997,435		455		2.500	2.550	MS	7,361	25,000	03/19/2013	03/15/2023	
74456Q	BC	9				1FE	996,810	98.362	983,620	1,000,000	998,195		311		2.375	2.410	MN	3,035	23,750	05/07/2013	05/15/2023	
74456Q	BD	7				1FE	499,955	105.229	526,145	500,000	499,972		4		3.750	3.750	MS	5,521	18,750	09/09/2013	03/15/2024	
74456Q	BK	1				1FE	646,880	100.684	654,446	650,000	647,762		288		3.050	3.100	MN	2,533	19,825	11/04/2014	11/15/2024	
74456Q	BS	4	LS...			1FE	997,070	99.512	995,120	1,000,000	997,242		172		3.000	3.030	MN	3,833	15,833	05/02/2017	05/15/2027	
74733V	AD	2				3FE	530,869	101.750	539,275	530,000	530,860		(9)		5.625	5.610	MS	4,555		11/16/2017	03/01/2036	
74736K	AB	7				3FE	450,000	107.875	485,438	450,000	450,000				6.750	6.750	JD	2,531	30,375	11/13/2015	12/01/2023	
74736K	AD	3				3FE	499,875	112.125	504,563	450,000	491,782	(770)	(6,770)		7.000	4.620	JD	2,625	28,000	07/17/2017	12/01/2025	
74840L	AB	8				3FE	693,189	98.720	691,040	700,000	691,040	(2,188)	39		5.250	5.370	JJ	2,348		12/05/2017	01/15/2028	
748767	AF	7				3FE	500,000	103.500	517,500	500,000	500,000				4.875	4.870	MN	3,115	24,375	05/06/2015	05/15/2023	
75281A	AS	8				3FE	580,500	97.000	630,500	650,000	591,299		6,055		4.875	6.430	MN	4,049	31,688	03/02/2016	05/15/2025	
75281A	AW	9				3FE	155,625	104.250	156,375	150,000	154,867		(758)		5.750	4.710	JD	719	8,625	05/18/2017	06/01/2021	
75281A	AY	5				3FE	250,770	100.000	250,000	250,000	250,000	(720)	(50)		5.000	4.920	FA	3,958	6,250	08/01/2017	08/15/2022	
75524D	AP	5				4FE	600,000	101.250	607,500	600,000	600,000				4.875	4.870	JD	1,950		11/30/2017	12/15/2025	
760759	AP	5				2FE	1,346,261	103.174	1,392,849	1,350,000	1,348,183		373		3.550	3.580	JD	3,994	47,925	05/14/2012	06/01/2022	
760759	AQ	3				2FE	995,840	100.683	1,006,830	1,000,000	996,876		379		3.200	3.240	MS	9,422	32,000	03/04/2015	03/15/2025	
761735	AD	1				4FE	364,293	101.500	558,250	550,000	367,737		3,444		6.875	22.110	FA	14,285		12/08/2017	02/15/2021	
761735	AT	6				4FE	1,107,060	103.625	1,139,875	1,100,000	1,106,872		(188)		5.125	4.920	JJ	25,995	48,431	11/20/2017	07/15/2023	
762515	AA	2				4FE	650,000	100.750	654,875	650,000	650,000				7.000	7.000	JD	3,792	45,500	11/08/2013	12/01/2018	
767754	CH	5				4FE	1,789,563	90.625	1,631,250	1,800,000	1,631,250	(159,195)	882		6.125	6.240	JJ	46,244	55,125	07/21/2017	04/01/2023	
76882A	AB	6				4FE	1,226,063	99.500	1,194,000	1,200,000	1,194,000	(22,501)	(6,024)		6.125	5.480	FA	27,767	74,181	06/28/2017	08/15/2021	
774341	AK	7				2FE	2,003,630	101.983	2,039,660	2,000,000	2,003,357		(273)		3.500	3.470	JD	38,111	30,139	04/04/2017	03/15/2027	
779382	AQ	3				4FE	262,188	75.000	337,500	450,000	265,042		1,688		5.400	9.850	JD	2,025	24,300	04/26/2016	12/01/2042	
779382	AR	1				4FE	280,865	88.500	299,130	338,000	289,137		6,129		4.750	7.790	JJ	7,403	16,055	12/01/2016	01/15/2024	
779382	AU	4				4FE	200,000	102.625	205,250	200,000	200,000				7.375	7.370	JD	656	14,586	12/06/2016	06/15/2025	

E10.31

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	For rei g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
78008S	7D	2	ROYAL BK OF CDA BD CDS.....	.....	.....	1FE	2,000,000	100.154	2,003,080	2,000,000	2,000,000				2.200	2.200	JJ	18,822	44,000	07/24/2013	07/27/2018
78442F	EH	7	SLM CORP MTN BOOK ENTRY.....	.....	.....	3FE	552,125	102.800	514,000	500,000	505,683		(11,989)		8.450	5.860	JD	1,878	42,250	12/15/2015	06/15/2018
78442F	ER	5	SLM CORP.....	.....	.....	3FE	1,597,738	102.000	1,683,000	1,650,000	1,631,976		16,096		5.500	6.580	JJ	41,846	90,750	02/11/2016	01/15/2019
78442F	ES	3	SLM CORP.....	.....	.....	3FE	588,025	101.940	611,640	600,000	594,926		3,174		4.875	5.460	JD	1,138	29,250	02/04/2016	06/17/2019
78454L	AD	2	SM ENERGY CO.....	.....	1	4FE	1,201,274	101.750	1,221,000	1,200,000	1,200,617	(210)	134		6.500	6.440	MN	9,967	58,500	12/04/2017	11/15/2021
78454L	AH	3	SM ENERGY CO.....	.....	.....	4FE	633,625	96.937	630,091	650,000	629,310	(4,704)	389		5.000	5.480	JJ	14,986		11/03/2017	01/15/2024
78454L	AM	2	SM ENERGY CO.....	.....	.....	4Z	278,423	98.312	245,780	250,000	245,780	(22,833)	(6,247)		1.500	(1.000)	JJ	9,975	2,454	02/15/2017	07/01/2021
78454L	AN	0	SM ENERGY CO.....	.....	1	4FE	506,500	103.500	517,500	500,000	505,723	428	(661)		6.750	6.530	MS	9,838	34,031	10/31/2016	09/15/2026
78467J	AC	4	SS&C TECH HOLDINGS INC.....	.....	.....	4FE	507,875	106.000	530,000	500,000	506,927		(948)		5.875	5.570	JJ	13,545	24,969	02/06/2017	07/15/2023
78468V	AA	0	SPL LOGISTICS ESCROW LLC.....	.....	.....	5FE	513,000	81.500	407,500	500,000	407,500	(28,049)	(1,951)		8.875	8.350	FA	18,490	45,125	10/22/2013	08/01/2020
797440	BR	4	SAN DIEGO GAS & ELEC CO.....	.....	.....	1FE	2,499,600	103.866	2,596,650	2,500,000	2,499,745		40		3.600	3.600	MS	30,000	90,000	09/04/2013	09/01/2023
79970Y	AD	7	SANCHEZ ENERGY CORP.....	.....	.....	5FE	441,250	85.250	426,250	500,000	426,250	(16,387)	1,387		6.125	9.000	JJ	14,122		11/06/2017	01/15/2023
806851	AC	5	SCHLUMBERGER LTD.....	.....	.....	2FE	997,740	101.351	1,013,510	1,000,000	998,616		439		3.000	3.040	JD	30,000	30,000	12/10/2015	12/21/2020
80685Q	AA	4	SCHLUMBERGER LTD.....	.....	.....	1FE	1,997,880	104.488	2,089,760	2,000,000	1,999,265		222		4.200	4.210	JJ	8,733	84,000	01/05/2011	01/15/2021
80874Y	AU	4	SGMS ESCROW CORP.....	.....	1	5FE	1,039,545	110.125	1,293,969	1,175,000	1,072,354		14,299		10.000	12.410	JD	9,792	117,500	08/05/2016	12/01/2022
82088N	AA	0	SHEARERES FOOD / CHIP FI.....	.....	.....	4FE	642,913	102.125	612,750	600,000	608,299	(3,415)	(7,065)		9.000	7.540	MN	9,000	54,000	06/13/2013	11/01/2019
822582	AS	1	SHELL INTERNATIONAL FIN.....	.....	.....	1FE	1,642,856	99.336	1,639,044	1,650,000	1,646,472		710		2.375	2.420	FA	14,151	39,188	08/14/2012	08/21/2022
822582	AV	4	SHELL INTERNATIONAL FIN.....	.....	.....	1FE	946,230	98.309	983,090	1,000,000	962,386		6,840		2.250	3.060	JJ	10,938	22,500	07/29/2015	01/06/2023
822582	AX	0	SHELL INTERNATIONAL FIN.....	.....	.....	1FE	3,342,965	103.895	3,480,483	3,350,000	3,345,760		674		3.400	3.420	FA	43,978	113,900	08/07/2013	08/12/2023
828807	CF	2	SIMON PPTY GROUP LP.....	.....	.....	1FE	747,038	105.569	791,768	750,000	748,969		297		4.375	4.420	MS	10,938	32,813	08/09/2010	03/01/2021
828807	CS	4	SIMON PPTY GROUP LP.....	.....	1	1FE	1,528,590	102.129	1,531,935	1,500,000	1,525,761		(2,829)		3.375	3.090	AO	12,656	50,625	02/23/2017	10/01/2024
828807	CX	3	SIMON PROPERTY GROUP LP.....	.....	.....	1FE	999,180	100.292	1,002,920	1,000,000	999,463		143		2.500	2.510	JJ	11,528	25,000	01/08/2016	07/15/2021
82967N	AS	7	SIRIUS XM RADIO INC.....	.....	.....	3FE	350,000	106.000	371,000	350,000	350,000				6.000	6.000	JJ	9,683	21,000	05/01/2014	07/15/2024
82967N	AY	4	SIRIUS XM RADIO INC.....	.....	1	3FE	300,000	100.750	302,250	300,000	300,000				3.875	3.870	FA	4,844		06/26/2017	02/01/2022
82967N	BA	5	SIRIUS XM RADIO INC.....	.....	1	3FE	2,546,213	100.750	2,533,863	2,515,000	2,531,238	(13,785)	(1,190)		5.000	4.810	FA	52,396		08/16/2017	08/01/2027
83404D	AA	7	SOFTBANK CORP.....	.....	.....	3FE	1,746,875	102.403	1,740,851	1,700,000	1,731,685	(7,598)	(7,335)		4.500	3.430	AO	16,150	57,375	10/04/2017	04/15/2020
842434	CP	5	SOUTHERN CALIF GAS CO.....	.....	.....	1FE	997,630	102.303	1,023,030	1,000,000	998,163		215		3.200	3.220	JD	1,422	32,000	06/15/2015	06/15/2025
84755T	AA	5	SPECTRA ENERGY CAP LLC.....	.....	.....	2FE	499,110	101.092	505,460	500,000	499,966		113		6.200	6.220	AO	6,544	31,000	04/07/2008	04/15/2018
84762L	AQ	8	SPEC BRNDS ESCROW CORP.....	.....	.....	3FE	409,731	103.750	409,813	395,000	402,313	(2,406)	(1,700)		6.625	6.020	MN	3,344	26,169	07/08/2015	11/15/2022
84762L	AS	4	SPECTRUM BRANDS INC.....	.....	1	3FE	267,188	106.375	265,938	250,000	263,072	28	(2,581)		6.125	4.800	JD	681	15,313	05/12/2016	12/15/2024
852060	AT	9	SPRINT CAPITAL CORP.....	.....	.....	4FE	686,125	113.750	682,500	600,000	675,994	(8,766)	(1,361)		8.750	7.140	MS	15,458	21,875	11/06/2017	03/15/2032
852061	AK	6	SPRINT NEXTEL CORP.....	.....	.....	4FE	600,000	105.385	632,310	600,000	600,000				9.000	9.000	MN	6,900	54,000	11/04/2011	11/15/2018
852061	AM	2	SPRINT NEXTEL CORP.....	.....	.....	4FE	1,313,125	121.250	1,697,500	1,400,000	1,333,543		12,163		11.500	13.060	MN	20,572	161,000	04/06/2016	11/15/2021
852061	AR	1	SPRINT NEXTEL CORP.....	.....	.....	4FE	1,502,500	106.250	1,700,000	1,600,000	1,533,836		21,142		7.000	8.750	FA	42,311	112,000	06/23/2016	08/15/2020
85207U	AE	5	SPRINT CORP.....	.....	.....	4FE	1,870,788	106.125	1,857,188	1,750,000	1,853,392	(12,904)	(4,492)		7.250	5.240	MS	37,358	9,063	12/04/2017	09/15/2021
85207U	AF	2	SPRINT CORP.....	.....	.....	4FE	3,175,348	106.750	3,736,250	3,500,000	3,228,398		32,718		7.875	9.500	MS	81,156	244,125	11/15/2017	09/15/2023
85207U	AJ	4	SPRINT CORP.....	.....	1	4FE	1,649,250	105.000	1,575,000	1,500,000	1,574,617	(70,962)	(3,671)		7.625	5.920	FA	43,208		11/08/2017	02/15/2025
853496	AC	1	STANDARD INDS INC.....	.....	1	3FE	903,000	102.500	922,500	900,000	902,500	(331)	(169)		5.000	4.940	FA	17,000	23,500	06/19/2017	02/15/2027
85571B	AJ	4	STARWOOD PROPERTY TRUST.....	.....	.....	3FE	1,042,115	99.500	1,044,750	1,050,000	1,042,144		29		4.750	4.840	MS	4,710		11/27/2017	03/15/2028
857477	AN	3	STATE STR CORP.....	.....	.....	1FE	499,490	103.360	516,800	500,000	499,628		47		3.300	3.310	JD	688	16,500	12/10/2014	12/16/2024
857477	AT	0	STATE STREET BANK.....	.....	.....	1FE	998,660	103.997	1,039,970	1,000,000	998,936		119		3.550	3.560	FA	13,115	35,500	08/13/2015	08/18/2025
857477	AZ	6	STATE STR CORP.....	.....	.....	1FE	1,550,000	100.077	1,551,194	1,550,000	1,550,000				2.653	2.650	MN	5,254	20,561	05/10/2017	05/15/2023

E10.32

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date
858119	AZ	3	STEEL DYNAMICS INC.....	..	..	3FE	514,250	103.500	517,500	500,000	508,437		(1,380)		5.250	4.870	AO	5,542	26,250	06/12/2013	04/15/2023.
858119	BC	3	STEEL DYNAMICS INC.....	..	..	3FE	300,000	102.750	308,250	300,000	300,000				5.125	5.120	AO	3,844	15,375	09/04/2014	10/01/2021.
858119	BD	1	STEEL DYNAMICS INC.....	..	..	3FE	447,000	106.500	479,250	450,000	447,604		284		5.500	5.590	AO	6,188	24,750	11/02/2015	10/01/2024.
858119	BG	4	STEEL DYNAMICS INC.....	..	1	3FE	100,000	101.000	101,000	100,000	100,000				4.125	4.120	MS	1,215		09/06/2017	09/15/2025.	
85917N	AA	0	STERIGENICS NORDION.....	..	..	5FE	650,000	101.250	658,125	650,000	650,000	3,250			8.125	8.120	MN	33,155	52,813	10/27/2016	11/01/2021.
86614R	AG	2	SUMMIT MATERIALS LLC.....	..	..	4FE	1,712,122	104.500	1,776,500	1,700,000	1,711,603	(399)	(266)		6.125	5.970	JJ	48,013	85,750	10/31/2017	07/15/2023.
86614W	AD	8	SUMMIT MIDSTREAM HLD.....	..	1	4FE	1,003,750	101.339	1,013,390	1,000,000	1,003,348	(113)	(290)		5.750	5.680	AO	12,139	38,333	02/09/2017	04/15/2025.	
86787E	AN	7	SUNTRUST BK ATL SR MD TM.....	..	..	1FE	2,341,846	99.191	2,330,989	2,350,000	2,345,372		794		2.750	2.790	MN	10,771	64,625	04/26/2013	05/01/2023.
871503	AU	2	SYMANTEC CORP.....	..	1	3FE	1,718,688	104.250	1,772,250	1,700,000	1,715,896		(2,792)		5.000	4.750	AO	17,944	58,083	02/07/2017	04/15/2025.	
871829	AL	1	SYSCO CORP.....	..	..	2FE	2,049,740	100.355	2,007,100	2,000,000	2,000,716		(6,173)		5.250	4.920	FA	40,542	105,000	03/24/2008	02/12/2018.
871829	BF	3	SYSCO CORP.....	..	..	2FE	994,630	99.836	998,360	1,000,000	994,885		255		3.250	3.310	JJ	17,063		06/19/2017	07/15/2027.
87248N	AC	2	THC ESCROW CORPORATION.....	..	1	4FE	1,500,500	97.875	1,468,125	1,500,000	1,468,125	(32,335)	(40)		5.125	5.120	MN	12,813	29,255	06/06/2017	05/01/2025.	
87248N	AE	8	THC ESCROW CORPORATION.....	..	..	5FE	550,000	94.375	519,063	550,000	519,063	(30,938)			7.000	6.990	FA	21,066		06/05/2017	08/01/2025.
87264A	AE	5	T-MOBILE USA INC.....	..	..	3FE	269,688	105.000	262,500	250,000	260,917		(7,145)		6.836	3.730	AO	11,536	17,090	10/03/2016	04/28/2023.
87264A	AL	9	T-MOBILE USA IN.....	..	..	3FE	1,224,750	104.500	1,201,750	1,150,000	1,201,750	(16,043)	(6,957)		6.625	5.320	AO	19,047	33,125	11/14/2017	04/01/2023.
87264A	AP	0	T MOBILE USA INC.....	..	1	3FE	846,749	109.375	875,000	800,000	846,066	(274)	(409)		6.500	5.580	JJ	23,978	19,500	12/04/2017	01/15/2026.	
87264A	AR	6	T-MOBILE USA INC.....	..	..	3FE	100,000	102.812	102,812	100,000	100,000				4.000	4.000	AO	844	2,322	03/13/2017	04/15/2022.
875127	AX	0	TAMPA ELEC CO.....	..	..	2FE	2,000,000	101.478	2,029,560	2,000,000	2,000,000				6.100	6.100	MN	15,589	122,000	05/13/2008	05/15/2018.
87612B	AM	4	TARGA RES PARTNERS /.....	..	..	3FE	306,484	102.500	358,750	350,000	315,586		4,937		5.250	7.450	MN	3,063	18,375	05/03/2016	05/01/2023.
87612B	AP	7	TARGA RES PARTNERS /.....	..	1	3FE	733,750	99.250	744,375	750,000	735,315	3,361	1,954		4.250	4.610	MN	4,073	26,563	05/31/2017	11/15/2023.	
87612B	BE	1	TARGA RES PARTNERS /.....	..	..	3FE	350,000	103.000	360,500	350,000	350,000	875			5.375	5.370	FA	7,839	15,416	09/22/2016	02/01/2027.
87612B	BF	8	TARGA RES PARTNERS /.....	..	1	3FE	350,000	100.125	350,438	350,000	350,000				5.000	5.000	JJ	3,597		10/10/2017	01/15/2028.	
87612E	AV	8	TARGET CORP.....	..	..	1FE	997,130	104.145	1,041,450	1,000,000	999,163		308		3.875	3.910	JJ	17,868	38,750	07/13/2010	07/15/2020.
87612E	BD	7	TARGET CORP.....	LS	..	1FE	2,092,460	104.324	2,086,480	2,000,000	2,072,903		(10,061)		3.500	2.880	JJ	35,000	70,000	01/06/2016	07/01/2024.	
878742	AZ	8	TECK RESOURCRES LIMITED.....	..	1	3FE	231,438	101.000	252,500	250,000	231,813		298		5.400	5.950	FA	5,625	8,100	09/18/2017	02/01/2043.	
878744	AB	7	TECK RESOURCRES LIMITED.....	..	..	3FE	575,938	99.500	696,500	700,000	578,208	(6)	1,718		5.200	6.610	MS	12,133	27,300	10/12/2017	03/01/2042.
87927V	AF	5	TELECOM ITALIA CAP.....	..	..	3FE	999,125	116.750	1,050,750	900,000	997,267		(1,858)		6.375	5.350	MN	7,331	28,688	07/20/2017	11/15/2033.
87927V	AM	0	TELECOM ITALIA CAPITAL.....	..	..	3FE	400,000	112.750	451,000	400,000	400,000	27,080			6.000	6.000	MS	6,067	24,000	11/07/2016	09/30/2034.
87927V	AR	9	TELECOM ITALIA CAP.....	..	..	3FE	1,755,500	124.750	1,933,625	1,550,000	1,752,705	32,061	(2,621)		7.200	6.000	JJ	50,530	54,000	11/20/2017	07/18/2036.
87927V	AV	0	TELECOM ITALIA CAP.....	..	..	3FE	1,366,563	129.500	1,554,000	1,200,000	1,363,556	23,987	(2,570)		7.721	6.490	JD	6,949	84,931	08/30/2017	06/04/2038.
87927Y	AA	0	TELECOM ITALIA CAPITAL.....	..	..	3FE	1,493,063	107.125	1,606,875	1,500,000	1,494,056	22,989	716		5.303	5.370	MN	6,850	6,850	02/25/2016	05/30/2024.
88033G	CE	8	TENET HEALTHCARE CORP.....	..	..	5FE	1,212,250	102.125	1,174,438	1,150,000	1,163,671	(42,590)	(5,988)		8.125	6.760	AO	23,359	34,531	11/20/2017	04/01/2022.
88033G	CN	8	TENET HEALTHCARE CORP.....	..	..	5FE	348,250	97.375	340,813	350,000	340,813	31,743	195		6.750	6.830	JD	1,050	23,625	06/02/2015	06/15/2023.
88033G	CP	3	TENET HEALTHCARE CORP.....	..	1	4FE	370,000	105.375	389,888	370,000	370,000				7.500	7.500	JJ	13,875	16,188	11/16/2016	01/01/2022.	
88047P	AA	2	TENN MERGER SUB INC.....	..	1	5FE	1,186,500	89.750	1,077,000	1,200,000	1,077,000	(110,604)	1,104		6.375	6.550	FA	31,875	38,250	03/16/2017	02/01/2025.	
88579Y	AF	8	3M COMPANY.....	..	..	1FE	492,575	98.285	491,425	500,000	496,471		741		2.000	2.160	JD	5,139	10,000	06/21/2012	06/26/2022.
887317	AQ	8	TIME WARNER INC.....	LS	..	2FE	499,285	102.050	510,250	500,000	499,651		71		3.400	3.410	JD	756	17,000	06/08/2012	06/15/2022.	
887317	AW	5	TIME WARNER INC.....	..	..	2FE	239,235	100.359	250,898	250,000	241,458		948		3.600	4.130	JJ	4,150	9,000	08/06/2015	07/15/2025.
88947E	AN	0	TOLL BROS FIN CORP.....	..	..	3FE	858,546	104.125	885,063	850,000	857,020	5,995	(1,064)		4.375	4.190	AO	7,851	37,188	03/22/2017	04/15/2023.
89233P	5F	9	TOYOTA MTR CRD CORP.....	LS	..	1FE	2,645,308	103.516	2,636,553	2,547,000	2,626,462		(18,847)		3.400	2.510	MS	25,498	86,598	01/20/2017	09/15/2021.	
89236T	DU	6	TOYOTA MOTOR CREDIT CORP.....	..	..	1FE	499,770	99.624	498,120	500,000	499,823		53		1.950	1.960	AO	2,004	4,875	04/11/2017	04/17/2020.
893045	AE	4	TRANS-ALLEGHENY INTS.....	..	..	2FE	999,240	103.871	1,038,710	1,000,000	999,424		66		3.850	3.850	JD	3,208	38,500	12/08/2014	06/01/2025.
893526	8Y	2	TRANSCANADA CORP.....	..	..	1FE	499,885	104.892	524,460	500,000	499,985		13		7.125	7.120	JJ	16,427	35,625	01/06/2009	01/15/2019.

E10.33

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	For rei g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
893526	DK	6	TRANSCANADA CORP.....	1FE	1,496,145	103.718	1,555,770	1,500,000	1,498,797		407		3.800	3.830	AO	14,250	57,000	09/20/2010	10/01/2020	
893526	DM	2	TRANS-CANADA PIPELINE	1FE	999,210	99.415	994,150	1,000,000	999,614		79		2.500	2.500	FA	10,417	25,000	07/30/2012	08/01/2022	
89352H	AF	6	TRANSCANADA PIPELINES LTD.....	1FE	499,630	102.711	513,555	500,000	499,970		46		6.500	6.510	FA	12,278	32,500	08/06/2008	08/15/2018	
893647	AZ	0	TRANSDIGM INC	4FE	757,875	102.500	768,750	750,000	756,787		(1,242)		6.500	6.240	MN	6,229	48,750	02/27/2017	05/15/2025	
893830	BE	8	TRANSOCEAN INC	4FE	522,500	108.500	542,500	500,000	520,836		(1,664)		9.000	7.880	JJ	20,750		07/18/2017	07/15/2023	
893830	BF	5	TRANSOCEAN INC	1	4FE	750,000	102.655	769,913	750,000	750,000			7.500	7.500	JJ	13,594		10/04/2017	01/15/2026	
896047	AH	0	TRIBUNE MEDIA CO	1	4FE	743,500	103.250	774,375	750,000	745,066		917	5.875	6.040	JJ	20,318	50,096	01/25/2016	07/15/2022	
90131H	AA	3	21ST CENTURY FOX AMERICA	LS	.....	2FE	993,970	104.685	1,046,850	1,000,000	996,240		570	4.000	4.070	AO	10,000	40,000	09/25/2013	10/01/2023	
90131H	AE	5	21ST CENTURY FOX AMERICA	.....	.....	2FE	244,975	104.134	260,335	250,000	246,132		495	3.700	3.960	MS	2,724	9,250	08/06/2015	09/15/2024
90131H	AQ	8	21ST CENTURY FOX AMERICA	.....	.....	2FE	275,260	105.759	264,398	250,000	261,199		(3,374)	4.500	2.980	FA	4,250	11,250	06/11/2013	02/15/2021
90320M	AA	3	UPCB FINANCE IV LTD.....	1	3FE	1,027,500	101.190	1,011,900	1,000,000	1,011,900	(12,907)	(2,693)	5.375	4.810	JJ	24,785	26,875	05/08/2017	01/15/2025	
903293	BE	7	U S G CORP.....	.....	.....	3FE	855,875	103.905	883,193	850,000	855,508		(367)	4.875	4.770	JD	3,453	22,560	05/17/2017	06/01/2027
90331H	ML	4	US BANK NA CINCINNATI	.....	.....	1FE	2,847,435	100.051	2,851,454	2,850,000	2,849,032		515	2.125	2.140	AO	10,598	60,563	10/23/2014	10/28/2019
90331H	MS	9	US BANK NA CINCINNATI	.....	.....	1FE	996,630	99.397	993,970	1,000,000	997,520		312	2.800	2.830	JJ	11,978	28,000	01/22/2015	01/27/2025
904764	AK	3	UNILEVER CAPITAL CORP	1	1FE	1,498,455	102.931	1,543,965	1,500,000	1,499,789		179	4.800	4.810	FA	27,200	72,000	02/09/2009	02/15/2019	
904764	AS	6	UNILEVER CAPITAL CORP	LS	.....	1FE	988,380	101.431	1,014,310	1,000,000	990,860		1,048	3.100	3.230	JJ	13,003	31,000	07/28/2015	07/30/2025	
904764	AY	3	UNILEVER CAPITAL CORP	LS	.....	1FE	1,624,607	99.202	1,636,833	1,650,000	1,626,046		1,439	2.900	3.080	MN	7,443	23,925	05/02/2017	05/05/2027	
907818	EE	4	UNION PACIFIC CORP.....	LS	.....	1FE	999,200	100.153	1,001,530	1,000,000	999,594		158	2.250	2.260	JD	750	22,500	06/16/2015	06/19/2020	
911308	AA	2	UNITED PARCEL SERVICE	.....	.....	1FE	3,116,675	113.268	2,831,700	2,500,000	2,635,334		(54,851)	8.375	5.770	AO	52,344	209,375	04/21/2006	04/01/2020
911312	AM	8	UNITED PARCEL SERVICE INC	LS	.....	1FE	993,300	102.496	1,024,960	1,000,000	997,787		683	3.125	3.200	JJ	14,410	31,250	11/08/2010	01/15/2021	
911312	AY	2	UNITED PARCEL SERVICE.....	LS	.....	1FE	499,820	95.357	476,785	500,000	499,836		16	2.400	2.400	MN	2,400	12,700	10/19/2016	11/15/2026	
911365	BE	3	UNITED RENTALS NORTH AMERICA.....	.....	.....	3FE	650,000	107.375	697,938	650,000	650,000			5.875	5.870	MS	11,244	38,188	04/29/2016	09/15/2026
911365	BH	6	UNITED RENTALS NORTH AMERICA.....	.....	.....	1	3FE	1,150,000	101.000	1,161,500	1,150,000	1,150,000		4,625	4.620	AO	11,228	3,398	09/08/2017	10/15/2025
91159H	HR	4	US BANCORP.....	.....	.....	1FE	3,447,930	100.274	3,459,453	3,450,000	3,448,051		121	3.150	3.150	AO	19,320	54,338	04/24/2017	04/27/2027
913017	BV	0	UNITED TECHNOLOGIES CORP	.....	.....	1FE	999,230	101.906	1,019,060	1,000,000	999,631		77	3.100	3.100	JD	3,000	31,000	05/24/2012	06/01/2022
914906	AR	3	UNIVISION COMMUNICATIONS.....	.....	.....	4FE	1,358,625	100.000	1,350,000	1,350,000	1,344,471	(14,474)	(666)	5.125	4.980	MN	8,841	69,188	05/04/2017	05/15/2023
91739V	AA	6	USIS MERGER SUB INC	.....	.....	1	5FE	400,000	101.250	405,000	400,000	400,000		6,875	6.870	MN	4,583	14,743	04/05/2017	05/01/2025
91911K	AK	8	VALEANT PHARMACEUTICALS.....	.....	.....	1	3FE	250,000	107.250	268,125	250,000	250,000		7,000	7.000	MS	5,153	8,458	03/09/2017	03/15/2024
91911K	AN	2	VALEANT PHARMACEUTICALS.....	.....	.....	1	3FE	502,500	102.250	511,250	500,000	502,405	(95)	5.500	5.380	MN	6,799		10/03/2017	11/01/2025
91911X	AQ	7	VALEANT PHARMACEUTICALS.....	.....	.....	1	4FE	572,938	101.125	606,750	600,000	575,103	2,165	6.750	8.090	FA	15,300	8,438	09/26/2017	08/15/2021
91911X	AS	3	VALEANT PHARMACEUTICALS	1	4FE	1,157,313	101.500	1,370,250	1,350,000	1,187,930	31,001	25,367	7.250	10.650	JJ	45,131	70,688	01/25/2017	07/15/2022	
920479	AA	0	VALVOLINE INC	1	3FE	355,250	106.500	372,750	350,000	354,116	121	(793)	5.500	5.200	JJ	8,876	18,983	07/19/2016	07/15/2024	
92047W	AA	9	VALVOLINE INC.....	1	3FE	1,161,334	101.125	1,162,938	1,150,000	1,158,735	(2,097)	(502)	4.375	4.180	FA	19,985		12/04/2017	08/15/2025	
92343E	AH	5	VERISIGN INC	.....	.....	3FE	501,000	109.375	546,875	500,000	500,806		(90)	5.250	5.220	AO	6,563	26,250	07/16/2015	04/01/2025
92343E	AL	6	VERISIGN INC.....	.....	.....	3FE	550,000	102.750	565,125	550,000	550,000			4.750	4.750	JJ	12,047		06/29/2017	07/15/2027
92343V	BC	7	VERIZON COMMUNICATIONS	.....	.....	2FE	992,080	103.055	1,030,550	1,000,000	996,625		807	3.500	3.590	MN	5,833	35,000	10/27/2011	11/01/2021
92343V	BY	9	VERIZON COMMUNICATIONS	.....	.....	2FE	1,143,736	105.297	1,158,267	1,100,000	1,130,950		(4,372)	4.150	3.630	MS	13,441	45,650	12/10/2014	03/15/2024
92343V	CR	3	VERIZON COMMUNICATIONS.....	1	2FE	993,400	101.919	1,019,190	1,000,000	995,244		604	3.500	3.570	MN	5,833	35,000	10/22/2014	11/01/2024	
92343V	DW	1	VERIZON COMMUNICATIONS	.....	.....	2FE	1,243,588	101.477	1,268,463	1,250,000	1,244,537		949	3.125	3.230	MS	11,393	19,531	03/13/2017	03/16/2022
92343V	EB	6	VERIZON COMMUNICATIONS	.....	.....	2FE	238,857	100.512	249,270	248,000	239,251		394	3.376	3.940	FA	3,163	1,230	08/15/2017	02/15/2025
92532W	AA	1	VERSUM MATERIALS INC	.....	.....	1	3FE	1,312,538	107.250	1,388,888	1,295,000	1,309,832	(2,171)	5.500	5.260	MS	18,004	68,257	09/27/2016	09/30/2024
92769X	AM	7	VIRGIN MEDIA FINANCE PLC	1	3FE	559,000	102.750	565,125	550,000	555,500	(2,503)	(122)	5.500	5.190	FA	11,428	25,078	11/20/2017	08/15/2026	
927804	FK	5	VIRGINIA ELEC & PWR CO.....	.....	.....	2FE	498,795	101.311	506,555	500,000	499,471		122	2.950	2.970	JJ	6,801	14,750	01/09/2012	01/15/2022

E10.34

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	For rei g n	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Strat- ed Contractual Maturity Date
927804	FM	1	VIRGINIA ELEC & POWER CO			CORPORATE	2FE	498,690	99.972	499,860	500,000	499,990	268	1.200	1.250	JJ	2,767	6,000	01/03/2013	01/15/2018		
927804	FX	7	VIRGINIA ELEC & PWR CO				1FE	1,148,942	103.558	1,190,917	1,150,000	1,149,014	72	3.500	3.510	MS	11,851	20,013	03/13/2017	03/15/2027		
92857W	AE	0	VODAFONE GROUP PLC NEW				2FE	107,979	101.390	101,390	100,000	100,636	(1,150)	4.625	3.420	JJ	2,133	4,625	12/02/2010	07/15/2018		
931142	CZ	4	WAL MART STORES INC				1FE	3,000,750	103.058	3,091,740	3,000,000	3,000,238	(80)	3.250	3.240	AO	17,875	97,500	10/25/2010	10/25/2020		
931142	DJ	9	WAL-MART STORES INC				1FE	2,145,915	100.029	2,150,624	2,150,000	2,149,229	791	1.950	1.980	JD	1,863	41,925	09/25/2013	12/15/2018		
941063	AQ	2	WASTE MGMT INC				2FE	498,810	106.260	531,300	500,000	499,563	125	4.600	4.630	MS	7,667	23,000	02/23/2011	03/01/2021		
94106L	AY	5	WASTE MANAGEMENT INC	LS			2FE	499,950	100.657	503,285	500,000	499,977	4	2.900	2.900	MS	4,269	14,500	10/02/2012	09/15/2022		
94106L	BA	6	WASTE MGMT INC DEL	LS			2FE	995,740	100.913	1,009,130	1,000,000	996,821	389	3.125	3.170	MS	10,417	31,250	02/18/2015	03/01/2025		
94155U	AA	7	SHAPE TECHNOLOGIES GROUP				4FE	1,016,750	102.500	1,025,000	1,000,000	1,006,525	3,829	7.625	7.200	FA	31,771	76,250	02/05/2016	02/01/2020		
947075	AB	3	WEATHERFORD BERMUDA				5FE	825,063	82.750	910,250	1,100,000	828,820	(5,202)	6.500	9.230	FA	29,792	69,875	02/23/2017	08/01/2036		
947075	AJ	6	WEATHERFORD BERMUDA				5FE	213,000	102.312	204,624	200,000	204,624	(6,656)	7.750	5.920	JD	689	15,500	05/23/2017	06/15/2021		
94707V	AC	4	WEATHERFORD INTL LTD				5FE	478,750	91.000	455,000	500,000	455,000	(26,922)	4.500	5.450	AO	4,750	22,500	02/21/2017	04/15/2022		
94973B	AA	9	WELLS ENTERPRISES INC				4FE	613,996	102.000	612,000	600,000	607,249	(3,176)	6.750	6.120	FA	16,875	40,500	02/23/2016	02/01/2020		
95081Q	AK	0	WESCO DISTRIBUTION INC				4FE	865,000	102.875	874,438	850,000	860,317	(2,730)	5.375	4.930	JD	2,031	45,688	05/19/2017	12/15/2021		
95709T	AP	5	WESTAR ENERGY INC				1FE	2,490,300	100.644	2,516,100	2,500,000	2,491,025	725	3.100	3.140	AO	19,375	44,132	02/27/2017	04/01/2027		
958102	AL	9	WESTERN DIGITAL CORP				3FE	2,264,163	116.125	2,264,438	1,950,000	2,205,104	(54,275)	10.500	5.540	AO	51,188	154,875	07/14/2017	04/01/2024		
962178	AL	3	TRI POINTE GROUP				3FE	346,129	102.500	358,750	350,000	348,782	791	4.375	4.620	JD	681	15,313	06/04/2014	06/15/2019		
962178	AN	9	TRI POINTE GROUP				3FE	343,525	107.250	375,375	350,000	345,393	567	5.875	6.120	JD	914	20,563	06/04/2014	06/15/2024		
966387	AG	7	WHITING PETE CORP NEW				4FE	788,438	102.675	1,129,425	1,100,000	955,924	94,694	5.000	16.420	MS	16,194	55,000	03/04/2016	03/15/2019		
966387	BE	1	WHITTING PETROLEUM CORP				4FE	700,563	102.000	714,000	700,000	700,561	(1)	6.625	6.610	JJ	2,448	12/12/2017	01/15/2026			
96926D	AH	3	LYON WILLIAM HOMES INC				4FE	153,000	103.250	154,875	150,000	153,000		7.000	4.850	FA	3,967	10,500	09/10/2015	08/15/2022		
96926D	AR	1	LYON WILLIAM HOMES I				4FE	1,153,825	102.375	1,177,313	1,150,000	1,152,035	(1,761)	5.875	5.810	JJ	28,339	33,781	06/28/2017	01/31/2025		
96926J	AA	5	WILLIAM CARTER				3FE	452,525	102.937	463,217	450,000	451,321	(324)	5.250	5.150	FA	8,925	23,625	08/15/2013	08/15/2021		
969457	BB	5	WILLIAMS COS INC				3FE	390,750	122.750	429,625	350,000	389,129	(1,295)	7.500	6.220	JJ	12,104	18,750	08/22/2017	01/15/2031		
969457	BD	1	WILLIAMS COS INC				3FE	1,407,813	123.750	1,485,000	1,200,000	1,400,495	(7,086)	7.750	5.920	JJ	42,883	87,188	08/03/2017	06/15/2031		
969457	BG	4	WILLIAMS COS INC				3FE	166,875	116.000	174,000	150,000	162,670	(3,055)	7.875	5.300	MS	3,938	11,813	08/05/2016	09/01/2021		
96949L	AD	7	WILLIAMS PARTNERS L				2FE	1,449,261	100.373	1,455,409	1,450,000	1,449,310	49	3.750	3.750	JD	2,417	28,698	05/31/2017	06/15/2027		
96950F	AD	6	WILLIAMS PARTNERS L P				2FE	1,025,460	105.681	1,056,810	1,000,000	1,006,918	(2,903)	5.250	4.910	MS	15,458	52,500	06/30/2010	03/15/2020		
973147	AD	3	WIND TRE SPA C				3FE	3,412,656	95.600	3,250,400	3,400,000	3,250,400	(161,833)	5.000	4.910	JJ	31,639		10/30/2017	01/20/2026		
97381L	AA	6	WINDSTREAM SRVC / FIN				4FE	507,817	60.500	350,900	580,000	350,900	(158,289)	6.375	9.220	FA	7,498	1,450	11/07/2017	08/01/2023		
97381L	AB	4	WINDSTREAM SRVC / FIN				3FE	1,470,797	96.750	1,714,410	1,772,000	1,458,465	(15,423)	8.625	11.820	AO	25,897		11/07/2017	10/31/2025		
97381W	AN	4	WINDSTREAM CORP				4FE	160,428	85.000	170,850	201,000	163,280	2,853	7.750	16.410	AO	3,289	13,543	09/25/2017	10/15/2020		
98212B	AG	8	WPX ENERGY INC				4FE	760,125	114.000	855,000	750,000	758,751	(1,274)	8.250	7.970	FA	25,781	61,875	10/26/2016	08/01/2023		
98213C	AA	8	WRANGLER BUYER CORP				5FE	300,000	103.500	310,500	300,000	300,000		6.000	6.000	AO	4,650		09/19/2017	10/01/2025		
98389B	AM	2	XCEL ENERGY INC				2FE	996,760	104.289	1,042,890	1,000,000	999,091	354	4.700	4.740	MN	6,006	47,000	05/10/2010	05/15/2020		
98389B	AR	1	XCEL ENERGY INC				2FE	978,270	101.491	1,014,910	1,000,000	983,122	1,956	3.300	3.560	JD	2,750	33,000	06/11/2015	06/01/2025		
988498	AK	7	YUM! BRANDS INC				4FE	704,008	97.000	796,370	821,000	706,517	32,904	5.350	6.460	MN	7,321	43,924	07/13/2016	11/01/2043		
BL0782	01	3	GETTY IMAGES INC	@			5FE	974,266	90.964	1,078,549	1,185,688	1,056,718	6,047		4.140	N/A	4	57,048	09/10/2015	10/18/2019		
BL1316	05	0	SHEARER'S FOODS LLC	@			5FE	725,428	92.000	667,000	725,000	667,000	(58,243)			N/A	3,263	52,222	08/12/2014	06/30/2022		
BL1335	11	8	ASCENT RESOURCES FIRST LIEN	@			6FE	203,259	73.833	540,484	732,036	203,259			96.100	N/A	2,296	10,205	05/20/2016	08/04/2020		
BL1335	13	4	ASCENT RESOURCES MARCELLUS, LLC 2ND LIE	@			6FE	46,300	3.000	6,450	215,000	6,450	(15,050)		49.900	N/A	848	4,670	01/08/2015	08/04/2021		
BL2264	78	8	PETSMART INC	@			4FE	1,237,627	79.800	1,072,618	1,344,133	1,072,618	(168,512)		1.880	N/A	1,421	8,890	12/04/2017	03/10/2022		
BL2264	78	8	PETSMART INC	@SS			4FE	(1)	79.800	(1)	(1)	(1)				N/A			12/04/2017	03/10/2022		

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
BL2287 17 7	TEAM HEALTH	@			4FE	347,379	97.313	338,893	348,250	338,893	(8,546)	59			0.030	N/A			2,192	07/21/2017	02/06/2024	
BL2385 74 0	VERTIV GROUP CORP (FKA CORTES)				4FE	318,068	99.833	319,132	319,666	318,182		115			0.070	JJ			20,604	07/13/2017	11/30/2023	
BL2414 51 6	ASURION	@			4FE	564,023	100.438	568,212	565,734	564,302		247			0.040	N/A			2,239	18,106	07/14/2017	11/03/2023
BL2434 13 4	EAGLECLAW MIDSTREAM LOAN	@			4FE	246,139	100.406	249,634	248,625	246,318		179			0.140	N/A			7,095	06/08/2017	06/08/2024	
BL2440 67 7	FIRST DATA CORP	@			3FE	1,997,000	100.080	2,001,600	2,000,000	1,997,372		372			0.020	N/A			26,256	06/20/2017	07/10/2022	
BL2463 49 7	INTRAWEST RESORTS HOLDINGS, INC. B1	@			4FE	681,494	100.688	689,417	684,706	681,717		223			0.060	N/A			6,792	09/13/2017	07/31/2024	
BL2482 05 9	HD SUPPLY WATERWORKS, LTD	@			4FE	473,813	100.688	478,268	475,000	473,888		75			0.030	N/A			4,115	07/21/2017	08/01/2024	
BL2491 85 2	ASURION	@			4FE	367,928	100.472	367,368	365,642	367,368	(185)	(343)			(0.110)	N/A			5,942	15,903	11/02/2016	08/04/2022
BL2494 34 4	NATURE'S BOUNTY CO 081124	@			4FE	621,875	96.500	603,125	625,000	603,125	(18,918)	168			0.070	N/A					08/15/2017	08/15/2024
BL2512 76 4	WRANGLER BUYER CORP	@			4FE	150,000	100.571	150,857	150,000	150,000						N/A			1,479	901	09/20/2017	09/28/2024
BL2520 81 7	AVOLON TLB BORROWER	@			3FE	843,636	99.197	841,067	847,875	841,067	(3,197)	628			0.100	N/A			23,866	01/20/2017	04/03/2022	
BL2589 02 8	TRUE RELIGION APPAREL	@			4Z	748,200	98.000	128,795	131,423	128,795	(575,852)	(43,554)			(31,960)	N/A					10/27/2017	10/27/2022
BL2590 36 4	INTELSAT JACKSON HLDG	@			5FE	1,265,000	100.917	1,276,600	1,265,000	1,265,000						N/A					12/14/2017	01/15/2024
00206R DW 9	AT & T INC				2FE	3,650,781	97.435	3,557,352	3,651,000	3,650,798		17			2.850	MN			11,633	51,029	05/17/2017	05/25/2024
00889Y AA 9	AIMCO REALTY INVESTORS				1FE	2,046,000	97.041	1,985,459	2,046,000	2,046,000					2.260	JD			23,882		06/21/2017	06/26/2024
01626P AB 2	ALIMENTATION COUCHE				2FE	3,532,994	101.864	3,443,003	3,380,000	3,453,350		(38,891)			3.319	MN			18,904	112,182	12/24/2015	11/01/2019
01626P AD 8	ALIMENTATION COUCHE				2FE	2,567,424	104.480	2,507,520	2,400,000	2,482,252		(29,615)			4.214	FA			36,852	101,136	01/14/2015	08/21/2020
05590H AR 8	BMW CDA INC				1FE	1,499,535	98.569	1,478,535	1,500,000	1,499,671		114			1.780	AO			5,428	26,700	10/12/2016	10/19/2020
06367X KF 7	BANK MONTREAL QUE				1FE	4,444,155	99.409	4,418,730	4,445,000	4,444,522		166			2.100	AO			22,400	93,345	10/01/2015	10/06/2020
06367X VK 4	BANK OF MONTREAL				1FE	14,834,662	98.486	14,537,518	14,761,000	14,811,951		(15,163)			1.880	MS			70,901	277,507	06/24/2015	03/31/2021
06368A AA 8	BANK OF MONTREAL				1FE	7,884,550	98.679	7,879,518	7,985,000	7,887,033		2,481			2.700	JD			13,623	146,745	10/02/2017	12/09/2026
07813Z BG 8	BELL CANADA				2FE	1,050,040	101.882	1,018,820	1,000,000	1,038,125		(9,935)			3.150	MS			8,180	31,500	10/17/2016	09/29/2021
07813Z BT 0	BELL CANADA				2FE	3,826,558	101.411	3,895,197	3,841,000	3,828,838		1,261			3.550	MS			45,577	136,356	02/24/2016	03/02/2026
07813Z BW 3	BELL CANADA				2FE	10,076,500	98.220	9,908,434	10,088,000	10,078,212		1,712			2.700	FA			94,772	136,188	02/22/2017	02/27/2024
097751 BJ 9	BOMBARDIER INC		A		4FE	348,310	99.000	346,500	350,000	346,119	(2,073)	(118)			6.000	AO			4,433	9,000	11/13/2017	10/15/2022
11283W AC 8	BROOKFIELD RESIDENTIAL		A		4FE	1,032,500	106.500	1,065,000	1,000,000	1,031,149		(1,351)			6.375	MN			8,146	44,625	09/29/2017	05/15/2025
13596Z DN 2	CIBC				1FE	6,437,231	97.426	6,274,234	6,440,000	6,437,699		468			1.640	JJ			50,059	105,616	07/07/2016	07/12/2021
13596Z NQ 4	CIBC				1FE	11,556,185	98.233	11,355,735	11,560,000	11,556,437		252			2.040	MS			65,902	117,912	03/16/2017	03/21/2022
136375 CJ 9	CANADIAN NATL RY CO		A		1FE	1,245,213	99.346	1,241,825	1,250,000	1,245,998		431			2.750	MS			11,458	34,375	02/18/2016	03/01/2026
13638Z DB 8	CANADIAN NATL RESOURCES				2FE	7,998,160	98.962	7,916,960	8,000,000	7,998,508		348			2.050	JD			13,967	82,899	05/23/2017	06/01/2020
13645R AP 9	CANADIAN PAC RY CO NEW		A		2FE	981,510	106.580	1,065,800	1,000,000	991,539		1,860			4.500	JJ			20,750	45,000	11/28/2011	01/15/2022
13645R AS 3	CANADIAN PAC RY CO N		A	1	2FE	999,570	99.346	993,460	1,000,000	999,682		40			2.900	FA			12,083	29,000	01/28/2015	02/01/2025
13645R AT 1	CANADIAN NATL RY CO				2FE	996,470	103.128	1,031,280	1,000,000	997,166		295			3.700	FA			15,417	37,000	07/29/2015	02/01/2026
17039A AF 3	CHOICE PPTYS REAL ES			1	2FE	1,898,406	103.597	1,864,746	1,800,000	1,882,749		(9,336)			4.055	MN			7,662	72,990	04/14/2016	11/24/2025
17039A AG 1	CHOICE PPTYS REAL ES			1	2FE	2,035,000	100.594	2,047,088	2,035,000	2,035,000					3.196	MS			20,670	65,039	03/01/2016	03/07/2023
23384N AV 9	DAIMLER CANADA FINANCE				1FE	5,592,434	97.973	5,480,610	5,594,000	5,592,882		304			1.910	JJ			51,390	106,845	07/05/2016	07/08/2021
29250Z AT 5	ENBRIDGE PIPELINES INC				2FE	2,200,672	103.094	2,272,192	2,204,000	2,201,328		296			3.450	MS			19,745	75,984	09/24/2015	09/29/2025
29251Z BC 0	ENBRIDGE INC				2FE	3,560,973	101.164	3,453,739	3,414,000	3,546,678		(14,295)			3.190	JD			8,078	54,602	06/06/2017	12/05/2022
31430W AB 0	FED CAISSES DESJARDINS				1FE	10,000,000	99.155	9,915,500	10,000,000	10,000,000					2.394	FA			83,920		08/22/2017	08/25/2022
316701 AA 9	FIFTH AVENUE LP				1FE	441,077	103.343	455,822	441,077	441,077					4.710	FA			8,412	20,775	08/08/2011	08/05/2021
335934 AK 1	FIRST QUANTUM MINERA		A	1	4FE	550,000	108.000	594,000	550,000	550,000					7.250	AO			9,969	20,933	03/16/2017	04/01/2023
335934 AL 9	FIRST QUANTUM MINERALS		A	1	4FE	250,000	108.875	272,188	250,000	250,000					7.500	AO			4,688	9,845	03/16/2017	04/01/2025

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
34527A	BL	3	FORD CR CDA LTD	..	..	2FE	3,052,900	99.596	3,019,751	3,032,000	3,049,218		(3,681)		2.450	2.200	MN	11,499	37,142	06/15/2017	05/07/2020
34527A	BN	9	FORD CREDIT CANADA	..	..	2FE	5,250,000	100.621	5,282,603	5,250,000	5,250,000				2.923	2.920	MS	45,359	153,458	09/09/2015	09/16/2020
34527A	BQ	2	FORD CR CDA LTD	..	..	2FE	2,769,660	101.037	2,727,999	2,700,000	2,740,938		(27,520)		3.140	2.070	JD	4,192	84,780	12/13/2016	06/14/2019
34527A	BT	6	FORD CREDIT CANADA	..	..	2FE	4,127,000	98.939	4,083,213	4,127,000	4,127,000				2.710	2.710	FA	39,813	55,921	02/15/2017	02/23/2022
37045Y	AC	8	GM FINANCIAL CAD	..	..	2FE	6,851,530	98.058	6,864,060	7,000,000	6,861,008		9,478		2.600	3.080	JD	15,500	93,992	09/05/2017	06/01/2022
37638Z	BG	8	GLACIER CREDIT CARD TR	..	..	1FE	2,400,000	99.594	2,390,256	2,400,000	2,400,000				2.237	2.230	MS	15,276	53,688	06/18/2015	09/20/2020
38141G	VY	7	GOLDMAN SACHS GROUP INC	..	..	1FE	10,000,000	98.103	9,810,300	10,000,000	10,000,000				2.433	2.430	AO	44,783	121,650	04/20/2017	04/26/2023
40427H	SZ	7	HSBC BANK CDA	..	..	1FE	3,671,224	100.229	3,678,404	3,670,000	3,670,377		(410)		2.078	2.060	MN	7,584	76,263	11/25/2015	11/26/2018
40427H	TB	9	HSBC BANK CDA	..	..	1FE	7,932,424	98.090	7,828,563	7,981,000	7,935,738		3,314		2.170	2.300	JD	88,021		08/24/2017	06/29/2022
404280	BE	8	HSBC HOLDINGS PLC	..	..	1FE	6,000,000	101.006	6,060,360	6,000,000	6,000,000				3.196	3.190	JD	14,224	191,760	11/29/2016	12/05/2023
443628	AF	9	HUBBAY MINERALS INC	..	1	4FE	624,500	106.500	639,000	600,000	619,875		(4,625)		7.250	6.160	JJ	20,058	23,411	02/07/2017	01/15/2023	
443628	AG	7	HUBBAY MINERALS INC	..	A	4FE	454,500	110.000	495,000	450,000	454,296		(204)		7.625	7.440	JJ	15,822	18,046	07/25/2017	01/15/2025	
448055	AM	5	HUSKY ENERGY INC	..	..	2FE	514,406	101.194	522,161	516,000	514,760		159		3.550	3.590	MS	5,571	18,318	03/09/2015	03/12/2025
448814	DZ	3	HYDRO-QUEBEC	..	..	1FE	17,585,750	131.497	17,094,610	13,000,000	17,256,334		(329,416)		9.625	2.030	JJ	578,023		08/15/2017	07/15/2022
539481	AJ	0	LOBLAW COS LTD	..	..	2FE	9,055,261	109.536	8,915,135	8,139,000	8,977,344		(52,425)		4.860	2.880	MS	119,765	218,165	09/05/2017	09/12/2023
552704	AC	2	MEG ENERGY CORP	..	A	4FE	572,313	84.875	509,250	600,000	509,250	(65,998)	2,936		7.000	7.840	MS	10,617	42,000	01/13/2017	03/31/2024	
667869	AA	9	NORTHWESTCONNECT GROUP	..	..	2FE	357,337	119.612	424,629	355,005	357,011		(39)		5.950	5.900	AO	3,656	21,123	08/07/2008	04/30/2041
68245X	AC	3	1011778 B.C. UNLIMIT	..	A	4FE	1,600,750	100.000	1,600,000	1,600,000	1,600,000	(651)	(99)		4.250	4.240	JJ	31,356	10,956	05/23/2017	05/15/2024	
683715	AB	2	OPEN TEXT CORP	..	A	3FE	800,000	108.000	864,000	800,000	800,000				5.875	5.870	JD	3,917	47,000	05/25/2016	06/01/2026	
73755L	AM	9	POTASH CORP SASK INC	..	A	2FE	995,200	98.144	981,440	1,000,000	996,381		440		3.000	3.050	AO	7,500	30,000	03/23/2015	04/01/2025	
75585R	PY	5	REAL ESTATE ASSET LIQUIDITY TRUST	..	..	1FE	1,100,974	99.910	1,099,989	1,100,980	1,100,974		(7)		2.870	2.860	MON	1,668	5,266	10/24/2017	11/12/2052
775109	AR	2	ROGERS COMMUNICATIONS INC	..	..	2FE	8,507,352	106.099	8,381,821	7,900,000	8,442,015		(65,337)		4.700	2.100	MS	96,415	185,650	08/25/2017	09/29/2020
775109	BA	8	ROGERS COMMUNICATIONS INC	..	..	2FE	6,024,088	105.862	5,928,272	5,600,000	6,004,625		(19,463)		4.000	2.720	MS	68,066	112,000	08/30/2017	03/13/2024
780086	GH	1	ROYAL BK CDA MONTREAL QUE	..	..	1FE	8,550,383	100.833	8,418,547	8,349,000	8,407,292		(60,981)		2.770	2.000	JD	13,342	231,267	11/23/2015	12/11/2018
780086	KY	9	ROYAL BANK CANADA	..	..	1FE	1,578,274	99.138	1,575,303	1,589,000	1,583,118		2,230		1.920	2.070	JJ	13,928	30,509	10/20/2015	07/17/2020
780086	MN	1	ROYAL BANK CANADA	..	..	1FE	4,998,400	99.335	4,966,750	5,000,000	4,999,290		531		1.400	1.410	AO	12,885	70,000	04/20/2016	04/26/2019
780086	MZ	4	ROYAL BANK CANADA	..	..	1FE	6,200,000	97.075	6,018,650	6,200,000	6,200,000				1.583	1.580	MS	29,578	98,146	09/07/2016	09/13/2021
780086	NK	6	ROYAL BANK CANADA	..	..	1FE	11,772,844	98.170	11,682,230	11,900,000	11,778,500		5,656		2.333	2.510	JD	20,593	138,814	10/02/2017	12/05/2023
780086	PX	6	ROYAL BANK CANADA	..	..	1FE	2,499,775	98.952	2,473,800	2,500,000	2,499,793		18		2.360	2.360	JD	4,364		11/30/2017	12/05/2022
78012K	KU	0	ROYAL BANK CANADA	..	..	1FE	2,122,620	100.331	2,132,034	2,125,000	2,123,513		463		2.500	2.520	JD	23,906	53,125	01/11/2016	01/19/2021
82028K	AR	2	SHAW COMMUNICATIONS	..	..	2FE	2,896,931	108.376	2,724,573	2,514,000	2,712,494		(64,117)		5.500	2.680	JD	9,660	138,270	01/16/2015	12/07/2020
86682Z	AD	8	SUN LIFE FINL INC MED TER	..	..	1FE	1,352,341	107.204	1,447,254	1,350,000	1,350,976		(241)		4.570	4.540	FA	21,962	61,695	08/17/2011	08/23/2021
86721Z	AM	1	SUNCOR ENERGY INC	..	1	1FE	1,596,016	98.277	1,572,432	1,600,000	1,596,622		376		3.000	3.030	MS	14,334	48,132	09/08/2016	09/14/2026	
878742	AS	4	TECK RESOURCES LTD	..	A	3FE	408,563	111.750	447,000	400,000	408,551		(11)		6.000	5.820	FA	9,067	12,000	10/20/2017	08/15/2040	
87971M	AR	4	TELUS CORP	..	..	2FE	9,761,598	101.918	9,682,210	9,500,000	9,749,337		(12,260)		3.350	2.880	AO	80,437	159,125	08/25/2017	04/01/2024
891145	4A	9	TD BANK	..	..	1FE	2,093,258	98.855	2,090,783	2,115,000	2,103,387		5,034		1.693	1.940	AO	8,927	35,807	12/16/2015	04/02/2020
891145	T7	9	TORONTO DOMINION BK ONT	..	..	1FE	12,366,459	103.153	12,275,207	11,900,000	12,347,094		(19,365)		3.226	2.590	JJ	167,954		10/02/2017	07/24/2024
891160	K5	1	TD BANK	..	..	1FE	5,645,000	98.205	5,543,672	5,645,000	5,645,000				1.994	1.990	MS	30,839	56,281	03/20/2017	03/23/2022
891160	LV	3	TD BANK	..	..	1FE	9,861,975	96.410	9,613,041	9,971,000	9,868,627		6,428		1.909	2.100	JJ	92,367	105,623	08/24/2017	07/18/2023
89352H	AK	5	TRANSCANADA PIPELINES LTD	..	A	1FE	2,215,130	104.546	2,300,012	2,200,000	2,210,840		(1,667)		3.750	3.650	AO	17,188	82,500	12/02/2014	10/16/2023	
89353Z	BX	5	TRANSCANADA PIPELINES LTD	..	1	1FE	1,085,940	105.465	1,054,650	1,000,000	1,068,647		(12,044)		3.690	2.300	JJ	16,645	36,900	07/19/2016	07/19/2023	
896356	AE	2	TRINIDAD DRILLING LT	..	A	5FE	943,233	95.500	907,250	950,000	907,250	(36,155)	172		6.625	6.740	FA	23,776	27,531	12/04/2017	02/15/2025	
91831A	AA	9	VRX ESCROW CORP	..	A	5FE	1,010,788	100.625	1,210,519	1,203,000	1,075,828		46,574		5.375	10.880	MS	16,884	68,806	02/16/2017	03/15/2020	

E10.37

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date	
91831A	AB	7	VRX ESCROW CORP.....	A		5FE	1,416,438	92.875	1,578,875	1,700,000	1,464,229	238,111	31,248		5.875	9.200	MN.....	12,762	95,469	06/01/2017.	05/15/2023.		
91911K	AE	2	VALEANT PHARMACEUTIC.....	A		5FE	50,000	92.000	46,000	50,000	46,000	8,250			5.500	5.490	MS.....	917	2,750	01/15/2015.	03/01/2023.		
92912E	AA	1	VPII ESCROW CORP.....	A		5FE	230,375	102.125	255,313	250,000	233,985	2,838	3,147		7.500	9.680	JJ.....	8,646	11,250	03/03/2017.	07/15/2021.		
949746	RU	7	WELLS FARGO & CO.....			1FE	2,353,000	99.064	2,330,976	2,353,000	2,353,000				2.222	2.220	MS.....	15,598	52,284	03/08/2016.	03/15/2021.		
949746	RX	1	WELLS FARGO & CO.....			1FE	8,044,000	97.218	7,820,216	8,044,000	8,044,000				2.975	2.970	MN.....	27,919	239,309	05/10/2016.	05/19/2026.		
949746	SG	7	WELLS FARGO & CO.....			1FE	3,362,000	97.611	3,281,682	3,362,000	3,362,000				2.508	2.500	AO.....	15,289	84,353	10/20/2016.	10/27/2023.		
U60901	AC	6	MOLSON COORS INTL LP.....			2FE	1,775,592	100.191	1,779,392	1,776,000	1,775,901		137		2.250	2.250	MS.....	11,591	39,960	09/11/2015.	09/18/2018.		
034863	AB	6	ANGLO AMERICAN CAPITAL.....	D		2FE	291,000	108.683	326,049	300,000	295,989		2,811		9.375	10.520	AO.....	6,484	28,125	03/01/2016.	04/08/2019.		
03969A	AL	4	ARDAGH PACKAGING.....	D		4FE	550,000	105.500	580,250	550,000	550,000				6.000	6.000	FA.....	12,467	17,875	01/19/2017.	02/15/2025.		
06738E	AN	5	BARCLAYS BANK PLC.....	D		2FE	2,487,800	104.249	2,606,225	2,500,000	2,489,800		1,037		4.375	4.430	JJ.....	51,345	109,375	01/05/2016.	01/12/2026.		
111013	AK	4	BRITISH SKY BROADCASTING.....	D		2FE	1,495,170	100.679	1,510,185	1,500,000	1,497,427		478		3.125	3.160	MN.....	4,557	46,875	01/24/2013.	11/26/2022.		
151290	BU	6	CEMEX SAB DE CV.....	D	1	3FE	399,944	113.500	454,000	400,000	399,999				7.750	7.750	AO.....	6,458	31,000	03/09/2016.	04/16/2026.		
210383	AF	2	CONSTELLIUM NV.....	D	1	4FE	350,000	105.625	369,688	350,000	350,000				6.625	6.620	MS.....	7,729	12,560	02/02/2017.	03/01/2025.		
22546D	AB	2	CREDIT SUISSE INTERNATION.....	D		3FE	825,600	114.495	915,960	800,000	825,600				7.500	7.240	JD.....	3,333	60,000	10/18/2016.	01/01/9999.		
22546Q	AP	2	CREDIT SUISSE NEW YO.....	D		1FE	2,563,860	103.543	2,588,575	2,500,000	2,546,328		(6,116)		3.625	3.310	MS.....	28,194	90,625	01/26/2015.	09/09/2024.		
22546Q	AR	8	CREDIT SUISSE NEW YO.....	D		1FE	2,634,100	101.069	2,678,329	2,650,000	2,640,886		2,210		3.000	3.090	AO.....	13,692	79,500	10/24/2014.	10/29/2021.		
30251G	AS	6	FMG RESOURCES AUGUST.....	D	1	2FE	1,133,125	110.900	1,109,000	1,000,000	1,107,470		(19,401)		9.750	6.740	MS.....	32,500	87,750	05/24/2017.	03/01/2022.		
44962L	AC	1	IHS NETHERLAND HOLDCO.....	D		3FE	375,000	100.375	376,406	375,000	375,000				4.000	4.000	MS.....	1,375		11/28/2017.	03/01/2026.		
46115H	AT	4	INTESA SANPAOLO S P.....	D		3FE	324,692	102.512	358,792	350,000	328,858		2,666		5.017	6.160	JD.....	9,024	17,560	05/10/2016.	06/26/2024.		
46115H	AW	7	INTESA SANPAOLO S P.....	D		3FE	486,621	105.493	527,465	500,000	488,361		8,548		5.710	6.070	JJ.....	13,165	28,550	05/26/2016.	01/15/2026.		
654902	AE	5	NOKIA CORP.....	D		3FE	646,932	99.100	634,240	640,000	634,240		(12,424)		4.375	4.230	JD.....	1,478	14,000	07/06/2017.	06/12/2027.		
780097	AU	5	ROYAL BK SCOTLAND GR.....	D		3FE	570,875	99.750	598,500	600,000	570,875		2,350		7.640	8.440	MS.....	11,587	38,200	07/31/2017.	01/01/9999.		
780097	BB	6	ROYAL BK SCOTLAND GR.....	C		3FE	400,000	112.875	451,500	400,000	400,000				8.625	8.620	MJSD.....	8,721	34,500	08/10/2016.	01/01/9999.		
780099	CJ	4	ROYAL BK OF SCOTLAND.....	D		3FE	600,000	106.000	636,000	600,000	600,000		31,500		7.500	7.500	MJSD.....	11,375	45,000	08/05/2015.	12/29/2049.		
7846EL	AC	1	SPCM SA.....	D		3FE	450,000	101.125	455,063	450,000	450,000				4.875	4.870	MS.....	6,459	8,836	04/12/2017.	09/15/2025.		
806261	AM	5	SCHAEFFLER FIN B V.....	D	1	2FE	1,018,125	102.250	1,022,500	1,000,000	1,015,204		10,171		4.750	4.420	FA.....	17,944	47,500	10/18/2016.	05/15/2023.		
82620K	AL	7	SIEMENS FIN NV.....	D		1FE	2,742,108	94.539	2,599,823	2,750,000	2,743,051		721		2.350	2.380	AO.....	13,643	70,010	09/06/2016.	10/15/2026.		
893830	AF	6	TRANSOCEAN SEDCO.....	D	1	4FE	874,200	89.500	939,750	1,050,000	886,219		12,921		7.500	9.570	AO.....	16,625	78,750	01/25/2017.	04/15/2031.		
904678	AF	6	UNICREDIT SPA.....	D		3FE	800,000	106.750	854,000	800,000	800,000				5.861	5.860	JD.....	1,563	23,444	06/12/2017.	06/19/2032.		
92857W	BC	3	VODAFONE GROUP PLC.....	LS...	1	2FE	3,838,400	100.514	4,020,560	4,000,000	3,893,433		18,631		2.950	3.520	FA.....	43,267	118,000	12/09/2014.	02/19/2023.		
947075	AK	3	WEATHERFORD INTL LTD.....	D		5FE	512,575	101.250	506,250	500,000	506,250		(5,957)		8.250	7.690	JD.....	1,833	20,625	09/29/2017.	06/15/2023.		
96122U	AA	2	WESTPAC BANKING CORP NZ.....	D		2FE	550,000	99.815	548,983	550,000	550,000				5.000	5.000	MS.....	7,639		09/12/2017.	09/21/2027.		
H4209B	AD	0	UBS GROUP.....	D		3FE	983,000	110.906	1,109,060	1,000,000	983,356		889		6.875	7.000	FA.....	27,500	68,750	03/18/2016.	08/07/2049.		
QZ3177	31	3	BARCLAYS BANK PLC.....	D		3FE	781,063	109.946	824,595	750,000	776,406		(4,632)		7.875	6.890	MS.....	17,391	59,005	02/06/2017.	03/15/2022.		
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							1,111,908,349	XXX	1,124,226,533	1,105,392,315	1,105,686,742	(3,012,282)	(790,792)	0	0	XXX	XXX	XXX	12,788,282	33,062,841	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																							
126670	QT	8	COUNTRYWIDE ASSET-BACKED CERTIFICATES.....			6FE	1,329,852	136.008	3,878,629	2,851,765	1,343,215		7,090		5.250	91.540	MON...	23,964	128,163	01/02/2017.	05/25/2036.		
126685	DX	1	CWHEQ HEQ LN TR 2006-S2 A-3.....			6FE	150,276	135.193	732,563	541,864	111,969				5.841	26.490	MON...	2,506	32,484	01/03/2017.	07/25/2027.		
12668G	AC	6	COUNTRYWIDE HOMES CMO.....			5FE	74,184	99.934	155,078	155,180	74,184				5.728	14.660	MON...	889	8,889	12/14/2006.	08/25/2036.		
36251F	AW	6	GS MORTGAGE SECURITIES TRUST.....			1FM	3,025,664	102.454	3,073,620	3,000,000	3,024,224		(712)		3.396	3.320	MON...	5,943	101,880	11/24/2015.	02/10/2048.		
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....							4,579,976	XXX	7,839,890	6,548,809	4,553,592	0	6,378	0	0	XXX	XXX	XXX	33,302	271,416	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																							
46639N	AQ	4	JPMBB COML MTG SEC TR 201.....			1FM	8,155,133	104.506	8,104,440	7,755,000	8,119,529		(11,466)		3.663	3.250	MON...	23,677	284,120	03/31/2015.	07/15/2045.		

E10.38

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F	o	Bond Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92936Q AG 3	WF-RBS COMMERCIAL MORTGAGE TRUST.....			.....	..	.....	1FM	9,594,573	102.850	9,770,750	9,500,000	9,579,272		34,589			3.440	3.350	MON...	14,524	326,800	03/16/2012	04/15/2045
94989Y AZ 6	WELLS FARGO COMMERCIAL MORTGAGE TRUST.....			.....	..	.....	1FM	5,149,750	103.535	5,176,750	5,000,000	5,144,807		(2,672)			3.560	3.370	MON...	7,911	178,000	02/03/2016	01/15/2059
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....							22,899,456	XXX	23,051,940	22,255,000	22,843,608	0	20,451	0	0	XXX	XXX	XXX	46,112	788,920	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
15200W AC 9	CENTERPOINT ENGY TRANS 20.....			.....	..	.....	1FE	5,642,109	102.191	5,620,505	5,500,000	5,613,032		(13,304)			3.028	2.510	AO.....	35,161	166,551	05/24/2016	10/15/2025
161571 HE 7	CHASE ISSUANCE TRUST.....			.....	..	.....	1FE	5,998,999	98.301	5,898,060	6,000,000	5,999,229		164			1.490	1.490	MON...	3,973	89,400	07/20/2016	07/15/2022
254683 CB 9	DISCOVER CARD EXECUTION NOTE.....			.....	..	.....	1FE	4,998,897	99.236	4,961,800	5,000,000	4,998,972		75			1.880	1.880	MON...	4,178	31,594	08/07/2017	02/15/2023
29365K AC 7	ENTERGY TEXAS RESTORATION FUNDING LLC.....			.....	..	.....	1FE	7,331,104	105.240	6,770,089	6,433,000	6,955,497		(29,897)			4.380	1.900	FA.....	117,402	281,765	07/30/2013	11/01/2023
89190B AE 8	TOYOTA AUTO RECEIVABLES OWNER TRUST.....			.....	..	.....	1FE	1,999,463	99.532	1,990,640	2,000,000	1,999,523		60			2.050	2.060	MON...	1,822	23,689	05/09/2017	09/15/2022
89231T AE 0	TOYOTA AUTO RECEIVABLES OWNER TRUST.....			.....	..	.....	1FE	6,499,198	99.760	6,484,400	6,500,000	6,499,543		149			1.690	1.690	MON...	4,882	109,850	08/18/2015	12/15/2020
90327C AD 2	USAA AUTO OWNER TRUST.....			.....	..	.....	1FE	2,999,840	99.002	2,970,060	3,000,000	2,999,857		30			1.390	1.390	MON...	1,816	41,700	09/12/2016	11/15/2021
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....							35,469,610	XXX	34,695,554	34,433,000	35,065,653	0	(42,723)	0	0	XXX	XXX	XXX	169,234	744,549	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....							1,174,857,391	XXX	1,189,813,917	1,168,629,124	1,168,149,595	(3,012,282)	(806,686)	0	0	XXX	XXX	XXX	13,036,930	34,867,726	XXX	XXX
Totals																							
7799999	Total - Issuer Obligations.....							3,807,801,813	XXX	3,731,918,930	3,489,005,437	3,687,951,747	(3,022,587)	(27,699,233)	0	1,130,062	XXX	XXX	XXX	39,027,049	108,504,011	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities.....							780,890,334	XXX	781,827,431	756,721,436	776,581,513	0	(1,482,609)	0	0	XXX	XXX	XXX	3,440,807	22,583,714	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities.....							22,899,456	XXX	23,051,940	22,255,000	22,843,608	0	20,451	0	0	XXX	XXX	XXX	46,112	788,920	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities.....							35,469,610	XXX	34,695,554	34,433,000	35,065,653	0	(42,723)	0	0	XXX	XXX	XXX	169,234	744,549	XXX	XXX
8399999	Grand Total - Bonds.....							4,647,061,213	XXX	4,571,493,855	4,302,414,873	4,522,442,521	(3,022,587)	(29,204,114)	0	1,130,062	XXX	XXX	XXX	42,683,202	132,621,194	XXX	XXX

E10.39

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

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

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
000957	10 0	ABM INDUSTRIES INC		14,780,000	557,502	37.720	557,502	411,797		10,050		(46,114)		(46,114)		L	01/22/2016.
00206R	10 2	AT&T INC		1,568,966,000	61,001,398	38.880	61,001,398	38,343,813		3,075,173		(5,726,726)		(5,726,726)		L	08/14/2015.
002824	10 0	ABBOTT LABS		520,000,000	29,676,400	57.070	29,676,400	8,012,098		551,200		9,703,200		9,703,200		L	08/18/2009.
00287Y	10 9	ABBVIE INC		250,000,000	24,177,500	96.710	24,177,500	1,495,122		640,000		8,522,500		8,522,500		L	01/03/2013.
00724F	10 1	ADOBE SYS INC		235,000,000	41,181,400	175.240	41,181,400	19,286,399				16,988,150		16,988,150		L	03/11/2016.
00766T	10 0	AECOM TECHNOLOGY CORP DEL		27,529,100	1,022,706	37.150	1,022,706	703,864				21,748		21,748		L	09/18/2015.
00817Y	10 8	AETNA INC		50,000,000	9,019,500	180.390	9,019,500	981,712		87,500		2,819,000		2,819,000		L	07/27/2004.
013872	10 6	ALCOA CORP		28,440,000	1,532,063	53.870	1,532,063	1,319,674				212,389		212,389		L	12/06/2017.
015351	10 9	ALEXION PHARMACEUTICALS I		60,000,000	7,175,400	119.590	7,175,400	7,256,010				(80,610)		(80,610)		L	12/08/2017.
018581	10 8	ALLIANCE DATA SYSTEMS CORP		11,700,000	2,965,716	253.480	2,965,716	1,123,693		24,336		292,266		292,266		L	03/29/2012.
018802	10 8	ALLIANT ENERGY CORP		21,609,000	920,759	42.610	920,759	925,840		6,807		(5,081)		(5,081)		L	09/19/2017.
02079K	10 7	ALPHABET INC		124,706,000	130,492,358	1,046.400	130,492,358	49,126,229				34,241,773		34,241,773		L	12/02/2016.
02079K	30 5	ALPHABET INC		75,000,000	79,005,000	1,053.400	79,005,000	13,268,375				19,571,250		19,571,250		L	05/25/2011.
02209S	10 3	ALTRIA GROUP INC		523,800,000	37,404,558	71.410	37,404,558	9,740,780	345,708	1,304,262		1,985,202		1,985,202		L	11/09/2016.
023135	10 6	AMAZON COM INC		84,000,000	98,235,480	1,169.470	98,235,480	45,176,895				35,246,400		35,246,400		L	12/09/2015.
024835	10 0	AMERICAN CAMPUS COMMUNITIES		16,340,000	670,430	41.030	670,430	699,716				(29,286)		(29,286)		L	12/19/2017.
025932	10 4	AMERICAN FINL GROUP INC		12,515,000	1,358,378	108.540	1,358,378	672,691		59,916		255,556		255,556		L	08/17/2016.
03027X	10 0	AMERICAN TOWER CORP		304,900,000	43,500,083	142.670	43,500,083	8,939,668	213,430	762,250		11,278,251		11,278,251		L	01/18/2008.
031162	10 0	AMGEN INC		70,000,000	12,173,000	173.900	12,173,000	7,545,108		322,000		1,938,300		1,938,300		L	10/09/2013.
032511	10 7	ANADARKO PETROLEUM CORP		495,000,000	26,551,800	53.640	26,551,800	20,640,904	24,750	99,000		(7,964,550)		(7,964,550)		L	08/31/2016.
032654	10 5	ANALOG DEVICES		412,400,000	36,715,972	89.030	36,715,972	5,195,611		728,820		6,597,087		6,597,087		L	05/09/2017.
035290	10 5	ANIXTER INTERNATIONAL INC		11,540,000	877,040	76.000	877,040	580,969				(58,277)		(58,277)		L	04/06/2016.
037833	10 0	APPLE COMPUTER		1,576,000,000	266,706,480	169.230	266,706,480	12,465,106		3,876,960		84,174,160		84,174,160		L	10/02/2008.
038222	10 5	APPLIED MATERIALS		100,000,000	5,112,000	51.120	5,112,000	1,867,000		40,000		1,885,000		1,885,000		L	02/03/2015.
045487	10 5	ASSOCIATED BANC CORP		44,470,000	1,129,538	25.400	1,129,538	641,740		20,269		33,279		33,279		L	10/04/2017.
049164	20 5	ATLAS AIR WORLDWIDE HLDGS		13,680,000	802,332	58.650	802,332	595,337				84,997		84,997		L	02/16/2017.
053015	10 3	AUTOMATIC DATA PROCESSING INC		79,000,000	9,258,010	117.190	9,258,010	54,757	49,770	180,120		1,138,390		1,138,390		L	07/07/1977.
053332	10 2	AUTOZONE INC		3,500,000	2,489,795	711.370	2,489,795	2,240,364				(274,470)		(274,470)		L	03/03/2015.
053807	10 3	AVNET INC		25,140,000	996,047	39.620	996,047	1,155,594				(193,633)		(193,633)		L	02/21/2017.
060505	10 4	BANKAMERICA CORP NEW		2,199,167,000	64,919,410	29.520	64,919,410	21,076,539	263,900	758,713		16,317,819		16,317,819		L	08/12/2016.
06652K	10 3	BANKUNITED INC		20,820,000	847,790	40.720	847,790	832,364				15,426		15,426		L	12/22/2017.
084670	70 2	BERKSHIRE HATHAWAY INC DE		335,000,000	66,403,700	198.220	66,403,700	30,386,677				11,805,400		11,805,400		L	02/04/2014.
08579X	10 1	BERRY PETE CO		58,614,200	630,103	10.750	630,103	486,449				143,653		143,653		U	03/01/2017.
08579X	20 0	BERRY PETE CO		55,509,000	638,354	11.500	638,354	501,050				137,304		137,304		L	03/01/2017.
09062X	10 3	BIOGEN IDEC INC		70,400,000	22,427,328	318.570	22,427,328	16,605,932				3,885,715		3,885,715		L	04/28/2014.
092113	10 9	BLACK HILLS CORP		10,303,000	619,313	60.110	619,313	712,295		4,894		(92,982)		(92,982)		L	10/26/2017.
09253U	10 8	BLACKSTONE GROUP L P		1,289,100,000	41,276,982	32.020	41,276,982	19,377,454		2,990,712		6,432,609		6,432,609		L	11/11/2016.
094235	10 8	BLOOMIN BRANDS INC		51,510,000	1,099,223	21.340	1,099,223	952,319		14,652		176,555		176,555		L	08/23/2017.
095877	10 6	BLUE RIDGE MTN RESORT		44,975,000	404,775	9.000	404,775				(88,322)		(88,322)		U	04/12/2017.	
097023	10 5	BOEING CO		182,000,000	53,673,620	294.910	53,673,620	10,650,799		1,033,760		25,339,860		25,339,860		L	06/04/2014.
099502	10 6	BOOZ ALLEN HAMILTON HLDG		33,195,000	1,265,725	38.130	1,265,725	728,782		22,267		70,081		70,081		L	02/21/2017.
101137	10 7	BOSTON SCIENTIFIC CORP		300,000,000	7,437,000	24.790	7,437,000	4,692,510				948,000		948,000		L	05/06/2015.

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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	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
109641	10	0			19,743,000	766,818	38.840	766,818	725,160	7,502	24,927		(11,417)	173,138	(184,555)		L	03/08/2017
110122	10	8			356,677,000	21,857,167	61.280	21,857,167	14,818,647		556,416		1,012,963		1,012,963		L	10/27/2016
122017	10	6			5,116,000	629,421	123.030	629,421	385,127				195,840		195,840		L	07/26/2016
12514G	10	8			15,980,000	1,110,450	69.490	1,110,450	355,038		11,026		278,052		278,052		L	12/18/2013
125509	10	9			135,000,000	27,417,150	203.090	27,417,150	10,785,237		5,400		9,409,500		9,409,500		L	08/11/2016
126650	10	0			1,090,900,000	79,090,250	72.500	79,090,250	21,854,427		2,181,800		(6,992,669)		(6,992,669)		L	12/13/2016
128195	10	4			30,260,000	1,706,361	56.390	1,706,361	1,074,382	1,210	4,642		674,550		674,550		L	08/02/2017
129500	10	4			19,621,000	656,911	33.480	656,911	494,755	1,373	5,494		12,950		12,950		L	06/10/2016
143658	30	0			70,000,000	4,645,900	66.370	4,645,900	2,167,716		112,000		1,001,700		1,001,700		L	08/08/2011
149123	10	1			85,000,000	13,394,300	157.580	13,394,300	3,796,950		263,500		5,511,400		5,511,400		L	03/14/2007
151020	10	4			500,000,000	52,180,000	104.360	52,180,000	42,335,936				(5,695,000)		(5,695,000)		L	10/27/2016
156782	10	4			83,900,000	5,654,021	67.390	5,654,021	4,493,499				1,679,678		1,679,678		L	11/29/2016
15942R	20	8			38,546,920	917,995	23.815	917,995	402,471				515,524		515,524		U	03/24/2017
15942R	30	7			9,097,710	215,525	23.690	215,525	94,990				120,535		120,535		A	03/24/2017
15942R	40	6			451,000	10,684	23.690	10,684	4,709				5,975		5,975		A	03/24/2017
166764	10	0			714,000,000	89,385,660	125.190	89,385,660	27,926,555	27,000	3,084,480		5,347,860		5,347,860		L	10/02/2009
17275R	10	2			1,953,000,000	74,799,900	38.300	74,799,900	35,400,806		2,206,890		15,780,240		15,780,240		L	01/20/2016
172967	42	4			1,235,000,000	91,896,350	74.410	91,896,350	48,596,915		1,185,600		18,500,300		18,500,300		L	06/27/2016
191216	10	0			1,346,000,000	61,754,480	45.880	61,754,480	8,997,443	12,900	1,992,080		5,949,320		5,949,320		L	05/01/2009
192446	10	2			705,000,000	50,069,100	71.020	50,069,100	35,305,964		317,250		10,567,950		10,567,950		L	12/02/2016
194162	10	3			233,400,000	17,610,030	75.450	17,610,030	2,023,927	47,066	371,106		2,336,334		2,336,334		L	01/15/1996
20030N	10	1			1,610,000,000	64,480,500	40.050	64,480,500	31,302,466		982,100		8,895,250		8,895,250		L	04/27/2016
200340	10	7			16,200,000	1,406,322	86.810	1,406,322	512,220	4,557	16,524		302,940		302,940		L	07/29/2015
212485	10	6			28,350,000	666,225	23.500	666,225	644,324	2,835	4,769		21,901		21,901		L	08/03/2017
21676P	10	3			9,214,000	1,128,715	122.500	1,128,715	973,750				154,965		154,965		L	09/15/2017
22160K	10	5			145,000,000	26,987,400	186.120	26,987,400	17,389,979		1,297,750		3,771,450		3,771,450		L	05/11/2016
227046	10	9			66,150,000	836,136	12.640	836,136	463,050				382,347		382,347		L	02/24/2016
22822V	10	1			77,500,000	8,603,275	111.010	8,603,275	4,877,849	81,375	294,500		1,878,600		1,878,600		L	12/01/2016
232806	10	9			65,730,000	1,001,725	15.240	1,001,725	591,265	7,230	28,921		249,774		249,774		L	11/03/2016
235825	20	5			39,500,000	1,264,395	32.010	1,264,395	475,415		9,480		514,685		514,685		L	07/28/2016
243537	10	7			9,210,000	739,103	80.250	739,103	690,616				48,486		48,486		L	12/13/2017
244199	10	5			120,000,000	18,781,200	156.510	18,781,200	227,707	72,000	288,000		6,416,400		6,416,400		L	08/19/1971
25179M	10	3			650,000,000	26,910,000	41.400	26,910,000	14,814,953	39,000	156,000		(2,775,500)		(2,775,500)		L	04/01/2016
254687	10	6			670,500,000	72,085,455	107.510	72,085,455	31,111,358	563,220	987,480		1,914,007		1,914,007		L	05/17/2017
25746U	10	9			160,000,000	12,969,600	81.060	12,969,600	4,321,346		485,600		715,200		715,200		L	02/14/2003
26078J	10	0			632,540,000	45,049,499	71.220	45,049,499	26,500,569				18,548,930		18,548,930		L	12/11/2017
278865	10	0			154,600,000	20,744,228	134.180	20,744,228	2,856,934	63,386	228,808		2,622,016		2,622,016		L	01/06/2016
28140H	20	3			23,700,000	827,604	34.920	827,604	1,053,303		35,647		(170,173)		(170,173)		L	03/08/2017
28176E	10	8			40,000,000	4,508,400	112.710	4,508,400	4,434,694				73,706		73,706		L	10/25/2017
292104	10	6			45,470,000	933,499	20.530	933,499	956,193	4,774	14,666		497		497		L	08/02/2017
29275Y	10	2			16,670,000	1,160,732	69.630	1,160,732	1,042,144	2,917	8,489		(84,235)		(84,235)		L	10/09/2017
29414D	10	0			73,479,800	2,539,462	34.560	2,539,462	2,346,210				(33,578)	2,077,503	(2,111,081)		L	12/01/2016
297425	10	0			7,620,000	569,214	74.700	569,214	496,717				(110,490)		(110,490)		L	06/30/2016

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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	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
30219G 10 8		EXPRESS SCRIPTS HOLDINGS CO.....			321,571.000	24,002,059	74.640	24,002,059	10,779,537				1,881,190		1,881,190		L	03/17/2016.
30231G 10 2		EXXON MOBIL CORPORATION.....			1,389,898.265	116,251,091	83.640	116,251,091	24,942,326		4,253,091		(9,201,127)		(9,201,127)		L	06/28/2010.
30303M 10 2		FACEBOOK INC.....			638,000.000	112,581,480	176.460	112,581,480	51,668,926				39,045,400		39,045,400		L	01/04/2017.
31428X 10 6		FEDEX CORP.....			260,000.000	64,880,400	249.540	64,880,400	21,263,555	130,000	460,000		16,460,992		16,460,992		L	05/18/2017.
31787A 50 7		FINISAR CORP.....			30,320.000	617,012	20.350	617,012	655,101				(38,089)		(38,089)		L	12/15/2017.
31847R 10 2		FIRST AMERICAN CORP.....			16,490.000	924,100	56.040	924,100	588,929		23,746		320,071		320,071		L	06/19/2015.
345370 86 0		FORD MTR CO DEL.....			1,150,000.000	14,363,500	12.490	14,363,500	11,595,715		747,500		414,000		414,000		L	07/26/2012.
35671D 85 7		FREEMERCY-MCMORAN COPPER.....			200,000.000	3,792,000	18.960	3,792,000	1,613,620				1,154,000		1,154,000		L	08/26/2015.
360271 10 0		FULTON FINANCIAL CORP.....			50,500.000	903,950	17.900	903,950	644,001	5,555	23,230		(45,450)		(45,450)		L	09/09/2015.
369604 10 3		GENERAL ELEC CO.....			1,594,450.000	27,823,153	17.450	27,823,153	6,577,965	191,334	1,530,672		(22,561,468)		(22,561,468)		L	09/15/2008.
37045V 10 0		GENERAL MOTORS.....			2,475.000	101,450	40.990	101,450	8,234		3,762		15,221		15,221		L	10/29/2014.
37045V 12 6		GENERAL MOTORS.....			2,206.000	51,620	23.400	51,620	6,665				13,765		13,765		L	10/29/2014.
375558 10 3		GILEAD SCIENCES.....			390,000.000	27,939,600	71.640	27,939,600	7,867,361	202,800	791,700		11,700		11,700		L	03/06/2014.
38141G 10 4		GOLDMAN SACHS GROUP INC.....			245,000.000	62,416,200	254.760	62,416,200	23,462,514	183,750	686,000		3,750,950		3,750,950		L	08/12/2016.
385002 10 0		GRAMERCY PROPERTY TRUST.....			0.880	23	26.659	23	7				15		15		L	12/18/2015.
385002 30 8		GRAMERCY PROPERTY TRUST.....			43,159.000	1,150,619	26.660	1,150,619	1,031,674	16,185	48,554		118,945		118,945		L	01/25/2017.
387328 10 7		GRANITE CONSTR INC.....			13,890.000	881,043	63.430	881,043	730,373	1,806	1,606		150,670		150,670		L	11/17/2017.
388689 10 1		GRAPHIC PACKAGING HLDG CO.....			75,210.000	1,161,995	15.450	1,161,995	745,552	5,641	22,293		221,548		221,548		L	03/08/2017.
410867 10 5		THE HANOVER INS GRP.....			5,830.000	630,106	108.080	630,106	358,812	3,148	11,660		99,518		99,518		L	10/09/2014.
419879 10 1		HAWAIIAN HOLDINGS.....			10,280.000	409,658	39.850	409,658	426,842				(17,184)		(17,184)		L	12/11/2017.
42330P 10 7		HELIX ENERGY SOLUTIONS.....			32,510.000	245,125	7.540	245,125	246,895				(1,769)		(1,769)		L	04/18/2017.
423452 10 1		HELMERICH & PAYNE.....			9,490.000	613,434	64.640	613,434	549,272		26,572		(121,092)		(121,092)		L	09/23/2016.
42809H 10 7		HESS CORPORATION.....			460,000.000	21,836,200	47.470	21,836,200	22,109,951	115,000	460,000		(6,817,200)		(6,817,200)		L	11/01/2016.
436106 10 8		HOLLYFRONTIER CORP.....			27,720.000	1,419,818	51.220	1,419,818	791,983		25,579		627,835		627,835		L	10/04/2017.
437076 10 2		HOME DEPOT INC.....			490,000.000	92,869,700	189.530	92,869,700	37,525,020		1,744,400		27,170,500		27,170,500		L	04/09/2014.
438516 10 6		HONEYWELL INTL INC.....			435,000.000	66,711,600	153.360	66,711,600	24,957,696		1,191,900		16,316,850		16,316,850		L	12/02/2016.
44157R 10 9		HOUGHTON MIFFLIN CO.....			58,914.000	547,900	9.300	547,900	627,690				(79,790)		(79,790)		L	10/26/2017.
446150 10 4		HUNTINGTON BANCSHARES INC.....			97,470.000	1,419,163	14.560	1,419,163	624,701	10,722	31,190		130,610		130,610		L	02/24/2016.
452308 10 9		ILLINOIS TOOL WKS INC.....			170,000.000	28,364,500	166.850	28,364,500	6,976,076	132,600	464,100		7,546,300		7,546,300		L	07/21/2010.
45667G 10 3		INFINERA CORP.....			62,860.000	397,904	6.330	397,904	397,904				162,550	317,305	(154,755)		L	06/05/2017.
45688C 10 7		INGEVITY CORP.....			5,376.000	378,847	70.470	378,847	173,507				83,919		83,919		L	06/08/2016.
457187 10 2		INGREDION INCORPRD.....			5,048.000	705,710	139.800	705,710	437,929	3,029	9,818		80,624		80,624		L	06/21/2017.
458118 10 6		INTEGRATED DEVICE TECHNOLOGY.....			10,520.000	312,760	29.730	312,760	228,875				64,908		64,908		L	09/27/2016.
458140 10 0		INTEL CORP.....			660,000.000	30,465,600	46.160	30,465,600	170,996		711,150		6,527,400		6,527,400		L	10/26/1981.
46120E 60 2		INTUITIVE SURGICAL INC.....			39,000.000	14,232,660	364.940	14,232,660	201,717				5,988,450		5,988,450		L	05/21/2004.
46625H 10 0		JP MORGAN CHASE & CO.....			2,081,850.000	222,633,039	106.940	222,633,039	66,604,694		4,246,974		42,990,203		42,990,203		L	07/20/2012.
478160 10 4		JOHNSON & JOHNSON.....			767,200.000	107,193,184	139.720	107,193,184	26,241,045		2,547,104		18,804,072		18,804,072		L	08/09/2010.
49456B 10 1		KINDER MORGAN INC.....			1,300,000.000	23,491,000	18.070	23,491,000	21,457,020		625,000		(3,440,110)		(3,440,110)		L	07/20/2017.
500754 10 6		KRAFT HEINZ CO/THE.....			146,733.020	11,409,960	77.760	11,409,960	4,075,980		359,496		(1,402,768)		(1,402,768)		L	03/15/2013.
521865 20 4		LEAR CORP.....			3,499.000	618,133	176.660	618,133	137,492	1,750	6,298		154,971		154,971		L	09/12/2012.
526057 10 4		LENNAR CORP.....			615,000.000	38,892,600	63.240	38,892,600	17,155,814		99,872		12,788,159		12,788,159		L	12/19/2016.
526057 30 2		LENNAR CORP.....			12,300.000	635,664	51.680	635,664	297,509				338,155		338,155		L	11/10/2017.

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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	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
53219L 10 9		LIFE POINT			18,970,000	944,706	49.800	944,706	829,136				(132,790)		(132,790)		L	12/09/2016.
532457 10 8		LILLY (ELI) & CO			225,000,000	19,003,500	84.460	19,003,500	10,343,715		468,000		2,454,750		2,454,750		L	03/15/2016.
548661 10 7		LOWES COS INC			313,200,000	29,108,808	92.940	29,108,808	2,000,788		476,064		6,834,024		6,834,024		L	02/18/2000.
55345K 10 3		MRC GLOBLAL			52,370,000	886,100	16.920	886,100	879,525				6,575		6,575		L	12/06/2017.
57636Q 10 4		MASTERCARD INC			220,000,000	33,299,200	151.360	33,299,200	4,465,564		193,600		10,584,200		10,584,200		L	06/30/2010.
580135 10 1		MCDONALD'S CORP			259,800,000	44,716,776	172.120	44,716,776	4,625,430	5,943	995,034		13,093,920		13,093,920		L	09/22/2004.
58155Q 10 3		MCKESSON CORP			157,100,000	24,499,745	155.950	24,499,745	15,813,961	53,414	185,378		3,022,754	587,704	2,435,050		L	11/04/2016.
58933Y 10 5		MERCK & CO INC			256,857,000	14,453,343	56.270	14,453,343	3,209,052	123,291	482,891		(667,828)		(667,828)		L	11/06/2009.
59408Q 10 6		MICHAELS COS INC			49,440,000	1,195,954	24.190	1,195,954	1,126,748				184,052		184,052		L	01/09/2017.
594918 10 4		MICROSOFT			1,883,200,000	161,088,928	85.540	161,088,928	757,086		2,994,288		44,066,880		44,066,880		L	06/05/1989.
60855R 10 0		MOLINA HEALTHCARE INC			12,380,000	949,298	76.680	949,298	487,611				274,725		274,725		L	01/09/2017.
609207 10 5		MONDELEX INTL INC NPV A			553,200,000	23,676,960	42.800	23,676,960	12,978,943	121,704	421,828		(873,964)		(873,964)		L	05/04/2017.
61166W 10 1		MONSANTO CO NEW			275,900,000	32,219,602	116.780	32,219,602	26,560,269		582,444		3,194,958		3,194,958		L	01/05/2017.
617446 44 8		MORGAN STANLEY DEAN WITTER&CO			410,000,000	21,512,700	52.470	21,512,700	11,646,064		369,000		4,190,200		4,190,200		L	08/12/2016.
62010U 10 1		GENERAL MOTERS ACCEPTANCE COR			1,146,000	10,715	9.350	10,715					1,089		1,089		L	06/12/2012.
62886E 10 8		NCR CORPORATION			36,047,000	1,225,238	33.990	1,225,238	1,113,947				(179,401)		(179,401)		L	11/29/2017.
64111Q 10 4		NETGEAR INC			8,791,000	516,471	58.750	516,471	428,417				88,436		88,436		L	10/06/2017.
654106 10 3		NIKE INC -CL B			818,600,000	51,203,430	62.550	51,203,430	10,032,698	177,720	584,892		9,593,992		9,593,992		L	12/21/2016.
655844 10 8		NORFOLK SOUTHERN CORP			53,000,000	7,679,700	144.900	7,679,700	1,938,345		129,320		1,951,990		1,951,990		L	07/07/2009.
666807 10 2		NORTHROP GRUMMAN CORP			139,400,000	42,783,254	306.910	42,783,254	5,901,687		543,660		10,361,602		10,361,602		L	12/02/2003.
674215 10 8		OASIS PETE INC NEW			87,440,000	735,370	8.410	735,370	964,218				(434,757)		(434,757)		L	07/06/2017.
674599 10 5		OCCIDENTAL PETE CORP DEL			310,000,000	22,834,600	73.660	22,834,600	20,548,992	238,775	945,500		753,300		753,300		L	02/04/2016.
678026 10 5		OIL STS INTL INC			30,510,000	863,433	28.300	863,433	855,730				(172,106)		(172,106)		L	10/04/2017.
680223 10 4		OLD REPUBLIC INTL CORP			45,630,000	975,569	21.380	975,569	870,948		16,034		104,622		104,622		L	09/08/2017.
681919 10 6		OMNICOM GROUP INC			248,700,000	18,112,821	72.830	18,112,821	731,517	156,700	547,140		(3,054,036)		(3,054,036)		L	03/06/2003.
68268W 10 3		ONEMAIN HOLDINGS INC			20,410,000	530,456	25.990	530,456	575,836				71,885		71,885		L	01/09/2017.
68389X 10 5		ORACLE SYSTEMS			1,359,520,000	64,278,106	47.280	64,278,106	20,168,559		978,854		12,004,562		12,004,562		L	10/27/2016.
688239 20 1		OSHKOSH CORP			12,900,000	1,172,481	90.890	1,172,481	534,483		11,223		339,012		339,012		L	03/16/2016.
693475 10 5		PNC FINANCIAL SERVICES GROUP			105,000,000	15,150,450	144.290	15,150,450	5,814,626		273,000		2,869,650		2,869,650		L	11/07/2012.
69349H 10 7		PNM RESOURCES INC			21,620,000	874,529	40.450	874,529	339,909		20,971		132,963		132,963		L	09/01/2011.
70450Y 10 3		PAYPAL INC			275,000,000	20,245,500	73.620	20,245,500	8,192,815				9,391,250		9,391,250		L	07/22/2015.
713448 10 8		PEPSICO INC MTN			695,000,000	83,344,400	119.920	83,344,400	37,340,673	559,475	2,164,925		10,626,550		10,626,550		L	12/18/2009.
717081 10 3		PFIZER INC			1,890,254,000	68,465,000	36.220	68,465,000	33,027,995		2,419,525		7,069,550		7,069,550		L	12/07/2016.
718172 10 9		PHILIP MORRIS INT'L			748,800,000	79,110,720	105.650	79,110,720	32,523,418	801,216	3,137,472		10,603,008		10,603,008		L	10/22/2009.
723787 10 7		PIONEER NATURAL RES			10,000,000	1,728,500	172.850	1,728,500	1,470,288				258,212		258,212		L	10/13/2017.
736508 84 7		PORTLAND GEN ELEC CO			20,080,000	915,246	45.580	915,246	891,079	6,827	25,968		43,488		43,488		L	03/08/2017.
74005P 10 4		PRAXAIR INC			285,000,000	44,083,800	154.680	44,083,800	10,106,746	25,017	902,041		10,684,650		10,684,650		L	04/29/2016.
741503 40 3		PRICELINE.COM INC			14,500,000	25,197,230	1,737.740	25,197,230	18,702,317				3,939,360		3,939,360		L	12/20/2016.
742718 10 9		PROCTER & GAMBLE CO			1,131,462,000	103,958,729	91.880	103,958,729	45,510,924		3,098,282		8,825,404		8,825,404		L	08/05/2011.
744573 10 6		PUBLIC SVC ENTERPRISE GRO			220,000,000	11,330,000	51.500	11,330,000	3,968,023	94,600	374,000		1,676,400		1,676,400		L	01/22/2003.
745867 10 1		PULTE HOMES INC			422,590,000	14,051,118	33.250	14,051,118	6,580,551	38,033	152,132		6,283,913		6,283,913		L	02/11/2016.
74733V 10 0		QEP RESOURCES INC			106,410,000	1,018,344	9.570	1,018,344	992,275				(356,809)	249,080	(605,889)		L	10/04/2017.
74736K 10 1		QORVO INC			8,178,000	544,655	66.600	544,655	378,743				113,429		113,429		L	05/12/2016.

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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			Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
747525	10	3			760,000.000	48,655,200	64.020	48,655,200	32,555,583		1,702,400		(896,800)		(896,800)		L	02/12/2016.
74762E	10	2			32,955.000	1,288,870	39.110	1,288,870	890,315				156,507		156,507		L	11/17/2017.
749660	10	6			51,530.000	1,315,561	25.530	1,315,561	632,296		6,699		301,431		301,431		L	03/23/2017.
755111	50	7			40,000.000	7,514,000	187.850	7,514,000	3,856,364		125,000		1,834,000		1,834,000		L	06/29/2015.
758750	10	3			13,020.000	997,332	76.600	997,332	897,552	3,385	12,725		93,154		93,154		L	01/10/2017.
759351	60	4			10,850.000	1,691,841	155.930	1,691,841	959,460		18,427		325,015		325,015		L	09/07/2017.
783549	10	8			14,460.000	1,217,098	84.170	1,217,098	1,012,432		21,357		140,723		140,723		L	10/26/2017.
78454L	10	0			46,290.000	1,022,083	22.080	1,022,083	948,065		4,280		(77,719)	359,658	(437,377)		L	10/04/2017.
78469X	10	7			22,840.000	1,086,042	47.550	1,086,042	628,938				353,792		353,792		L	11/03/2016.
78470V	10	8			97,160.000	828,775	8.530	828,775	663,674				(36,921)		(36,921)		L	10/13/2016.
79466L	30	2			80,000.000	8,178,400	102.230	8,178,400	4,267,268				2,701,600		2,701,600		L	05/20/2014.
806857	10	8			960,303.200	64,714,833	67.390	64,714,833	46,546,181	480,152	1,860,606		(15,247,832)		(15,247,832)		L	10/20/2017.
807066	10	5			16,240.000	651,386	40.110	651,386	656,280		9,744		(119,851)		(119,851)		L	01/21/2016.
816300	10	7			14,660.000	860,542	58.700	860,542	575,072		9,608		228,463		228,463		L	03/02/2017.
828806	10	9			163,109.180	28,012,371	171.740	28,012,371	14,731,490		1,166,228		(967,237)		(967,237)		L	08/16/2013.
830879	10	2			25,160.000	1,335,996	53.100	1,335,996	634,733	2,013	6,276		486,975		486,975		L	09/01/2017.
835898	10	7			24,520.000	1,265,232	51.600	1,265,232	801,467				264,354		264,354		L	09/15/2017.
844895	10	2			6,540.000	526,339	80.480	526,339	315,406		12,655		25,244		25,244		L	09/19/2013.
848574	10	9			250,000.000	21,812,500	87.250	21,812,500	5,290,490	25,000	100,000		7,225,000		7,225,000		L	10/03/2012.
85254J	10	2			34,830.000	951,904	27.330	951,904	972,563	4,093	12,292		(20,659)		(20,659)		L	11/29/2017.
855244	10	9			669,200.000	38,432,156	57.430	38,432,156	26,899,090		702,660		1,278,172		1,278,172		L	11/03/2016.
858155	20	3			61,960.000	941,792	15.200	941,792	1,023,536	7,900	13,583		(81,744)		(81,744)		L	10/27/2017.
87161C	50	1			19,910.000	954,485	47.940	954,485	474,494	2,987	11,349		136,583		136,583		L	10/07/2014.
872540	10	9			205,900.000	15,743,114	76.460	15,743,114	15,694,246		212,950		302,462		302,462		L	12/04/2017.
880349	10	5			8,740.000	511,640	58.540	511,640	379,320		8,740		(34,348)		(34,348)		L	05/31/2013.
880779	10	3			21,600.000	1,041,552	48.220	1,041,552	690,139		6,912		356,203		356,203		L	02/21/2017.
88224Q	10	7			11,190.000	994,791	88.900	994,791	710,965				122,114		122,114		L	05/12/2017.
882508	10	4			240,000.000	25,065,600	104.440	25,065,600	7,953,770		508,800		7,552,800		7,552,800		L	05/15/2014.
883203	10	1			40,000.000	2,263,600	56.590	2,263,600	259,492	800	3,200		321,200		321,200		L	02/10/2009.
883556	10	2			239,200.000	45,419,296	189.880	45,419,296	12,636,151	38,234	143,520		11,668,176		11,668,176		L	10/21/2015.
88579Y	10	1			41,400.000	9,744,318	235.370	9,744,318	149,674		194,580		2,351,520		2,351,520		L	01/24/1967.
887317	30	3			100,000.000	9,147,000	91.470	9,147,000	8,812,110				334,890		334,890		L	11/09/2017.
89417E	10	9			303,377.839	41,150,170	135.640	41,150,170	11,207,839	218,432	843,387		4,010,655		4,010,655		L	04/28/2005.
901109	10	8			27,430.000	695,351	25.350	695,351	615,023				(71,177)		(71,177)		L	12/08/2017.
90130A	10	1			560,000.000	19,336,800	34.530	19,336,800	15,530,974		201,600		3,634,400		3,634,400		L	08/04/2016.
902973	30	4			570,000.000	30,540,600	53.580	30,540,600	17,731,943	171,000	649,800		1,259,700		1,259,700		L	07/17/2013.
904214	10	3			35,540.000	739,232	20.800	739,232	716,670		6,397		22,562		22,562		L	11/21/2017.
907818	10	8			554,000.000	74,291,400	134.100	74,291,400	50,266,606	368,410	1,268,080		16,771,036		16,771,036		L	07/20/2017.
910047	10	9			350,000.000	23,590,000	67.400	23,590,000	15,303,274				(1,918,000)		(1,918,000)		L	06/12/2014.
913017	10	9			394,400.000	50,313,608	127.570	50,313,608	23,089,858		1,046,368		6,910,990		6,910,990		L	07/27/2017.
91324P	10	2			152,000.000	33,509,920	220.460	33,509,920	24,954,455		343,375		7,546,010		7,546,010		L	10/16/2017.
918204	10	8			220,000.000	16,280,000	74.000	16,280,000	8,088,703		378,400		4,543,000		4,543,000		L	08/02/2012.

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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	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
92342Y 10 9		VERIFONE HLDGS INC.....			56,820,000	1,006,282	17.710	1,006,282	1,024,596				(36,330)		(36,330)		L	07/12/2017
92343V 10 4		VERIZON COMMUNICATIONS.....			736,166,000	38,965,266	52.930	38,965,266	19,065,604		1,709,746		(331,275)		(331,275)		L	04/25/2014
92343X 10 0		VERINT SYSTEMS INC.....			26,555,000	1,111,327	41.850	1,111,327	1,028,878				162,228		162,228		L	03/13/2017
92532F 10 0		VERTEX PHARMACEUTICALS INC.....			125,000,000	18,732,500	149.860	18,732,500	10,147,750				9,523,750		9,523,750		L	12/01/2016
92826C 83 9		VISA INC.....			530,000,000	60,430,600	114.020	60,430,600	27,357,704		365,700		19,080,000		19,080,000		L	04/22/2016
931142 10 3		WAL-MART STORES INC.....			245,892,000	24,281,835	98.750	24,281,835	3,033,445	126,639	499,161		7,285,780		7,285,780		L	08/25/2003
947890 10 9		WEBSTER FINANCIAL CORP.....			20,355,000	1,143,137	56.160	1,143,137	434,525		20,966		38,267		38,267		L	06/23/2016
94946T 10 6		WELLCARE HEALTH PLAN.....			4,741,000	953,463	201.110	953,463	296,973				303,566		303,566		L	08/19/2014
949746 10 1		WELLS FARGO & CO NEW.....			1,453,000,000	88,153,510	60.670	88,153,510	33,211,089		2,180,120		8,158,205		8,158,205		L	09/19/2017
95040Q 10 4		WELLTOWER INC.....			318,000,000	20,278,860	63.770	20,278,860	19,175,749		1,106,640		(1,004,880)		(1,004,880)		L	11/03/2016
950755 10 8		WERNER ENTERPRISES INC.....			32,250,000	1,246,463	38.650	1,246,463	848,625	2,258	7,202		333,080		333,080		L	10/30/2017
958102 10 5		WESTERN DIGITAL CORP.....			240,000,000	19,087,200	79.530	19,087,200	13,373,139	120,000	480,000		2,779,200		2,779,200		L	12/05/2016
966387 40 9		WHITING PETE CORP NEW.....			8,140,000	215,547	26.480	215,547	274,344				(175,824)		(175,824)		L	12/20/2016
98310W 10 8		WYNDHAM WORLDWIDE.....			312,400,000	36,197,788	115.870	36,197,788	3,796,375		724,768		12,339,800		12,339,800		L	08/08/2011
98956P 10 2		ZIMMER HOLDINGS INC.....			247,652,000	29,884,167	120.670	29,884,167	10,192,049	59,436	237,746		4,326,480		4,326,480		L	10/25/2012
989701 10 7		ZIONS BANCORPORATION.....			30,150,000	1,532,525	50.830	1,532,525	500,230		13,266		234,868		234,868		L	02/11/2015
98978V 10 3		ZOETIS INC.....			324,857,000	23,402,698	72.040	23,402,698	6,345,500		136,440		6,013,103		6,013,103		L	08/22/2013
G0177J 10 8		ALLERGAN PLC.....			401,400,000	65,661,012	163.580	65,661,012	83,474,741		1,071,420		(18,584,645)		(18,584,645)		L	09/21/2017
G02602 10 3		AMDOCS LTD.....			14,605,000	956,335	65.480	956,335	461,322		12,487		105,594		105,594		L	05/18/2016
G29183 10 3		EATON CORP.....			464,710,000	36,716,737	79.010	36,716,737	8,545,113	1,439	1,115,304		5,539,343		5,539,343		L	01/02/2013
G3198U 10 2		ESSENT GROUP LTD.....			20,848,000	905,220	43.420	905,220	404,388				230,370		230,370		L	05/23/2016
G3922B 10 7		GENPACT LTD.....			40,420,000	1,282,931	31.740	1,282,931	822,773		9,258		299,967		299,967		L	03/29/2017
G48833 10 0		WEATHERFORD INTERNATIONAL.....			909,700,000	3,793,449	4.170	3,793,449	3,002,010				677,982	1,423,936	(745,954)		L	08/02/2016
G5960L 10 3		MEDTRONIC INC.....			676,040,000	54,590,230	80.750	54,590,230	42,873,713	310,978	1,203,351		6,435,901		6,435,901		L	11/14/2016
G81276 10 0		SIGNET JEWELERS LIMITED.....			10,710,000	605,651	56.550	605,651	593,646				12,004		12,004		L	12/22/2017
G9319H 10 2		VALIDUS HOLDINGS LTD.....			11,310,000	530,665	46.920	530,665	375,171	4,298	16,852		(91,498)		(91,498)		L	08/27/2012
H84989 10 4		TE CONNECTIVITY LTD.....			413,844,000	39,331,734	95.040	39,331,734	8,117,035		651,368		10,660,621		10,660,621		L	07/22/2010
L72967 10 9		ORION ENGINEEREEED CARBONS.....			12,560,000	321,536	25.600	321,536	285,635	2,117			35,901		35,901		U	12/13/2017
L9340P 10 1		TRINSEO SA.....			17,010,000	1,234,926	72.600	1,234,926	1,112,529		16,222		122,397		122,397		L	08/23/2017
N96617 11 8		WRIGHT MEDICAL GROUP NV.....			40,500,000	899,100	22.200	899,100	952,835				(31,590)		(31,590)		L	11/29/2016
Y2573F 10 2		FLEXTRONICS INTL LTD.....			895,800,885	16,115,458	17.990	16,115,458	5,111,981				3,242,799		3,242,799		L	10/03/2012
22163N 10 6		COTT CORP.....	A.		54,405,000	906,387	16.660	906,387	784,065	816	4,974		122,322		122,322		L	10/04/2017
8676EP 10 8		SUNOPTA INC.....			1,053,600,000	8,165,400	7.750	8,165,400	5,693,614				737,520		737,520		L	09/28/2015
G1151C 10 1		ACCENTURE LTD BERMUDA.....	C		140,000,000	21,432,600	153.090	21,432,600	3,207,917		355,600		5,034,400		5,034,400		L	06/01/2005
G31215 10 9		ESG RE LIMITED.....	D		236,364,000	236	0.001	236	14,000				213		213		L	12/03/1997
G3223R 10 8		EVEREST RE GROUP LTD.....	C		2,170,000	480,134	221.260	480,134	473,847				6,288		6,288		L	12/11/2017
G4705A 10 0		ICON PUB LTD CO SPONSOR.....	C		10,656,000	1,195,070	112.150	1,195,070	689,596				393,739		393,739		L	06/29/2016
M51363 11 3		MELLANOX TECHNOLOGIES LTD.....	C		11,390,000	736,933	64.700	736,933	542,030				194,903		194,903		L	01/30/2017
Y09827 10 9		BROADCOM LTD.....	C		170,072,000	43,691,498	256.900	43,691,497	2,043,084	297,626	698,229		13,627,869		13,627,869		L	08/27/2013
909999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....					5,621,893,315	XXX	5,621,893,314	2,221,492,459	7,499,561	102,911,420	0	908,360,001	5,188,324	903,171,677	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																		
30247@ 10 8		F M INSURANCE COMPANY LTD.....	D		110,000,012,000	854,931,940	7.772	854,931,940	667,992,373				151,901,089		151,901,089		K	08/01/2002
30277@ 10 1		FMIC HOLDINGS, INC.....			42,029,000	2,433,093,181	57,890.818	2,433,093,181	429,258,865				283,641,375		283,641,375		K	08/01/2002

E12.5

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	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
87282@ 10 4	TSB LOSS CONTROL CONSULTANTS, INC.....				500,000			2,741,834					(1,292,847)		(1,292,847)		K	12/15/1997
L3953# 10 4	FM INSURANCE EUROPE S.A.....		D		268,979,245.000	294,221,114	1.094	294,221,114	294,133,390				119,899		119,899		K	12/08/2016
P3872* 10 2	FMIC ESCRITORIO DE REPRESENTA BRAZIL LTD.....		D		128,598,280			619,598							0		K	05/20/2009
P3913* 10 3	FM GLOBAL DE MEXICO S.A. DE C.V.....		D		42,282,000	35,031,894	828.530	35,031,894	37,499,012				949,173		949,173		K	05/06/2008
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....						3,617,278,129	XXX	3,617,278,129	1,432,245,072	0	0	0	435,318,689	0	435,318,689	0	XXX	XXX
Common Stocks - Mutual Funds																		
01882C 10 4	ALLIANCE BERNSTEIN US STRATEGIC VALUE EX.....				1,921,978.889	107,383,503	55.871	107,383,503	33,101,680	286			10,420,877		10,420,877		A	02/01/2010
464286 10 3	ISHARES AUSTRALIA ETF.....				1,525,000.000	35,334,250	23.170	35,334,250	28,886,625	852,384	1,539,428		4,483,500		4,483,500		L	06/25/2012
464288 63 8	ISHARES INTERMEDIATE CREDIT.....				400,000	43,684	109.210	43,684	44,236	81	1,098		408		408		L	03/24/2015
464287 50 7	ISHARES CORE S&P MIDCAP ETF.....				450,000.000	85,401,000	189.780	85,401,000	73,767,190	221,629	1,114,803		10,998,000		10,998,000		L	12/21/2016
464287 80 4	ISHARES CORE S&P SMALL-CAP ETF.....				200,000.000	15,362,000	76.810	15,362,000	13,564,000	53,051	158,304		1,610,000		1,610,000		L	12/22/2016
78464A 69 8	SPDR S&P REGIONAL BANKING ETF.....				370,000.000	21,774,500	58.850	21,774,500	7,546,411	91,124	291,827		1,213,600		1,213,600		L	08/27/2009
78464A 74 8	SPDR OIL & GAS EQUIP & SERV.....				500,000.000	8,565,000	17.130	8,565,000	7,920,000	24,720	125,734		(512,330)	2,293,490	(2,805,820)		L	01/09/2017
78464A 78 9	SPDR S&P INSURANCE ETF.....				300,000.000	9,210,000	30.700	9,210,000	6,363,730	52,445	136,627		915,000		915,000		L	07/25/2014
78464A 87 0	SPDR S&P BIOTECH ETF.....				195,000.000	16,549,650	84.870	16,549,650	3,485,486	6,772	40,884		5,007,600		5,007,600		L	02/21/2008
922042 71 8	VANGUARD INTL EQUITY ETF.....				120,000.000	14,307,600	119.230	14,307,600	10,934,400	240,720	339,600		3,024,000		3,024,000		L	10/11/2013
922042 77 5	VANGUARD INTL EQUITY INDE.....				2,900,000.000	158,688,000	54.720	158,688,000	133,949,590	1,342,410	3,964,300		30,566,000		30,566,000		L	11/14/2016
922042 85 8	VANGUARD MSCI EMERGING MARKET ETF.....				230,000.000	10,559,300	45.910	10,559,300	7,095,953	48,783	233,680		2,329,900		2,329,900		L	05/20/2010
922042 86 6	VANGUARD PACIFIC ETF.....				580,000.000	42,282,000	72.900	42,282,000	33,168,588	557,554	963,960		8,572,400		8,572,400		L	08/05/2013
922042 87 4	VANGUARD EUROPEAN ETF.....				1,000,000.000	59,150,000	59.150	59,150,000	45,513,173	313,600	1,511,000		11,210,000		11,210,000		L	06/20/2013
92204A 87 6	VANGUARD UTILITIES ETF.....				589,400.000	68,718,146	116.590	68,718,146	39,638,201		2,185,142		5,646,452		5,646,452		L	11/10/2016
92647K 30 9	VICTORY MUNDER INT'L SMALL CAP FUND.....				15,978,277.178	234,880,675	14.700	234,880,675	87,457,934		3,031,670		60,397,888		60,397,888		U	08/20/2013
L5458T 11 7	INVESCO US SENIOR LOAN - GX.....				932,095.678	92,696,915	99.450	92,696,915	95,000,000		3,817,464		(372,838)		(372,838)		A	06/10/2013
9299999. Total - Common Stocks - Mutual Funds.....						980,906,223	XXX	980,906,223	627,437,197	3,805,559	19,455,521	0	155,510,457	2,293,490	153,216,967	0	XXX	XXX
9799999. Total - Common Stock.....						10,220,077,667	XXX	10,220,077,666	4,281,174,728	11,305,120	122,366,941	0	1,499,189,147	7,481,814	1,491,707,333	0	XXX	XXX
9899999. Total Common and Preferred Stock.....						10,220,077,667	XXX	10,220,077,666	4,281,174,728	11,305,120	122,366,941	0	1,499,189,147	7,481,814	1,491,707,333	0	XXX	XXX

E12.6

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....5, the total \$ value (included in Column 8) of all such issues \$.237,155,084.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 2W 9	UNITED STATES TREASURY.....		10/04/2017.....	JP MORGAN.....		498,789	500,000	129
912828 U2 4	UNITED STATES TREASURY.....		02/01/2017.....	GOLDMAN SACHS.....		958,086	1,000,000	4,365
912828 V2 3	UNITED STATES TREASURY.....		01/26/2017.....	MORGAN STANLEY.....		2,236,465	2,250,000	3,776
912828 V9 8	UNITED STATES TREASURY.....		03/02/2017.....	VARIOUS.....		4,646,016	4,750,000	3,325
912828 X8 8	UNITED STATES TREASURY.....		08/01/2017.....	CITIGROUP.....		504,746	500,000	2,549
912828 XB 1	UNITED STATES TREASURY.....		01/20/2017.....	CITIGROUP.....		2,927,461	3,000,000	12,151
912828 XX 3	UNITED STATES TREASURY.....		07/19/2017.....	GOLDMAN SACHS.....		1,244,043	1,250,000	1,359
0599999	Total - Bonds - U.S. Government.....					13,015,606	13,250,000	27,654
Bonds - All Other Government								
013051 DG 9	PROV OF ALBERTA.....		08/15/2017.....	DESJARDIN.....		10,217,600	10,000,000	44,712
110709 GF 3	PROVINCE OF BRITISH COLUMBIA.....		08/29/2017.....	RBC DEXIA.....		16,972,455	15,900,000	104,940
135087 A6 1	CANADA GOVERNMENT.....		06/09/2017.....	RBC DEXIA.....		2,048,800	2,000,000	1,068
135087 B3 7	CANADA GOVERNMENT.....		04/25/2017.....	VARIOUS.....		42,710,264	42,400,000	84,219
135087 B4 5	CANADA GOVERNMENT.....		10/02/2017.....	HSBC.....		10,367,800	10,000,000	84,932
135087 C8 5	CANADA GOVERNMENT.....		05/26/2017.....	NBCS SECURITY.....		3,033,447	2,966,000	12,941
135087 E5 9	CANADA GOVERNMENT.....		05/25/2017.....	RBC DEXIA.....		1,555,944	1,560,000	2,885
135087 E6 7	CANADA GOVERNMENT.....		12/18/2017.....	RBC DEXIA.....		24,380,000	25,000,000	18,493
135087 F2 5	CANADA GOVERNMENT.....		06/09/2017.....	NATIONS BANK.....		974,512	980,000	2,114
135087 F5 8	CANADA GOVERNMENT.....		06/12/2017.....	NBCS SECURITY.....		4,542,975	4,575,000	9,965
135087 F9 0	CANADA GOVERNMENT.....		05/31/2017.....	VARIOUS.....		4,244,471	4,255,000	977
135087 G3 2	CANADA GOVERNMENT.....		09/06/2017.....	BMO CAPITAL.....		28,661,700	30,000,000	2,466
135087 G4 0	CANADA GOVERNMENT.....		02/23/2017.....	VARIOUS.....		83,578,353	83,985,000	17,094
135087 YR 9	CANADA GOVERNMENT.....		01/19/2017.....	HSBC.....		1,068,600	1,000,000	5,445
135087 ZJ 6	CANADA GOVERNMENT.....		06/07/2017.....	VARIOUS.....		1,493,011	1,366,000	1,338
135087 ZU 1	CANADA GOVERNMENT.....		06/01/2017.....	SCOTIA.....		6,922,598	6,370,000	2,400
13509P CA 9	CANADA HOUSING TRUST.....		08/18/2017.....	RBC DEXIA.....		21,127,200	20,000,000	330,822
13509P DB 6	CANADA HOUSING TRUST.....		08/15/2017.....	BANC OF AMERICA.....		20,727,400	20,000,000	226,521
13509P DL 4	CANADA HOUSING TRUST.....		08/04/2017.....	SCOTIA.....		20,473,400	20,000,000	73,644
13509P DV 2	CANADA HOUSING TRUST.....		08/24/2017.....	RBC DEXIA.....		24,245,774	23,800,000	249,770
13509P DY 6	CANADA HOUSING TRUST.....		08/18/2017.....	NATIONAL BANK.....		21,306,800	20,000,000	277,890
13509P EF 6	CANADA HOUSING TRUST.....		08/24/2017.....	HSBC.....		12,507,138	11,900,000	67,129
13509P EG 4	CANADA HOUSING TRUST.....		08/22/2017.....	NATIONAL BANK.....		20,201,400	20,000,000	75,863
13509P EP 4	CANADA HOUSING TRUST.....		08/22/2017.....	SCOTIA.....		20,232,000	20,000,000	77,808
13509P FV 0	CANADA HOUSING TRUST.....		08/18/2017.....	BANKAMERICA.....		19,756,200	20,000,000	56,712
563469 TR 6	MANITOBA PROV CDA.....		08/24/2017.....	VARIOUS.....		15,537,008	14,400,000	121,723
563469 UM 5	MANITOBA PROV CDA.....		08/22/2017.....	T D SECURITIES.....		9,913,400	10,000,000	30,247
68323A AD 6	PROVINCE OF ONTARIO.....		08/30/2017.....	DESJARDIN.....		25,705,666	23,800,000	234,740
68323A AW 4	ONTARIO PROV CDA.....		08/28/2017.....	SCOTIA.....		20,837,124	19,800,000	153,789
68323A BN 3	ONTARIO PROV CDA.....		08/29/2017.....	DESJARDIN.....		16,530,435	15,900,000	111,736
68323A DL 5	ONTARIO PROV CDA.....		08/15/2017.....	BANKAMERICA.....		19,859,800	20,000,000	23,507
68323A EA 8	ONTARIO PROV CDA.....		08/30/2017.....	NATIONAL BANK.....		19,324,008	19,800,000	128,890
748148 NX 7	QUEBEC PROV.....		08/03/2017.....	SCOTIA.....		20,559,900	15,000,000	92,466
74814Z EG 4	PROVINCE OF QUEBEC.....		08/04/2017.....	SCOTIA.....		16,331,100	15,000,000	129,452
74814Z EH 2	QUEBEC PROV.....		08/03/2017.....	DESJARDIN.....		14,269,450	13,000,000	104,445
74814Z EL 3	QUEBEC PROVINCE.....		08/28/2017.....	DESJARDIN.....		8,460,031	7,900,000	68,936

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SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
74814Z ES 8	QUEBEC PROV.....			10/02/2017.....	BMO CAPITAL.....			8,514,304	7,900,000	26,784
803854 JW 9	PROVINCE OF SASKATCHEWAN.....			10/02/2017.....	SCOTIA.....			8,238,278	7,900,000	85,190
JV3198 66 2	AUSTRALIAN GOVERNMENT.....		B.....	10/20/2017.....	DEUTSCHE BANK.....			14,023,073	14,085,896	164,103
1099999	Total - Bonds - All Other Government.....							641,453,419	622,542,896	3,308,156
Bonds - U.S. States, Territories and Possessions										
13063C 4Q 0	CALIFORNIA ST.....			01/27/2017.....	VARIOUS.....			10,975,413	9,315,000	52,739
13063C 5W 6	CALIFORNIA ST.....			03/08/2017.....	CITIGROUP.....			2,236,147	1,880,000	
13063C 5Y 2	CALIFORNIA ST.....			03/08/2017.....	CITIGROUP.....			3,543,780	3,000,000	
13063C 6B 1	CALIFORNIA ST.....			03/08/2017.....	CITIGROUP.....			5,852,300	5,000,000	
13063C RD 4	CALIFORNIA ST.....			02/06/2017.....	MORGAN STANLEY.....			1,949,407	1,645,000	36,099
246381 KQ 9	DELAWARE ST.....			11/30/2017.....	CITIGROUP.....			4,577,619	3,815,000	
419792 CB 0	HAWAII ST.....			02/07/2017.....	BARCLAYS US FUN.....			2,504,334	2,100,000	37,625
57582R MY 9	MASSACHUSETTS STATE.....			11/17/2017.....	RBC CAP.....			1,461,294	1,245,000	8,646
604129 K8 8	MINNESOTA ST.....			04/27/2017.....	CITIGROUP.....			1,448,055	1,210,000	15,293
60412A KY 8	MINNESOTA ST.....			10/23/2017.....	RBC CAP.....			4,757,638	3,975,000	6,625
646039 WH 6	NEW JERSEY ST.....			01/10/2017.....	BANK AMERICA MERRILL.....			2,741,848	2,505,000	7,654
677521 U8 7	OHIO ST.....			12/01/2017.....	MERRILL LYNCH.....			1,478,565	1,375,000	4,583
677522 NQ 3	OHIO ST.....			03/20/2017.....	SUNTRUST.....			822,352	695,000	5,309
677522 VL 5	OHIO ST.....			12/19/2017.....	JP MORGAN.....			3,674,700	3,000,000	
68609B K6 3	OREGON ST.....			03/10/2017.....	WACHOVIA.....			1,022,473	865,000	
882723 5Z 8	TEXAS STATE.....			01/06/2017.....	CIT GROUP.....			7,378,774	5,950,000	25,453
882723 NW 5	TEXAS STATEQ.....			01/31/2017.....	NATL FINANCIAL SERV.....			2,371,738	1,985,000	33,635
928109 B7 1	VIRGINIA STATE.....			03/10/2017.....	CITIGROUP.....			708,078	600,000	8,667
93974C 8B 9	WASHINGTON ST.....			09/29/2017.....	GOLDMAN SACHS.....			2,789,004	2,350,000	28,722
97705M KC 8	WISCONSIN STATE.....			11/14/2017.....	STERN BROKER.....			11,127,190	9,245,000	
97705M KQ 7	WISCONSIN STATE.....			12/14/2017.....	MORGAN STANLEY.....			4,293,485	3,500,000	
1799999	Total - Bonds - U.S. States, Territories & Possessions.....							77,714,194	65,255,000	271,050
Bonds - U.S. Political Subdivisions of States										
165393 HW 2	CHESHIRE CNDTY NH.....			10/24/2017.....	WACHOVIA.....			1,639,621	1,405,000	
165393 HX 0	CHESHIRE CNTY NH.....			10/19/2017.....	WACHOVIA.....			1,856,794	1,555,000	
166393 5K 0	CHESTERFIELD CNTY VA.....			02/22/2017.....	BANK AMERICA MERRILL.....			2,551,303	2,115,000	16,450
180848 TF 0	CLARK CNTY NEV.....			05/19/2017.....	MORGAN STANLEY.....			593,398	485,000	876
199492 DG 1	COLUMBUS OHIO.....			01/24/2017.....	SUNTRUST.....			1,182,080	1,000,000	3,611
199492 GC 7	COLUMBUS OHIO.....			03/30/2017.....	BANK AMERICA MERRILL.....			4,591,817	3,860,000	26,269
199492 VG 1	COLUMBUS OHIO.....			11/03/2017.....	BANK AMERICA MERRILL.....			3,591,660	3,000,000	
235219 MU 3	DALLAS TX.....			11/21/2017.....	RBC CAP.....			5,303,318	4,425,000	
25476F MV 7	DISTRICT OF COLUMBIA.....			02/02/2017.....	WACHOVIA.....			2,966,293	2,510,000	22,660
25476F UT 3	DISTRICT OF COLUMBIA.....			12/13/2017.....	RBC CAP.....			842,755	725,000	
346623 FC 0	FORSYTH NC.....			04/04/2017.....	WACHOVIA.....			2,733,308	2,310,000	7,058
44256P DN 0	HOWARD CNTY MD.....			02/22/2017.....	BANK AMERICA MERRILL.....			2,191,734	1,800,000	3,000
49474F RZ 5	KING COUNTY WAS.....			10/04/2017.....	BANK AMERICA MERRILL.....			4,081,364	3,435,000	
510390 YE 1	LAKE OSWEGO OR.....			12/13/2017.....	PERSHING DLJ.....			1,321,047	1,045,000	
613340 8B 7	MONTGOMERY CNTY MD.....			11/01/2017.....	GOLDMAN SACHS.....			2,499,280	2,000,000	
64966J UZ 7	NEW YORK, NY.....			01/31/2017.....	BARCLAYS.....			460,256	400,000	111
64966M HD 4	NEW YORK, NY.....			05/09/2017.....	JEFFERIES & CO.....			4,433,775	3,750,000	73,958
64966M SU 4	NEW YORK NY.....			12/14/2017.....	BARCLAYS.....			3,061,875	2,500,000	

E13.1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
731197 R2 7	POLK CNTY IA.....		05/10/2017.....	WACHOVIA.....		1,950,177	1,610,000	
76541V KZ 9	RICHMOND VA.....		06/14/2017.....	BANK OF NOVA SCOTIA.....		291,290	250,000	3,750
76541V RR 0	RICHMOND VA.....		12/07/2017.....	GOLDMAN SACHS.....		1,173,050	1,000,000	20,417
927734 G6 4	VIRGINIA BEACH VA.....		12/21/2017.....	GOLDMAN SACHS.....		2,696,870	2,240,000	
971567 QT 2	WILMINGTON DE.....		02/09/2017.....	JANNEY MONTGOME.....		1,026,290	860,000	
986438 MA 4	YORK CNTY.....		12/07/2017.....	PERSHING DLJ.....		1,959,221	1,765,000	17,160
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					54,998,576	46,045,000	195,320

Bonds - U.S. Special Revenue and Special Assessment

010268 BP 4	ALABAMA FED AID HIGHWAY FIN AUTH SPL.....		06/23/2017.....	CITIGROUP.....		5,517,221	4,450,000	
014393 WH 1	ALDINE TX INDEP SCH DIST.....		02/03/2017.....	MORGAN STANLEY.....		2,784,581	2,335,000	2,594
01728R MP 1	ALLEGHENY CNTY PA HGR EDU BLDG AUTH.....		06/15/2017.....	BANK AMERICA MERRILL.....		3,104,225	2,500,000	
01757L FP 6	ALLEN CNTY OH HOSP FACS REVENUE.....		12/13/2017.....	JP MORGAN.....		2,090,448	1,800,000	
02765U ND 2	AMERICAN MUNI PWR-OHIO INC OHREVENIUE.....		12/13/2017.....	BANK AMERICA MERRILL.....		2,171,515	1,830,000	3,813
02765U NP 5	AMERICAN MUNI PWR-OHIO INC OHREVENIUE.....		12/13/2017.....	BANK AMERICA MERRILL.....		1,498,017	1,230,000	
047849 GX 6	ATLANTA GA TAX ALLOCATIONS.....		12/13/2017.....	STIEFL-F.....		557,261	525,000	
052476 ZC 5	AUSTIN TX WTR & WSTWTR SYS REVENUE.....		09/28/2017.....	GOLDMAN.....		2,075,573	1,770,000	32,942
10146R JB 1	BOULDER CNTY CO OPEN SPACE CAPITAL IMPT.....		04/06/2017.....	HUTCHINSON SHOCKLIY E & CO.....		1,088,804	915,000	10,929
114894 XJ 2	BROWARD CLNTY FL ARPT SYS REVENUE.....		11/08/2017.....	CITIGROUP.....		1,824,420	1,500,000	
13032U NB 0	CALIFORNIA ST HLTH FAC FING AUTH REVENUE.....		05/17/2017.....	BARCLAYS.....		1,982,028	1,785,000	
13032U NM 6	CALIFORNIA ST HLTH FAC FING AUTH REVENUE.....		06/22/2017.....	MORGAN STANLEY.....		1,594,931	1,300,000	
13032U NQ 7	CALIFORNIA ST HLTH FAC FING AUTH REVENUE.....		06/22/2017.....	MORGAN STANLEY.....		240,114	200,000	
13032U QC 5	CALIFORNIA ST HLTH FAC FING AUTH REVENUE.....		12/20/2017.....	MORGAN STANLEY.....		902,344	745,000	
13048T 3X 9	CALIFORNIA ST MUNI FIN AUTH REVENUE.....		05/24/2017.....	BANK AMERICA MERRILL.....		505,886	425,000	
13068L QA 6	CALIFORNIA ST PUBLIC WKS BRD LEASE REV.....		12/19/2016.....	JANNEY MONTGOME.....		1,053,900	900,000	9,750
139391 DM 5	CAPE FEAR NC PUBLIC UTILITY AUTH WTR.....		10/24/2017.....	DAVENPORT & CO.....		1,951,224	1,675,000	19,542
153476 CQ 7	CENTRL FL EXPRSSWAYI AUTH FL.....		12/06/2017.....	WACHOVIA.....		1,526,013	1,250,000	
167560 SW 2	CHICAGO IL MET WTR RECLAMATION DIST.....		09/13/2017.....	BARCLAYS US FUN.....		4,565,138	3,750,000	54,167
181059 TE 6	CLARK CNTY NEV SCH DIST.....		01/05/2017.....	BARCLAYS.....		6,308,154	5,375,000	18,663
18452G AB 5	CLEAN WTR SVCS OR REVENUE.....		01/09/2017.....	BANK AMERICA MERRILL.....		1,196,083	1,040,000	12,711
184540 6R 8	CLEAR CREEK TX INDEP SCH DIST MUNICIPAL.....		02/23/2017.....	MORGAN STANLEY.....		1,947,154	1,645,000	2,056
196474 5K 2	COLORADO ST HLTH FACS AUTH REVENUE.....		01/18/2017.....	RBC CAP.....		2,399,940	2,000,000	18,889
20775Y AH 9	CONNECTICUT ST REVOLVING FUNDGEN REV.....		03/24/2017.....	WILLIAM BLAIR.....		284,125	250,000	972
215579 FD 0	COOK CNTY IL HIGH SCH DIST #209.....		10/31/2017.....	CIT GROUP.....		1,024,570	1,000,000	16,667
235308 WA 7	DALLAS TX INDEP SCH DIST.....		06/28/2017.....	BARCLAYS US FUN.....		4,832,078	3,980,000	76,283
246352 GH 5	DELAWARE RIVER PORT AUTH PA & NJ.....		12/20/2017.....	FIRST TENNESSEE.....		1,001,448	870,000	20,663
249015 B8 0	DENTON TX UTILITY SYS REVENUE.....		01/20/2017.....	JP MORGAN.....		7,383,821	6,195,000	
249182 KQ 8	DENVER CITY & CNTY CO ARPT REVENUE.....		11/30/2017.....	RAYMOND JAMES.....		1,481,163	1,250,000	
267045 GK 2	DUTCHESS CNTY NY LOCAL DEV CORP REV.....		05/09/2017.....	RBC CAP.....		1,463,994	1,240,000	22,561
275282 MZ 1	EAST SIDE CA UNION HIGH SCH DIST SANTA.....		02/16/2017.....	PERSHING DLJ.....		1,701,938	1,400,000	
3128P8 E2 3	FEDERAL NATL MG.....		09/26/2017.....	BANC OF AMERICA.....		6,301,573	5,913,066	17,082
31307U EL 8	FREDDIE MAC GOLD.....		07/31/2017.....	WELLS FARGO.....		12,815,214	12,445,731	15,557
3132WK KE 7	FEDERAL NATL MG.....		03/13/2017.....	FNMA.....		7,036,032	6,889,101	8,037
3132XS ED 8	FEDERAL NATL MG.....		09/15/2017.....	RBC CAPITAL.....		19,795,962	19,153,280	20,483
3132XS KG 4	FEDERAL NATL MG.....		09/01/2017.....	FNMA.....		6,201,975	5,988,630	6,987
3132XT MS 4	FEDERAL NATL MG.....		12/20/2017.....	WELLS FARGO.....		10,191,418	9,958,027	9,681
3132XU NA 9	FEDERAL NATL MG.....		11/28/2017.....	INTL FCSTONE.....		12,358,125	12,000,000	33,833

E13.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
3138EP 2D 5	FEDERAL NATL MG.....		01/31/2017.....	MORGAN STANLEY.....		6,665,642	6,348,702	8,465
3140F5 NN 9	FEDERAL NATL MG.....		03/30/2017.....	WELLS FARGO.....		10,083,720	10,180,756	9,332
3140FA 5J 7	FEDERAL NATL MG.....		09/21/2017.....	FNMA.....		8,086,175	7,534,069	10,359
3140FL N5 3	FEDERAL NATL MG.....		02/13/2017.....	FNMA.....		4,028,523	4,060,563	4,399
3140FM R9 9	FEDERAL NATL MG.....		01/31/2017.....	MIZUHO.....		9,848,576	9,955,520	9,956
3140FS C4 3	FEDERAL NATL MG.....		04/27/2017.....	SALOMON BROS.....		10,737,077	10,453,684	10,163
3140FS CJ 0	FEDERAL NATL MG.....		06/29/2017.....	FNMA.....		5,577,834	5,299,802	7,066
3140FS CU 5	FEDERAL NATL MG.....		05/31/2017.....	FNMA.....		4,091,713	3,961,270	4,621
3140FS DB 6	FEDERAL NATL MG.....		05/31/2017.....	FNMA.....		8,063,393	7,802,792	9,103
3140FS MH 3	FEDERAL NATL MG.....		11/13/2017.....	WELLS FARGO.....		10,458,045	9,951,158	13,268
3140GR XK 5	FEDERAL NATL MG.....		08/08/2017.....	FNMA.....		15,289,926	14,841,212	18,552
3140GW P5 6	FEDERAL NATL MG.....		09/27/2017.....	NOMURA.....		4,933,302	4,915,636	4,506
3140Q7 E9 4	FEDERAL NATL MG.....		09/27/2017.....	MORGAN STANLEY.....		6,679,810	6,550,841	6,005
3140Q7 PD 3	FEDERAL NATL MG.....		09/28/2017.....	RBC CAP.....		10,770,932	10,674,197	11,860
349460 4J 1	FORT WORTH TX INDEP SCH DIST.....		09/09/2007.....	WACHOVIA.....		1,165,600	1,000,000	24,861
38122N ZC 9	GOLDEN ST TOBACCO SECURITIZATION CORP CA.....		06/07/2017.....	BARCLAYS.....		3,923,812	3,265,000	4,988
40727T CA 0	HAMILTON CO OH HLTH CARE FACS REV.....		01/25/2017.....	WELLS FARGO.....		1,320,648	1,225,000	9,188
45204E YU 6	ILLINOIS ST FIN AUTH REVENUE.....		08/31/2017.....	BANK AMERICA MERRILL.....		1,252,999	1,075,000	
45505M EY 8	INDIANA ST FIN AUTH IN WSTWTR UTIL REV.....		12/19/2017.....	PERSHING DLJ.....		2,577,982	2,200,000	24,444
45506D PT 6	INDIANA ST FIN AUTH REVENUE.....		10/24/2017.....	JP MORGAN.....		3,225,522	2,735,000	31,908
46246K 4M 1	IOWA ST FIN AUTH REVENUE.....		11/29/2017.....	BANK AMERICA MERRILL.....		1,631,641	1,385,000	
485424 PC 3	KANSAS ST DEPT OF TRANSPRTN HIGHWAY REVE.....		12/21/2017.....	JANNEY MONTGOME.....		1,151,016	1,010,000	16,132
485424 PZ 2	KANSAS ST DEPT OF TRANSPRTN HIGHWAY REVE.....		02/01/2017.....	BARCLAYS US FUN.....		3,457,738	3,010,000	64,799
486063 QH 6	HAMILTON CO OH HLTH CARE FACS REV.....		01/25/2017.....	WACHOVIA.....		2,766,425	2,500,000	55,903
513877 BA 7	LANCASTER CNTY NE CORRNL FAC JT PUBLIC.....		12/21/2017.....	RAYMOND JAMES.....		1,436,409	1,170,000	813
528828 4G 8	LEWISVILLE TX INDEP SCH DIST.....		07/11/2017.....	JANNEY MONTGOME.....		2,371,140	2,000,000	41,389
542424 UC 8	LONG BEACH CA HARBOR REVENUE.....		07/14/2017.....	BARCLAYS.....		832,993	705,000	5,777
542690 7U 0	LONG ISLAND NY PWR AUTH.....		03/30/2017.....	JANNEY MONTGOME.....		1,790,962	1,570,000	6,542
544646 4W 9	LOS ANGELES CA UNIF SCH DIST.....		06/29/2017.....	BARCLAYS.....		2,697,787	2,195,000	1,219
54811B KV 2	LOWER COLO RIV AUTH.....		03/20/2017.....	BARCLAYS.....		1,445,568	1,280,000	22,756
55844P TJ 7	MADISON WI AREA TECH C;G.....		12/06/2017.....	BANK AMERICA MERRILL.....		2,594,003	2,250,000	
574218 3W 1	MARYLAND ST HLTH & HGH REDUCTNL FACS.....		11/01/2017.....	BANK AMERICA MERRILL.....		343,545	285,000	
57563R PB 9	MASSACHUSETTS ST EDUCNTL FINGAUTH.....		06/02/2017.....	RBC CAP.....		2,301,780	2,000,000	
57584X XT 3	MASSACHUSETTS ST DEV FIN AGY REVENUE.....		12/21/2017.....	PERSHING DLJ.....		121,244	100,000	2,236
575896 SC 0	MASSACHUSETTS ST PORT AUTH.....		07/13/2017.....	BARCLAYS.....		2,250,882	1,845,000	
57604P PL 2	MASSACHUSETTS ST WTR POLL.....		01/03/2017.....	WACHOVIA.....		1,266,404	1,075,000	
57604T EK 8	MASSACHUSETTS ST TRANSPRTN FUND REV.....		01/04/2017.....	MORGAN STANLEY.....		1,844,503	1,525,000	7,201
57604T EL 6	MASSACHUSETTS ST TRANSPRTN FUND REV.....		01/24/2017.....	BANK AMERICA MERRILL.....		1,797,825	1,470,000	11,433
57604T FL 5	MASSACHUSETTS ST TRANSPRTN FUND REV.....		11/17/2017.....	PERSHING DLJ.....		2,172,334	1,820,000	1,264
581664 GD 5	MCKINNEY TX INDEP SCH DIST.....		11/29/2017.....	WACHOVIA.....		2,420,164	2,035,000	29,960
591852 E6 1	MET COUNCIL MINNEAPOLIS-SAINTPAUL MN MET.....		05/03/2017.....	BANK AMERICA MERRILL.....		1,854,075	1,500,000	
592647 EE 7	MET WASHINGTON DC ARPTS AUTH ARPT SYS RE.....		06/07/2017.....	RBC CAP.....		3,372,820	2,750,000	
59447P 7L 9	MICHIGAN ST FIN AUTH REVENUE.....		02/08/2017.....	PERSHING DLJ.....		1,640,973	1,355,000	14,905
59447T PH 0	MICHIGAN ST FIN AUTH REVENUE.....		01/30/2017.....	CITIGROUP.....		1,183,530	1,000,000	10,417
59447T QG 1	MICHIGAN ST FIN AUTH REVENUE.....		12/08/2017.....	BANK AMERICA MERRILL.....		1,831,290	1,500,000	
603790 LL 8	MINNEAPOLIS MN SPL SCH DIST #10 001.....		11/29/2017.....	BANK AMERICA MERRILL.....		1,809,360	1,575,000	

E13.3

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
644804 EY 8	NEW HANOVER CNTY NC HOSP REVENUE.....		06/13/2017.....	NATL FINANCIAL SERV.....		1,533,713	1,250,000	
645424 AJ 1	NEW HOPE CULTURAL EDU FACT FIN CORP TX.....		12/14/2017.....	GOLDMAN SACHS.....		1,799,250	1,500,000	
64577B KL 7	NEW JERSEY ECONOMIC DEV AUTH.....		03/29/2017.....	MESIROW.....		5,497,232	5,245,000	82,609
646140 BY 8	NJ STATE TURNPIKKE AUTH TURNPIKE REVE.....		12/01/2017.....	PERSHING DLJ.....		1,317,449	1,095,000	
64711R LK 0	NEW MEXICO ST FIN AUTH REVENIUE.....		12/04/2017.....	GOLDMAN SACHS.....		1,163,640	1,000,000	23,611
64971W AW 0	NEW YORK NY CITY TRANSITIONAL.....		04/20/2017.....	WACHOVIA.....		3,630,633	3,015,000	72,863
64972G PT 5	NEW YORK CITY NY MUNI WTR FIN AUTH.....		11/15/2017.....	BARCLAYS.....		3,891,538	3,320,000	
64990A FQ 3	NEW YORK STATE DORM AUTH REVNUES.....		03/10/2017.....	CITIGROUP.....		2,395,920	2,000,000	44,722
64990F BY 9	NEW YORK ST DORM AUTH ST PERSONAL INCOME.....		08/15/2017.....	EXCHANGE.....		9,916,891	9,510,000	
64990F CN 2	NEW YORK NY CITY MUN WTR FIN.....		08/15/2017.....	EXCHANGE.....		469,254	450,000	
658207 TF 2	NORTH CAROLINA ST HSG FIN AGYHIOMEOWNER.....		05/17/2017.....	RBC CAP.....		1,630,000	1,630,000	
65820P GZ 2	NORTH CAROLINA SST MED CARE COMM HLTH SY.....		08/01/2017.....	WACHOVIA.....		1,561,913	1,275,000	3,719
65820P HE 8	NORTH CAROLINA SST MED CARE COMM HLTH SY.....		09/29/2017.....	RAYMOND JAMES.....		1,812,866	1,530,000	425
65829Q CU 6	NORTH CAROLINA ST LTD OBLIG.....		12/13/2017.....	WELLS FARGO.....		3,114,653	2,580,000	15,050
65830R BB 4	NORTH CAROLINA ST TURNPIKE AUTH.....		03/23/2017.....	BANK AMERICA MERRILL.....		783,176	680,000	
66285W WV 4	NORTH TEX TWY AUTH R.....		10/13/2017.....	BANK AMERICA MERRILL.....		2,882,250	2,500,000	
677524 BN 9	OHIO ST ADULT CORRECTIONAL CAPITAL.....		10/18/2017.....	NATL FINANCIAL SERV.....		1,237,810	1,000,000	
677524 BP 4	OHIO ST ADULT CORRECTIONAL CAPITAL.....		10/18/2017.....	NATL FINANCIAL SERV.....		1,230,840	1,000,000	
677561 JX 1	OHIO ST HOSP REV.....		12/12/2017.....	JANNEY MONTGOME.....		1,548,913	1,410,000	20,563
67766W XQ 0	OHIO ST WTR DEV AUTH WTR POLL CONTROL RE.....		03/14/2017.....	RBC CAP.....		2,408,620	2,000,000	
708692 BJ 6	PENNSYLVANIA ST ECON DEV FINGAUTH REV.....		08/11/2017.....	BANK AMERICA MERRILL.....		575,000	575,000	
709223 WP 2	PENNSYLVANIA ST TURNPIKE COMM TURNPIKE.....		11/27/2017.....	PERSHING DLJ.....		1,048,460	1,000,000	24,722
709224 A6 6	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE.....		11/07/2017.....	SEATTLE NORTHWE.....		7,821,775	6,500,000	
709224 QF 9	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE.....		09/13/2017.....	PERSHING DLJ.....		3,129,108	2,745,000	39,650
709224 XK 0	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE.....		10/19/2017.....	VARIOUS.....		2,651,113	2,275,000	25,076
717146 SK 1	PHARR-SAN JUAN-ALAMO INDP SCH DIST.....		12/05/2017.....	NATL FINANCIAL SERV.....		1,059,480	900,000	15,750
717817 TW 0	PHILADELPHIA PA ARPT REVENUE.....		12/15/2017.....	BANK AMERICA MERRILL.....		2,561,152	2,200,000	
717817 UA 6	PHILADELPHIA PA ARPT REVENUE.....		12/15/2017.....	BANK AMERICA MERRILL.....		2,950,938	2,485,000	
71783M AN 5	PHILADELPHIA PA GAS WKS REVENUE.....		08/09/2017.....	MORGAN STANLEY.....		1,639,238	1,350,000	
71883R LQ 4	PHOENIX AR CIVIC.....		01/03/2017.....	BANK AMERICA MERRILL.....		797,090	700,000	486
725304 TV 1	PITTSBURGH PA WTR & SWR AUTH.....		11/29/2017.....	PERSHING DLJ.....		3,659,546	3,060,000	
744434 EF 4	PUBLIC PWR GENERATION AGY NE REVENUE.....		10/31/2017.....	BARCLAYS.....		2,191,080	1,900,000	31,931
75076P AZ 8	RAILSPLITTER IL TOBACCO SETTLEMENT AUTH.....		12/21/2017.....	JEFFERIES & CO.....		4,138,344	3,600,000	
751073 KT 3	RALEIGH DURHAM NC AOT AUTH.....		03/03/2017.....	BANK AMERICA MERRILL.....		1,627,217	1,470,000	
751073 KU 0	RALEIGH DURHAM NC AOT AUTH.....		03/03/2017.....	BANK AMERICA MERRILL.....		1,745,488	1,600,000	
759911 2V 1	REGL TRANPRTN AUTH IL.....		08/02/2017.....	BANK AMERICA MERRILL.....		2,416,670	2,015,000	
77158P FN 7	ROCHESTER MN ELEC UTILITY REVENUE.....		01/11/2017.....	CITIGROUP.....		122,589	105,000	
77158P FP 2	ROCHESTER MN ELEC UTILITY REVENUE.....		01/11/2017.....	CITIGROUP.....		124,329	105,000	
779240 MH 0	ROUNDROCK TX INDEP SCH DIST.....		12/01/2017.....	GOLDMAN SACHS.....		1,899,470	1,535,000	1,492
780486 GN 0	ROYAL OAK MI HOSP FIN AUTH.....		10/11/2017.....	RBC CAP.....		134,823	115,000	671
791319 JZ 0	SAINT LOUIS CNTY MO PARKWAY #C-2 SCH DIS.....		04/12/2017.....	RAYMOND JAMES.....		1,084,068	900,000	5,750
792895 U3 6	SAINT APUL MN INDEP SCH DIST #625.....		11/30/2017.....	PERSHING DLJ.....		1,276,234	1,110,000	
792909 FB 4	SAINT PAUL MN HSG & REDEV AUTH HLTH.....		08/11/2017.....	CITIGROUP.....		1,324,367	1,100,000	
795576 FL 6	SALT LAKE CNTY UT ARPT REVENUE.....		02/09/2017.....	CITIGROUP.....		1,316,094	1,110,000	
79574C BK 8	SALT RIVER PROJ.....		11/28/2017.....	PERSHING DLJ.....		2,315,121	2,165,000	44,503
79575D B3 3	SALT RIVER AZ PROJ AGRIC IMPT & PWR.....		12/18/2017.....	BARCLAYS.....		2,507,086	2,425,000	55,497

E13.4

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
838530 QS 5	SOUTH JERSEY NJ PORT CORP		11/17/2017	CITIGROUP		353,968	320,000	
838810 DS 5	S MIAMI FL HLTH FACS AUTH		12/15/2017	BANK AMERICA MERRILL		3,517,680	3,000,000	
87422V AA 6	TALEN ENERGY SUPPLY LLC		11/16/2017	MORGAN STANLEY		171,500	200,000	6,103
87422V AB 4	TALEN ENERGY SUPPLY LLC		11/21/2017	VARIOUS		259,188	250,000	14,474
87422V AE 8	TALEN ENERGY SUPPLY LLC		11/20/2017	MORGAN STANLEY		585,000	600,000	1,050
876448 BM 2	TARRANT TX REGL WTR DIST WTR TRANSM		01/17/2017	CIT GROUP		3,053,543	2,635,000	61,044
876448 BN 0	TARRANT TX REGL WTR DIST WTR TRANSM		01/04/2017	CIT GROUP		1,543,685	1,305,000	26,753
880443 HZ 2	TENNESSEE ST ENERGY ACQUISITION CORP		10/27/2017	GOLDMAN SACHS		8,234,730	7,560,000	
882117 2E 3	TEXAS ST A&M UNIV PERM UNIV FUND		07/31/2017	WACHOVIA		1,850,527	1,455,000	6,669
88213A KX 2	TEXAS ST A&M UNIV PERM UNIV FUND		11/30/2017	BARCLAYS		5,353,568	4,400,000	
89602N 7F 5	TRIBOROUGH NY BRIDGE & TUNNEL AUTH		01/13/2017	GOLDMAN SACHS		1,843,860	1,500,000	
898526 EV 6	TSASSC INC NY		09/22/2017	CITIGROUP		3,584,370	3,000,000	47,500
91417K U8 2	UNIV OF COLORADO O ENTERPRISE REV		05/24/2017	STIEFL		558,092	440,000	
91417K X4 8	UNIV OF COLORADO O ENTERPRISE REV		12/01/2017	WACHOVIA		3,708,870	3,000,000	
914233 J9 3	UNIVERSITY OF CONNECTICUT CT		01/12/2017	PIPER JAFFRAY		1,060,447	920,000	
914367 EQ 6	UNIV OF KANSA KS HOSP AUTH HLTH FACS REV		04/21/2017	PIPER JAFFRAY		326,681	275,000	
914639 HY 8	UNIV OF NEBRASKA NE FACS CORP		10/10/2017	MORGAN STANLEY		1,871,494	1,580,000	
91514A GK 5	UNIV OF TEXAS TX UNIV REVENUES		03/15/2017	SUNTRUST		570,840	500,000	2,431
92778V EE 4	VIGINIA ST CLG BLDG AUTH EDUCNTL FACS RE		07/19/2017	BANK AMERICA MERRILL		6,069,750	5,000,000	
938782 FK 0	WASHINGTON DC MET AREA TRANSIT AUTH GROS		10/03/2017	CITIGROUP		4,947,642	4,050,000	27,000
940157 P6 1	WASHINGTON MD SUBURBAN SAN DIST		10/26/2017	CIT GROUP		1,871,940	1,500,000	
940157 P7 9	WASHINGTON MD SUBURBAN SAN DIST		11/06/2017	CITIGROUP		2,990,400	2,400,000	
95649A CH 5	W VIRGINIA ST COMMISSIONER OF HIGHWAY SP		10/19/2017	CITIGROUP		1,739,248	1,465,000	
95649A CK 8	W VIRGINIA ST COMMISSIONER OF HIGHWAY SP		10/19/2017	CITIGROUP		1,709,260	1,400,000	
96634R AT 9	WHITING IN ENVRMNTL FACS REVENUE		11/15/2017	BANK AMERICA MERRILL		5,898,500	5,000,000	
977123 R2 6	WISCONSIN ST TRANSPRTN REVENUE		05/03/2017	JP MORGAN		1,505,179	1,300,000	
977123 U2 2	WISCONSIN ST TRANSPRTN REVENUE		12/06/2017	BARCLAYS		2,269,975	1,810,000	
977228 AC 9	WISE CNTY VA INDL DEV AUTH SOL WST & SEW		12/20/2017	MORGAN STANLEY		401,036	400,000	3,368
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					489,719,466	440,718,037	1,680,277

E13.5

Bonds - Industrial and Miscellaneous

001546 AS 9	AK STL CORP		07/25/2017	BANK AMERICA MERRILL		575,438	550,000	13,291
001546 AV 2	AK STL CORP		08/02/2017	WELLS FARGO		450,000	450,000	
00164V AE 3	AMC NETWORKS INC		07/19/2017	CIT GROUP		634,000	634,000	
00165C AB 0	AMC ENTERTAINMENT INC		12/14/2017	CS FIRST		547,500	550,000	2,864
00191A AC 0	ARD FIN S A		06/07/2017	VARIOUS		1,206,875	1,150,000	21,276
00206R DN 9	AT&T INC		01/31/2017	CIT GROUP		499,620	500,000	
00404A AJ 8	ACADIA HEALTH CO INC		07/26/2017	VARIOUS		521,031	500,000	4,633
00404A AM 1	ACADIA HEALTHCARE CO INC		10/27/2017	VARIOUS		158,750	150,000	1,553
00774C AB 3	AECOM		04/24/2017	VARIOUS		701,468	700,000	2,349
007903 BC 0	ADVANCED MICRO DEVICES		12/01/2017	VARIOUS		423,905	400,000	10,986
013817 AK 7	ALCOA INC		05/30/2017	MORGAN STANLEY		337,188	325,000	6,500
013817 AV 3	ALCOA INC		11/22/2017	VARIOUS		321,038	300,000	1,305
02005N AW 0	ALLY FINANCIAL INC		07/14/2017	BANK AMERICA MERRILL		307,500	300,000	1,906
02005N AY 6	ALLY FINL INC		05/19/2017	CITIGROUP		201,250	200,000	2,315
02154C AE 3	ALTICE FINANCING SA		09/29/2017	VARIOUS		862,440	800,000	11,750
02154E AB 5	ALTICE FINANCING S.A		11/16/2017	BANK AMERICA MERRILL		852,750	800,000	22,840

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
02155F AC 9	ALTICE US FINANCE I CORP.....		11/27/2017.....	VARIOUS.....		925,625	900,000	3,499
022249 AU 0	ALUMINUM CO AMER.....		06/06/2017.....	VARIOUS.....		451,500	400,000	10,556
02406P AP 5	AMERICAN AXLE & MFG INC.....		05/09/2017.....	VARIOUS.....		1,499,160	1,500,000	1,701
025537 AJ 0	AMERICAN ELECTRIC POWER.....		11/08/2017.....	WELLS FARGO.....		998,300	1,000,000	
026874 DH 7	AMERICAN INTL GROUP.....		06/07/2017.....	JP MORGAN.....		2,081,360	2,000,000	15,383
030981 AL 8	AMERIGAS PARTNERS LP.....		02/10/2017.....	J P MORGAN.....		750,000	750,000	
035242 AP 1	ANHEUSER BUSCH.....		02/08/2017.....	STIEFL.....		1,776,985	1,750,000	2,129
03524B AG 1	ANHEUSER BUSCH INBEV.....		09/06/2017.....	VARIOUS.....		10,219,358	10,300,000	38,018
03674P AL 7	ANTERO RES FIN CORP.....		07/20/2017.....	CS FIRST.....		103,375	100,000	1,254
03674X AJ 5	ANTERO RESOURCES CORP.....		05/16/2017.....	VARIOUS.....		837,985	850,000	6,431
037735 CW 5	APPALACHIAN PWR CO.....		05/08/2017.....	WELLS FARGO.....		994,900	1,000,000	
037833 CY 4	APPLE INC.....		09/05/2017.....	HSBC.....		7,914,299	7,900,000	10,878
03938L AU 8	ARCELORMITTAL.....		07/05/2017.....	CITIGROUP.....		162,938	150,000	3,042
03938L AY 0	ARCELORMITTAL SA LUX.....		11/27/2017.....	VARIOUS.....		884,243	830,000	14,096
04021L AA 8	ARGOS MERGER SUB INC.....		05/25/2017.....	VARIOUS.....		664,250	700,000	10,015
04964V AA 5	ATRIUM WINDOWS AND DOORS.....		03/17/2017.....	DEUTSCHE BANK.....		142,500	150,000	4,553
05508R AE 6	B&G FOODS INC.....		11/08/2017.....	BARCLAYS US FUN.....		838,300	830,000	5,931
055604 AA 0	BMC EAST LLC.....		02/07/2017.....	BARCLAYS.....		154,875	150,000	3,323
05578M AA 0	BMC SOFTWARE FINANCE INC.....		01/11/2017.....	BARCLAYS.....		95,000	100,000	45
060505 DR 2	BANK OF AMERICA CORPORATI.....		10/16/2017.....	BARCLAYS.....		152,580	150,000	2,600
06051G FF 1	BANK AMER CORP.....		01/30/2017.....	JP MORGAN.....		2,054,620	2,000,000	26,889
06406R AA 5	BANK NEW YORK MELLON.....		01/31/2017.....	CITIGROUP.....		4,091,226	4,100,000	
06406R AD 9	BANK NEW YORK MELLON.....		05/09/2017.....	GOLDMAN SACHS.....		499,790	500,000	
07330N AN 5	BRANCH BANKING & TRUST.....		01/23/2017.....	MORGAN STANLEY.....		1,324,894	1,325,000	
073685 AD 1	BEACON ROOFING SUPPL.....		10/11/2017.....	WELLS FARGO.....		1,000,000	1,000,000	
07556Q BM 6	BEAZER HOMES USA INC.....		03/07/2017.....	CS FIRST.....		400,000	400,000	
07556Q BQ 7	BEAZER HOMES USA INC.....		09/26/2017.....	CS FIRST.....		250,000	250,000	
097751 BM 2	BOMBARDIER INC.....		12/01/2017.....	VARIOUS.....		885,388	850,000	9,604
097751 BP 5	BOMBARDIER INC.....		09/11/2017.....	VARIOUS.....		667,104	600,000	11,472
11283W AA 2	BROOKFIELD RESIDENTIAL.....		08/28/2017.....	BARCLAYS.....		51,688	50,000	686
120111 BM 0	BUILDING MATLS CORP.....		03/30/2017.....	BANK AMERICA MERRILL.....		651,875	650,000	12,594
12189L BA 8	BURLINGTON NORTHN SA.....		03/06/2017.....	WELLS FARGO.....		1,147,091	1,150,000	
1248EP BM 4	CCOH SAFARI LLC.....		05/23/2017.....	VARIOUS.....		794,188	750,000	14,503
1248EP BP 7	CCO HLDGS LLC/CAP CORP.....		12/01/2017.....	BANC OF AMERICA.....		262,188	250,000	2,611
1248EP BR 3	CCO HLDGS LLC/CAP CORP.....		11/20/2017.....	MORGAN STANLEY.....		256,950	250,000	802
1248EP BX 0	CCO HLDGS LLC / CCO.....		08/03/2017.....	BANK AMERICA MERRILL.....		880,000	880,000	
12513G BC 2	CDW LLC / CDW FIN CO.....		06/28/2017.....	VARIOUS.....		810,625	800,000	4,201
12543D AL 4	CHS / CMNTY HEALTH SYS IN.....		09/28/2017.....	VARIOUS.....		984,875	1,050,000	28,411
12543D AQ 3	CHS/COMMUNITY HEALTH SYS.....		05/11/2017.....	VARIOUS.....		1,080,375	1,100,000	25,403
12543D AY 6	CHS / CMNTY HEALTH S.....		11/02/2017.....	VARIOUS.....		525,188	550,000	3,802
125581 GH 5	CIT GROUP INC.....		09/28/2017.....	BARCLAYS.....		156,569	149,000	1,070
125581 GQ 5	CIT GROUP INC.....		11/20/2017.....	VARIOUS.....		1,054,639	986,000	15,794
126307 AC 1	CSC HLDGS INC.....		08/24/2017.....	VARIOUS.....		1,094,793	1,000,000	11,740
126307 AQ 0	CSC HLDGS INC.....		03/13/2017.....	VARIOUS.....		605,250	600,000	15,033
126408 HH 9	CSX CORP.....		04/26/2017.....	USB SECURITIES.....		1,448,231	1,450,000	
126670 QT 8	COUNTRYWIDE ASSET-BACKED CERTIFICATES.....		01/02/2017.....	SALOMON BROS.....		37,859	37,859	22

E13.6

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
126685 DX 1	CWHEQ HEQ LN TR 2006-S2 A-3		01/03/2017	MORTGAGE PAYDOWN		63,974	63,974	52
12768X AB 0	CAESARS ENTERTAINMENT RESORT PROP		03/28/2017	VARIOUS		381,875	350,000	15,583
131347 CF 1	CALPINE CORP SR NT		11/01/2017	VARIOUS		876,000	900,000	16,811
131347 CJ 3	CALPINE CORP		03/16/2017	RBC CAP		348,250	350,000	2,674
131347 CK 0	CALLPINE CORP		12/04/2017	VARIOUS		1,777,438	1,800,000	11,105
144577 AF 0	CARRIZO OIL & GAS INC		03/28/2017	USB SECURITIES		154,313	150,000	500
14913Q AA 7	CATERPILLAR FINL SVC		06/01/2017	CITIGROUP		998,460	1,000,000	
14987K AA 1	CD&R WATERWORKS MERGER		07/20/2017	VARIOUS		1,682,813	1,650,000	
156686 AM 9	CENTURY TEL ENTERPRI		05/02/2017	VARIOUS		197,750	200,000	3,371
156700 BA 3	CENTURYLINK INC		11/10/2017	VARIOUS		196,750	200,000	1,771
15911N AA 3	CHANGE HEALTHCARE HL		05/02/2017	VARIOUS		2,038,401	2,000,000	8,944
16411Q AA 9	CHENIERE ENERGY PARTNERS		10/20/2017	VARIOUS		2,011,963	2,000,000	1,103
16412X AE 5	CHENIERE CORPUS CHRI		11/20/2017	VARIOUS		1,104,125	1,100,000	3,908
165167 CK 1	CHESAPEAKE ENERGY CO		07/25/2017	VARIOUS		192,563	200,000	4,173
166764 BL 3	CHEVRON CORP NEW		02/21/2017	BARCLAYS		3,680,213	3,750,000	30,155
166764 BT 6	CHEVRON CORP NEW		02/28/2017	BARCLAYS		1,250,000	1,250,000	
17027N AA 0	CHOBANI LLC/FINANCE CORP		10/16/2017	VARIOUS		859,250	850,000	63
172967 GF 2	CITIGROUP INC		01/09/2017	BARCLAYS		70,175	69,000	1,644
172967 JB 8	CITIGROUP INC		09/06/2017	T D SECURITIES		9,603,459	9,300,000	96,740
172967 LG 4	CITIGROUP INC		04/18/2017	CITIGROUP		1,349,055	1,350,000	
184502 BG 6	CLEAR CHANNEL COMMUNICATI		01/09/2017	CS FIRST		565,125	750,000	24,463
18451Q AH 1	CLEAR CHANNEL WW HLDGS IN		04/11/2017	VARIOUS		1,320,250	1,300,000	27,789
185401 AG 1	CLEAVER BROOKS INC		12/01/2017	RBC CAP		500,000	500,000	
18683K AK 7	CLIFFS NAT RES INC		11/27/2017	VARIOUS		1,866,015	1,900,000	20,604
201723 AL 7	COMMERCIAL METALS CO		06/29/2017	CIT GROUP		360,000	360,000	
207597 EJ 0	CONNECTICUT LT & PWR		03/02/2017	GOLDMAN SACHS		996,600	1,000,000	
210383 AA 3	CONSTELLIUM NV		11/20/2017	DEUTSCHE BANK		733,200	750,000	11,700
212015 AH 4	CONTINENTAL RESOURCES INC		09/28/2017	CITIGROUP		356,342	350,000	826
212015 AL 5	CONTINENTAL RESOURCES INC		02/14/2017	BANK AMERICA MERRILL		442,125	450,000	6,863
22160K AM 7	COSTCO WHSL CORP NEW		05/09/2017	CITIGROUP		1,487,055	1,500,000	
23131J AA 0	CURO FINL TECHNOLOGI		02/01/2017	VARIOUS		640,555	650,000	
23311R AC 0	DCP MIDSTREAM LLC		03/28/2017	MORGAN STANLEY		1,013,625	900,000	3,900
23311V AF 4	DCP MIDSTREAM OPERAT		04/04/2017	VARIOUS		781,563	850,000	12,087
23371D AC 8	DAE FUNDING LLC		07/21/2014	MORGAN STANLEY		950,000	950,000	
24422E TV 1	DEERE JOHN CAP CORP		09/05/2017	GOLDMAN SACHS		498,985	500,000	
24718P AA 5	DELPHI JERSEY HOLDINGS		09/14/2017	BARCLAYS US FUN		845,750	850,000	
247916 AD 1	DENBURY RESORCES INC		11/06/2017	BARCLAYS		139,250	200,000	214
247916 AF 6	DENBURY RESORCES INC		09/27/2017	VARIOUS		337,313	350,000	11,525
251526 BN 8	DEUTSCHE BANK NY		11/28/2017	DEUTSCHE BANK		999,760	1,000,000	
25272K AG 8	DIAMOND 1 FIN CORP/D		02/16/2017	JP MORGAN		322,800	300,000	3,043
25272K AU 7	DIAMOND 1 FIN CORP/DIAMOND		12/01/2017	VARIOUS		577,625	550,000	14,133
25380W AE 6	DIGICEL GROUP LTD		11/03/2017	VARIOUS		1,166,260	1,200,000	17,875
254683 CB 9	DISCOVER CARD EXECUTION NOTE		08/07/2017	BARCLAYS		4,998,897	5,000,000	
25470X AB 1	DISH DBS CORP		08/23/2017	VARIOUS		2,149,375	1,950,000	60,014
25470X AJ 4	DISH DBS CORP		07/21/2017	VARIOUS		431,506	400,000	6,697
25470X AW 5	DISH DBS CORP		04/11/2017	VARIOUS		552,275	530,000	11,078

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
26817R AN 8	DYNERGY FINANCE I/II INC		04/10/2017	VARIOUS		1,776,000	1,800,000	46,964
26817R AP 3	DYNEGY HOLDINGS INC		08/10/2017	BANKAMERICA		551,813	550,000	12,041
26817R AS 7	DYNEGY INC		11/20/2017	VARIOUS		600,687	550,000	13,689
29273E AC 2	ENDO FIN/ENDO LTD/E FINC		11/10/2017	VARIOUS		540,375	650,000	11,058
29273V AC 4	ENERGY TRANSFER EQUITY L		09/06/2017	VARIOUS		396,375	350,000	9,302
29273V AG 5	ENERGY TRANSFER EQUITY		10/07/2017	VARIOUS		550,300	550,000	
29358Q AC 3	ENSCO PLC		09/15/2017	PERSHING DLJ		270,375	350,000	7,350
29444U AQ 9	EQUINIX INC		05/23/2017	BANK AMERICA MERRILL		707,688	650,000	13,896
29444U AR 7	EQUINIX INC		05/01/2017	VARIOUS		1,249,525	1,225,000	3,135
30227K AC 3	EXTERRAN NRG SOLUTIONS/F		03/30/2017	WELLS FARGO		500,000	500,000	
315786 AA 1	FIDELITY & GTY LIFE HLDGS		02/02/2017	STIEFL		50,250	50,000	1,116
32008D AA 4	FIRST DATA CORP NEW		04/06/2017	RBC CAP		1,072,313	1,050,000	12,479
345397 XQ 1	FORD MOTOR CREDIT CO		12/06/2017	MK TAXES SYS		2,542,975	2,500,000	31,778
35671D AU 9	FREEMPORT-MCMORAN INC		12/15/2017	BARCLAYS		444,375	450,000	4,793
35671D AZ 8	FREEMPORT-MCMORAN INC		07/17/2017	VARIOUS		1,045,250	1,100,000	16,415
35906A AL 2	FRONTIER COMMUNICATIONS		11/20/2017	VARIOUS		485,688	600,000	21,738
35906A AN 8	FRONTIER COMMUNICATIONS		11/13/2017	VARIOUS		768,875	1,050,000	14,074
35906A AZ 1	FRONTIER COMMUNICATI		11/13/2017	VARIOUS		743,625	900,000	28,325
36164Q 6M 5	GEN ELEC CAPITAL CORP		06/08/2017	MORGAN STANLEY		1,018,953	975,000	2,558
36740P AA 1	GATES GLOBAL LLC		03/16/2017	CITIGROUP		452,875	450,000	4,500
36962G 6S 8	GENERAL ELECTRIC CAP CORP		01/24/2017	USBCORP		1,020,630	1,000,000	1,550
37045X AY 2	GENERAL MOTORS FINL CO		12/12/2017	WELLS FARGO		1,013,760	1,000,000	13,422
37185L AJ 1	GENESIS ENERGY LP/ G		08/07/2017	VARIOUS		803,085	800,000	
38141G WB 6	GOLDMAN SACHS GROUP		05/04/2017	GOLDMAN SACHS		2,022,680	2,000,000	22,031
383909 AF 5	GRACE W R & CO CONN		05/11/2017	VARIOUS		749,688	700,000	8,555
402635 AH 9	GULFPORT ENERGY CORP		09/18/2017	VARIOUS		349,500	350,000	2,583
402635 AL 0	GULFPORT ENERGY CORP		10/04/2017	VARIOUS		804,750	800,000	7,340
402635 AM 8	GULFPORT ENERGY CORP		10/05/2017	JP MORGAN		550,000	550,000	
404030 AF 5	H&E EQUIPMENT SERVICES INC		11/20/2017	VARIOUS		810,125	800,000	2,750
404119 BN 8	HCA INC		03/28/2017	CITIGROUP		261,875	250,000	556
404119 BR 9	HCA INC		09/18/2017	VARIOUS		1,109,375	1,050,000	6,323
404121 AC 9	HCA INC		11/15/2017	VARIOUS		866,490	800,000	13,578
404121 AD 7	HCA INC		05/11/2017	WELLS FARGO		572,500	500,000	9,479
40537Q AN 0	HALCON RES CORP		11/22/2017	VARIOUS		1,355,250	1,350,000	6,694
428040 CG 2	HERTZ CORP		10/16/2017	VARIOUS		199,565	200,000	1,157
428040 CP 2	HDTFS INC		10/16/2017	VARIOUS		387,815	400,000	4,520
428040 CT 4	HERTZ CORP		07/17/2017	VARIOUS		653,750	650,000	3,940
437076 BT 8	HOME DEPOT INC		09/05/2017	JP MORGAN		498,700	500,000	
446438 RU 9	HUNTINGTON NATL BANK		03/07/2017	MORGAN STANLEY		1,149,931	1,150,000	
45031U BZ 3	ISTAR INC		03/08/2017	BANK AMERICA MERRILL		550,000	550,000	
45031U CC 3	ISTAR INC		09/18/2017	VARIOUS		620,000	620,000	
45824T AC 9	INTELSAT JACKSONHLDG		11/20/2017	VARIOUS		767,500	800,000	4,753
45824T AG 0	INTELSAT JACKSON HLDGS LT		10/17/2017	VARIOUS		812,435	850,000	26,625
45824T AY 1	INTELSAT JACKSON HLD		06/20/2017	VARIOUS		1,105,500	1,100,000	
45827A AA 1	INTELSAT CONNECT FIN		01/26/2017	BANC OF AMERICA		662,750	1,100,000	14,514
46625H RS 1	JP MORGAN CHASE & CO		02/21/2017	JP MORGAN		1,944,400	2,000,000	12,267

E13.8

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
475795 AC 4	JELD-WEN INC.....		12/07/2017.....	WELLS FARGO.....		200,000	200,000	
475795 AD 2	JELD-WEN INC.....		12/07/2017.....	WACHOVIA.....		250,000	250,000	
48250N AB 1	KFC HLD/PIZZA HUT/TACO.....		12/18/2017.....	VARIOUS.....		372,188	350,000	839
49327M 2S 2	KEYBANK NATIONAL ASS.....		06/06/2017.....	KEYBANC.....		499,835	500,000	
50077D AE 4	KRATON POLYMERS LLC.....		03/17/2017.....	DEUTSCHE BANK.....		700,000	700,000	
516806 AD 8	LOREDO PETROLEUM INC.....		03/16/2017.....	JP MORGAN.....		396,000	400,000	4,125
516806 AE 6	LAREDO PETROLEUM INC.....		12/01/2017.....	CITIGROUP.....		362,688	350,000	4,861
527298 BM 4	LEVEL 3 FINANCING INC.....		04/03/2017.....	VARIOUS.....		752,319	750,000	15,173
548661 DP 9	LOWES COS INC.....		04/19/2017.....	JP MORGAN.....		1,347,921	1,350,000	
549463 AE 7	LUCENT TECHNOLOGIES INC.....		01/25/2017.....	BARCLAYS.....		369,250	350,000	8,466
55181X AA 0	LYNX II CORP.....		05/11/2017.....	BARCLAYS.....		839,696	800,000	4,392
552704 AB 4	MEG ENERGY CORP.....		01/04/2017.....	CS FIRST.....		91,375	100,000	2,816
552704 AD 0	MEG ENERGY CORP.....		11/03/2017.....	VARIOUS.....		445,125	450,000	8,414
552953 BW 0	MGM RESORTS INTERNATIONAL.....		08/17/2017.....	DEUTSCHE BANK.....		3,728,625	3,400,000	27,564
552953 BY 6	MGM RESORTS INTL.....		07/12/2017.....	CS FIRST.....		1,549,688	1,400,000	27,056
55303X AB 1	MGM GROWTH LP/MGP ESCROW.....		07/26/2017.....	BANK AMERICA MERRILL.....		252,500	250,000	4,213
55303X AD 7	MGM GROWTH PPTYS OPE.....		09/07/2017.....	JP MORGAN.....		405,000	405,000	
553283 AB 8	MPH ACQUISITION HOLDINGS.....		12/11/2017.....	BARCLAYS.....		1,227,495	1,150,000	23,473
55342U AG 9	MPT OPER PARTNERESP / FINL.....		10/16/2017.....	VARIOUS.....		301,813	300,000	7,197
55342U AH 7	MPT OPERATING PARTNE.....		10/25/2017.....	JP MORGAN.....		1,443,313	1,435,000	1,229
574599 BG 0	MASCO CORP.....		02/24/2017.....	BARCLAYS.....		1,426,738	1,250,000	41,068
575385 AA 7	MASONITE CORP.....		09/25/2017.....	VARIOUS.....		156,250	150,000	1,891
57629W CE 8	MASSMUTUAL GLBL FDG.....		06/19/2017.....	JP MORGAN.....		1,999,360	2,000,000	
59217G CD 9	METLIFE GLOB FUNIDNG I.....		04/03/2017.....	MORGAN STANLEY.....		499,815	500,000	
595620 AQ 8	MIDAMERICAN ENERGY CO.....		01/23/2017.....	BARCLAYS US FUN.....		1,324,576	1,325,000	
608328 BF 6	MOHEGAN TRIBAL GAMING.....		10/03/2017.....	VARIOUS.....		259,750	250,000	5,578
617446 8D 4	MORGAN STANLEY.....		01/31/2017.....	RBC DEXIA.....		9,883,122	9,885,000	
61746B EF 9	MORGAN STANLEY.....		01/18/2017.....	MORGAN STANLEY.....		1,972,100	2,000,000	604
62539B AA 3	MULTI-COLOR CORP.....		09/20/2017.....	BANK AMERICA MERRILL.....		300,000	300,000	
62912X AE 4	NGPL PIPECO LLC.....		07/25/2017.....	RBC CAPITAL.....		125,000	125,000	
62912X AF 1	NGPL PIPECO LLC.....		07/25/2017.....	RBC CAPITAL.....		430,000	430,000	
629377 CA 8	NRG ENERGY INC.....		11/07/2017.....	JP MORGAN.....		330,875	300,000	10,452
629377 CD 2	NRG ENERGY INC.....		11/30/2017.....	CITIGROUP.....		1,150,000	1,150,000	
62957H AA 3	NABORS INDUSTRIES LTD.....		03/22/2017.....	CIT GROUP.....		639,625	700,000	1,079
637432 NL 5	NATIONAL RURAL UTILS.....		01/31/2017.....	RBC CAP.....		1,372,319	1,375,000	
63934E AT 5	NAVISTAR INTL CORP.....		11/02/2017.....	JP MORGAN.....		1,450,000	1,450,000	267
64072T AE 5	CSC HOLDINGS LLC.....		09/29/2017.....	VARIOUS.....		1,163,750	1,000,000	9,309
64110L AP 1	NETFLIX INC.....		10/23/2017.....	MORGAN STANLEY.....		1,900,000	1,900,000	
644535 AF 3	NEW GOLD INC.....		12/12/2017.....	VARIOUS.....		713,438	700,000	7,422
64952W CP 6	NEW YORK LIFE GBL FD.....		04/06/2017.....	CITIGROUP.....		2,348,449	2,350,000	
64952W CS 0	NEW YORK LIFE GBL FD.....		06/05/2017.....	GOLDMAN SACHS.....		1,646,750	1,650,000	
65341X AA 6	NEXSTAR ESCROW CORP.....		08/01/2017.....	VARIOUS.....		504,813	500,000	9,805
65504L AK 3	NOBLE HOLDINGS INTL LTD.....		01/23/2017.....	CIT GROUP.....		176,875	250,000	4,776
65504L AP 2	NOBLE HOLDINGS INTL LTD.....		09/18/2017.....	VARIOUS.....		269,983	300,000	5,102
666807 BN 1	NORTHROP GRUMMAN COR.....		10/10/2017.....	JP MORGAN.....		1,998,940	2,000,000	
670001 AA 4	NOVELIS CORP.....		01/12/2017.....	MORGAN STANLEY.....		106,125	100,000	2,413

E13.9

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
670001 AC 0	NOVELIS CORP.....		05/23/2017.....	PERSHING DLJ.....		103,440	100,000	180
67020Y AD 2	NUANCE COMMUNICATIONS.....		04/04/2017.....	MITSUBISHI.....		73,530	72,000	559
67054K AA 7	NUMERICABLE GROUP SA.....		07/14/2017.....	VARIOUS.....		588,063	550,000	11,267
674215 AD 0	OASIS PETE INC NEW.....		09/15/2017.....	JP MORGAN.....		352,438	350,000	8,658
674215 AG 3	OASIS PETROLEUM INC.....		11/14/2017.....	VARIOUS.....		405,374	400,000	2,941
68245X AE 9	1011778 B.C. UNLIMIT.....		09/18/2017.....	JP MORGAN.....		854,250	850,000	4,250
693522 AH 7	PQ COEP.....		11/29/2017.....	CIT GROUP.....		300,000	300,000	
69353R FB 9	PNC BK N A PITTSBURG.....		02/14/2017.....	CITIGROUP.....		2,498,825	2,500,000	
70014L AA 8	PARK AEROSPACE HOLDINGS.....		10/25/2017.....	VARIOUS.....		957,875	950,000	2,085
70014L AC 4	PARK AEROSPACE HOLDINGS.....		09/14/2017.....	MORGAN STANLEY.....		650,000	650,000	
70014L AD 2	PARK AEROSPACE HOLDINGS.....		11/27/2017.....	VARIOUS.....		499,063	500,000	1,611
700677 AR 8	PARK OHIO INDS INC-O.....		04/05/2017.....	BARCLAYS.....		1,250,000	1,250,000	
701885 AH 8	PARSLEY ENERGY LLC FINAN.....		10/05/2017.....	CS FIRST.....		400,000	400,000	
708130 AC 3	J.C. PENNY CO INC.....		07/07/2017.....	VARIOUS.....		228,250	300,000	4,586
713448 DT 2	PEPSICO INC.....		04/27/2017.....	JP MORGAN.....		2,170,607	2,175,000	
71376L AB 6	PERFORMANCE FOOD GRO.....		01/04/2017.....	CS FIRST.....		153,375	150,000	871
718549 AF 5	PHILLIPS 66 PARTNERS.....		10/10/2017.....	CITIGROUP.....		647,530	650,000	
73107G AA 1	POLARIS INTERMEDIATE.....		11/29/2017.....	VARIOUS.....		351,750	350,000	236
737446 AM 6	POST HLDGS INC.....		11/20/2017.....	VARIOUS.....		996,030	950,000	21,099
737446 AN 4	PORT HOLDINGS INC.....		11/28/2017.....	BANC OF AMERICA.....		400,000	400,000	
740212 AK 1	PRECISION DRILLING CORP.....		03/30/2017.....	VARIOUS.....		320,750	300,000	8,385
74456Q BS 4	PUBLIC SVC ELEC GAS.....		05/02/2017.....	MIZUHO.....		997,070	1,000,000	
74733V AD 2	QEP RESOURCES INC.....		11/16/2017.....	VARIOUS.....		530,869	530,000	
74736K AD 3	QORVO INC.....		07/17/2017.....	DEUTSCHE BANK.....		114,250	100,000	953
74840L AB 8	QUICKEN LNS INC.....		12/05/2017.....	CS FIRST.....		693,189	700,000	
75281A AW 9	RANGE RESOURCES CORP.....		05/18/2017.....	CS FIRST.....		155,625	150,000	4,121
75281A AY 5	RANGE RESOURCES CORP.....		08/01/2017.....	JP MORGAN.....		250,770	250,000	5,868
75524D AP 5	RBS GLOBAL INC.....		11/30/2017.....	CS FIRST.....		600,000	600,000	
761735 AD 1	THE REYNOLDS GROUP INC.....		12/08/2017.....	JP MORGAN.....		364,293	550,000	7,253
761735 AT 6	REYNOLDS GRP ISS/REYNOLD.....		11/20/2017.....	MORGAN STANLEY.....		207,060	200,000	3,616
767754 CH 5	RITE AID CORP.....		07/21/2017.....	VARIOUS.....		1,789,563	1,800,000	44,389
76882A AB 6	RIVERS PITTSBURGH LP/FIN.....		06/28/2017.....	WELLS FARGO.....		102,000	100,000	2,348
774341 AK 7	ROCKWELL COLLINS INC.....		04/04/2017.....	WELLS FARGO.....		2,003,630	2,000,000	
78454L AD 2	SM ENERGY CO.....		12/04/2017.....	VARIOUS.....		452,649	450,000	4,090
78454L AH 3	SM ENERGY CO.....		11/03/2017.....	JP MORGAN.....		633,625	650,000	9,993
78454L AM 2	SM ENERGY CO.....		02/15/2017.....	VARIOUS.....		158,870	150,000	296
78467J AC 4	SS&C TECH HOLDINGS INC.....		02/06/2017.....	USB SECURITIES.....		157,875	150,000	588
79970Y AD 7	SANCHEZ ENERGY CORP.....		11/06/2017.....	JP MORGAN.....		441,250	500,000	9,613
828807 CS 4	SIMON PPTY GROUP LP.....		02/23/2017.....	USBCORP.....		1,528,590	1,500,000	20,672
82967N AY 4	SIRIUS XM RADIO INC.....		06/26/2017.....	JP MORGAN.....		550,000	550,000	
82967N BA 5	SIRIUS XM RADIO INC.....		08/16/2017.....	VARIOUS.....		2,546,213	2,515,000	12,433
83404D AA 7	SOFTBANK CORP.....		10/04/2017.....	VARIOUS.....		1,086,313	1,050,000	20,344
852060 AT 9	SPRINT CAPITAL CORP.....		11/06/2017.....	VARIOUS.....		692,375	600,000	11,132
85207U AE 5	SPRINT CORP.....		12/04/2017.....	VARIOUS.....		1,870,788	1,750,000	28,748
85207U AF 2	SPRINT CORP.....		11/15/2017.....	BARCLAYS.....		421,000	400,000	5,425
85207U AJ 4	SPRINT CORP.....		11/08/2017.....	VARIOUS.....		1,649,250	1,500,000	20,185

E13.10

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
853496 AC 1	STANDARD INDS INC.....		06/19/2017.....	VARIOUS.....		1,006,000	1,000,000	3,750
85571B AJ 4	STARWOOD PROPERTY TRUST.....		11/27/2017.....	JP MORGAN.....		1,042,115	1,050,000	
857477 AZ 6	STATE STR CORP.....		05/10/2017.....	MORGAN STANLEY.....		1,550,000	1,550,000	
858119 BG 4	STEEL DYNAMICS INC S.....		09/06/2017.....	BANK AMERICA MERRILL.....		100,000	100,000	
86614R AG 2	SUMMIT MATERIALS LLC.....		10/31/2017.....	VARIOUS.....		313,500	300,000	4,509
86614W AD 8	SUMMIT MIDSTREAM HLD.....		02/09/2017.....	VARIOUS.....		1,003,750	1,000,000	
871503 AU 2	SYMANTEC CORP.....		02/07/2017.....	VARIOUS.....		1,718,688	1,700,000	153
871829 BF 3	SYSCO CORP.....		06/19/2017.....	GOLDMAN SACHS.....		994,630	1,000,000	
87248N AC 2	THC ESCROW CORPORATI.....		06/06/2017.....	VARIOUS.....		1,500,500	1,500,000	
87248N AE 8	THC ESCROW CORPORATI.....		06/05/2017.....	BARCLAYS.....		550,000	550,000	
87264A AL 9	T-MOBILE USA IN.....		11/14/2017.....	VARIOUS.....		1,224,750	1,150,000	5,082
87264A AP 0	T MOBILE USA INC.....		12/04/2017.....	VARIOUS.....		546,749	500,000	11,935
87264A AR 6	T-MOBILE USA INC.....		03/13/2017.....	DEUTSCHE BANK.....		100,000	100,000	
87612B AP 7	TARGA RES PARTNERS /.....		05/31/2017.....	USBCORP.....		248,750	250,000	590
87612B BF 8	TARGA RES PARTNERS /.....		10/10/2017.....	CITIGROUP.....		350,000	350,000	
878742 AZ 8	TECK RESOURCRES LIMITED.....		09/18/2017.....	MORGAN STANLEY.....		100,375	100,000	735
878744 AB 7	TECK RESOURCRES LIMITED.....		10/12/2017.....	VARIOUS.....		245,500	250,000	3,979
87927V AF 5	TELECOM ITALIA CAP.....		07/20/2017.....	VARIOUS.....		999,125	900,000	6,835
87927V AR 9	TELECOM ITALIA CAP.....		11/20/2017.....	VARIOUS.....		1,378,875	1,200,000	21,110
87927V AV 0	TELECOM ITALIA CAP.....		08/30/2017.....	VARIOUS.....		665,500	550,000	14,005
88033G CE 8	TENET HEALTHCARE COR.....		11/20/2017.....	VARIOUS.....		1,212,250	1,150,000	20,211
88047P AA 2	TENN MERGER SUB INC.....		03/16/2017.....	BARCLAYS.....		1,586,500	1,600,000	5,313
88947E AN 0	TOLL BROS FIN CORP.....		03/22/2017.....	CITIGROUP.....		353,063	350,000	6,891
89190B AE 8	TOYOTA AUTO RECEIVABLES OWNER TRUST.....		05/09/2017.....	SALOMON BROS.....		1,999,463	2,000,000	
89233P 5F 9	TOYOTA MTR CRD CORP.....		01/20/2017.....	VARIOUS.....		2,645,308	2,547,000	31,272
89236T DU 6	TOYOTA MOTOR CREDIT CORP.....		04/11/2017.....	MORGAN STANLEY.....		499,770	500,000	
893647 AZ 0	TRANSDIGM INC.....		02/27/2017.....	VARIOUS.....		559,375	550,000	10,553
893830 BE 8	TRANSOCEAN INC.....		07/18/2017.....	MORGAN STANLEY.....		522,500	500,000	750
893830 BF 5	TRANSOCEAN INC.....		10/04/2017.....	CIT GROUP.....		750,000	750,000	
90320M AA 3	UPCB FINANCE IV LTD.....		05/08/2017.....	BANK AMERICA MERRILL.....		1,027,500	1,000,000	17,021
903293 BE 7	U S G CORP.....		05/17/2017.....	VARIOUS.....		855,875	850,000	74
904764 AY 3	UNILEVER CAP CORP.....		05/02/2017.....	MORGAN STANLEY.....		1,624,607	1,650,000	
911365 BH 6	UNITED RENTALS NORTH AMERICA.....		09/08/2017.....	MORGAN STANLEY.....		1,150,000	1,150,000	
91159H HR 4	US BANCORP.....		04/24/2017.....	USBCORP.....		3,447,930	3,450,000	
914906 AR 3	UNIVISION COMMUNICATIONS.....		05/04/2017.....	VARIOUS.....		1,523,500	1,500,000	35,797
91739V AA 6	USIS MERGER SUB INC.....		04/05/2017.....	BANC OF AMERICA.....		650,000	650,000	
91911K AK 8	VALEANT PHARMACEUTICALS.....		03/09/2017.....	BARCLAYS US FUN.....		250,000	250,000	
91911K AN 2	VALEANT PHARMACEUTICALS.....		10/03/2017.....	VARIOUS.....		502,500	500,000	
91911X AQ 7	VALEANT PHARMACEUTIC.....		09/26/2017.....	VARIOUS.....		572,938	600,000	8,916
91911X AS 3	VALEANT PHARMACEUTICALS.....		01/25/2017.....	JP MORGAN.....		636,563	750,000	2,266
92047W AA 9	VALVOLINE INC.....		12/04/2017.....	VARIOUS.....		1,161,334	1,150,000	3,195
92343E AL 6	VERISIGN INC.....		06/29/2017.....	JP MORGAN.....		550,000	550,000	
92343V DW 1	VERIZON COMMUNICATIONS INC.....		03/13/2017.....	RBC CAP.....		1,243,588	1,250,000	
92343V EB 6	VERIZON COMMUNICATIONS INC.....		08/15/2017.....	EXCHANGE.....		238,857	248,000	
92769X AM 7	VIRGIN MEDIA FINANCE PLC.....		11/20/2017.....	BANK AMERICA MERRILL.....		209,000	200,000	2,964
927804 FX 7	VIRGINIA ELEC & PWR CO.....		03/13/2017.....	WELLS FARGO.....		1,148,942	1,150,000	

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
947075 AB 3	WEATHERFORD BERMUDA		02/23/2017	CASGRAIN CO		46,500	50,000	244
947075 AJ 6	WEATHERFORD BERMUDA		05/23/2017	MORGAN STANLEY		213,000	200,000	6,932
94707V AC 4	WEATHERFORD INTL LTD		02/21/2017	VARIOUS		478,750	500,000	8,000
95081Q AK 0	WESCO DISTRIBUTION INC		05/19/2017	VARIOUS		364,563	350,000	8,197
95709T AP 5	WESTAR ENERGY INC		02/27/2017	WELLS FARGO		2,490,300	2,500,000	
958102 AL 9	WESTERN DIGITAL CORP		07/14/2017	VARIOUS		1,531,500	1,300,000	34,621
966387 BE 1	WHITTING PETROLEUM CORP		12/12/2017	JP MORGAN		700,563	700,000	
96926D AR 1	LYON WILLIAM HOMES I		06/28/2017	VARIOUS		1,153,825	1,150,000	7,899
969457 BB 5	WILLIAMS COS INC DEL		08/22/2017	VARIOUS		120,125	100,000	667
969457 BD 1	WILLIAMS COS INC		08/03/2017	VARIOUS		1,242,438	1,050,000	18,934
96949L AD 7	WILLIAMS PARTNERS L		05/31/2017	DEUTSCHE BANK		1,449,261	1,450,000	
973147 AD 3	WIND TRE SPA		10/30/2017	VARIOUS		3,412,656	3,400,000	
97381L AA 6	WINDSTREAM SRVC / FIN		11/07/2017	SPINOFF		726,704	830,000	
97381L AB 4	WINDSTREAM SRVC / FIN		11/07/2017	VARIOUS		1,470,797	1,772,000	355
97381W AN 4	WINDSTREAM CORP		09/25/2017	CS FIRST		199,750	250,000	8,686
98213C AA 8	WRANGLER BUYER CORP		09/19/2017	BARCLAYS		300,000	300,000	
BL2264 78 8	PETSMART INC		12/04/2017	GOLDMAN SACHS		1,603,278	1,719,642	
BL2287 17 7	TEAM HEALTH		07/21/2017	GOLDMAN SACHS		349,125	350,000	
BL2385 74 0	VERTIV GROUP CORP (FKA CORTES)		07/13/2017	GOLDMAN SACHS		409,204	411,261	
BL2414 51 6	ASURION		07/14/2017	GOLDMAN SACHS		225,000	225,000	
BL2434 13 4	EAGLECLAW MIDSTREAM LOAN		06/08/2017	GOLDMAN SACHS		346,500	350,000	
BL2440 67 7	FIRST DATA CORP		06/20/2017	GOLDMAN SACHS		1,997,000	2,000,000	
BL2463 49 7	INTRAWEST RESORTS HOLDINGS, INC. B1		09/13/2017	GOLDMAN SACHS		681,494	684,706	
BL2482 05 9	HD SUPPLY WATERWORKS, LTD		07/21/2017	GOLDMAN SACHS		473,813	475,000	
BL2494 34 4	NATURE'S BOUNTY CO		08/15/2017	GOLDMAN SACHS		621,875	625,000	
BL2512 76 4	WRANGLER BUYER CORP		09/20/2017	GOLDMAN SACHS		150,000	150,000	
BL2520 81 7	AVOLON TLB BORROWER		01/20/2017	GOLDMAN SACHS		1,194,000	1,200,000	
BL2589 02 8	TRUE RELIGION APPAREL		10/27/2017	GOLDMAN SACHS		748,200	131,423	
BL2590 36 4	INTELSAT JACKSON HLDG		12/14/2017	GOLDMAN SACHS		1,265,000	1,265,000	
00206R DW 9	AT & T INC		05/17/2017	T D SECURITES		3,650,781	3,651,000	
00889Y AA 9	AIMCO REALTY INVESTORS		06/21/2017	RBC DEXIA		2,046,000	2,046,000	
06368A AA 8	BANK OF MONTREAL		10/02/2017	CIBC WORLD MKTS		5,000,040	5,100,000	44,139
07813Z BW 3	BELL CANADA		02/22/2017	RBC DEXIA		10,076,500	10,088,000	
097751 BJ 9	BOMBARDIER INC	A	11/13/2017	VARIOUS		348,310	350,000	4,550
11283W AC 8	BROOKFIELD RESIDENTI	A	09/29/2017	VARIOUS		632,500	600,000	7,827
13596Z NQ 4	CIBC		03/16/2017	WEEDEN & CO		11,556,185	11,560,000	
13638Z DB 8	CANADIAN NATL RESOURCES		05/23/2017	RBC DEXIA		7,998,160	8,000,000	
29251Z BC 0	ENBRIDGE INC		06/06/2017	T D SECURITES		3,560,973	3,414,000	895
31430W AB 0	FED CAISSES DESJARDINS		08/22/2017	DESJARDIN		10,000,000	10,000,000	
335934 AK 1	FIRST QUANTUM MINERA	A	03/16/2017	BARCLAYS		1,500,000	1,500,000	
335934 AL 9	FIRST QUANTUM MINERALS	A	03/16/2017	BARCLAYS		650,000	650,000	
34527A BL 3	FORD CR CDA LTD		06/15/2017	VARIOUS		3,052,900	3,032,000	8,955
34527A BT 6	FORD CREDIT CANADA		02/15/2017	RBC DEXIA		4,127,000	4,127,000	
37045Y AC 8	GM FINANCIAL CAD		09/05/2017	T D SECURITES		6,851,530	7,000,000	51,858
38141G VY 7	GOLDMAN SACHS GROUP INC		04/20/2017	RBC DEXIA		10,000,000	10,000,000	
40427H TB 9	HSBC BANK CDA		08/24/2017	VARIOUS		7,932,424	7,981,000	16,682

E13.12

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
443628 AF 9	HUBBAY MINERALS INC.....			02/07/2017.....	VARIOUS.....		374,500	350,000	1,098
443628 AG 7	HUBBAY MINERALS INC.....		A.....	07/25/2017.....	JP MORGAN.....		54,500	50,000	138
448814 DZ 3	HYDRO-QUEBEC.....			08/15/2017.....	NATIONAL BANK.....		17,585,750	13,000,000	116,555
539481 AJ 0	LOBLAW COS LTD.....		A.....	09/05/2017.....	T D SECURITES.....		8,087,743	7,300,000	173,988
552704 AC 2	MEG ENERGY CORP.....		A.....	01/13/2017.....	VARIOUS.....		668,313	700,000	14,768
68245X AC 3	1011778 B.C. UNLIMIT.....		A.....	05/23/2017.....	VARIOUS.....		1,600,750	1,600,000	638
75585R PY 5	REAL ESTATE ASSET LIQUIDITY TRUST.....			10/24/2017.....	RBC DEXIA.....		1,114,995	1,115,000	2,667
775109 AR 2	ROGERS COMMUNICATIONS INC.....			08/25/2017.....	NATIONAL BANK.....		8,507,352	7,900,000	156,658
775109 BA 8	ROGERS COMMUNICATIONS.....			08/30/2017.....	NATIONAL BANK.....		6,024,088	5,600,000	108,011
780086 NK 6	ROYAL BANK CANADA.....			10/02/2017.....	VARIOUS.....		11,772,844	11,900,000	74,114
780086 PX 6	ROYAL BANK CANADA.....			11/30/2017.....	RBC DEXIA.....		2,499,775	2,500,000	
878742 AS 4	TECK RESOURCES LTD.....		A.....	10/20/2017.....	VARIOUS.....		558,375	550,000	4,367
87971M AR 4	TELUS CORP.....			08/25/2017.....	VARIOUS.....		9,761,598	9,500,000	131,151
891145 T7 9	TORONTO DOMINION BK ONT.....			10/02/2017.....	VARIOUS.....		12,366,459	11,900,000	50,591
891160 K5 1	TD BANK.....			03/20/2017.....	T D SECURITIES.....		9,750,000	9,750,000	
891160 LV 3	TD BANK.....			08/24/2017.....	T D SECURITIES.....		3,696,374	3,800,000	8,347
896356 AE 2	TRINIDAD DRILLING LT.....		A.....	12/04/2017.....	VARIOUS.....		943,233	950,000	12,173
91831A AA 9	VRX ESCROW CORP.....		A.....	02/16/2017.....	VARIOUS.....		566,500	650,000	13,975
91831A AB 7	VRX ESCROW CORP.....		A.....	06/01/2017.....	JP MORGAN.....		123,375	150,000	514
92912E AA 1	VPII ESCROW CORP.....		A.....	03/03/2017.....	BANK AMERICA MERRILL.....		230,625	250,000	2,760
03969A AL 4	ARDAGH PACKAGING.....		D.....	01/19/2017.....	CITIGROUP.....		650,000	650,000	
210383 AF 2	CONSTELLIUM NV.....		D.....	02/02/2017.....	DEUTSCHE BANK.....		600,000	600,000	
30251G AS 6	FMG RESOURCES AUGUST.....		D.....	05/24/2017.....	BANK AMERICA MERRILL.....		230,500	200,000	4,821
44962L AC 1	IHS NETHERLAND HOLDCO.....		D.....	11/28/2017.....	RBC CAPITAL.....		375,000	375,000	
654902 AE 5	NOKIA CORP.....		D.....	07/06/2017.....	VARIOUS.....		646,932	640,000	1,045
780097 AU 5	ROYAL BK SCOTLAND GR.....		D.....	07/31/2017.....	VARIOUS.....		288,625	300,000	8,531
7846EL AC 1	SPCM SA.....		D.....	04/12/2017.....	BANK AMERICA MERRILL.....		450,000	450,000	
893830 AF 6	TRANSOCEAN SEDCO FOR.....		D.....	01/25/2017.....	BARCLAYS.....		223,750	250,000	5,469
904678 AF 6	UNICREDIT SPA.....		D.....	06/12/2017.....	CITIGROUP.....		800,000	800,000	
947075 AK 3	WEATHERFORD INTL LTD.....		D.....	09/29/2017.....	VARIOUS.....		512,575	500,000	11,630
96122U AA 2	WESTPAC BANKING CORP NZ.....		D.....	09/12/2017.....	CITIGROUP.....		550,000	550,000	
QZ3177 31 3	BARCLAYS BANK PLC.....		D.....	02/06/2017.....	VARIOUS.....		1,198,080	1,150,000	13,197
3899999	Total - Bonds - Industrial and Miscellaneous.....						498,746,197	489,524,865	3,153,847
8399997	Total - Bonds - Part 3.....						1,775,647,458	1,677,335,798	8,636,304
8399998	Total - Bonds - Summary Item from Part 5.....						955,779,492	875,546,389	5,120,059
8399999	Total - Bonds.....						2,731,426,950	2,552,882,187	13,756,363
Common Stocks - Industrial and Miscellaneous									
013872 10 6	ALCOA CORP.....			12/06/2017.....	SANFORD BERNST.....	28,440.000	1,319,674	XXX	
015351 10 9	ALEXION PHARMACEUTICALS I.....			12/08/2017.....	VARIOUS.....	60,000.000	7,256,010	XXX	
018802 10 8	ALLIANT ENERGY CORP.....			09/19/2017.....	SANFORD BERNST.....	21,609.000	925,840	XXX	
024835 10 0	AMERICAN CAMPUS COMMUNITIES.....			12/19/2017.....	SANFORD BERNST.....	16,340.000	699,716	XXX	
032654 10 5	ANALOG DEVICES.....			05/09/2017.....	MONCRESS.....	30,000.000	2,348,997	XXX	
045487 10 5	ASSOCIATED BANC CORP.....			10/04/2017.....	SANFORD BERNST.....	5,460.000	132,712	XXX	
049164 20 5	ATLAS AIR WORLDWIDE HLDGS.....			02/16/2017.....	SANFORD BERNST.....	4,300.000	230,937	XXX	
053807 10 3	AVNET INC.....			02/21/2017.....	SANFORD BERNST.....	6,580.000	306,038	XXX	
06652K 10 3	BANKUNITED INC.....			12/22/2017.....	SANFORD BERNST.....	20,820.000	832,364	XXX	

E13.13

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
08579X 10 1	BERRY PETE CO.....		03/01/2017.....	EXCHANGE.....	58,614.200	486,449	XXX	
08579X 20 0	BERRY PETE CO.....		03/01/2017.....	CORPORATE REORG.....	55,509.000	501,050	XXX	
092113 10 9	BLACK HILLS CORP.....		10/26/2017.....	SANFORD BERNST.....	10,303.000	712,295	XXX	
094235 10 8	BLOOMIN BRANDS INC.....		08/23/2017.....	SANFORD BERNST.....	7,630.000	131,512	XXX	
095877 10 6	BLUE RIDGE MTN RESORT.....		04/12/2017.....	VARIOUS.....	148.000		XXX	
099502 10 6	BOOZ ALLEN HAMILTON HLDG.....		02/21/2017.....	SANFORD BERNST.....	2,460.000	86,404	XXX	
109641 10 0	BRINKER INTERNATIONAL INC.....		03/08/2017.....	SANFORD BERNST.....	5,580.000	249,880	XXX	
128195 10 4	CALATLANTIC GROUP.....		08/02/2017.....	SANFORD BERNST.....	1,660.000	59,125	XXX	
15942R 20 8	CHAPARRAL ENERGY.....		03/24/2017.....	EXCHANGE.....	43,546.920	454,677	XXX	
15942R 30 7	CHAPARRAL ENERGY.....		03/24/2017.....	EXCHANGE.....	9,097.710	94,990	XXX	
15942R 40 6	CHAPARRAL ENERGY.....		03/24/2017.....	EXCHANGE.....	451.000	4,709	XXX	
212485 10 6	CONVERGYS CORP.....		08/03/2017.....	SANFORD BERNST.....	30,280.000	690,705	XXX	
21676P 10 3	COOPER-STANDARD HLDS.....		09/15/2017.....	SANFORD BERNST.....	9,214.000	973,750	XXX	
243537 10 7	DECKERS OUTDOOR.....		12/13/2017.....	SANFORD BERNST.....	9,210.000	690,616	XXX	
254687 10 6	DISNEY WALT CO.....		05/17/2017.....	BONY.....	75,000.000	8,108,438	XXX	
26078J 10 0	DOWDUPONT INC.....		12/11/2017.....	VARIOUS.....	632,540.000	26,500,569	XXX	
28140H 20 3	EDUCATION RLTY TR.....		03/08/2017.....	SANFORD BERNST.....	2,240.000	90,019	XXX	
28176E 10 8	EDWARDS LIFSCIENCES COP.....		10/25/2017.....	VARIOUS.....	40,000.000	4,434,694	XXX	
292104 10 6	EMPIRE STATE REALTY TRUST.....		08/02/2017.....	SANFORD BERNST.....	20,420.000	427,243	XXX	
29275Y 10 2	ENERSYS.....		10/09/2017.....	SANFORD BERNST.....	4,950.000	329,635	XXX	
30303M 10 2	FACEBOOK INC.....		01/04/2017.....	JP MORGAN.....	50,000.000	5,886,680	XXX	
31428X 10 6	FEDEX CORP.....		05/18/2017.....	BONY.....	10,000.000	1,869,408	XXX	
31787A 50 7	FINISAR CORP.....		12/15/2017.....	SANFORD BERNST.....	30,320.000	655,101	XXX	
385002 30 8	GRAMERCY PROPERTY TRUST.....		01/25/2017.....	VARIOUS.....	43,989.330	1,054,255	XXX	
387328 10 7	GRANITE CONSTR INC.....		11/17/2017.....	SANFORD BERNST.....	13,890.000	730,373	XXX	
388689 10 1	GRAPHIC PACKAGING HLDG CO.....		03/08/2017.....	SANFORD BERNST.....	11,180.000	145,195	XXX	
419879 10 1	HAWAIIAN HOLDINGS.....		12/11/2017.....	SANFORD BERNST.....	10,280.000	426,842	XXX	
42330P 10 7	HELIX ENERGY SOLUTIONS GR.....		04/18/2017.....	SANFORD BERNST.....	32,510.000	246,895	XXX	
436106 10 8	HOLLYFRONTIER CORP.....		10/04/2017.....	SANFORD BERNST.....	29,240.000	833,697	XXX	
44157R 10 9	HOUGHTON MIFFLIN CO.....		10/26/2017.....	SANFORD BERNST.....	58,914.000	627,690	XXX	
45667G 10 3	INFINERA CORP.....		06/05/2017.....	SANFORD BERNST.....	10,680.000	109,651	XXX	
457187 10 2	INGREDION INCORPRTD.....		06/21/2017.....	SANFORD BERNST.....	783.000	92,132	XXX	
49456B 10 1	KINDER MORGAN INC.....		07/20/2017.....	BONY.....	100,000.000	2,079,110	XXX	
526057 30 2	LENNAR CORP.....		11/10/2017.....	SPINOFF.....	12,300.000	297,509	XXX	
55345K 10 3	MRC GLOBAL.....		12/06/2017.....	SANFORD BERNST.....	52,370.000	879,525	XXX	
59408Q 10 6	MICHAELS COS INC.....		01/09/2017.....	SANFORD BERNST.....	6,290.000	129,484	XXX	
60855R 10 0	MOLINA HEALTHCARE INC.....		01/09/2017.....	SANFORD BERNST.....	1,070.000	60,892	XXX	
609207 10 5	MONDELEX INTL INC NPV A.....		05/04/2017.....	BONY.....	40,000.000	1,800,768	XXX	
61166W 10 1	MONSANTO CO NEW.....		01/05/2017.....	MONCRESS.....	25,000.000	2,627,455	XXX	
62886E 10 8	NCR CORPORATION.....		11/29/2017.....	SANFORD BERNST.....	13,497.000	490,011	XXX	
64111Q 10 4	NETGEAR INC.....		10/06/2017.....	SANFORD BERNST.....	7,101.000	336,184	XXX	
674215 10 8	OASIS PETE INC NEW.....		07/06/2017.....	SANFORD BERNST.....	33,710.000	356,655	XXX	
678026 10 5	OIL STS INTL INC.....		10/04/2017.....	SANFORD BERNST.....	9,550.000	218,099	XXX	
680223 10 4	OLD REPUBLIC INTL CORP.....		09/08/2017.....	SANFORD BERNST.....	45,630.000	870,948	XXX	
68268W 10 3	ONEMAIN HOLDINGS INC.....		01/09/2017.....	SANFORD BERNST.....	3,240.000	78,427	XXX	
723787 10 7	PIONEER NATURAL RES.....		10/13/2017.....	COWEN.....	10,000.000	1,470,288	XXX	

E13.14

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
736508 84 7	PORTLAND GEN ELEC CO.....			03/08/2017.....	SANFORD BERNST.....	1,680.000	74,487	XXX	
74733V 10 0	QEP RESOURCES INC.....			10/04/2017.....	SANFORD BERNST.....	43,820.000	471,952	XXX	
74762E 10 2	QUANTA SERVICES INC.....			11/17/2017.....	SANFORD BERNST.....	13,715.000	459,850	XXX	
749660 10 6	RPC INC.....			03/23/2017.....	SANFORD BERNST.....	3,900.000	67,682	XXX	
758750 10 3	REGAL БЕЛОIT CORP.....			01/10/2017.....	SANFORD BERNST.....	1,230.000	87,721	XXX	
759351 60 4	REINSURANCE GROUP AMER IN.....			09/07/2017.....	SANFORD BERNST.....	1,000.000	127,400	XXX	
783549 10 8	RYDER SYS INC.....			10/26/2017.....	SANFORD BERNST.....	5,310.000	391,599	XXX	
78454L 10 0	SM ENERGY COMPANY.....			10/04/2017.....	SANFORD BERNST.....	15,600.000	401,269	XXX	
806857 10 8	SCHLUMBERGER LTD.....			10/20/2017.....	COWEN.....	30,000.000	1,863,711	XXX	
816300 10 7	SELECTIVE INSURANCE GROUP.....			03/02/2017.....	SANFORD BERNST.....	2,910.000	131,967	XXX	
830879 10 2	SKYWEST, INC.....			09/01/2017.....	VARIOUS.....	6,000.000	150,639	XXX	
835898 10 7	SOTHEBY'S.....			09/15/2017.....	SANFORD BERNST.....	4,200.000	190,923	XXX	
85254J 10 2	STAG INDL INC.....			11/29/2017.....	SANFORD BERNST.....	34,830.000	972,563	XXX	
858155 20 3	STEELCASE INC.....			10/27/2017.....	SANFORD BERNST.....	61,960.000	1,023,536	XXX	
872540 10 9	TJX COMPANIES INC.....			12/04/2017.....	COWEN.....	35,900.000	2,668,552	XXX	
880779 10 3	TEREX CORP.....			02/21/2017.....	SANFORD BERNST.....	14,090.000	448,558	XXX	
88224Q 10 7	TEXAS CAPITAL BANCSHARES.....			05/12/2017.....	SANFORD BERNST.....	1,590.000	120,037	XXX	
887317 30 3	TIME WARNER INC.....			11/09/2017.....	COWEN.....	100,000.000	8,812,110	XXX	
901109 10 8	TUTOR PERINI CORP.....			12/08/2017.....	SANFORD BERNST.....	4,630.000	128,128	XXX	
904214 10 3	UMPQUA HLDGS CORP.....			11/21/2017.....	SANFORD BERNST.....	35,540.000	716,670	XXX	
907818 10 8	UNION PAC CORP.....			07/20/2017.....	BONY.....	40,000.000	4,228,844	XXX	
913017 10 9	UNITED TECHNOLOGIES CORP.....			07/27/2017.....	BONY.....	20,000.000	2,360,890	XXX	
91324P 10 2	UNITEDHEALTH GROUP INC.....			10/16/2017.....	VARIOUS.....	112,000.000	19,562,310	XXX	
92342Y 10 9	VERIFONE HLDGS INC.....			07/12/2017.....	SANFORD BERNST.....	28,740.000	544,754	XXX	
92343X 10 0	VERINT SYSTEMS INC.....			03/13/2017.....	SANFORD BERNST.....	2,910.000	115,613	XXX	
949746 10 1	WELLS FARGO & CO NEW.....			09/19/2017.....	COWEN.....	50,000.000	2,675,975	XXX	
950755 10 8	WERNER ENTERPRISES INC.....			10/30/2017.....	SANFORD BERNST.....	4,550.000	166,867	XXX	
G0177J 10 8	ALLERGAN PLC.....			09/21/2017.....	COWEN.....	25,000.000	5,197,893	XXX	
G3922B 10 7	GENPACT LTD.....			03/29/2017.....	SANFORD BERNST.....	7,640.000	185,099	XXX	
G81276 10 0	SIGNET JEWELERS LIMITED.....			12/22/2017.....	SANFORD BERNST.....	10,710.000	593,646	XXX	
L72967 10 9	ORION ENGINEEREED CARBONS SA.....			12/13/2017.....	SANFORD BERNST.....	12,560.000	285,635	XXX	
L9340P 10 1	TRINSEO SA.....			08/23/2017.....	SANFORD BERNST.....	17,010.000	1,112,529	XXX	
22163N 10 6	COTT CORP.....		A.....	10/04/2017.....	SANFORD BERNST.....	54,405.000	784,065	XXX	
739721 10 8	PRAIRIESKY ROYALTY.....			12/15/2016.....	T D SECURITIES.....	6,156.000	193,298	XXX	
G3223R 10 8	EVEREST RE GROUP LTD.....		C.....	12/11/2017.....	SANFORD BERNST.....	2,170.000	473,843	XXX	
M51363 11 3	MELLANOX TECHNOLOGIES LTD.....		C.....	01/30/2017.....	SANFORD BERNST.....	11,390.000	542,030	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous.....							141,784,967	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates									
30277@ 10 1	FMIC HOLDINGS, INC.....			10/04/2017.....	CAPITAL CONTRIBUTION.....		1,123,715	XXX	
87282@ 10 4	TSB LOSS CONTROL CONSULTANTS, INC.....			08/01/2017.....	CAPITAL CONTRIBUTION.....		1,292,847	XXX	
L3953# 10 4	FM INSURANCE EUROPE S.A.....			12/14/2017.....	VARIOUS.....	6,584,775.000	294,101,215	XXX	
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....							296,517,777	XXX	0
Common Stocks - Mutual Funds									
78464A 74 8	SPDR OIL & GAS EQUIP & SERV.....			01/09/2017.....	VARIOUS.....	200,000.000	4,665,820	XXX	
9299999. Total - Common Stocks - Mutual Funds.....							4,665,820	XXX	0
9799997. Total - Common Stocks - Part 3.....							442,968,564	XXX	0

E13.15

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
9799998	Total - Common Stocks - Summary Item from Part 5					24,482,096	XXX	
9799999	Total - Common Stocks					467,450,660	XXX	.0
9899999	Total - Preferred and Common Stocks					467,450,660	XXX	.0
9999999	Total - Bonds, Preferred and Common Stocks					3,198,877,610	XXX	13,756,363

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	For 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36179N	LF 3		12/01/2017	MORTGAGE PAYDOWN.....		1,475,785	1,475,785	1,571,019	1,485,875		(10,091)		(10,091)		1,475,785			0	34,929	08/20/2043
36179Q	6P 1		12/01/2017	MORTGAGE PAYDOWN.....		1,602,254	1,602,254	1,687,123	1,610,933		(8,679)		(8,679)		1,602,254			0	30,465	03/20/2045
36179Q	RZ 6		12/01/2017	MORTGAGE PAYDOWN.....		2,191,257	2,191,257	2,349,930	2,196,467		(5,210)		(5,210)		2,191,257			0	44,226	10/20/2044
36179Q	YR 6		12/01/2017	MORTGAGE PAYDOWN.....		2,326,466	2,326,466	2,389,852	2,329,247		(2,781)		(2,781)		2,326,466			0	37,422	01/20/2045
36186N	WN 5		12/15/2017	MORTGAGE PAYDOWN.....		347,379	347,379	352,400	347,554		(175)		(175)		347,379			0	5,328	08/15/2045
36200Q	2T 0		12/15/2017	MORTGAGE PAYDOWN.....		59,313	59,313	60,596	59,372		(59)		(59)		59,313			0	2,097	02/15/2032
36200Q	JJ 4		12/15/2017	MORTGAGE PAYDOWN.....		63,192	63,192	65,296	63,294		(101)		(101)		63,192			0	3,469	03/15/2032
36201M	2F 8		12/15/2017	MORTGAGE PAYDOWN.....		61,118	61,118	63,219	61,215		(97)		(97)		61,118			0	3,107	05/15/2032
36202C	6Y 4		12/20/2017	VARIOUS.....		28,292	28,292	28,364	28,233		60		60		28,292			0	827	12/20/2028
36204J	NZ 5		12/15/2017	VARIOUS.....		13,299	13,302	12,064	13,217		82		82		13,299			0	426	02/15/2024
36209D	H9 8		12/15/2017	MORTGAGE PAYDOWN.....		7,222	7,222	7,082	7,212		9		9		7,222			0	359	02/15/2029
36181G	DG 1		12/20/2017	MORTGAGE PAYDOWN.....		3,240,866	3,240,866	3,270,490	3,242,785		(1,919)		(1,919)		3,240,866			0	62,529	06/20/2043
912828	RT 9		02/01/2017	MORGAN STANLEY.....		1,003,125	1,000,000	999,648	999,901		5		5		999,905		3,220	3,220	2,418	11/30/2018
912828	SX 9		01/20/2017	CITIGROUP.....		2,985,000	3,000,000	3,011,250	3,003,989		(99)		(99)		3,003,890		(18,890)	(18,890)	5,007	05/31/2019
912828	T6 7		01/05/2017	VARIOUS.....		6,799,135	7,000,000	6,851,809	6,855,082		399		399		6,855,481		(56,346)	(56,346)	16,195	10/31/2021
912828	TC 4		02/15/2017	CIT GROUP.....		1,485,938	1,500,000	1,503,164	1,501,161		(58)		(58)		1,501,103		(15,166)	(15,166)	9,448	06/30/2019
912828	UL 2		03/02/2017	CITIGROUP.....		3,080,988	3,100,000	3,090,070	3,093,086		367		367		3,093,453		(12,465)	(12,465)	24,963	01/31/2020
0599999	Total - Bonds - U.S. Government.....					26,770,629	27,313,376	27,313,376	26,898,623	0	(28,347)	0	(28,347)	0	26,870,275	0	(99,647)	(99,647)	283,215	XXX
Bonds - All Other Government																				
11070Z	CC 6		08/22/2017	T D SECURITES.....		7,940,513	6,295,000	7,118,097	6,828,472		(476,779)		(476,779)		6,351,693		1,588,820	1,588,820	361,533	08/17/2028
135087	A6 1		05/16/2017	VARIOUS.....		2,906,979	2,884,000	2,988,978	2,986,518		(3,374)		(3,374)		2,983,144		(76,164)	(76,164)	13,044	06/01/2023
135087	A8 7		02/09/2017	NATL FINANCIAL SERV.....		114,479,959	113,721,000	115,085,310	114,701,443		(101,727)		(101,727)		114,599,717		(119,757)	(119,757)	645,856	03/01/2018
135087	B3 7		10/02/2017	VARIOUS.....		4,200,155	4,205,000	4,235,814	4,235,814		(9,879)		(9,879)		4,225,935		(25,780)	(25,780)	30,948	09/01/2018
135087	D3 5		08/15/2017	BMO CAPITAL.....		26,065,757	23,896,000	27,385,787	27,337,953		(48,086)		(48,086)		27,289,867		(1,224,110)	(1,224,110)	469,000	12/01/2048
135087	D5 0		03/07/2017	VARIOUS.....		18,693,928	17,853,000	19,341,230	19,300,603		(22,549)		(22,549)		19,278,054		(584,126)	(584,126)	94,047	06/01/2025
135087	D9 2		06/15/2017	VARIOUS.....		2,027,985	2,000,000	2,036,260	2,035,864		(5,249)		(5,249)		2,030,615		(2,630)	(2,630)	24,123	03/01/2020
135087	E2 6		01/19/2017	NBCS SEC.....		48,288,978	47,990,000	48,430,315	48,352,613		(20,815)		(20,815)		48,331,798		(42,821)	(42,821)	289,255	02/01/2018
135087	E5 9		02/15/2017	RBC DEXIA.....		2,182,705	2,206,000	2,211,736	2,211,328		(210)		(210)		2,211,118		(28,413)	(28,413)	7,933	09/01/2020
135087	F2 5		02/22/2017	VARIOUS.....		10,565,446	10,695,000	10,614,927	10,616,778		1,257		1,257		10,618,035		(52,589)	(52,589)	32,114	03/01/2021
135087	F3 3		04/25/2017	T D SECURITES.....		2,489,375	2,500,000	2,485,750	2,488,335		2,822		2,822		2,491,157		(1,782)	(1,782)	3,048	05/01/2018
135087	F6 6		05/18/2017	T D SECURITES.....		2,196,744	2,200,000	2,198,724	2,198,885		294		294		2,199,179		(2,435)	(2,435)	8,875	08/01/2018
135087	G3 2		12/06/2017	SCOTIA MCLEOD.....		19,892,249	20,895,000	19,962,874		50,880		50,880		20,013,754		(121,505)	(121,505)	28,051	03/01/2022	
135087	G4 0		10/24/2017	VARIOUS.....		8,708,305	8,820,000	8,777,664		12,226		12,226		8,789,890		(81,585)	(81,585)	26,849	02/01/2019	
135087	YL 2		05/11/2017	MILLER TABAK.....		4,025,578	3,880,000	4,110,944	4,080,993		(53,043)		(53,043)		4,027,950		(2,372)	(2,372)	74,996	06/01/2018
135087	YZ 1		03/28/2017	RBC DEXIA.....		4,138,850	3,830,000	4,257,478	4,212,667		(18,239)		(18,239)		4,194,428		(55,578)	(55,578)	33,332	06/01/2020
135087	ZJ 6		03/20/2017	T D SECURITES.....		9,134,505	8,398,000	9,409,715	9,349,204		(47,319)		(47,319)		9,301,885		(167,380)	(167,380)	83,750	06/01/2021
135087	ZS 6		05/17/2017	VARIOUS.....		10,466,633	8,405,000	10,390,091	10,326,644		(9,836)		(9,836)		10,316,809		149,824	149,824	91,486	12/01/2045
135087	ZU 1		06/07/2017	VARIOUS.....		3,261,180	3,000,000	3,260,250		(837)		(837)		3,259,413		1,767	1,767	8,647	06/01/2022	
614852	PH 8		08/28/2017	BMO CAPITAL.....		12,187,601	11,903,000	11,964,896	11,958,612		(4,518)		(4,518)		11,954,094		233,507	233,507	356,112	09/01/2025
651333	FT 8		05/11/2017	VARIOUS.....		14,025,719	14,543,000	14,392,409	14,394,608		1,459		1,459		14,396,067		(370,348)	(370,348)	278,090	10/17/2046
669827	FT 9		01/26/2017	VARIOUS.....		2,000,000	2,000,000	1,991,800	1,999,928		72		72		2,000,000			0	51,250	01/26/2017

E14

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	For 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	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
68323A CX 0	ONTARIO PROV.....		08/22/2017	SCOTIA.....		25,785,833	25,528,000	26,143,738	26,077,132		(38,177)		(38,177)		26,038,955		(253,123)	(253,123)	484,612	06/02/2025
68323A CY 8	ONTARIO PROV.....		08/03/2017	VARIOUS.....		66,958,327	70,284,000	65,841,838	65,841,838		43,786		43,786		65,885,624		1,072,703	1,072,703	1,069,317	12/02/2046
74814Z ER 0	PROVINCE OF QUEBEC.....		08/03/2017	VARIOUS.....		57,032,539	53,354,000	56,542,819	56,495,828		(43,337)		(43,337)		56,452,491		580,049	580,049	1,286,708	12/01/2045
EI7993 57 5	AUSTRALIAN GOVERNMENT.....	B	07/21/2017	MATURITY.....		4,564,799	4,564,799	4,947,114	4,536,111		(57,827)		(57,827)	(141,202)	4,464,799				194,515	07/21/2017
1099999	Total - Bonds - All Other Government.....					484,220,642	475,849,799	486,028,980	448,332,357	0	(849,005)	0	(849,005)	(141,202)	483,706,471	0	414,172	414,172	6,047,491	XXX
Bonds - U.S. States, Territories and Possessions																				
13063A 4L 5	CALIFORNIA ST.....		01/27/2017	MORGAN STANLEY.....		12,585,370	11,500,000	11,766,225	11,613,595		(1,992)		(1,992)		11,611,602		973,768	973,768	210,833	04/01/2021
13063B 4K 5	CALIFORNIA ST.....		12/18/2017	WEEDEN & CO.....		5,608,164	5,550,000	6,385,608	6,150,289		(66,800)		(66,800)		6,083,489		(475,325)	(475,325)	338,396	10/01/2024
13063B PR 7	CALIFORNIA ST.....		12/21/2017	WACHOVIA.....		4,315,332	4,200,000	4,848,732	4,377,119		(98,894)		(98,894)		4,278,224		37,108	37,108	259,583	10/01/2018
20772J 2L 5	CONNECTICUT ST.....		05/03/2017	NATL FINANCIAL SERV.....		1,527,328	1,325,000	1,586,542	1,570,977		(14,825)		(14,825)		1,556,152		(28,824)	(28,824)	48,031	08/15/2022
20772J X9 8	CONNECTICUT ST.....		08/15/2017	PERSHING DLJ.....		678,383	595,000	703,647	694,049		(11,157)		(11,157)		682,892		(4,509)	(4,509)	22,560	05/15/2022
246381 GR 2	DELEWARE ST.....		03/01/2017	CITIGROUP.....		3,683,301	3,115,000	3,845,374	3,814,451		(19,715)		(19,715)		3,794,736		(111,435)	(111,435)	80,038	03/01/2023
43232V PF 2	HILLSBOROUGH CNTY FLA SCH.....		12/04/2017	WACHOVIA.....		3,638,724	3,565,000	3,906,527	3,618,967		(33,127)		(33,127)		3,585,840		52,884	52,884	254,997	07/01/2018
452151 3C 5	ILLINOIS ST.....		04/24/2017	MORGAN STANLEY.....		1,839,996	1,800,000	1,878,714	1,847,160		(2,119)		(2,119)		1,845,041		(5,045)	(5,045)	51,500	04/01/2023
574192 5G 1	MARYLAND STATE.....		01/31/2017	CITIGROUP.....		2,087,720	2,000,000	2,337,800	2,055,523		(4,161)		(4,161)		2,051,362		36,359	36,359	42,222	03/01/2018
57582R KK 1	MASSACHUSETTS STATE.....		09/08/2017	JANNEY MONTGOME.....		4,003,554	3,145,000	4,146,623	4,108,389		(58,589)		(58,589)		4,049,800		(46,247)	(46,247)	185,642	07/01/2027
60412A EU 3	MINNESOTA ST.....		03/01/2017	NATL FINANCIAL SERV.....		2,847,432	2,400,000	2,999,904	2,973,883		(15,146)		(15,146)		2,958,737		(111,305)	(111,305)	71,667	08/01/2023
64966H PQ 7	NEW YORK N Y.....		12/06/2017	BANK AMERICA MERRILL.....		3,687,624	3,600,000	4,240,840	3,754,738		(90,925)		(90,925)		3,663,813		23,811	23,811	243,500	08/01/2018
658256 W6 5	NORTH CAROLINA.....		03/01/2017	MORGAN STANLEY.....		1,524,484	1,300,000	1,555,788	1,502,145		(6,410)		(6,410)		1,495,735		28,749	28,749	17,153	06/01/2022
70914P B4 3	PENNSYLVANIA ST.....		02/21/2017	RBC CAP.....		1,732,425	1,500,000	1,821,345	1,801,957		(5,302)		(5,302)		1,796,655		(64,230)	(64,230)	33,125	09/15/2024
70914P C2 6	PENNSYLVANIA ST.....		09/19/2017	BANK AMERICA MERRILL.....		1,314,231	1,075,000	1,372,208	1,361,869		(19,509)		(19,509)		1,342,360		(28,130)	(28,130)	54,646	09/15/2026
97705L ZY 6	WISCONSIN ST.....		02/21/2017	CITIGROUP.....		561,006	535,000	614,003	551,002		(1,740)		(1,740)		549,262		11,745	11,745	8,397	05/01/2018
97705M FD 2	WISCONSIN STATE.....		01/18/2017	WILLIAM BLAIR.....		1,685,747	1,405,000	1,748,789	1,740,845		(2,648)		(2,648)		1,738,197		(52,450)	(52,450)	17,172	05/01/2024
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					53,320,821	48,610,000	55,758,669	53,536,958	0	(453,059)	0	(453,059)	0	53,083,897	0	236,924	236,924	1,939,462	XXX
Bonds - U.S. Political Subdivisions of States																				
041431 RA 7	ARLINGTON CNTY VA.....		04/20/2017	PERSHING DLJ.....		1,880,250	1,500,000	1,960,095	1,932,958		(13,141)		(13,141)		1,919,816		(39,566)	(39,566)	52,083	08/15/2026
100853 TT 7	BOSTON MASS.....		01/18/2017	MORGAN STANLEY.....		1,266,143	1,050,000	1,248,587	1,247,861		(1,330)		(1,330)		1,246,532		19,611	19,611	20,708	03/01/2025
172252 F7 8	CINCINNATI OHIO CITY SCH.....		02/02/2017	CITIGROUP.....		1,013,340	1,000,000	1,127,710	1,008,334		(2,000)		(2,000)		1,006,334		7,006	7,006	9,167	06/01/2017
199492 JC 4	COLUMBUS OHIO.....		01/11/2017	BANK AMERICA MERRILL.....		1,587,180	1,500,000	1,607,280	1,596,534		(1,999)		(1,999)		1,594,535		(7,355)	(7,355)	25,333	02/15/2019
199492 SQ 3	COLUMBUS OHIO.....		01/18/2017	WACHOVIA.....		2,881,471	2,310,000	2,961,466	2,954,232		(3,537)		(3,537)		2,950,695		(69,224)	(69,224)	21,496	02/15/2027
25476F TN 8	DISTRICT OF COLUMBIA.....		01/03/2017	WACHOVIA.....		1,939,486	1,635,000	1,925,180	1,924,699		(219)		(219)		1,924,480		15,006	15,006	3,633	06/01/2031
393731 AC 8	GREENGURGH NY.....		02/02/2017	BLAIR WILLIAM.....		779,099	765,000	787,078	785,771		(735)		(735)		785,036		(5,937)	(5,937)	4,250	10/15/2019
401784 B3 6	GUILFORD CNTY NC.....		05/23/2017	BAIRD, ROBERT W.....		1,830,033	1,475,000	1,865,787	1,856,358		(17,881)		(17,881)		1,838,478		(8,445)	(8,445)	60,434	02/01/2025
425507 EC 0	HENNEPIN CNTY MN.....		03/06/2017	BANC OF AMERICA.....		3,565,860	3,000,000	3,752,130	3,731,862		(19,146)		(19,146)		3,712,716		(146,856)	(146,856)	58,333	12/01/2023
425507 ED 8	HENNEPIN CNTY MN.....		02/01/2017	MORGAN STANLEY.....		2,354,196	1,950,000	2,455,538	2,446,030		(5,737)		(5,737)		2,440,293		(86,097)	(86,097)	28,979	12/01/2024
44256P DL 4	HOWARD CNTY MD.....		06/15/2017	NATL FINANCIAL SERV.....		2,756,363	2,250,000	2,808,203	2,757,812		(31,699)		(31,699)		2,726,113		30,250	30,250	95,313	02/15/2024
584002 SZ 3	MECKLEBURG CNTY NC.....		02/14/2017	VARIOUS.....		5,279,229	4,620,000	5,403,229	5,366,073		(15,932)		(15,932)		5,350,140		(70,912)	(70,912)	79,211	04/01/2021
589535 X9 9	MERIDEN CT.....		04/04/2017	PERSHING DLJ.....		2,681,171	2,265,000	2,751,069	2,739,164		(19,048)		(19,048)		2,720,116		(38,945)	(38,945)	49,075	05/01/2023
59163P JA 2	METRO OR.....		02/06/2017	NATL FINANCIAL SERV.....		590,314	535,000	598,991	595,207		(2,149)		(2,149)		593,058		(2,744)	(2,744)	5,053	12/01/2019
613340 U4 8	MONTGOMERY CNTY MD.....		03/01/2017	MORGAN STANLEY.....		1,200,956	1,045,000	1,236,758	1,190,077		(5,617)		(5,617)		1,184,459		16,496	16,496	35,559	07/01/2021
64966M FA 2	NEW YORK, NY.....		01/03/2017	PERSHING DLJ.....		759,785	650,000	748,423	748,299		(69)		(69)		748,231		11,554	11,554	12,458	08/01/2031
771588 TP 5	ROCHESTER MN.....		01/25/2017	OPPENHEIMER.....		1,680,487	1,395,000	1,777,649	1,765,292		(3,567)		(3,567)		1,761,726		(81,239)	(81,239)	11,431	12/01/2024

E14.1

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		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
783244 FV 3	RUTHERFORD CNTY TN.....		03/07/2017	WACHOVIA.....		2,051,943	1,770,000	2,042,049	2,040,018		(9,341)		(9,341)		2,030,677		21,266	21,266	39,825	04/04/2022
926325 HX 2	VICTORIA TEX INDPT SCH.....		11/16/2017	RAYMOND JAMES.....		1,190,762	1,180,000	1,302,531	1,196,473		(12,841)		(12,841)		1,183,632		7,130	7,130	74,078	02/15/2018
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					37,288,068	31,895,000	38,359,753	37,883,054	0	(165,988)	0	(165,988)	0	37,717,067	0	(429,001)	(429,001)	686,419	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
02765U KW 3	AMERICAN MUNI PWR-OHIO INC OH REV.....		03/08/2017	BLAIR WILLIAM.....		456,684	400,000	478,996	473,100		(2,763)		(2,763)		470,337		(13,653)	(13,653)	12,556	02/15/2022
040507 KJ 3	ARIZONA HEALTH FACS AUTH.....		11/16/2017	RBC CAP.....		5,024,400	5,000,000	5,248,100	5,031,817		(27,884)		(27,884)		5,003,933		20,467	20,467	361,667	01/01/2018
040507 PW 9	ARIZONA ST HLTH FACS AUTH.....		10/03/2017	PERSHING DLJ.....		1,022,913	900,000	1,071,009	1,045,029		(21,729)		(21,729)		1,023,301		(388)	(388)	38,000	12/01/2021
056212 CM 3	BABYLON N Y INDL DEV AGY.....		01/01/2017	MATURITY.....		2,620,000	2,620,000	2,802,797	2,620,000				0		2,620,000				65,500	01/01/2017
094797 Z6 7	BLOOMINGTON MN INDEP SCH DIST #271.....		01/18/2017	RBC CAP.....		3,797,413	3,340,000	3,866,952	3,847,132		(7,391)		(7,391)		3,839,741		(42,328)	(42,328)	79,789	02/01/2021
121342 KN 8	BURKE CNTY GA DEV AUTH PO.....		01/17/2017	ISSUE CALLED at 100.000.....		4,500,000	4,500,000	4,195,500	4,216,923		481		481		4,217,404		282,596	282,596	5,107	01/01/2024
13067W LU 7	CALIFORNIA ST DEPT WTR RES PW.....		02/09/2017	JANNEY MONTGOME.....		755,337	615,000	787,458	783,980		(2,106)		(2,106)		781,875		(26,538)	(26,538)	6,235	12/01/2025
13067W LU 4	CALIFORNIA ST DEPT W.....		01/25/2017	USBCORP.....		1,848,705	1,500,000	1,808,805	1,807,066		(2,193)		(2,193)		1,804,873		43,832	43,832	12,292	12/01/2026
13068L QA 6	CALIFORNIA ST PUBLIC WKS BRD LEASE.....		02/14/2017	VARIOUS.....		2,123,019	1,800,000	2,107,944	2,107,349		(2,277)		(2,277)		2,105,072		17,947	17,947	26,750	10/01/2024
160853 KN 6	CHARLOTTE-MECKLENBURG HOSP AUTH.....		01/17/2017	ISSUE CALLED at 100.000.....		1,500,000	1,500,000	1,528,035	1,503,451		(171)		(171)		1,503,281		(3,281)	(3,281)	37,500	01/15/2018
160853 KS 5	CHARLOTTE-MECKLENBURG NC HOSP.....		01/17/2017	ISSUE CALLED at 100.000.....		550,000	550,000	551,403	551,395		(18)		(18)		551,378		(1,378)	(1,378)	13,750	01/15/2020
167736 B4 8	CHICAGO WATER.....		06/20/2017	PERSHING DLJ.....		1,261,601	1,105,000	1,273,711	1,243,839		(6,514)		(6,514)		1,237,325		24,276	24,276	35,606	11/01/2025
167736 B5 5	CHICAGO WATER.....		06/20/2017	PERSHING DLJ.....		2,324,390	2,055,000	2,241,062	2,222,641		(6,729)		(6,729)		2,215,912		108,478	108,478	66,217	11/01/2026
167736 F7 7	CHICAGO ILL WTR REV.....		06/07/2017	WACHOVIA.....		4,558,164	3,900,000	4,674,462	4,639,556		(26,120)		(26,120)		4,613,436		(55,272)	(55,272)	119,708	11/01/2027
172252 ZX 9	CINCINNATI OHIO CITY SCH.....		02/06/2017	BANK AMERICA MERRILL.....		1,530,322	1,425,000	1,658,900	1,513,585		(4,806)		(4,806)		1,508,779		21,543	21,543	14,131	12/01/2018
181059 KB 1	CLARK CNTY NV SCH DIST.....		06/30/2017	EXCHANGE.....		2,050,221	2,000,000	2,165,820	2,063,941		(8,671)		(8,671)		2,055,270		(5,049)	(5,049)	50,000	06/15/2020
19648A 5Y 7	COLORADO HEALTH FACS.....		06/22/2017	BLAIR WILLIAM.....		1,034,948	845,000	1,056,495	1,044,375		(9,420)		(9,420)		1,034,955		(7)	(7)	26,054	05/15/2026
228130 AL 4	CROWLEY TX INDEP SCH DIST.....		04/20/2017	PERSHING DLJ.....		2,190,226	1,790,000	2,131,460	2,130,679		(11,303)		(11,303)		2,119,376		70,850	70,850	65,633	08/01/2025
246428 BF 0	DELAWARE TRANS.....		01/03/2017	PERSHING DLJ.....		236,000	210,000	234,056	233,986		(35)		(35)		233,951		2,049	2,049	4,317	07/01/2025
249174 S7 1	DENVER CO CITY & CNTY SCH IDST K#1.....		05/24/2017	WILLIAM BLAIR.....		1,928,772	1,620,000	2,003,179	1,980,934		(24,483)		(24,483)		1,956,451		(27,679)	(27,679)	40,275	12/01/2026
249182 GX 8	DENVER COLO CITY & CNTY A.....		11/09/2017	DAVENPORT & CO.....		518,640	500,000	560,910	522,331		(10,071)		(10,071)		512,260		6,380	6,380	24,583	11/15/2018
254764 JQ 7	DISTRICT OF COLUMBIA HOSP REVENUE.....		09/27/2017	JEFFERIES & CO.....		1,207,070	1,000,000	1,186,490	1,169,519		(11,605)		(11,605)		1,157,914		49,156	49,156	60,278	07/15/2026
254764 JR 5	DISTRICT OF COLUMBIA HOSP REVENUE.....		01/19/2017	PERSHING DLJ.....		930,509	790,000	968,967	956,268		(872)		(872)		955,396		(24,886)	(24,886)	20,738	07/15/2027
259230 MD 9	DOUGLAS CNTY NE HHOSP AUTH #2.....		03/08/2017	BLAIR WILLIAM.....		960,296	850,000	1,004,879	993,473		(6,424)		(6,424)		987,049		(26,753)	(26,753)	13,931	05/15/2021
271014 ZF 2	EAST BAY CALIF.....		02/01/2017	PERSHING DLJ.....		3,601,146	2,930,000	3,616,792	3,532,978		(5,541)		(5,541)		3,527,437		73,709	73,709	26,451	06/01/2026
287425 F5 6	ELK RIVER MN INDEP SCH DIST #728.....		03/08/2017	RBC CAPITAL.....		1,760,910	1,500,000	1,843,575	1,837,926		(9,048)		(9,048)		1,828,878		(67,968)	(67,968)	24,375	02/01/2024
29270C WA 9	ENERGY NORTHWEST WASH ELEC REV.....		12/18/2017	VARIOUS.....		5,098,030	5,000,000	6,010,550	5,235,736		(150,428)		(150,428)		5,085,308		12,722	12,722	365,417	07/01/2018
3128K1 B7 5	FHLMC PC GOLD COM.....		12/01/2017	MORTGAGE PAYDOWN.....		17,455	17,455	17,051	17,461		(6)		(6)		17,455				526	12/01/2030
3128K2 JM 2	FHLMC PC GOLD COM.....		12/01/2017	MORTGAGE PAYDOWN.....		160,048	160,048	156,347	159,885		163		163		160,048				3,004	01/01/2031
3128K4 YG 4	FHLMC PC GOLD COM.....		12/01/2017	MORTGAGE PAYDOWN.....		5,682	5,682	5,803	5,679		3		3		5,682				202	04/01/2036
3128K7 FZ 8	FHLMC PC GOLD COM.....		12/01/2017	MORTGAGE PAYDOWN.....		10,717	10,717	11,182	10,711		6		6		10,717				414	09/01/2033
3128K9 F2 5	FHLMC PC GOLD COM.....		12/01/2017	MORTGAGE PAYDOWN.....		131,240	131,240	125,417	131,211		30		30		131,240				3,782	02/01/2036
3128KD 5D 3	FHLMC.....		12/01/2017	MORTGAGE PAYDOWN.....		83,283	83,283	84,539	83,311		(29)		(29)		83,283				3,135	08/01/2036
3128KF J3 5	FHLMC.....		12/01/2017	MORTGAGE PAYDOWN.....		152,160	152,160	156,225	152,371		(212)		(212)		152,160				2,380	10/01/2036
3128KF L2 4	FHLMC.....		12/01/2017	MORTGAGE PAYDOWN.....		2,052	2,052	2,110	2,053		(1)		(1)		2,052				81	10/01/2036
3128KM UW 3	FHLMC.....		12/01/2017	MORTGAGE PAYDOWN.....		67,733	67,733	66,992	67,715		18		18		67,733				498	03/01/2037
3128KQ HL 3	FHLMC.....		12/01/2017	MORTGAGE PAYDOWN.....		166,416	166,416	160,566	165,710		706		706		166,416				3,261	05/01/2037
3128LX FW 5	FHLMC.....		12/01/2017	MORTGAGE PAYDOWN.....		414,966	414,966	385,983	412,084		2,882		2,882		414,966				11,269	12/01/2035

E14.2

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	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3128M7	5T	9	FHLMC	12/01/2017	MORTGAGE PAYDOWN		429,356	429,356	450,153	429,826		(470)		(470)	429,356					10,295	08/01/2040
3128M7	EK	8	FHLMC	12/01/2017	MORTGAGE PAYDOWN		155,915	155,915	153,010	155,734		181		181	155,915					3,230	02/01/2039
3128M8	NC	4	FHLMC	12/01/2017	MORTGAGE PAYDOWN		392,123	392,123	431,090	391,624		499		499	392,123					15,265	11/01/2039
3128MJ	B8	2	FHLMC	12/01/2017	MORTGAGE PAYDOWN		184,553	184,553	184,380	184,528		24		24	184,553					4,401	06/01/2035
3128MJ	E8	9	FHLMC	12/01/2017	MORTGAGE PAYDOWN		90,692	90,692	93,292	90,893		(202)		(202)	90,692					4,254	10/01/2036
3128MJ	QG	8	FHLMC	12/01/2017	MORTGAGE PAYDOWN		499,514	499,514	534,948	499,149		365		365	499,514					11,989	07/01/2041
3128MM	EC	3	FHLMC	12/01/2017	MORTGAGE PAYDOWN		27,338	27,338	27,522	27,361		(23)		(23)	27,338					807	07/01/2021
3128P8	E2	3	FHLMC	12/01/2017	MORTGAGE PAYDOWN		122,803	122,803	130,872			(80)		(80)	122,803					925	08/01/2037
3128PC	DJ	8	FHLMC	12/01/2017	MORTGAGE PAYDOWN		58,122	58,122	59,212	58,243		(121)		(121)	58,122					1,780	01/01/2021
3128PC	MS	8	FHLMC PC	12/01/2017	MORTGAGE PAYDOWN		7,863	7,863	7,987	7,876		(13)		(13)	7,863					258	02/01/2021
3128PC	TV	4	FHLMC PC	12/01/2017	MORTGAGE PAYDOWN		78,327	78,327	79,600	78,507		(180)		(180)	78,327					2,778	03/01/2021
3128PC	TW	2	FHLMC PC	12/01/2017	MORTGAGE PAYDOWN		58,888	58,888	59,845	58,997		(109)		(109)	58,888					1,839	03/01/2021
3128PH	N9	8	FHLMC PC	12/01/2017	MORTGAGE PAYDOWN		117,178	117,178	119,467	117,504		(326)		(326)	117,178					3,221	01/01/2021
3128PH	PL	9	FHLMC PC	12/01/2017	MORTGAGE PAYDOWN		55,295	55,295	56,332	55,430		(135)		(135)	55,295					2,092	01/01/2021
3128PY	DL	5	FHLMC PC	12/01/2017	MORTGAGE PAYDOWN		1,378,156	1,378,156	1,446,848	1,388,162		(10,007)		(10,007)	1,378,156					15,927	02/01/2027
31292G	5W	2	FHLMC GOLD PC	12/01/2017	MORTGAGE PAYDOWN		5,836	5,836	5,852	5,836				0	5,836					232	09/01/2029
31292H	AK	0	FHLMC GOLD PC	12/01/2017	MORTGAGE PAYDOWN		796	796	766	793		2		2	796					28	01/01/2030
31292H	QN	7	FHLMC PC	12/01/2017	MORTGAGE PAYDOWN		34,514	34,514	33,991	34,480		34		34	34,514					839	05/01/2032
31292K	ZP	5	FHLMC PC	12/01/2017	MORTGAGE PAYDOWN		1,645,060	1,645,060	1,711,376	1,645,541		(481)		(481)	1,645,060					40,060	03/01/2040
312930	5P	1	FHLMC	12/01/2017	MORTGAGE PAYDOWN		204,586	204,586	204,546	204,583		3		3	204,586					4,148	03/01/2039
312939	PM	7	FHLMC GOLD PC	12/01/2017	MORTGAGE PAYDOWN		461,256	461,256	484,704	462,166		(910)		(910)	461,256					4,391	03/01/2040
312940	4Q	9	FHLMC PC	12/01/2017	MORTGAGE PAYDOWN		616,024	616,024	652,119	616,936		(913)		(913)	616,024					11,220	06/01/2040
312940	PZ	6	FHLMC PC	12/01/2017	MORTGAGE PAYDOWN		664,722	664,722	669,967	665,169		(447)		(447)	664,722					15,599	05/01/2040
312941	NL	7	FHLMC PC	12/01/2017	MORTGAGE PAYDOWN		359,484	359,484	374,903	359,599		(115)		(115)	359,484					7,706	07/01/2040
312944	PJ	4	FHLMC	12/01/2017	MORTGAGE PAYDOWN		451,882	451,882	477,794	451,555		327		327	451,882					9,089	12/01/2040
31294B	6P	5	FHLMC GOLD PC	12/01/2017	MORTGAGE PAYDOWN		937	937	934	937				0	937					36	01/01/2030
31294F	PT	7	FHLMC GOLD PC	12/01/2017	MORTGAGE PAYDOWN		59	59	57	59				0	59					2	05/01/2030
31294F	T5	5	FHLMC GOLD PC	12/01/2017	MORTGAGE PAYDOWN		3	3	2	3				0	3						05/01/2030
31294K	TD	7	FHLMC PC	12/01/2017	MORTGAGE PAYDOWN		141,187	141,187	141,606	141,187					141,187					3,521	09/01/2018
312962	GT	4	FHLMC	12/01/2017	MORTGAGE PAYDOWN		93,178	93,178	96,323	93,525		(346)		(346)	93,178					1,926	10/01/2018
312963	AY	7	FHLMC	12/01/2017	MORTGAGE PAYDOWN		25,984	25,984	27,093	26,111		(127)		(127)	25,984					693	11/01/2018
31296M	3Z	0	FHLMC PC	12/01/2017	MORTGAGE PAYDOWN		141,934	141,934	141,690	141,915		19		19	141,934					3,868	09/01/2033
31296S	M3	7	FHLMC	12/01/2017	MORTGAGE PAYDOWN		188,097	188,097	192,123	188,100		(3)		(3)	188,097					3,836	01/01/2034
31296S	M5	2	FHLMC	12/01/2017	MORTGAGE PAYDOWN		19,115	19,115	19,843	19,089		26		26	19,115					620	01/01/2034
31297M	AQ	1	FHLMC PC	12/01/2017	MORTGAGE PAYDOWN		46,529	46,529	46,900	46,491		38		38	46,529					1,563	03/01/2035
31297M	XV	5	FHLMC PC	12/01/2017	MORTGAGE PAYDOWN		13,551	13,551	12,979	13,545		6		6	13,551					370	04/01/2030
31297P	ME	8	FHLMC PC	12/01/2017	MORTGAGE PAYDOWN		1,800	1,800	1,872	1,798		2		2	1,800					64	10/01/2034
31297T	WF	6	FHLMC PC	12/01/2017	MORTGAGE PAYDOWN		153,094	153,094	146,372	152,339		755		755	153,094					3,627	09/01/2035
31297U	SF	8	FHLMC PC	12/01/2017	MORTGAGE PAYDOWN		5,746	5,746	5,503	5,752		(6)		(6)	5,746					157	10/01/2030
31297V	Y8	5	FHLMC PC	12/01/2017	MORTGAGE PAYDOWN		161,985	161,985	155,797	161,293		692		692	161,985					4,567	11/01/2035
31298N	FU	4	FHLMC PC	12/01/2017	MORTGAGE PAYDOWN		14,858	14,858	12,573	12,341		2,517		2,517	14,858					759	05/01/2031

E14.3

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	For 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	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31306X 2A 0	FHLMC.....		12/01/2017	MORTGAGE PAYDOWN.....		2,532,078	2,532,078	2,641,311	2,537,999		(5,921)		(5,921)		2,532,078				35,235	10/01/2027
31307M 2H 8	FHLMC.....		12/01/2017	MORTGAGE PAYDOWN.....		808,760	808,760	825,188	809,300		(540)		(540)		808,760				9,836	05/01/2030
31307P Q5 1	FHLMC.....		12/01/2017	MORTGAGE PAYDOWN.....		1,936,662	1,936,662	2,001,949	1,941,001		(4,339)		(4,339)		1,936,662				31,215	11/01/2030
31307Q RE 9	FHLMC.....		12/01/2017	MORTGAGE PAYDOWN.....		1,331,101	1,331,101	1,396,824	1,335,868		(4,767)		(4,767)		1,331,101				26,085	05/01/2031
31307R 6V 2	FEDERAL NATL MTG.....		12/01/2017	MORTGAGE PAYDOWN.....		703,067	703,067	729,762	705,176		(2,109)		(2,109)		703,067				9,498	10/01/2031
31307U EL 8	FREDDIE MAC GOLD.....		12/01/2017	MORTGAGE PAYDOWN.....		684,850	684,850	705,182			(595)		(595)		684,850				4,252	07/01/2032
3132GG A2 1	FHLMC PC GOLD PC.....		12/01/2017	MORTGAGE PAYDOWN.....		614,180	614,180	637,308	615,815		(1,635)		(1,635)		614,180				12,468	08/01/2041
3132GS BF 5	FHLMC PC GOLD PC.....		12/01/2017	MORTGAGE PAYDOWN.....		2,054,915	2,054,915	2,123,947	2,058,105		(3,190)		(3,190)		2,054,915				28,745	03/01/2042
3132GV L6 7	FHLMC.....		12/01/2017	MORTGAGE PAYDOWN.....		1,423,870	1,423,870	1,477,710	1,427,111		(3,241)		(3,241)		1,423,870				20,596	08/01/2042
3132HP KK 9	FHLMC.....		12/01/2017	MORTGAGE PAYDOWN.....		553,774	553,774	569,176	553,078		696		696		553,774				8,237	11/01/2042
3132HP NB 6	FHLMC.....		12/01/2017	MORTGAGE PAYDOWN.....		752,574	752,574	786,852	751,692		883		883		752,574				11,195	11/01/2042
3132HQ EG 3	FHLMC.....		12/01/2017	MORTGAGE PAYDOWN.....		877,193	877,193	918,311	873,472		3,720		3,720		877,193				15,371	12/01/2042
3132J6 E6 7	FHLMC.....		12/01/2017	MORTGAGE PAYDOWN.....		376,201	376,201	386,370	375,859		342		342		376,201				4,136	02/01/2043
3132J7 K6 8	FHLMC PC GOLD PC.....		12/01/2017	MORTGAGE PAYDOWN.....		963,674	963,674	1,004,931	965,599		(1,926)		(1,926)		963,674				10,521	03/01/2043
3132J9 G7 7	FHLMC PC GOLD PC.....		12/01/2017	MORTGAGE PAYDOWN.....		318,360	318,360	331,890	318,681		(322)		(322)		318,360				3,865	05/01/2043
3132J9 TD 0	FHLMC PC GOLD PC.....		12/01/2017	MORTGAGE PAYDOWN.....		956,322	956,322	989,793	957,755		(1,433)		(1,433)		956,322				14,737	05/01/2043
3132QR QS 3	FHLMC.....		12/01/2017	MORTGAGE PAYDOWN.....		1,192,493	1,192,493	1,231,249	1,190,873		1,621		1,621		1,192,493				21,480	07/01/2045
3132QU RE 4	FHLMC.....		12/01/2017	MORTGAGE PAYDOWN.....		1,338,370	1,338,370	1,382,111	1,335,251		3,119		3,119		1,338,370				26,384	12/01/2045
3132QU UZ 4	FHLMC.....		12/01/2017	MORTGAGE PAYDOWN.....		327,665	327,665	325,925	327,701		(35)		(35)		327,665				4,109	12/01/2045
3132WD MZ 4	FEDERAL NATL MTG.....		12/01/2017	MORTGAGE PAYDOWN.....		1,679,918	1,679,918	1,771,001	1,688,138		(8,221)		(8,221)		1,679,918				28,746	05/01/2046
3132WK KE 7	FEDERAL NATL MTG.....		12/01/2017	MORTGAGE PAYDOWN.....		696,285	696,285	711,135			(754)		(754)		696,285				8,459	01/01/2047
3132XS ED 8	FEDERAL NATL MTG.....		12/01/2017	MORTGAGE PAYDOWN.....		147,185	147,185	152,124			(20)		(20)		147,185				567	08/01/2047
3132XS KG 4	FEDERAL NATL MTG.....		12/01/2017	MORTGAGE PAYDOWN.....		31,434	31,434	32,554			(5)		(5)		31,434				182	08/01/2047
3132XU NA 9	FEDERAL NATL MTG.....		12/01/2017	MORTGAGE PAYDOWN.....		17,637	17,637	18,164			0		0		17,637				51	11/01/2047
31371H X9 4	FEDERAL NATL MTG.....		11/01/2017	MORTGAGE PAYDOWN.....		39,657	39,657	35,692	37,689		1,967		1,967		39,657				1,409	10/01/2029
31371J BD 5	FEDERAL NATL MTG.....		11/01/2017	MORTGAGE PAYDOWN.....		38,182	38,182	37,404	38,137		45		45		38,182				1,625	02/01/2030
31371L T9 0	FEDERAL NATL MTG.....		11/01/2017	MORTGAGE PAYDOWN.....		62,924	62,924	66,110	63,329		(404)		(404)		62,924				1,684	08/01/2019
31371N MC 6	FEDERAL NATL MTG.....		11/01/2017	MORTGAGE PAYDOWN.....		152,158	152,158	156,295	152,659		(501)		(501)		152,158				5,687	10/01/2022
31379R WW 4	FEDERAL NATL MTG.....		11/01/2017	MORTGAGE PAYDOWN.....		1,330	1,330	1,284	1,327		3		3		1,330				51	06/01/2028
31383T JH 2	FEDERAL NATL MTG.....		11/01/2017	MORTGAGE PAYDOWN.....		4,542	4,542	4,345	4,541		0		0		4,542				162	09/01/2029
31385W X8 7	FEDERAL NATL MTG.....		11/01/2017	MORTGAGE PAYDOWN.....		203,144	203,144	212,571	203,953		(809)		(809)		203,144				7,494	09/01/2032
31387C XK 2	FEDERAL NATL MTG.....		11/01/2017	MORTGAGE PAYDOWN.....		1,661	1,661	1,683	1,660		1		1		1,661				70	04/01/2031
31389F S4 5	FEDERAL NATL MTG.....		11/01/2017	MORTGAGE PAYDOWN.....		58,449	58,449	58,645	58,447		2		2		58,449				2,260	02/01/2032
3138A7 4J 4	FEDERAL NATL MTG.....		11/01/2017	MORTGAGE PAYDOWN.....		906,076	906,076	960,214	910,580		(4,504)		(4,504)		906,076				19,664	03/01/2041
3138AB Z3 6	FEDERAL NATL MTG.....		11/01/2017	MORTGAGE PAYDOWN.....		584,612	584,612	607,540	584,932		(320)		(320)		584,612				14,573	04/01/2041
3138AH 7B 6	FEDERAL NATL MTG.....		11/01/2017	MORTGAGE PAYDOWN.....		153,090	153,090	163,375	153,291		(201)		(201)		153,090				6,573	07/01/2041
3138AS PL 0	FEDERAL NATL MTG.....		11/01/2017	MORTGAGE PAYDOWN.....		666,799	666,799	705,263	665,802		997		997		666,799				10,536	09/01/2041
3138E0 AE 9	FEDERAL NATL MTG.....		11/01/2017	MORTGAGE PAYDOWN.....		227,480	227,480	242,882	226,320		1,160		1,160		227,480				8,003	01/01/2042
3138E2 VY 8	FEDERAL NATL MTG.....		11/01/2017	MORTGAGE PAYDOWN.....		538,657	538,657	581,413	538,552		105		105		538,657				9,670	12/01/2041
3138E5 CL 0	FEDERAL NATL MTG.....		11/01/2017	MORTGAGE PAYDOWN.....		790,729	790,729	832,489	794,954		(4,225)		(4,225)		790,729				10,706	01/01/2027
3138ED WV 9	FEDERAL NATL MTG.....		11/01/2017	MORTGAGE PAYDOWN.....		1,770,556	1,770,556	1,860,081	1,777,869		(7,314)		(7,314)		1,770,556				29,266	05/01/2042
3138EN LD 9	FHICHC.....		11/01/2017	MORTGAGE PAYDOWN.....		1,581,942	1,581,942	1,708,949	1,583,142		(1,200)		(1,200)		1,581,942				37,970	09/01/2044

E14.4

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	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3138EP 2D 5	FEDERAL NATL MG		11/01/2017	MORTGAGE PAYDOWN		474,116	474,116	497,784							474,116				8,941	07/01/2045
3138LS KA 7	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		1,519,370	1,519,370	1,608,871	1,523,649		(1,578)		(1,578)		1,519,370				31,111	05/01/2042
3138LT Q6 8	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		1,027,372	1,027,372	1,089,656	1,029,353		(4,279)		(4,279)		1,027,372				17,805	06/01/2027
3138M7 YZ 2	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		459,336	459,336	490,557	458,167		(1,981)		(1,981)		459,336				8,025	12/01/2042
3138NX 5Z 6	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		2,275,175	2,275,175	2,396,043	2,275,803		1,169		1,169		2,275,175				47,642	02/01/2043
3138WE MM 8	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		817,028	817,028	847,411	820,579		(628)		(628)		817,028				10,467	05/01/2030
3138WQ Q5 4	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		924,633	924,633	915,097	924,060		(3,551)		(3,551)		924,633				20,775	05/01/2043
3138WV S7 7	FNMA PASS-THRU INT 15 Y		11/01/2017	MORTGAGE PAYDOWN		781,100	781,100	805,998	783,049		573		573		781,100				16,802	06/01/2028
3138XP QX 4	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		526,063	526,063	571,189	525,571		(1,949)		(1,949)		526,063				15,786	02/01/2044
3138XP VH 3	FNMA PASS-THRU INT 15 Y		11/01/2017	MORTGAGE PAYDOWN		388,407	388,407	410,832	388,861		492		492		388,407				6,969	05/01/2029
3138Y4 SJ 9	FNMA PASSTHRU AX3220		11/01/2017	MORTGAGE PAYDOWN		1,520,346	1,520,346	1,599,689	1,522,760		(453)		(453)		1,520,346				9,699	05/01/2029
3138Y6 F3 3	FNMA PASSTHRU AX4685		11/01/2017	MORTGAGE PAYDOWN		834,696	834,696	885,985	822,049		(2,413)		(2,413)		834,696				26,167	10/01/2029
3138YE JM 0	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		708,656	708,656	724,434	708,901		12,647		12,647		708,656				19,866	11/01/2044
3138YJ Z3 3	FNMA PASSTHRU AY5261		11/01/2017	MORTGAGE PAYDOWN		558,316	558,316	585,098	555,817		(246)		(246)		558,316				9,625	06/01/2030
3138YJ ZJ 8	FNMA PASSTHRU AY5244		11/01/2017	MORTGAGE PAYDOWN		2,195,924	2,195,924	2,303,575	2,158,255		2,499		2,499		2,195,924				15,824	04/25/2045
3138YJ ZX 7	FNMA PASSTHRU AY5257		11/01/2017	MORTGAGE PAYDOWN		1,083,906	1,083,906	1,135,899	1,082,915		37,669		37,669		1,083,906				43,509	03/01/2045
3138YK WE 9	FHICHC		11/01/2017	MORTGAGE PAYDOWN		1,147,050	1,147,050	1,187,555	1,147,546		991		991		1,083,906				19,654	04/25/2045
3138YU UG 4	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		590,420	590,420	627,413	590,577		(496)		(496)		1,147,050				13,545	05/01/2045
3138YU UU 3	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		798,520	798,520	852,732	795,193		(157)		(157)		590,420				10,458	07/01/2045
3138YW LC 9	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		2,111,586	2,111,586	2,242,570	2,112,981		3,326		3,326		798,520				18,573	10/01/2045
31390C MD 5	FNMA PASS-THRU INT 15 Y		05/01/2017	MORTGAGE PAYDOWN		15,223	15,223	16,004	15,223		(1,395)		(1,395)		2,111,586				41,455	07/01/2045
31390F 4E 6	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		69,909	69,909	72,279	69,781						15,223				372	05/01/2017
31390F 4T 3	FNMA PASS-THRU INT 15 Y		04/25/2017	MORTGAGE PAYDOWN		4,344	4,344	4,606	4,344		128		128		69,909				3,495	05/01/2032
31390F 4W 6	FNMA PASS-THRU INT 15 Y		05/01/2017	MORTGAGE PAYDOWN		14,895	14,895	15,795	14,896						4,344				74	05/01/2017
31390G A6 4	FNMA PASS-THRU INT 15 Y		04/25/2017	MORTGAGE PAYDOWN		7,955	7,955	8,436	7,956		(1)		(1)		14,895				714	05/01/2017
31390G CE 5	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		3,855	3,855	3,986	3,852		(1)		(1)		7,955				133	05/01/2017
31390J 3P 4	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		48,146	48,146	51,351	48,304		3		3		3,855				148	05/01/2032
31391Q JP 0	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		64,402	64,402	66,254	64,415		(158)		(158)		48,146				1,276	07/01/2032
31400S CJ 6	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		105,037	105,037	105,579	105,037		(13)		(13)		64,402				1,648	11/01/2032
31401B P4 1	FNMA PASS-THRU INT 15 Y		11/01/2017	MORTGAGE PAYDOWN		113,954	113,954	118,174	114,335						105,037				2,432	04/01/2018
31402E R7 5	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		112,438	112,438	113,782	112,503		(382)		(382)		113,954				2,820	05/01/2018
31402G R4 7	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		361,310	361,310	365,488	361,580		(65)		(65)		112,438				2,755	08/01/2033
31402K VX 9	FNMA PASS-THRU INT 15 Y		11/01/2017	MORTGAGE PAYDOWN		83,187	83,187	85,722	83,436		(270)		(270)		361,310				12,059	07/01/2033
31402L QU 9	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		64,034	64,034	64,774	64,053		(249)		(249)		83,187				2,255	07/01/2018
31403F PK 4	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		108,526	108,526	114,727	108,748		(19)		(19)		64,034				1,602	08/01/2033
31403J W6 9	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		133,053	133,053	135,953	133,382		(222)		(222)		108,526				2,812	10/01/2033
31403N GB 7	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		85,556	85,556	87,695	85,738		(329)		(329)		133,053				3,781	12/01/2033
31404G 2B 6	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		99,722	99,722	102,464	100,122		(182)		(182)		85,556				1,449	11/01/2033
31404M L4 8	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		35,789	35,789	36,706	35,783		(400)		(400)		99,722				2,751	02/01/2019
31404P LS 8	FNMA PASS-THRU INT 15 Y		11/01/2017	MORTGAGE PAYDOWN		218,237	218,237	212,440	217,346		7		7		35,789				1,075	03/01/2034
31404W TV 8	FNMA PASS-THRU INT 15 Y		11/01/2017	MORTGAGE PAYDOWN		137,476	137,476	134,813	136,978		891		891		218,237				4,892	04/01/2019
31405R AM 8	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		201,754	201,754	205,410	201,727		498		498		137,476				3,121	05/01/2019
											27		27		201,754				5,951	10/01/2034

E14.5

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	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31405R AN 6	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		157,177	157,177	160,026	157,126		52		52		157,177				7,754	10/01/2034
31405R G3 4	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		3,033	3,033	3,071	3,032				0		3,033				91	09/01/2034
31406B F2 1	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		40,702	40,702	41,303	40,684		18		18		40,702				1,582	01/01/2035
31406C TB 4	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		188,625	188,625	191,750	188,712		(87)		(87)		188,625				1,529	12/01/2034
31406E ML 5	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		98,406	98,406	100,036	98,354		52		52		98,406				3,910	01/01/2035
31406E Z5 6	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		8,518	8,518	8,371	8,520		(2)		(2)		8,518				235	03/01/2035
31406K LR 9	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		328,129	328,129	333,512	328,551		(422)		(422)		328,129				12,438	01/01/2035
31406L JC 3	FED NATL MTG ASSN #813059		11/01/2017	MORTGAGE PAYDOWN		19,348	19,348	18,800	19,336		13		13		19,348				595	03/01/2035
31406M LG 9	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		348,216	348,216	350,501	348,476		(260)		(260)		348,216				8,190	01/01/2035
31407B HM 4	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		99,531	99,531	96,708	99,436		95		95		99,531				1,060	06/01/2035
31407E VE 0	FNMA PASS-THRU INT 15 Y		11/01/2017	MORTGAGE PAYDOWN		303,176	303,176	309,382	303,818		(641)		(641)		303,176				8,443	07/01/2020
31407F DK 3	FNMA PASS-THRU INT 15 Y		11/01/2017	MORTGAGE PAYDOWN		89,755	89,755	84,994	89,060		695		695		89,755				2,193	10/01/2020
31407L MV 6	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		284,045	284,045	281,649	283,860		185		185		284,045				12,104	06/01/2035
31407S A2 8	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		101,498	101,498	96,598	101,008		490		490		101,498				3,635	08/01/2035
31408H KX 2	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		253,397	253,397	244,291	251,955		1,442		1,442		253,397				6,760	02/01/2036
31409F E6 1	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		82,140	82,140	81,472	82,094		46		46		82,140				2,561	03/01/2036
31409T RE 0	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		502,117	502,117	486,387	498,736		3,382		3,382		502,117				13,889	04/01/2036
31409X 5A 3	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		422,772	422,772	427,825	423,417		(645)		(645)		422,772				24,633	05/01/2036
3140E5 3K 8	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		1,160,207	1,160,207	1,207,703	1,157,584		2,623		2,623		1,160,207				20,947	10/01/2045
3140E8 V6 2	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		792,382	792,382	828,101	791,852		530		530		792,382				18,122	11/01/2045
3140EB MN 8	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		1,093,065	1,093,065	1,153,440	1,093,391		(325)		(325)		1,093,065				26,802	04/01/2046
3140EU TK 5	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		728,413	728,413	763,639	728,549		(136)		(136)		728,413				16,330	01/01/2046
3140EW 7A 7	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		672,623	672,623	689,281	672,786		(163)		(163)		672,623				9,264	03/01/2046
3140EY XJ 5	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		1,313,212	1,313,212	1,377,026	1,317,898		(4,687)		(4,687)		1,313,212				27,640	04/01/2031
3140F0 BP 8	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		1,135,339	1,135,339	1,226,521	1,155,126		(19,786)		(19,786)		1,135,339				34,591	07/01/2046
3140F3 6F 0	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		645,565	645,565	660,846	645,866		(301)		(301)		645,565				9,526	06/01/2046
3140F5 NN 9	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		447,281	447,281	443,018			134		134		447,281				4,194	07/01/2046
3140F8 JK 4	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		803,663	803,663	827,835	804,443		(780)		(780)		803,663				10,987	10/01/2046
3140FA 5J 7	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		10,116	10,116	10,858			(2)		(2)		10,116				38	06/01/2047
3140FB EK 2	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		1,208,320	1,205,722	1,260,168	1,215,451		(7,130)		(7,130)		1,208,320				27,587	08/01/2046
3140FK BZ 2	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		953,540	953,540	960,543	954,290		(750)		(750)		953,540				11,828	11/01/2031
3140FK JB 7	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		123,808	123,992	121,885	123,795		12		12		123,808				1,723	10/01/2046
3140FL N5 3	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		211,014	211,014	209,349			54		54		211,014				2,636	11/01/2046
3140FM R9 9	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		420,560	420,560	416,043			183		183		420,560				4,765	01/01/2047
3140FS C4 3	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		340,792	340,792	350,031			(190)		(190)		340,792				5,251	04/01/2047
3140FS CJ 0	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		30,733	30,733	32,345			(15)		(15)		30,733				256	02/01/2047
3140FS CU 5	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		30,466	30,466	31,469			(11)		(11)		30,466				268	03/01/2047
3140FS DB 6	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		57,204	57,204	59,114			(21)		(21)		57,204				507	05/01/2047
3140GR XK 5	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		360,667	360,667	371,572			(218)		(218)		360,667				2,075	07/01/2032
3140GW P5 6	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		9,155	9,155	9,188					0		9,155				23	09/01/2047
3140Q7 E9 4	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		22,857	22,857	23,307			(2)		(2)		22,857				57	08/01/2037
3140Q7 PD 3	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		122,323	122,323	123,432			(7)		(7)		122,323				255	09/01/2032

E14.6

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	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31410E 2N 7	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		1,249	1,249	1,239	1,249				0		1,249			0	42	07/01/2036
31410G PQ 0	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		87,559	87,559	93,647	88,214		(654)		(654)		87,559			0	2,958	11/01/2037
31410S 4X 2	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		4,270	4,270	4,343	4,271		(1)		(1)		4,270			0	152	09/01/2036
31410U GK 2	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		227,805	227,805	217,340	226,976		829		829		227,805			0	8,343	03/01/2037
31410W 3E 6	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		40,301	40,301	41,397	40,408		(107)		(107)		40,301			0	1,462	09/01/2022
31411A JG 1	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		266,900	266,900	268,630	267,327		(427)		(427)		266,900			0	6,536	11/01/2036
31411H P7 9	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		39,070	39,070	39,400	39,077		(7)		(7)		39,070			0	1,342	01/01/2037
31411N XZ 5	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		238,555	238,555	231,809	237,812		743		743		238,555			0	4,025	03/01/2037
31411W AU 1	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		47,390	47,390	47,764	47,415		(25)		(25)		47,390			0	1,631	04/01/2037
31411W FH 5	FNMA PASS-THRU INT 15 Y		11/01/2017	MORTGAGE PAYDOWN		97,892	97,892	97,931	97,892				0		97,892			0	2,525	05/01/2022
31412L D2 3	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		212,360	212,360	204,197	211,600		759		759		212,360			0	3,710	03/01/2037
31412S 4L 6	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		57,079	57,079	57,739	57,093		(14)		(14)		57,079			0	3,324	04/01/2038
31412S 5T 8	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		241,370	241,370	243,897	241,420		(50)		(50)		241,370			0	2,742	05/01/2038
31414U 5K 0	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		242,720	242,720	244,199	242,910		(190)		(190)		242,720			0	5,878	05/01/2038
31416R QR 7	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		1,297,104	1,297,104	1,296,901	1,297,104				0		1,297,104			0	24,294	06/01/2039
31416X LY 4	FNMA PASS-THRU INT 15 Y		11/01/2017	MORTGAGE PAYDOWN		1,071,472	1,071,472	1,147,312	1,084,471		(13,000)		(13,000)		1,071,472			0	21,072	01/01/2026
31416X NA 4	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		792,298	792,298	807,896	791,169		1,129		1,129		792,298			0	23,021	02/01/2041
31418A SC 3	FNMA PASS-THRU SF30 LTV		11/01/2017	MORTGAGE PAYDOWN		1,428,376	1,428,376	1,462,970	1,432,279		(3,903)		(3,903)		1,428,376			0	32,611	04/01/2043
31418B S8 0	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		1,299,769	1,299,769	1,387,503	1,307,077		(7,308)		(7,308)		1,299,769			0	25,046	07/01/2045
31418P UE 3	FEDERAL NATL MTG		11/01/2017	MORTGAGE PAYDOWN		644,720	644,720	659,367	645,236		(516)		(516)		644,720			0	8,882	03/01/2040
31418U 4W 1	FNMA PASS-THRU AD7136		11/01/2017	MORTGAGE PAYDOWN		1,149,432	1,149,432	1,268,326	1,152,541		(3,109)		(3,109)		1,149,432			0	29,360	07/01/2040
31419A DS 3	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		296,649	296,649	322,606	299,953		(3,303)		(3,303)		296,649			0	9,842	09/01/2039
31419J SH 2	FNMA PASS-THRU		11/01/2017	MORTGAGE PAYDOWN		1,616,794	1,616,794	1,608,458	1,616,490		304		304		1,616,794			0	31,822	11/01/2040
31419M AU 5	FNMA PASS-THRU INT 15 Y		11/01/2017	MORTGAGE PAYDOWN		1,233,562	1,233,562	1,300,830	1,239,786		(6,224)		(6,224)		1,233,562			0	22,022	12/01/2025
343136 Q6 7	FLORIDA ST TPK AUTH TPK R		12/21/2017	MORGAN STANLEY		4,653,494	4,570,000	5,167,528	4,693,593		(80,608)		(80,608)		4,612,985		40,508	40,508	339,576	07/01/2018
349460 4J 1	FORT WORTH TX INDEP SCH DIST		09/18/2017	GOLDMAN SACHS		1,162,940	1,000,000	1,165,600	1,165,600		(3,589)		(3,589)		1,162,011		929	929	29,861	02/15/2022
35671D BJ 3	FREEMONT-MCMORAN INC		05/09/2017	VARIOUS		131,625	150,000	126,250	126,389		245		245		126,634		4,991	4,991	3,975	11/14/2034
387874 WB 2	GRANT CNTY WA PUBLIC UTILITY DIST #2		11/01/2017	JANNEY MONTGOME		1,155,493	1,070,000	1,261,038	1,192,947		(26,793)		(26,793)		1,166,154		(10,661)	(10,661)	71,631	10/01/2020
395460 3S 5	GREENSBORO N C		03/14/2017	BLAIR WILLIAM		596,010	500,000	596,045	595,389		(2,273)		(2,273)		593,116		2,894	2,894	10,208	02/01/2025
396290 CM 8	GREENVILLE NC COMB ENTERPRISE		01/13/2017	JEFFERIES & CO		1,282,367	1,060,000	1,252,125	1,251,771		(708)		(708)		1,251,064		31,303	31,303	15,900	04/01/2028
39715R AL 8	GREENWOOD FIFTY SCH FACS		03/30/2017	MORGAN STANLEY		3,672,776	3,575,000	3,824,678	3,600,715		(7,088)		(7,088)		3,593,627		79,149	79,149	60,576	12/01/2017
407287 MD 0	HAMILTON CO OH SALES TAX		01/13/2017	PERSHING DLJ		1,194,190	1,000,000	1,170,160	1,169,692		(527)		(527)		1,169,165		25,025	25,025	6,667	12/01/2029
442435 4N 0	HOUSTON TX UTILITY SYS REVENUE		02/01/2017	CITIGROUP		4,140,395	3,500,000	4,395,825	4,349,122		(10,608)		(10,608)		4,338,514		(198,119)	(198,119)	39,375	05/15/2024
445047 ER 0	HUMBLE TX INDEP SCH DIST		06/27/2017	CITIGROUP		2,240,316	1,800,000	2,335,176	2,317,500		(26,311)		(26,311)		2,291,190		(50,874)	(50,874)	78,750	02/15/2026
45203H LP 5	ILLINOIS ST FIN AUTH REVENUE		02/06/2017	WACHOVIA		1,292,841	1,225,000	1,442,487	1,287,371		(3,992)		(3,992)		1,283,380		9,461	9,461	29,604	08/15/2018
469485 LG 9	JACKSONVILLE FL SALES TAX REVENUE		05/02/2017	NATL FINANCIAL SERV		2,506,335	2,070,000	2,553,324	2,517,941		(16,007)		(16,007)		2,501,934		4,401	4,401	61,525	10/01/2025
49151E ZZ 2	KENTUCKY ST PPT		02/06/2017	CITIGROUP		1,614,390	1,500,000	1,697,475	1,615,890		(5,778)		(5,778)		1,610,112		4,278	4,278	41,125	02/01/2019
544646 3E 0	LOS ANGELES CA UNIF SCH DIST		01/04/2017	MORGAN STANLEY		3,114,626	2,860,000	3,176,488	3,149,229		(1,274)		(1,274)		3,147,955		(33,329)	(33,329)	73,089	07/01/2019
54466H DK 9	LOS ANGELES CNTY CA MET TRANS		02/14/2017	MORGAN STANLEY		415,901	345,000	415,708	414,952		(1,121)		(1,121)		413,832		2,069	2,069	3,690	06/01/2024
54466H DL 7	LOS ANGELES CNTY CA MET TRANS		02/14/2017	UBSW		365,349	300,000	364,038	363,445		(879)		(879)		362,566		2,783	2,783	3,208	06/01/2025
54627A DE 4	LOUISIANA HSG FIN AGY SINGLE FAMILY		06/01/2017	ISSUE CALLED at 100.000		155,000	155,000	155,000	155,000				0		155,000			0	3,759	06/01/2019

E14.7

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	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
546589 QA 3	LOUISVILLE & JEFFERSON CN.....		02/07/2017	BARCLAYS.....		2,520,840	2,400,000	2,660,592	2,448,442		(3,753)		(3,753)		2,444,690		76,150	76,150	28,333	05/15/2018
54811B KR 1	LOWER COLO RIV AUTH TEX T.....		02/02/2017	JP MORGAN.....		1,092,139	1,080,000	1,232,438	1,091,182		(3,004)		(3,004)		1,088,178		3,961	3,961	12,300	05/15/2017
56052E 3J 5	MAINE ST HSG AUTH MTGE REV.....		12/29/2016	ISSUE CALLED at 100.000.....		1,125,000	1,125,000	1,125,000	1,125,000				0		1,125,000		0	0	4,263	11/15/2020
57584X FV 8	MASSACHUSETTS ST DEV FIN AGY REV.....		01/18/2017	BANC OF AMERICA.....		679,846	615,000	656,316	656,288		(61)		(61)		656,227		23,618	23,618	13,496	08/15/2040
592030 ZA 1	METROPOLITAN GOVT NASHVIL.....		12/04/2017	BANK AMERICA MERRILL.....		5,083,500	5,000,000	5,946,150	5,209,588		(141,553)		(141,553)		5,068,034		15,466	15,466	264,583	05/15/2018
592250 AJ 3	MET PIER & EXPOSITION AUTH.....		06/01/2017	JP MORGAN.....		2,904,132	2,735,000	3,177,578	3,143,784		(27,717)		(27,717)		3,116,067		(211,935)	(211,935)	64,956	12/15/2022
592250 AJ 3	MET PIER & EXPOSITION AUTH.....		06/05/2017	CITIGROUP.....		5,871,365	5,710,000	6,368,196	6,287,377		(42,838)		(42,838)		6,244,539		(373,174)	(373,174)	137,199	12/15/2026
592481 JB 2	MET SAINT LOUIS MO SWR DIST WSTWTR.....		01/03/2017	PERSHING DLJ.....		823,167	710,000	812,027	811,918		(55)		(55)		811,863		11,304	11,304	1,578	05/01/2035
59259R WJ 9	MET TRANSPRTN AUTH NY REVENUE.....		10/30/2017	BANK AMERICA MERRILL.....		3,030,089	2,905,000	3,390,571	3,096,423		(84,465)		(84,465)		3,011,958		18,131	18,131	146,581	11/15/2018
59266T MC 2	MET WTR DIST OF STHRN CA.....		01/25/2017	WACHOVIA.....		3,198,091	2,660,000	3,149,573	3,148,616		(2,877)		(2,877)		3,145,739		52,352	52,352	77,583	07/01/2028
59266T ME 8	MET WTR DIST OF STHRN CA.....		01/18/2017	WACHOVIA.....		1,143,392	950,000	1,114,863	1,114,606		(594)		(594)		1,114,012		29,379	29,379	26,785	07/01/2030
59447P QG 9	MICHIGAN ST FIN AUTH REVENUE.....		08/29/2017	PERSHING DLJ.....		201,997	195,000	217,743	202,127		(2,508)		(2,508)		199,618		2,378	2,378	6,197	11/15/2018
59447T LY 7	MICHIGAN ST FIN AUTH REVENUE.....		04/24/2017	PERSHING DLJ.....		585,455	500,000	604,375	600,813		(4,443)		(4,443)		596,370		(10,915)	(10,915)	11,250	11/15/2023
60637A KN 1	MISSOURI ST HLTH & EDUCNTL FAC REV.....		10/03/2017	JP MORGAN.....		830,330	695,000	872,510	860,421		(15,021)		(15,021)		845,400		(15,070)	(15,070)	30,889	11/15/2024
63968A UW 3	NEBRASKA ST PUBLIC PWR DIST REV.....		10/19/2017	GOLDMAN SACHS.....		2,811,176	2,790,000	3,340,244	2,899,613		(88,855)		(88,855)		2,810,758		418	418	182,900	01/01/2018
64542R AM 3	NEW HOPE CULTURAL ED FACS.....		04/01/2017	MATURITY.....		100,000	100,000	107,732	100,691		(691)		(691)		100,000		0	0	2,000	04/01/2017
64579X BK 9	NEW JERSEY HEALTH CARE FA.....		09/15/2017	MATURITY.....		2,000,000	2,000,000	2,105,700	2,008,920		(8,920)		(8,920)		2,000,000		0	0	100,000	09/15/2017
646066 WV 8	NEW JERSEY ST EDL FACS AUTH.....		02/27/2017	BANK AMERICA MERRILL.....		2,492,708	2,205,000	2,582,628	2,553,093		(12,752)		(12,752)		2,540,341		(47,633)	(47,633)	62,169	07/01/2021
646136 C9 0	NEW JERSEY ST TRANSN TR F.....		11/06/2017	MORGAN STANLEY.....		1,427,132	1,400,000	1,579,284	1,442,813		(24,883)		(24,883)		1,417,930		9,202	9,202	62,806	06/15/2018
646136 Z4 6	NEW JERSEY ST TRANSPORT RUST.....		04/11/2017	JEFFERIES & CO.....		2,046,972	1,940,000	2,080,553	2,071,932		(14,895)		(14,895)		2,057,037		(10,066)	(10,066)	31,794	06/15/2019
64971M VT 6	NEW YORK N Y CITY TRANSIT.....		12/04/2017	MORGAN STANLEY.....		5,167,800	5,000,000	6,171,950	5,368,057		(186,037)		(186,037)		5,182,020		(14,220)	(14,220)	274,306	11/01/2018
64971Q Q5 5	NEW YORK CITY NY TRANSITIONALFIN.....		11/09/2017	VARIOUS.....		5,976,193	5,750,000	6,998,440	6,156,562		(185,239)		(185,239)		5,971,323		4,869	4,869	283,472	11/15/2018
64990A DU 6	NEW YORK ST DORM AUTH ST.....		09/18/2017	VARIOUS.....		4,142,470	3,375,000	4,234,550	4,157,849		(34,977)		(34,977)		4,122,872		19,598	19,598	126,649	03/15/2026
64990A EX 9	NY DORMITORY AU.....		01/18/2017	NATL FINANCIAL SERV.....		981,960	795,000	1,033,548	1,027,967		(1,349)		(1,349)		1,026,618		(44,657)	(44,657)	12,588	03/15/2027
64990E 4V 6	NY DORMITORY AU.....		01/17/2017	BANK AMERICA MERRILL.....		1,520,413	1,250,000	1,490,538	1,489,928		(965)		(965)		1,488,964		31,449	31,449	15,625	02/15/2028
64990E XL 6	NEW YORK ST DORM AUTH ST.....		08/15/2017	EXCHANGE.....		10,386,144	9,960,000	10,669,338	10,461,945		(70,637)		(70,637)		10,391,308		(5,164)	(5,164)	522,900	02/15/2021
65821D NX 5	NORTH CAROLINA ST MED CARE.....		07/18/2017	WACHOVIA.....		875,438	875,000	875,000	875,000		0		0		875,000		438	438	8,281	12/01/2033
672325 ZS 9	OAKLAND CA UNIF SCH DIST ALAMEDA.....		01/03/2017	MORGAN STANLEY.....		242,544	200,000	241,928	241,801		(53)		(53)		241,747		797	797	3,861	08/01/2026
67756D JK 3	OHIO ST HGR EDUCNTL FAC COMM.....		01/19/2017	WACHOVIA.....		629,041	540,000	647,077	645,604		(1,093)		(1,093)		644,512		(15,471)	(15,471)	4,050	12/01/2022
67766W VR 0	OHIO ST WTR DEV AUTH WTR POLL.....		01/19/2017	JP MORGAN.....		360,903	300,000	373,866	372,484		(591)		(591)		371,893		(10,990)	(10,990)	2,050	06/01/2024
679088 AU 8	OKLAHOMA ST CAPITAL IMPT AUTHST.....		01/20/2017	JP MORGAN.....		2,113,650	1,830,000	2,126,136	2,122,858		(3,383)		(3,383)		2,119,475		(5,825)	(5,825)	51,850	07/01/2022
68609B UG 0	OREGON ST FOR PREVIO.....		01/03/2017	WACHOVIA.....		1,306,811	1,100,000	1,280,444	1,279,776		(134)		(134)		1,279,642		27,169	27,169	5,347	06/01/2031
70869V AZ 7	PENNSYLVANIA ST ECON DEV AUTH.....		07/03/2017	ISSUE CALLED at 100.000.....		8,765,000	8,765,000	10,024,366	9,527,105		(26,825)		(26,825)		9,500,280		(735,280)	(735,280)	306,250	07/01/2022
708840 HU 0	PENNSYLVANIA INTER GOV.....		06/15/2017	MATURITY.....		4,000,000	4,000,000	4,366,720	4,023,848		(23,848)		(23,848)		4,000,000		0	0	100,000	06/15/2017
709221 TR 1	PENNSYLVANIA ST TPK COMMN OIL.....		05/04/2017	NATL FINANCIAL SERV.....		229,890	200,000	238,882	236,591		(2,577)		(2,577)		234,014		(4,124)	(4,124)	4,389	12/01/2021
709222 CR 2	PENNSYLVANIA ST TURNPIKE COMM.....		07/25/2017	USBCORP.....		2,771,316	2,300,000	2,807,173	2,795,266		(41,289)		(41,289)		2,753,977		17,339	17,339	125,110	07/15/2023
720424 XM 7	PIERCE CNTY WA SCH DIST #10 TACOMA.....		03/10/2017	GOLDMAN SACHS.....		1,121,210	1,015,000	1,114,389	1,113,590		(3,942)		(3,942)		1,109,647		11,562	11,562	11,729	12/01/2021
73358T Z2 0	PORT AUTH NEW YORK & NEW JERSEY.....		08/28/2017	VARIOUS.....		4,609,973	4,460,000	4,897,011	4,753,122		(48,551)		(48,551)		4,704,572		(94,599)	(94,599)	145,075	11/01/2019
736688 HC 9	PORTLAND OR CMNTY CLG DIST.....		11/09/2017	MORGAN STANLEY.....		5,631,615	5,505,000	6,636,167	5,812,490		(182,517)		(182,517)		5,629,973		1,642	1,642	250,783	06/15/2018
75076P AF 2	RAILSPLITTER TOB SETTLEME.....		06/01/2017	MATURITY.....		2,130,000	2,130,000	2,167,701	2,132,772		(2,772)		(2,772)		2,130,000		0	0	53,250	06/01/2017
79574C BP 7	SALT RIVER AZ PROJ AFRIC IMPT & PWR.....		01/26/2017	MORGAN STANLEY.....		1,271,661	1,075,000	1,279,164	1,276,914		(2,244)		(2,244)		1,274,670		(3,010)	(3,010)	8,958	01/01/2024
796253 2F 8	SAN ANTONIO TX ELEC & GAS REVENUE.....		03/10/2017	WACHOVIA.....		1,150,280	1,000,000	1,186,930	1,150,049		(5,797)		(5,797)		1,144,252		6,028	6,028	31,111	02/01/2022

E14.8

SCHEDULE D - PART 4

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

E14.9

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
796253 3M 2	SAN ANTONIO TEX ELEC.....	11/01/2017	NATL FINANCIAL SERV.....		1,082,590	1,000,000	1,165,660	1,107,296		(28,736)		(28,736)		1,078,560		4,030	4,030	62,778	02/01/2020	
796253 3U 4	SAN ANTONIO TX ELEC & GAS REVENUE.....	01/24/2017	MORGAN STANLEY.....		905,328	800,000	939,080	905,062		(1,791)		(1,791)		903,270		2,058	2,058	19,556	02/01/2021	
796253 U5 9	SAN ANTONIO TEX ELEC & GA.....	03/09/2017	JP MORGAN.....		4,145,880	4,000,000	4,484,800	4,069,680		(12,871)		(12,871)		4,056,809		89,071	89,071	123,889	02/01/2018	
796269 WL 8	SAN ANTONIO TX INDEP SCH DIST.....	02/13/2017	USB SECURITIES.....		1,002,401	835,000	994,919	994,554		(2,053)		(2,053)		992,501		9,899	9,899	28,645	08/15/2025	
797272 PC 9	SAN FRANCISCO CA CMNTY CLG DIST.....	04/22/2017	HUTCHINSON SHOC.....		590,468	475,000	603,179	600,972		(4,345)		(4,345)		596,628		(6,160)	(6,160)	11,347	08/01/2025	
797646 LR 5	SAN FRANCISCO CITY & CNTY CA.....	01/10/2017	MORGAN STANLEY.....		991,871	905,000	1,006,650	998,994		(1,158)		(1,158)		997,836		(5,965)	(5,965)	3,563	06/15/2019	
79765R H2 8	SAN FRANCISCO CITY & CNTY CA.....	02/13/2017	MORGAN STANLEY.....		1,601,763	1,310,000	1,667,958	1,660,691		(4,603)		(4,603)		1,656,088		(54,325)	(54,325)	21,106	11/01/2025	
79765R H6 9	SAN FRANCISCO XIXTY & CNTY CA.....	02/09/2017	VARIOUS.....		5,776,383	4,800,000	5,961,264	5,944,208		(8,998)		(8,998)		5,935,210		(158,827)	(158,827)	68,083	11/01/2029	
812627 AH 0	SEATTLE WASH.....	01/25/2017	CITIGROUP.....		2,372,980	2,000,000	2,346,960	2,344,070		(3,493)		(3,493)		2,340,577		32,403	32,403	33,056	04/01/2024	
833136 QA 5	SNOHOMISCH CNTY WA SCH DIST #6.....	04/25/2017	MORGAN STANLEY.....		769,544	635,000	790,461	786,920		(5,833)		(5,833)		781,086		(11,543)	(11,543)	16,757	12/01/2024	
837151 JG 5	SOUTH CAROLINA ST PUB SVC.....	04/12/2017	VARIOUS.....		1,250,282	1,180,000	1,160,813	1,161,704		51		51		1,161,755		88,527	88,527	17,731	12/01/2048	
87422V AE 8	TALEN ENERGY SUPPLY LLC.....	11/21/2017	VARIOUS.....		346,125	350,000	341,250					0		341,250		4,875	4,875	613	01/15/2026	
89602N WL 4	TRIBOROUGH BRDG & TUNL AU.....	09/22/2017	VARIOUS.....		4,241,405	4,000,000	4,764,040	4,223,540		(55,370)		(55,370)		4,168,171		73,234	73,234	200,486	01/01/2019	
89978K AQ 9	TUOLUMNE WIND PROJ AUTH.....	11/15/2017	MORGAN STANLEY.....		1,563,825	1,500,000	1,467,315	1,484,309		2,473		2,473		1,486,782		77,043	77,043	103,333	01/01/2022	
914233 B8 3	UNIVERSITY CONN.....	02/28/2017	FIDELITY CAP.....		1,690,204	1,535,000	1,784,407	1,698,217		(8,513)		(8,513)		1,689,704		500	500	41,786	02/15/2020	
914353 YY 7	UNIVERSITY ILL UNIV REVS.....	04/24/2017	WACHOVIA.....		282,138	265,000	302,728	281,617		(2,330)		(2,330)		279,287		2,850	2,850	7,582	04/01/2019	
914460 NY 2	UNIV OF MINNESOTA MN.....	01/13/2017	PERSHING DLJ.....		1,069,854	875,000	1,044,654	1,044,299		(709)		(709)		1,043,591		26,263	26,263	13,125	04/01/2027	
914639 EM 7	UNIV OF NEBRASKA, NE FACS CORP.....	02/17/2017	CITIGROUP.....		2,471,014	2,335,000	2,498,590	2,483,708		(9,796)		(9,796)		2,473,912		(2,898)	(2,898)	44,624	03/01/2019	
91514A BK 0	UNIV OF TEXAS TX UNIV REVENUES.....	06/08/2017	BANK AMERICA MERRILL.....		4,118,532	3,300,000	4,237,134	4,080,396		(37,513)		(37,513)		4,042,883		75,649	75,649	136,583	08/15/2025	
91802R AK 5	UTILITY DEBT SECURIT.....	01/18/2017	BANK AMERICA MERRILL.....		584,910	500,000	571,605	571,417		(220)		(220)		571,197		13,713	13,713	2,639	12/15/2031	
91802R CS 6	UTILITY DEBT SECURITIZATION AUTH NY.....	01/19/2017	STIEFL.....		871,935	750,000	870,083	869,394		(932)		(932)		868,463		3,472	3,472	14,167	06/15/2024	
927781 QQ 0	VIGINIA ST CLG BLDG AUTH EDUCTNL.....	03/14/2017	JP MORGAN.....		2,697,450	2,450,000	2,834,283	2,705,065		(17,094)		(17,094)		2,687,971		9,479	9,479	76,903	02/01/2020	
927781 ZJ 6	VIRGINIA COLLEGE BLDG AUT.....	12/14/2017	WACHOVIA.....		5,540,346	5,400,000	6,386,202	5,654,995		(146,447)		(146,447)		5,508,547		31,799	31,799	350,250	09/01/2018	
940157 WQ 9	WASHINGTON MD SUBURBAN SAN DIST.....	03/08/2017	PERSHING DLJ.....		2,427,078	2,055,000	2,526,828	2,515,951		(13,792)		(13,792)		2,502,160		(75,081)	(75,081)	29,113	06/01/2023	
943504 5F 3	WAUWATOSA WIS.....	01/12/2017	JANNEY MONTGOME.....		1,643,799	1,430,000	1,585,255	1,584,781		(733)		(733)		1,584,047		59,752	59,752	4,449	12/01/2025	
944514 LW 6	WAYNE CNTY MICH ARPT AUTH.....	11/15/2017	WACHOVIA.....		5,007,200	5,000,000	5,171,950	5,025,717		(24,615)		(24,615)		5,001,102		6,098	6,098	240,278	12/01/2017	
97712D PR 1	WISCONSIN ST HLTH & EDUCTNL FAC.....	05/11/2017	PIPER JAFFREY.....		2,388,186	2,105,000	2,537,641	2,514,570		(13,690)		(13,690)		2,500,881		(112,695)	(112,695)	48,240	12/01/2034	
981306 MY 6	WORCESTER MASS.....	01/18/2017	JANNEY MONTGOME.....		1,316,652	1,105,000	1,264,264	1,263,587		(930)		(930)		1,262,656		53,995	53,995	5,832	01/15/2026	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....				341,095,606	320,867,642	358,973,993	339,487,921	0	(2,326,158)	0	(2,326,158)	0	341,743,631	0	(648,034)	(648,034)	9,641,784	XXX	
Bonds - Industrial and Miscellaneous																				
001546 AM 2	AK STL CORP.....	02/08/2017	VARIOUS.....		311,813	300,000	312,875	312,636		(174)		(174)		312,462		(650)	(650)	8,608	04/01/2022	
001546 AS 9	AK STL CORP.....	01/24/2017	JP MORGAN.....		312,875	300,000	302,250	302,207		(20)		(20)		302,187		10,688	10,688	7,244	10/01/2021	
001546 AV 2	AK STL CORP.....	08/03/2017	VARIOUS.....		300,000	300,000	300,000					0		300,000		0	0		10/15/2025	
00164V AD 5	AMC NETWORKS INC.....	05/03/2017	BANK AMERICA MERRILL.....		354,125	350,000	350,000	350,000				0		350,000		4,125	4,125	10,410	04/01/2024	
00165A AH 1	AMC ENTERTAINMENT INC.....	07/21/2017	VARIOUS.....		717,685	700,000	708,313	707,744		(416)		(416)		707,328		10,357	10,357	24,665	06/15/2025	
00165C AA 2	AMC ENTMT HLDGS INC.....	06/06/2017	BARCLAYS.....		468,045	450,000	451,550	451,528		(66)		(66)		451,462		16,583	16,583	15,495	11/15/2026	
001940 AA 3	AUTOMATION TOOLING SYSTEM.....	08/16/2017	VARIOUS.....		627,000	600,000	605,625	604,745		(304)		(304)		604,441		22,559	22,559	23,774	06/15/2023	
00434N AA 3	WILLIAMS PARTNERS/ACMP.....	07/03/2017	ISSUE CALLED at 103.831.....		1,297,887	1,250,000	1,284,375	1,277,491		(1,942)		(1,942)		1,275,549		22,339	22,339	38,594	05/15/2023	
008674 AH 6	AHERN RENTALS INC.....	03/15/2017	VARIOUS.....		851,938	950,000	948,563	793,250	155,575	27		155,602		948,852		(96,915)	(96,915)	16,737	05/15/2023	
00928Q AN 1	AIRCASTLE LTD.....	03/02/2017	CITIGROUP.....		270,625	250,000	251,875	251,536		(49)		(49)		251,487		19,138	19,138	7,715	02/15/2022	
00928Q AP 6	AIRCASTLE LTD.....	03/13/2017	VARIOUS.....		105,338	100,000	100,000	100,000				0		100,000		5,338	5,338	2,222	04/01/2023	
013093 AC 3	ALBERTSONS COS LLC/S.....	02/13/2017	JEFFERIES & CO.....		1,353,375	1,350,000	1,362,375	1,336,500	25,340	(215)		25,125		1,361,624		(8,249)	(8,249)	40,322	03/15/2025	

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		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
013817	AU	5	ALCOA INC.....	08/07/2017	VARIOUS.....		597,813	550,000	606,313	598,945	1,370	(7,953)	(6,583)	592,362	5,450	5,450	33,201	08/15/2020			
013817	AW	1	ALCOA INC.....	02/14/2017	VARIOUS.....		1,552,563	1,500,000	1,531,478	20,164	(648)	19,516	1,550,994	1,569	1,569	28,444	10/01/2024				
019736	AD	9	ALLISON TRANSMISSION.....	03/15/2017	VARIOUS.....		501,188	500,000	500,000			0	500,000	1,188	1,188	11,958	10/01/2024				
02005N	AD	2	ALLY FINL INC.....	12/01/2017	MATURITY.....		850,000	850,000	775,625	836,780	13,220	13,220	850,000	0	0	53,125	12/01/2017				
02005N	AV	2	ALLY FINL INC.....	03/22/2017	CITIGROUP.....		403,000	400,000	395,565	396,373	91	91	396,464	6,536	6,536	10,079	09/30/2024				
021332	AE	1	ALTA MESA HLDGS/FINANCE.....	01/31/2017	WELLS FARGO.....		107,500	100,000	100,000			0	100,000	7,500	7,500	1,203	12/15/2024				
02154C	AC	7	ALTICE FINANCING S.A.....	01/13/2017	BARCLAYS.....		627,000	600,000	608,000	606,522	(53)	(53)	606,470	20,530	20,530	19,888	01/15/2022				
02154C	AD	5	ALTICE FINANCING S.A.....	01/11/2017	BARCLAYS.....		420,500	400,000	402,438	402,149	(12)	(12)	402,136	18,364	18,364	7,803	02/15/2023				
024747	AD	9	ABC SUPPLY CO INC.....	03/15/2017	BARCLAYS.....		616,250	600,000	604,375	603,881	(49)	(49)	603,832	12,418	12,418	6,804	12/15/2023				
035240	AB	6	ANHEUSER-BUSCH INVEV.....	02/08/2017	STIEFL.....		1,763,913	1,750,000	1,754,673	1,754,552	(337)	(337)	1,754,215	9,698	9,698	20,533	08/01/2018				
035659	AA	9	ACOSTA INC.....	03/14/2017	VARIOUS.....		777,250	900,000	902,188	760,500	141,319	(32)	141,287	901,787	(124,537)	(124,537)	29,493	10/01/2022			
03674P	AJ	2	ANTERO RESOURCES FINANCE.....	01/06/2017	ISSUE CALLED at 103.000.....		257,500	250,000	241,250	243,075	35	35	243,110	14,390	14,390	1,458	12/01/2020				
03674P	AL	7	ANTERO RES FIN CORP.....	01/17/2017	JP MORGAN.....		206,000	200,000	205,563	205,334	(48)	(53)	205,329	671	671	2,359	11/01/2021				
03674X	AC	0	ANTERO RESOURCES FINANCE.....	11/13/2017	BARCLAYS.....		307,125	300,000	301,500	301,165	(151)	(151)	301,014	6,111	6,111	14,692	12/01/2022				
03674X	AF	3	ANTERO RESOURCES FINANCE.....	11/27/2017	CITIGROUP.....		312,750	300,000	285,625	287,279	1,485	1,485	288,763	23,987	23,987	16,781	06/01/2023				
03690A	AA	4	ANTERO MIDSTREAM PAR.....	01/11/2017	JP MORGAN.....		307,125	300,000	300,000	300,000		0	300,000	7,125	7,125	5,554	09/15/2024				
03938L	AQ	7	ARCELORMITTAL.....	07/05/2017	CIT GROUP.....		161,813	150,000	157,500	156,802	(886)	(886)	155,916	5,896	5,896	8,225	08/05/2020				
03938L	AX	2	ARCELORMITTAL.....	06/01/2017	CS FIRST.....		56,313	50,000	51,875	51,179	(85)	(85)	51,094	5,219	5,219	2,697	02/25/2022				
03969A	AE	0	ARDAGH PACKAGING.....	04/07/2017	ISSUE CALLED at 103.375.....		827,000	800,000	806,000	806,000		0	806,000	21,000	21,000	37,500	01/31/2021				
03969A	AJ	9	ARDAGH PKG FIN/HLDGS USA.....	08/08/2017	JP MORGAN.....		429,845	389,000	389,000	389,000		0	389,000	40,845	40,845	20,839	05/15/2024				
05453G	AA	3	AXALTA COATING SYSTEMS.....	05/24/2017	RBC CAP.....		923,125	900,000	901,830	895,142	6,717	(43)	901,816	21,309	21,309	33,935	08/15/2024				
05531F	AL	7	BB&T CORPORATION.....	07/14/2017	ISSUE CALLED at 100.000.....		500,000	500,000	499,090	499,883	101	101	499,984	16	16	7,311	08/15/2017				
05531F	AN	3	BB&T CORPORATION.....	01/24/2017	BB&T.....		1,005,100	1,000,000	998,540	999,556	22	22	999,578	5,522	5,522	2,164	06/19/2018				
060505	EN	0	BANK OF AMERICA CORP.....	04/18/2017	BARCLAYS.....		534,375	500,000	481,750	482,972	482	482	483,454	50,921	50,921	18,131	03/17/2025				
060505	EU	4	BANK AMER CORP.....	04/18/2017	BARCLAYS.....		275,000	250,000	250,000	250,000		0	250,000	25,000	25,000	9,669	01/01/9999				
06051G	EQ	8	BANK AMER CORP.....	03/22/2017	MATURITY.....		1,000,000	1,000,000	997,080	999,857	143	143	1,000,000	0	0	19,375	03/22/2017				
06051G	ET	2	BANK OF AMERICA CORP.....	01/30/2017	JP MORGAN.....		2,004,820	2,000,000	1,990,520	1,997,956	170	170	1,998,126	6,694	6,694	22,333	01/11/2018				
06406H	CJ	6	BANK NEW YORK MTN BK ENT.....	02/07/2017	JP MORGAN.....		2,695,950	2,700,000	2,699,217	2,699,810	17	17	2,699,828	(3,878)	(3,878)	15,593	03/06/2018				
07388V	AE	8	BEAR STEARNS CMBS 2007-TO.....	01/12/2017	VARIOUS.....		4,682,654	4,682,654	5,376,638	5,315,489	(591,973)	(591,973)	4,723,517	(40,863)	(40,863)	44,858	01/12/2045				
07556Q	BD	6	BEAZER HOMES USA INC.....	09/28/2017	TENDER EX.....		431,628	410,000	416,125	414,359	331	(491)	414,199	17,428	17,428	38,725	02/01/2023				
07556Q	BF	1	BEAZER HOMES USA INC.....	03/08/2017	TENDER/EXCHANGE.....		530,125	500,000	495,750	496,453	120	120	496,572	33,553	33,553	18,646	09/15/2021				
07556Q	BH	7	BEAZER HOMES USA INC.....	01/04/2017	PERSHING DLJ.....		103,670	100,000	90,250	92,227	64	64	92,290	11,380	11,380	383	06/15/2019				
085789	AE	5	BERRY PETE CO.....	03/01/2017	EXCHANGE.....		72,736	250,000	59,500	68,377	2,906	2,906	71,283	1,453	1,453		11/01/2020				
085789	AF	2	BERRY PETE CO.....	03/01/2017	EXCHANGE.....		413,713	1,240,000	392,556	407,613	3,905	3,905	411,518	2,196	2,196		09/15/2022				
095796	AA	6	BLUE RACER MIDSTREAM.....	07/20/2017	VARIOUS.....		920,188	900,000	668,250	692,791	12,711	12,711	705,502	214,685	214,685	34,445	11/15/2022				
097751	BM	2	BOMBARDIER INC.....	09/29/2017	VARIOUS.....		459,563	450,000	422,500	422,682	1,783	1,783	424,466	35,097	35,097	33,969	03/15/2025				
103304	BM	2	BOYD GAMING CORP.....	03/01/2017	MORGAN STANLEY.....		541,875	500,000	503,849	503,661	(74)	(74)	503,587	38,288	38,288	13,724	04/01/2026				
12008R	AJ	6	BUILDERS FIRSTSOURCE.....	04/10/2017	VARIOUS.....		561,563	550,000	552,375	551,500	791	(66)	552,226	9,337	9,337	19,766	09/01/2024				
12429T	AC	8	BWAY HOLDING COMPANY.....	04/07/2017	VARIOUS.....		1,092,279	1,000,000	997,412	998,173	116	116	998,289	93,989	93,989	58,045	08/15/2021				
124847	AC	8	CBS RADIO INC.....	01/04/2017	CS FIRST.....		209,000	200,000	200,000	200,000		0	200,000	9,000	9,000	3,303	11/01/2024				
1248EP	AX	1	CCO HLDGS LLC / CCO HLDGS.....	01/04/2017	CITIGROUP.....		364,000	350,000	366,625	362,344	(46)	(46)	362,298	1,702	1,702	10,241	01/31/2022				
1248EP	BF	9	CCO HLDGS LLC / CCO.....	10/10/2017	BANK AMERICA MERRILL.....		260,313	250,000	246,750	247,165	300	300	247,465	12,848	12,848	12,136	05/01/2023				

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For 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	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
1248EP BP 7	CCO HLDGS LLC/CAP CORP		11/09/2017	DEUTSCHE BANK		104,375	100,000	100,000	100,000				0		100,000		4,375	4,375	6,560	04/01/2024
12527G AF 0	CF INDS INC		04/26/2017	CS FIRST		181,500	200,000	179,625	172,910	6,832	227		7,059		179,970		1,530	1,530	6,366	03/15/2034
12543D AL 4	CHS / CMNTY HEALTH SYS IN		07/18/2017	JP MORGAN		202,250	200,000	194,750			457		457		195,207		7,043	7,043	10,698	11/15/2019
12543D AQ 3	CHS/COMMUNITY HEALTH SYS		11/27/2017	BARCLAYS		160,000	200,000	197,250			402		402		197,652		(37,652)	(37,652)	11,608	07/15/2020
12543D AR 1	CHS/COMMUNITY HEALTH SYS		04/03/2017	ISSUE CALLED at 101.281		518,559	512,000	511,438	506,240	5,400	57		5,457		511,696		6,862	6,862	16,619	08/15/2018
125581 GH 5	CIT GROUP INC		09/21/2017	TENDER EX		792,486	750,000	765,125	760,602		(1,335)		(1,335)		759,267		33,220	33,220	34,018	02/15/2019
125581 GL 6	CIT GROUP INC		05/01/2017	ISSUE CALLED at 103.157		567,364	550,000	556,750	552,364		(661)		(661)		551,703		15,660	15,660	18,368	03/15/2018
125581 GN 2	CIT GROUP INC		01/22/2017	MERRILL LYNCH		288,615	271,000	291,603	283,555		(234)		(234)		283,322		5,293	5,293	2,832	05/15/2020
125581 GQ 5	CIT GROUP INC		09/21/2017	TENDER EX		148,240	136,000	146,798			(624)		(624)		146,174		2,066	2,066	4,231	08/15/2022
126307 AH 0	CSC HLDGS INC		09/07/2017	VARIOUS		706,063	700,000	630,875	637,514		3,474		3,474		640,989		65,074	65,074	20,891	06/01/2024
126307 AQ 0	CSC HLDGS INC		11/27/2017	VARIOUS		366,625	350,000	357,500	203,500	894	(459)		435		356,934		9,691	9,691	18,990	04/15/2027
126634 AC 8	CVR FEF LLC/COFF FIN INC		02/03/2017	VARIOUS		278,279	275,000	275,000	275,000				0		275,000		3,279	3,279	4,793	11/01/2022
126670 QT 8	COUNTRYWIDE ASSET-BACKED CERT		11/27/2017	VARIOUS		450,430	500,160	232,746	229,350		837		837		234,972		215,458	215,458	11,809	05/25/2036
126685 DX 1	CWHEQ HEQ LN TR 2006-S2 A-3		12/18/2017	VARIOUS		723,300	748,742	206,314	117,033		126,184		126,184		278,915		444,386	444,386	30,476	07/25/2027
12668G AC 6	COUNTRYWIDE HOMES CMO		11/27/2017	MORTGAGE PAYDOWN		579,612	579,612	277,083	277,083				0		277,083		302,528	302,528	17,302	08/25/2036
128195 AH 7	CALATLANTIC GROUP INC		03/21/2017	BARCLAYS		599,500	550,000	561,500	559,350		(390)		(390)		558,961		40,539	40,539	9,453	12/15/2021
13057Q AF 4	CALIFORNIA RES CORP		09/13/2017	VARIOUS		45,500	100,000	49,250	50,245		1,969		1,969		52,214		(6,714)	(6,714)	4,533	11/15/2024
13057Q AG 2	CALIFORNIA RESOURCES CORP		09/14/2017	VARIOUS		230,625	400,000	297,693	299,654		7,784		7,784		307,438		(76,813)	(76,813)	23,289	12/15/2022
131347 BY 1	CALPINE CORP		03/06/2017	ISSUE CALLED at 103.938		505,139	486,000	521,235	508,478	7,428	(773)		6,655		515,133		(9,994)	(9,994)	24,558	01/15/2023
131347 CA 2	CALPINE CORP		07/24/2017	BANK AMERICA MERRILL		619,500	600,000	642,313	629,157	3,907	(3,367)		540		629,697		(10,197)	(10,197)	37,162	01/15/2022
144577 AF 0	CARRIZO OIL & GAS INC		12/26/2017	ISSUE CALLED at 101.875		166,056	163,000	169,749	156,000	108	(1,570)		(1,462)		167,912		(1,856)	(1,856)	15,235	09/15/2020
15135B AF 8	CENTENE CORP		08/15/2017	VARIOUS		880,313	850,000	850,000	850,000				0		850,000		30,313	30,313	48,117	02/15/2021
15135B AJ 0	CENTENE CORP DEL		03/08/2017	MORGAN STANLEY		451,125	450,000	450,000	441,563	8,438			8,438		450,000		1,125	1,125	7,330	01/15/2025
156504 AB 8	CENTURY COMMUNITIES		01/19/2017	BARCLAYS		310,500	300,000	301,421	301,029		(10)		(10)		301,019		9,481	9,481	3,953	05/15/2022
156700 AS 5	CENTURYLINK INC		04/03/2017	VARIOUS		669,415	650,000	666,250	665,239		(501)		(501)		664,738		4,677	4,677	18,502	03/15/2022
156700 AX 4	CENTURYLINK INC		08/22/2017	MORGAN STANLEY		153,000	150,000	156,375	154,125	1,972	(473)		1,499		155,624		(2,624)	(2,624)	7,425	12/01/2023
156700 BA 3	CENTURYLINK INC		05/23/2017	JP MORGAN		439,000	400,000	416,938	410,000	6,252	(761)		5,491		415,491		23,509	23,509	19,583	04/01/2024
15911N AA 3	CHANGE HEALTHCARE HL		09/29/2017	DEUTSCHE BANK		612,250	600,000	623,754			(1,737)		(1,737)		622,017		(9,767)	(9,767)	21,690	03/01/2025
15941R AN 0	CHAPARRAL ENERGY INC		03/24/2017	EXCHANGE		50,000	200,000	50,000	50,000				0		50,000					10/01/2020
15942R AB 5	CHAPARRAL ENERGY INC		03/24/2017	EXCHANGE		170,734	450,000	112,500	112,500				0		112,500		58,234	58,234		09/01/2021
15942R AD 1	CHAPARRAL ENERGY INC		03/24/2017	EXCHANGE		196,651	550,000	137,500	137,500				0		137,500		59,151	59,151		11/15/2022
165167 CG 0	CHESAPEAKE ENERGY CO		09/26/2017	VARIOUS		350,000	350,000	315,375	317,190		4,948		4,948		322,138		27,862	27,862	23,768	02/15/2021
165167 CL 9	CHESAPEAKE ENERGY CORP		08/30/2017	VARIOUS		492,000	550,000	391,625	399,210		7,923		7,923		407,133		84,867	84,867	23,679	03/15/2023
165167 CQ 8	CHESAPEAKE ENERGY CORP		02/16/2017	VARIOUS		371,375	350,000	262,875	268,045		1,270		1,270		269,315		102,060	102,060	5,111	12/15/2022
165167 CT 2	CHESAPEAKE ENERGY CORP		02/28/2017	DEUTSCHE BANK		619,375	625,000	615,763	615,766		115		115		615,881		3,494	3,494	10,074	01/15/2025
166751 AJ 6	CHEVRON CORPORATION		02/21/2017	JP MORGAN		3,727,115	3,500,000	3,498,915	3,499,717		18		18		3,499,736		227,379	227,379	82,292	03/03/2019
172967 HC 8	CITIGROUP INC		04/26/2017	KEYBANC		1,008,150	1,000,000	995,620	998,416		299		299		998,714		9,436	9,436	14,931	09/26/2018
184502 BG 6	CLEAR CHANNEL COMMUNICATI		09/22/2017	BANK AMERICA MERRILL		35,688	50,000	37,750			1,563		1,563		39,313		(3,625)	(3,625)	4,813	03/01/2021
184502 BL 5	IHEART COMMUNICATIONS		11/28/2017	VARIOUS		791,205	1,013,000	759,250	760,054		55,771		55,771		815,825		(24,620)	(24,620)	65,304	12/15/2019
184502 BQ 4	CLEAR CHANNEL COMMUNICATI		12/01/2017	VARIOUS		36,684	307,376	130,635	116,803	20,202	15,139		35,341		152,143		(115,459)	(115,459)	44,040	02/01/2021
18451Q AH 1	CLEAR CHANNEL WW HLDGS IN		08/03/2017	DEUTSCHE BANK		503,125	500,000	508,750			(1,240)		(1,240)		507,510		(4,385)	(4,385)	34,207	03/15/2020

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
18538R AG 8	CLEARWATER PAPER CORP		04/20/2017	VARIOUS		720,230	750,000	713,313	716,434	875	1,323		2,198		718,633		1,597	1,597	23,443	02/01/2023
18538R AH 6	CLEARWATER PAPER CORP		02/13/2017	BANK AMERICA MERRILL		500,000	500,000	500,000	496,250	3,750			3,750		500,000			0	14,513	02/01/2025
18683K AG 6	CLIFFS NATURAL RESOURCES INC		03/15/2017	ISSUE CALLED at 104.210		781,575	750,000	728,285	730,114		1,101		1,101		731,216		50,360	50,360	26,641	03/31/2020
18683K AK 7	CLIFFS NAT RES INC		07/26/2017	MORGAN STANLEY		394,875	400,000	400,000					0		400,000		(5,125)	(5,125)	9,775	03/01/2025
20030N AP 6	COMCAST CORP NEW		01/15/2017	MATURITY		1,000,000	1,000,000	1,017,460	1,000,093		(93)		(93)		1,000,000			0	32,500	01/15/2017
20341W AD 7	COMM S&L / CSL CAPIT		09/25/2017	VARIOUS		1,407,250	1,500,000	1,444,800	1,451,732		3,744		3,744		1,455,476		(48,226)	(48,226)	110,103	10/15/2023
20341W AE 5	COMM S&L / CSL CAPIT		04/10/2017	VARIOUS		605,500	600,000	600,000	600,000				0		600,000		5,500	5,500	13,656	12/15/2024
20605P AD 3	CONCHO RES INC		01/27/2017	JP MORGAN		364,000	350,000	361,125	357,459		(94)		(94)		357,365		6,635	6,635	6,417	10/01/2022
20605P AE 1	CONCHO RESOURCES INC		01/27/2017	JP MORGAN		520,000	500,000	476,375	478,958		227		227		479,185		40,815	40,815	9,167	04/01/2023
210383 AA 3	CONSTELLUM NV		10/16/2017	CITIGROUP		50,250	50,000	47,750			159		159		47,909		2,341	2,341	2,659	05/15/2024
210795 QA 1	CONTINENTAL AIRLN PT		10/11/2017	MORTGAGE PAYDOWN		4,561	4,561	4,846	4,590		(29)		(29)		4,561			0	214	10/11/2021
212015 AH 4	CONTINENTAL RESOURCES INC		07/11/2017	VARIOUS		508,000	500,000	444,738	450,169		1,238		1,238		451,408		56,592	56,592	11,576	09/15/2022
212015 AL 5	CONTINENTAL RESOURCES INC		05/05/2017	USB SECURITIES		96,000	100,000	98,250			63		63		98,313		(2,313)	(2,313)		04/15/2023
216871 AC 7	COOPER U S INC		07/01/2017	MATURITY		1,500,000	1,500,000	1,499,175	1,499,949		51		51		1,500,000			0	91,500	07/01/2017
220517 AA 4	CORTES NP ACQUISITION		01/06/2017	BANC OF AMERICA		532,875	500,000	500,000	500,000				0		500,000		32,875	32,875	10,548	10/15/2024
228701 AC 2	CROWNROCK LP		01/17/2017	VARIOUS		677,125	650,000	653,188	651,964		(19)		(19)		651,945		25,180	25,180	12,063	04/15/2021
23283P AB 0	CYRUSONE/LP CYRUSON FIN		03/17/2017	TENDER EX		797,408	750,000	765,063	761,695		(370)		(370)		761,325		36,082	36,082	16,203	11/15/2022
23371D AC 8	DAE FUNDING LLC		09/14/2017	MORGAN STANLEY		152,625	150,000	150,000	150,000				0		150,000		2,625	2,625	733	08/01/2020
247916 AD 1	DENBURY RESORCES INC		09/12/2017	STIEFL		43,500	100,000	82,000	82,547		1,824		1,824		84,372		(40,872)	(40,872)	4,782	05/01/2022
247916 AF 6	DENBURY RESORCES INC		05/17/2017	VARIOUS		310,688	300,000	318,750	318,118		(1,375)		(1,375)		316,743		(6,055)	(6,055)	13,875	05/15/2021
24823U AH 1	DENBURY RESORCES INC		09/12/2017	VARIOUS		147,660	350,000	265,125	267,896		9,522		9,522		277,418		(129,758)	(129,758)	18,725	05/15/2021
25156P AL 7	DEUTSCHE TELEKOM INTL FIN		01/17/2017	STIEFL		2,150,880	2,000,000	1,999,700	1,999,939		2		2		1,999,941		150,939	150,939	56,250	08/20/2018
25272K AN 3	DIAMOND 1 FIN CORP/D		03/30/2017	RBC CAP		938,490	750,000	749,453	749,622		13		13		749,635		188,855	188,855	51,131	07/15/2036
25272K AU 7	DIAMOND 1 FIN CORP/DIAMOND 2		02/16/2017	JP MORGAN		317,250	300,000	300,000	300,000				0		300,000		17,250	17,250	(5,190)	06/15/2021
25272K AW 3	DIAMOND 1 FIN CORP/DIAMOND 2		01/10/2017	JP MORGAN		334,875	300,000	300,000	300,000				0		300,000		34,875	34,875	(8,669)	06/15/2024
25380Q AF 6	DIGICEL LTD		05/23/2017	TENDER EX		816,000	800,000	774,500	747,787	31,595	2,310		33,905		781,693		34,307	34,307	43,556	02/15/2020
25380Q AG 4	DIGICEL LTD		09/20/2017	VARIOUS		382,000	400,000	381,250	363,000	23,231	1,319		24,550		387,550		(5,550)	(5,550)	15,667	04/15/2021
254683 AC 9	DISCOVER CARD EXE TR 2007		08/07/2017	BARCLAYS US FUN		5,020,508	5,000,000	4,991,050	4,997,429		462		462		4,997,890		22,617	22,617	184,410	03/16/2020
25468P CG 9	DISNEY WALT CO MTNS		01/25/2017	WELLS FARGO		2,045,620	2,000,000	1,995,540	1,999,683		46		46		1,999,730		45,890	45,890	64,333	07/17/2017
25470D AH 2	DISCOVERY COMUNICATIONS		07/19/2017	JP MORGAN		1,007,840	1,000,000	975,270	980,789		1,563		1,563		982,352		25,488	25,488	26,451	04/01/2023
25470X AJ 4	DISH DBS CORP		01/18/2017	JP MORGAN		162,435	156,000	157,170	156,732		(7)		(7)		156,725		5,710	5,710	4,786	07/15/2022
25470X AW 5	DISH DBS CORP		01/24/2017	JP MORGAN		303,125	300,000	300,000	300,000				0		300,000		3,125	3,125	3,492	11/15/2024
25470X AY 1	DISH DBS CORP		04/11/2017	VARIOUS		972,656	850,000	852,500	852,400		(12)		(12)		852,388		120,268	120,268	48,825	07/01/2026
256746 AB 4	FAMILY TREE ESCROW L		01/04/2017	BARCLAYS		901,000	850,000	875,962	872,773	175	(71)		104		872,876		28,124	28,124	17,378	03/01/2023
26613T AE 0	DUPONT FABROS TECH LP		09/07/2017	TENDER EX		1,032,500	1,000,000	1,011,313	1,008,003		(1,078)		(1,078)		1,006,925		25,575	25,575	58,587	09/15/2021
26817R AM 0	DYNERGY FINANCE VII INC		08/09/2017	VARIOUS		1,496,000	1,450,000	1,476,873	1,465,694	2,487	(311)		2,176		1,467,870		28,130	28,130	43,078	11/01/2019
278865 AP 5	ECOLAB INC		12/08/2017	MATURITY		500,000	500,000	499,595	499,922		78		78		500,000			0	7,250	12/08/2017
29273E AC 2	ENDO FINVENDO LTD/E FINC		10/13/2017	VARIOUS		345,500	400,000	383,750	352,000	33,149	1,165		34,314		386,314		(40,814)	(40,814)	28,293	07/15/2023
29355X AD 9	ENPRO INDS INC		02/16/2017	BARCLAYS		567,188	550,000	553,663	553,049		(65)		(65)		552,984		14,203	14,203	14,092	09/15/2022
29358Q AC 3	ENSCO PLC		11/30/2017	VARIOUS		308,750	400,000	318,000	242,347		3,757		3,757		323,353		(14,603)	(14,603)	14,400	10/11/2024
29358Q AD 1	ENSCO PLC		12/12/2017	BARCLAYS		201,750	300,000	201,670	201,815		840		840		202,655		(905)	(905)	20,748	10/01/2044
29444U AP 1	EQUINIX INC		02/07/2017	BARCLAYS		1,593,750	1,500,000	1,532,190	1,525,620	5,294	(344)		4,950		1,530,570		63,180	63,180	52,445	01/01/2025

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For 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	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
29444U AQ 9	EQUINIX INC		03/01/2017	CITIGROUP		267,150	250,000	251,500	251,368		(18)		(18)		251,350		15,800	15,800	9,098	01/15/2026
29444U AR 7	EQUINIX INC		11/28/2017	VARIOUS		264,813	250,000	257,438			(442)		(442)		256,996		7,817	7,817	5,868	05/15/2027
319963 BE 3	FIRST DATA CORPORATION		02/03/2017	VARIOUS		671,938	650,000	665,897	658,249	2,175	(176)		1,999		660,248		11,690	11,690	10,424	11/01/2020
319963 BP 8	FIRST DATA CORP		04/06/2017	RBC CAP		1,073,063	1,000,000	1,039,156	1,036,413		(2,311)		(2,311)		1,034,102		38,960	38,960	25,190	12/01/2023
32008D AA 4	FIRST DATA CORP NEW		11/06/2017	JP MORGAN		467,438	450,000	459,563			(675)		(675)		458,887		8,550	8,550	18,313	01/15/2024
32008D AB 2	FIRST DATA CORP NEW		06/26/2017	VARIOUS		944,875	900,000	906,813	906,596		(373)		(373)		906,223		38,652	38,652	49,043	01/15/2024
335934 AD 7	FIRST QUANTUM MINERALS		03/15/2017	TENDER EX		51,800	50,000	45,500	45,738		257		257		45,995		5,805	5,805	2,034	02/15/2020
345397 WD 1	FORD MOTOR CR CO		06/12/2017	MATURITY		2,000,000	2,000,000	1,999,260	1,999,929		71		71		2,000,000				30,000	06/12/2017
345397 WF 6	FORD MOTOR CREDIT CO LLC		10/04/2017	USBCORP		528,860	500,000	518,150	511,262		(1,366)		(1,366)		509,895		18,965	18,965	22,194	09/20/2022
345397 WL 3	FORD MOTOR CREDIT CO LLC		12/06/2017	BARCLAYS		1,006,050	1,000,000	999,630	999,865		72		72		999,936		6,114	6,114	34,101	10/01/2018
35671D AU 9	FREEMPORT-MCMORAN INC		10/24/2017	VARIOUS		297,063	300,000	273,375	274,223		3,616		3,616		277,838		19,224	19,224	12,238	03/01/2022
35671D AZ 8	FREEMPORT-MCMORAN INC		12/15/2017	BARCLAYS		448,313	450,000	433,125			1,116		1,116		434,241		14,071	14,071	13,272	03/15/2023
35671D BC 8	FREEMPORT-MCMORAN INC		07/25/2017	VARIOUS		903,875	1,000,000	724,250	726,423		1,821		1,821		728,244		175,631	175,631	46,779	03/15/2043
35671D BD 6	FREEMPORT-MCMORAN C & G		06/13/2017	CS FIRST		99,875	100,000	99,500	99,528		179		179		99,707		168	168	1,788	03/15/2018
35802X AF 0	FRESENIUS MED CARE US FIN		07/25/2017	JP MORGAN		282,188	250,000	293,125	275,000	1,708	(2,786)		(1,078)		273,922		8,265	8,265	14,606	01/31/2022
35906A AB 4	FRONTIER COMMUNICATIONS		05/11/2017	NOMURA		740,250	700,000	766,787	733,467		(6,961)		(6,961)		726,506		13,744	13,744	35,547	10/01/2018
35906A AH 1	FRONTIER COMMUNICATIONS		11/08/2017	VARIOUS		571,938	550,000	607,375	577,500	6,430	(3,548)		2,882		580,382		(8,445)	(8,445)	29,538	04/15/2020
35906A AN 8	FRONTIER COMMUNICATIONS		11/20/2017	DEUTSCHE BANK		177,188	250,000	197,500			1,470		1,470		198,970		(21,783)	(21,783)	11,490	04/15/2024
35906A AT 5	FRONTIER COMMUNICATIONS		06/20/2017	VARIOUS		1,221,875	1,150,000	1,244,233	1,223,869	11,213	(10,640)		573		1,224,442		(2,567)	(2,567)	79,296	09/15/2020
35906A AW 8	FRONTIER COMMUNICATIONS		08/11/2017	MORGAN STANLEY		817,750	900,000	949,939	943,458	4,382	(4,251)		131		943,589		(125,839)	(125,839)	86,290	09/15/2022
35906A AZ 1	FRONTIER COMMUNICATI		11/20/2017	BARCLAYS		78,125	100,000	88,500			251		251		88,751		(10,626)	(10,626)	7,547	09/15/2025
36962G 4J 0	GENERAL ELEC CAP CORP MTN		06/08/2017	GOLDMAN SACHS		470,153	430,000	444,917	435,500		(769)		(769)		434,731		35,423	35,423	22,008	01/08/2020
36962G 4Y 7	GENERAL ELEC CAP CORP MTN		06/08/2017	GOLDMAN SACHS		313,022	287,000	285,909	286,501		52		52		286,552		26,470	26,470	12,389	01/07/2021
37185L AG 7	GENESIS ENERGY LP/ G		03/30/2017	VARIOUS		352,000	350,000	287,875	294,248		1,231		1,231		295,478		56,522	56,522	6,650	05/15/2023
38147M AA 3	THE GOLDMAN SACHS GROUP I		05/04/2017	DEUTSCHE BANK		2,024,420	2,000,000	1,998,340	1,999,460		122		122		1,999,582		24,838	24,838	46,722	07/19/2018
382550 BF 7	GOODYEAR TIRE & RUBR		08/11/2017	JP MORGAN		81,000	80,000	80,000	80,000				0		80,000		1,000	1,000	2,844	05/31/2026
383909 AE 8	GRACE W R & CO CONN		01/20/2017	CS FIRST		313,813	300,000	298,875	299,043		12		12		299,054		14,758	14,758	4,855	10/01/2021
389375 AJ 5	GRAY TELEVISION INC		04/21/2017	VARIOUS		1,472,250	1,450,000	1,461,878	1,446,375	14,804	(199)		14,605		1,460,981		11,269	11,269	65,637	07/15/2026
389375 AK 2	GRAY TELEVISION INC		04/26/2017	STIEFL		150,750	150,000	150,000	145,875	4,125			4,125		150,000		750	750	4,847	10/15/2024
398545 AA 1	GRINDING MED/MC GRINDING		01/04/2017	MORGAN STANLEY		157,875	150,000	150,000	150,000				0		150,000		7,875	7,875	707	12/15/2023
402635 AF 3	GULFPORT ENERGY CORP		09/01/2017	EXCHANGE		250,000	250,000	250,000	250,000				0		250,000				7,542	10/15/2024
402635 AJ 5	GULFPORT ENERGY CORP		09/01/2017	EXCHANGE		500,000	500,000	500,000	500,000				0		500,000				12,750	05/15/2025
404121 AF 2	HCA INC		09/18/2017	VARIOUS		1,579,063	1,500,000	1,506,000	1,505,448		(421)		(421)		1,505,027		74,036	74,036	58,438	05/01/2023
40415R AQ 8	HD SUPPLY INC		03/22/2017	VARIOUS		521,500	500,000	500,000	500,000				0		500,000		21,500	21,500	6,934	12/15/2021
40415R AR 6	HD SUPPLY INC		02/03/2017	VARIOUS		1,115,938	1,050,000	1,050,000	1,050,000				0		1,050,000		65,938	65,938	17,002	04/15/2024
40434J AD 2	HARBINGER GROUP INC		02/28/2017	MITSUBISHI		779,063	750,000	746,284	748,334		104		104		748,437		30,625	30,625	37,406	07/15/2019
40537Q AH 3	HALCON RES CORP		02/14/2017	TENDER EX		900,287	861,000	816,719	827,456		1,136		1,136		828,591		71,696	71,696	40,225	02/01/2020
40537Q AL 4	HALCON RESOURCES CORP		10/07/2017	ISSUE CALLED at 120.426		421,491	350,000	368,875	368,658		(3,561)		(3,561)		365,098		56,393	56,393	48,066	02/15/2022
40537Q AN 0	HALCON RES CORP		09/14/2017	VARIOUS		841,665	818,000	818,000					0		818,000		23,665	23,665	43,040	02/15/2025
42824C AN 9	HP ENTERPRISE CO		06/07/2017	GOLDMAN SACHS		2,139,420	2,000,000	1,996,040	1,996,637		230		230		1,996,867		142,553	142,553	58,989	10/15/2022
44701Q AZ 5	HUNTSMAN INTL LLC		03/01/2017	PERSHING DLJ		157,035	150,000	147,375	148,510		63		63		148,573		8,462	8,462	2,255	11/15/2020
44962L AA 5	IHS MARKIT LTD		05/02/2017	VARIOUS		962,719	900,000	902,312	901,852		(98)		(98)		901,753		60,966	60,966	22,896	11/01/2022

E14.13

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	For 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	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
45174H AC 1	IHEARTCOMMUNICATIONS INC		01/11/2017	CS FIRST		1,011,875	1,300,000	888,750	900,079		620		620		900,699		111,176	111,176	45,053	03/15/2023
45672N AG 6	INFOR US INC		11/10/2017	CS FIRST		1,020,000	1,000,000	986,000	987,000		1,779		1,779		988,779		31,221	31,221	64,819	05/15/2022
45763P AE 6	INMARSAT FIN PLC		06/06/2017	WELLS FARGO		615,000	600,000	593,514	583,500	11,751	342		12,093		595,593		19,407	19,407	16,575	05/15/2022
458204 AP 9	INTELSAT BERMUDA LTD		09/15/2017	VARIOUS		1,201,375	1,900,000	1,045,000	631,750	413,250			413,250		1,045,000		156,375	156,375	112,859	06/01/2021
458204 AQ 7	INTELSAT BERMUDA LTD		05/11/2017	VARIOUS		291,000	550,000	302,500	171,875	130,625			130,625		302,500		(11,500)	(11,500)	20,391	06/01/2023
45824T AE 5	INTELSAT JACKSON HLDGS LT		07/14/2017	ISSUE CALLED at 100.000		200,000	200,000	164,000	166,394		7,107		7,107		173,501		26,499	26,499	11,439	04/01/2019
45824T AG 0	INTELSAT JACKSON HLDGS LT		05/09/2017	CS FIRST		751,188	850,000	634,063	642,722	2,684	12,896		15,580		658,302		92,886	92,886	39,135	04/01/2021
45824T AP 0	INTELSAT JACKSON HLDGS LT		01/26/2017	CS FIRST		974,125	1,450,000	1,234,875	989,625	270,734	1,803		272,537		1,262,162		(288,037)	(288,037)	39,875	08/01/2023
45824T AR 6	INTELSAT JACKSON HLD		06/15/2017	DEUTSCHE BANK		217,000	200,000	181,875	182,636		820		820		183,456		33,544	33,544	13,556	02/15/2024
45827A AA 1	INTELSAT CONNECT FIN		07/25/2017	VARIOUS		229,875	250,000	150,625			4,876		4,876		155,501		74,374	74,374	18,264	04/01/2022
46625H JL 5	JPMORGAN CHASE & CO		02/21/2017	GOLDMAN SACHS		1,001,660	1,000,000	998,140	999,474		56		56		999,530		2,130	2,130	4,469	05/15/2018
47233G AA 2	JEFFERIES LN CORE LLC/ JL		11/08/2017	JEFFERIES & CO		412,000	400,000	403,360	383,000	18,829	(422)		18,407		401,407		10,593	10,593	25,896	06/01/2020
48019T AB 0	JONES ENERGY HLDGS/FIN		09/15/2017	VARIOUS		288,375	400,000	383,125	383,170	15	1,959		1,974		385,145		(96,770)	(96,770)	25,959	04/01/2022
48126E AA 5	JPMORGAN CHASE & CO		02/21/2017	JP MORGAN		1,003,720	1,000,000	998,210	999,767		55		55		999,822		3,898	3,898	10,500	08/15/2017
48126H AA 8	JPMORGAN CHASE & CO		05/04/2017	JP MORGAN		287,888	270,000	282,825	282,825				0		282,825		5,063	5,063	12,510	01/01/9999
48126H AC 4	JPMORGAN CHASE & CO		05/04/2017	VARIOUS		779,598	730,000	754,563	754,563				0		754,563		25,036	25,036	25,420	01/01/9999
48127F AA 1	JPMORGAN CHASE & CO		03/09/2017	VARIOUS		755,125	750,000	741,000	741,000				0		741,000		14,125	14,125	25,743	01/01/9999
48250N AA 3	KFC HLD/PIZZA HUT/TACO		12/20/2017	VARIOUS		260,000	250,000	250,000	250,000				0		250,000		10,000	10,000	13,146	06/01/2024
487836 BH 0	KELLOGG CO		05/17/2017	MATURITY		500,000	500,000	497,290	499,787		213		213		500,000		0	0	4,375	05/17/2017
50077D AE 4	KRATON POLYMERS LLC		05/09/2017	STIEFL		473,625	450,000	450,000					0		450,000		23,625	23,625	4,200	04/15/2025
501797 AJ 3	L BRANDS INC		03/03/2017	JEFFERIES & CO		261,563	250,000	267,875	265,413		(362)		(362)		265,051		(3,489)	(3,489)	5,586	10/15/2023
501797 AL 8	L BRANDS INC		05/15/2017	STIEFL		97,000	100,000	99,938	99,938		4		4		99,943		(2,943)	(2,943)	3,762	11/01/2035
513075 BE 0	LAMAR MEDIA CORP		03/01/2017	CS FIRST		517,500	500,000	513,750	512,369		(306)		(306)		512,063		5,437	5,437	8,681	05/01/2023
513075 BH 3	LAMAR MEDIA CORP		03/01/2017	BARCLAYS		262,345	250,000	250,875	250,705		(15)		(15)		250,690		11,655	11,655	8,622	01/15/2024
513075 BL 4	LAMAR MEDIA CORP		03/01/2017	BARCLAYS		161,720	150,000	150,000	150,000				0		150,000		11,720	11,720	5,151	02/01/2026
516806 AB 2	LAREDO PETROLEUM INC		11/29/2017	ISSUE CALLED at 103.688		725,816	700,000	734,625	720,199	4,276	(3,651)		625		720,824		4,992	4,992	55,640	05/01/2022
516806 AD 8	LOREDO PETROLEUM INC		05/03/2017	VARIOUS		550,188	550,000	546,500	200,000		91		91		546,591		3,597	3,597	15,023	01/15/2022
516806 AE 6	LAREDO PETROLEUM INC		07/24/2017	CS FIRST		359,188	350,000	353,250	353,000	176	(246)		(70)		352,930		6,257	6,257	18,958	03/15/2023
526057 BD 5	LENNAR CORP		06/06/2017	PERSHING DLJ		156,855	150,000	169,875	157,291		(2,220)		(2,220)		155,070		1,785	1,785	5,444	06/01/2018
532716 AS 6	LIMITED BRANDS INC		03/03/2017	PERSHING DLJ		110,566	100,000	114,500	107,590		(395)		(395)		107,195		3,371	3,371	2,469	05/01/2020
532716 AU 1	LIMITED BRANDS INC		03/03/2017	VARIOUS		472,500	450,000	467,563	463,210	1,747	(448)		1,299		464,509		7,991	7,991	13,992	02/15/2022
549463 AE 7	LUCENT TECHNOLOGIES INC		09/22/2017	VARIOUS		679,013	600,000	637,250	313,125	7,172	(1,410)		5,762		635,387		43,626	43,626	38,797	03/15/2029
55181W AA 2	VIRGIN MEDIA SECURED FIN		12/30/2016	ISSUE CALLED at 103.837		663,521	639,000	647,415	644,591		(3)		(3)		644,587		18,933	18,933	7,155	04/15/2021
552704 AA 6	MEG ENERGY CORP		03/15/2017	ISSUE CALLED at 102.166		204,332	200,000	205,000	185,000	17,765	(123)		17,642		202,641		1,691	1,691	6,500	03/15/2021
552704 AB 4	MEG ENERGY CORP		09/12/2017	BARCLAYS		81,750	100,000	100,000	89,750	10,250			10,250		100,000		(18,250)	(18,250)	7,154	01/30/2023
55336V AC 4	MPLX LP		02/13/2017	PERSHING DLJ		218,784	210,000	206,150	206,501		57		57		206,559		12,226	12,226	5,775	02/15/2023
55336V AE 0	MPLX LP		01/27/2017	PERSHING DLJ		293,114	282,000	258,665	260,644		223		223		260,867		32,246	32,246	6,909	07/15/2023
55342U AE 4	MPT OPERATING PARTNERSHIP		07/24/2017	BARCLAYS		52,563	50,000	50,000	50,000				0		50,000		2,563	2,563	2,032	05/01/2024
55354G AD 2	MSCI INC		02/08/2017	VARIOUS		401,000	400,000	400,125	398,000	2,121			2,121		400,121		879	879	9,388	08/01/2026
55616X AK 3	MACYS RETAIL HLDGS INC		08/01/2017	JP MORGAN		502,280	500,000	495,065	496,465		273		273		496,738		5,542	5,542	20,234	09/01/2023
563568 AB 0	MTW FOODSERVICE ESCROW		01/20/2017	MORGAN STANLEY		287,813	250,000	250,250	250,232		(2)		(2)		250,231		37,582	37,582	10,556	02/15/2024
570254 AA 0	MARIPOSA BORROWER INC/MER		05/05/2017	BARCLAYS		308,000	550,000	550,000	409,750	140,250			140,250		550,000		(242,000)	(242,000)	25,056	10/15/2021

E14.14

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
570254 AB 8	NEIMAN MARCUS GROUP		07/26/2017	VARIOUS		223,450	450,000	457,492	319,325	135,749	(224)		135,525		454,850		(188,974)	(188,974)	33,516	10/15/2021
574599 BG 0	MASCO CORP		06/27/2017	CORPORATE REORG		1,237,333	1,089,000	1,242,974			(15,848)		(15,848)		1,227,126		10,207	10,207	60,780	03/15/2020
574599 BK 1	MASCO CORP		02/09/2017	KNIGHT		254,623	250,000	249,140	249,263		19		19		249,282		5,341	5,341	3,233	04/01/2021
58502B AA 4	MEDNAX INC		03/09/2017	WELLS FARGO		718,000	700,000	703,688	703,278		(78)		(78)		703,200		14,800	14,800	10,383	12/01/2023
588056 AP 6	MERCER INTL INC		03/01/2017	ISSUE CALLED at 103.500		258,750	250,000	250,000	250,000				0		250,000		8,750	8,750	4,375	12/01/2019
595112 BD 4	MICRON TECHNOLOGY INC		11/14/2017	ISSUE CALLED at 104.647		575,559	550,000	552,500	552,037		(233)		(233)		551,804		23,755	23,755	37,297	08/01/2023
595112 BJ 1	MICRON TECHNOLOGY INC		11/14/2017	ISSUE CALLED at 107.500		658,969	600,000	601,250	601,100		(195)		(195)		600,905		58,064	58,064	52,493	09/15/2023
59870X AB 6	MILACRON LLC / MCRON FIN		02/15/2017	ISSUE CALLED at 103.875		779,063	750,000	762,813	759,029		(246)		(246)		758,783		20,279	20,279	29,063	02/15/2021
617446 6Q 7	MORGAN STANLEY		05/16/2017	JP MORGAN		2,083,840	2,000,000	2,029,230	2,004,745		(1,417)		(1,417)		2,003,328		80,512	80,512	83,917	04/01/2018
617446 7U 7	MORGAN STANLEY		01/18/2017	MORGAN STANLEY		2,008,680	2,000,000	1,998,580	1,999,611		18		18		1,999,629		9,051	9,051	10,389	04/25/2018
61754J AF 5	MORGAN STANLEY CAP 2007-T		05/09/2017	VARIOUS		9,037,410	9,037,410	10,056,378	9,909,916		(768,747)		(768,747)		9,141,169		(103,759)	(103,759)	137,612	06/11/2042
62704P AF 0	MURRAY ENERGY CORP		09/18/2017	VARIOUS		280,969	500,000	390,000	391,250		12,512		13,477		404,727		(123,758)	(123,758)	51,094	04/15/2021
629377 BW 1	NRG ENERGY INC		02/15/2017	DEUTSCHE BANK		152,250	150,000	151,250	150,491		697		672		151,163		1,087	1,087	5,625	07/15/2022
629377 CB 6	NRG ENERGY INC		02/15/2017	DEUTSCHE BANK		344,875	350,000	350,000	333,375		16,625		16,625		350,000		(5,125)	(5,125)	12,698	01/15/2027
62947Q AM 0	NXP BV/ NXP FUNDING LLC		03/09/2017	ISSUE CALLED at 102.875		205,750	200,000	200,000	200,000				0		200,000		5,750	5,750	6,517	02/15/2021
62947Q AT 5	NXP BV/NXP FUNDING LLC		11/06/2017	USB SECURITIES		316,713	300,000	292,500	293,456		909		909		294,365		22,348	22,348	12,449	06/15/2022
62947Q AU 2	NXP BV/NXP FUNDING LLC		06/12/2017	BANK AMERICA MERRILL		473,625	450,000	458,438	457,784		(745)		(745)		457,038		16,587	16,587	10,003	06/01/2021
62957H AA 3	NABORS INDUSTRIES LTD		07/03/2017	NOMURA		40,156	50,000	45,688			146		146		45,833		(5,677)	(5,677)	181	01/15/2024
637432 HT 5	NATIONAL RURAL UTILS COOP		04/10/2017	MATURITY		1,000,000	1,000,000	996,800	999,888		112		112		1,000,000				27,250	04/10/2017
63860U AK 6	NATIONSTAR MORT/CAP CORP		04/24/2017	VARIOUS		506,875	500,000	500,225	500,140		(9)		(9)		500,132		6,743	6,743	26,632	07/01/2021
63860U AM 2	NATIONSTAR MTG LLC / NATI		03/27/2017	NETFLIX INC		1,013,000	1,000,000	983,438	989,371		1,579		1,579		990,949		22,051	22,051	43,153	08/01/2018
63934E AT 5	NAVISTAR INTL CORP		11/02/2017	VARIOUS		551,938	550,000	550,000					0		550,000		1,938	1,938	101	11/01/2025
640217 AF 2	NEIMAN MARCUS GROUP INC		11/27/2017	VARIOUS		314,858	421,748	398,302	365,655	40,530	6,328		46,858		412,512		(97,746)	(97,746)	8,922	05/16/2018
64110L AL 0	NETFLIX INC		11/09/2017	CS FIRST		750,000	700,000	700,000	700,000				0		700,000		50,000	50,000	43,818	02/15/2025
64952W BF 9	NEW YORK LIFE GBL FDG MTN		05/15/2017	VARIOUS		2,000,000	2,000,000	1,996,420	1,999,735		265		265		2,000,000				16,500	05/15/2017
65409Q BB 7	NIELSEN FIN LLC/ NIELSEN		02/06/2017	VARIOUS		819,500	800,000	803,250	802,501		42		42		802,543		16,957	16,957	11,639	04/15/2022
65504L AK 3	NOBLE HOLDINGS INTL LTD		07/07/2017	DEUTSCHE BANK		26,375	50,000	35,375			78		78		35,453		(9,078)	(9,078)	2,166	03/15/2042
65504L AP 2	NOBLE HOLDINGS INTL LTD		07/20/2017	VARIOUS		483,969	600,000	588,853	564,360	24,497	649		25,146		589,505		(105,536)	(105,536)	26,671	01/15/2024
664397 AJ 5	EVERSOURCE ENERGY		03/20/2017	USBCORP		497,770	500,000	499,665	499,907		16		16		499,923		(2,153)	(2,153)	2,860	05/01/2018
665772 CD 9	NORTH STS PWR CO MINN		09/29/2017	ISSUE CALLED at 101.575		507,875	500,000	498,480	499,777		142		142		499,919		7,957	7,957	28,292	03/01/2018
67020Y AD 2	NUANCE COMMUNICATIONS		01/09/2017	ISSUE CALLED at 102.688		587,375	572,000	583,135	580,201		(63)		(63)		580,138		7,237	7,237	12,127	08/15/2020
67054L AB 3	NUMERICABLE GROUP SA		11/17/2017	VARIOUS		2,114,500	2,050,000	2,023,250	2,027,387		2,559		2,559		2,029,946		84,554	84,554	105,250	05/15/2022
676167 AU 3	OESTERREICHISCHE KONTROLL		04/25/2017	VARIOUS		1,000,000	1,000,000	959,700	998,348		1,652		1,652		1,000,000				25,000	04/25/2017
682680 AQ 6	ONEOK INC		01/18/2017	MORGAN STANLEY		153,750	150,000	144,625	144,967		53		53		145,020		8,730	8,730	3,046	02/01/2022
682680 AR 4	ONEOK INC		01/18/2017	BARCLAYS		233,500	200,000	206,500	206,089		(46)		(46)		206,044		27,456	27,456	5,917	09/01/2023
699320 AH 0	PARAMOUNT RESOURCES LTD		06/22/2017	VARIOUS		362,250	350,000	321,408	324,719		1,426		1,426		326,145		36,105	36,105	23,671	06/30/2023
70014L AC 4	PARK AEROSPACE HOLDINGS		10/25/2017	MORGAN STANLEY		200,125	200,000	200,000					0		200,000		125	125	788	03/15/2023
700677 AN 7	PARK OHIO INDS INC-OHIO		04/14/2017	TENDER EX		1,341,704	1,300,000	1,337,800	1,317,664	6,308	(1,450)		4,858		1,322,521		19,183	19,183	57,507	04/01/2021
713448 BH 0	PEPSICO INC		05/11/2017	WELLS FARGO		1,036,530	1,000,000	994,860	999,109		230		230		999,338		37,192	37,192	22,917	06/01/2018
71376L AB 6	PERFORMANCE FOOD GRO		03/03/2017	JEFFERIES & CO		52,250	50,000	51,125			(37)		(37)		51,088		1,162	1,162	741	06/01/2024
73179P AK 2	POLYONE CORP		08/22/2017	BARCLAYS		315,000	300,000	313,125	303,750	8,635	(1,142)		7,493		311,243		3,757	3,757	14,875	03/15/2023

E14.15

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	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
737446 AE 4	PORT HOLDINGS INC.....		01/17/2017	BANK AMERICA MERRILL.....		53,063	50,000	53,875	53,580		(34)		(34)		53,546		(484)	(484)	459	12/01/2021
737446 AG 9	PORT HOLDINGS INC.....		01/19/2017	VARIOUS.....		526,463	500,000	532,500	524,375	6,186	(265)		5,921		530,296		(3,833)	(3,833)	3,108	12/15/2022
737446 AH 7	PORT HOLDINGS INC.....		01/20/2017	WELLS FARGO.....		111,125	100,000	109,750	109,505		(136)		(136)		109,369		1,756	1,756	2,799	03/15/2024
737446 AJ 3	PORT HOLDINGS INC.....		05/20/2017	TENDER EX.....		349,500	300,000	349,500	336,750	8,824	(3,524)		5,300		342,050		7,450	7,450	20,600	07/15/2025
737446 AK 0	POST HLDGS INC.....		09/05/2017	VARIOUS.....		225,125	225,000	225,000	217,125	7,875			7,875		225,000		125	125	12,267	08/15/2026
73755L AJ 6	POTASH CORP SASK INC.....		12/01/2017	MATURITY.....		500,000	500,000	498,260	499,749		251		251		500,000				16,250	12/01/2017
74112B AJ 4	PRESTIGE BRANDS INC.....		01/17/2017	WELLS FARGO.....		515,000	500,000	490,375	492,887		66		66		492,952		22,048	22,048	2,613	12/15/2021
74112B AK 1	PRESTIGE BRANDS INC.....		01/17/2017	WELLS FARGO.....		315,375	300,000	300,000	300,000				0		300,000		15,375	15,375	7,384	03/01/2024
74153Q AH 5	PRIDE INTERNATIONAL INC.....		05/17/2017	VARIOUS.....		585,756	550,000	509,438	514,954		3,166		3,166		518,120		67,637	67,637	28,559	08/15/2020
74978Q AD 7	RSP PERMIAN INC.....		01/19/2017	BARCLAYS US FUN.....		819,000	800,000	799,875	799,875				0		799,875		19,125	19,125	3,150	01/15/2025
75966C AA 5	RENAISSANCE ACQUISITION.....		05/15/2017	ISSUE CALLED at 105.156.....		525,780	500,000	488,125	488,466		845		845		489,311		36,469	36,469	26,068	08/15/2021
761735 AT 6	REYNOLDS GRP ISS/REYNOLD.....		08/09/2017	VARIOUS.....		314,125	300,000	300,000	300,000				0		300,000		14,125	14,125	17,211	07/15/2023
761735 AV 1	REYNOLDS GRP ISS/REYNOLD.....		06/13/2017	VARIOUS.....		539,000	500,000	500,000	500,000				0		500,000		39,000	39,000	33,444	07/15/2024
762760 AB 2	RICE ENERGY INC.....		11/13/2017	VARIOUS.....		103,157	100,000	85,750	87,214		1,015		1,015		88,229		14,927	14,927	4,340	05/01/2022
762760 AD 8	RICE ENERGY INC.....		11/11/2017	ISSUE CALLED at 108.741.....		924,299	850,000	838,739	840,166		1,066		1,066		841,231		83,067	83,067	63,679	05/01/2023
779382 AP 5	ROWAN COMPANIES.....		12/19/2017	VARIOUS.....		142,750	150,000	127,875	129,436		3,050		3,050		132,486		10,264	10,264	8,274	06/01/2022
779382 AQ 3	ROWAN COMPANIES.....		07/11/2017	DEUTSCHE BANK.....		175,625	250,000	167,000	167,520		485		485		168,004		7,621	7,621	8,363	12/01/2042
779382 AR 1	ROWAN COMPANIES.....		07/21/2017	MORGAN STANLEY.....		42,750	50,000	43,250	43,303		428		428		43,731		(981)	(981)	2,448	01/15/2024
78442F ET 1	SLM CORP.....		08/17/2017	CITIGROUP.....		101,938	100,000	99,082	97,822	1,460	52		1,512		99,333		2,605	2,605	5,564	03/25/2024
78454L AK 6	SM ENERGY CO.....		06/15/2017	CITIGROUP.....		47,469	50,000	47,750	48,037		130		130		48,167		(698)	(698)	1,829	11/15/2022
78454L AN 0	SM ENERGY CO.....		02/15/2017	VARIOUS.....		102,750	100,000	103,875	103,000	799	(48)		751		103,750		(1,000)	(1,000)	2,925	09/15/2026
785592 AD 8	SABINE PASS LIQUEFACTION.....		01/31/2017	MORGAN STANLEY.....		599,500	550,000	545,938	546,533		41		41		546,574		52,926	52,926	9,281	04/15/2023
785592 AH 9	SABINE PASS LIQUEFACTION.....		02/02/2017	VARIOUS.....		668,750	600,000	600,000	600,000				0		600,000		68,750	68,750	14,601	03/15/2022
785592 AJ 5	SABINE PASS LIQUEFACTION.....		02/16/2017	VARIOUS.....		1,404,375	1,300,000	1,300,875	1,300,780		(5)		(5)		1,300,775		103,600	103,600	18,751	05/15/2024
785592 AM 8	SABINE PASS LIQUEFACTION.....		03/01/2017	VARIOUS.....		1,417,611	1,300,000	1,247,500	1,251,144		446		446		1,251,591		166,020	166,020	31,391	03/01/2025
785592 AP 1	SABINE PASS LIQUEFACTION.....		02/02/2017	VARIOUS.....		441,500	400,000	400,219	400,209		(2)		(2)		400,207		41,293	41,293	15,177	06/30/2026
785592 AR 7	SABINE PASS LIQUEFACTION.....		03/01/2017	CIT GROUP.....		526,836	500,000	500,000	500,000				0		500,000		26,836	26,836	10,632	03/15/2027
79604Y AB 5	SAMSUNG ELECTRON AMERICA.....		04/10/2017	MATURITY.....		1,000,000	1,000,000	996,340	999,790		210		210		1,000,000				8,750	04/10/2017
79970Y AD 7	SANCHEZ ENERGY CORP.....		03/29/2017	VARIOUS.....		462,063	500,000	413,688	415,263	1,520	2,380		3,900		419,163		42,899	42,899	21,114	01/15/2023
80874Y AU 4	SGMS ESCROW CORP.....		09/13/2017	JP MORGAN.....		824,250	750,000	709,666	711,683		3,200		3,200		714,884		109,366	109,366	56,250	12/01/2022
816851 AS 8	SEMPRA ENERGY.....		04/01/2017	MATURITY.....		2,000,000	2,000,000	1,998,960	1,999,946		54		54		2,000,000				23,000	04/01/2017
828807 CU 9	SIMON PROPERTY GROUP LP.....		02/23/2017	USBCORP.....		1,464,080	1,450,000	1,449,174	1,449,383		25		25		1,449,408		14,671	14,671	17,823	09/01/2020
829259 AU 4	SINCLAIR TELEVISION.....		05/23/2017	VARIOUS.....		516,319	500,000	502,625	500,750	1,730	(74)		1,656		502,405		13,914	13,914	19,613	03/15/2026
829259 AW 0	SINCLAIR TELEVISION.....		06/01/2017	VARIOUS.....		243,250	250,000	250,000	238,750	11,250			11,250		250,000		(6,750)	(6,750)	9,673	02/15/2027
82967N AN 8	SIRIUS XM RADIO INC.....		08/01/2017	ISSUE CALLED at 102.875.....		1,028,750	1,000,000	1,009,750	1,007,810		(909)		(909)		1,006,901		21,849	21,849	57,979	08/01/2021
82967N AU 2	SIRIUS XM RADIO INC.....		07/26/2017	JP MORGAN.....		1,050,000	1,000,000	999,000	999,102		51		51		999,153		50,847	50,847	42,701	04/15/2025
82967N AY 4	SIRIUS XM RADIO INC.....		06/27/2017	VARIOUS.....		250,500	250,000	250,000	250,000				0		250,000		500	500		02/01/2022
84302R AA 7	LOGO MERGER SUB COROP.....		12/05/2017	ISSUE CALLED at 102.094.....		969,893	950,000	977,125	963,588	3,208	(3,732)		(524)		963,064		6,829	6,829	91,276	10/15/2020
847791 AA 8	SPEEDY CASH INTER HLDGS.....		03/17/2017	CORPORATE REORG.....		462,096	450,000	447,688	430,875	18,127	144		18,271		449,147		12,949	12,949	16,394	05/15/2018
852060 AD 4	SPRINT CAP CORP.....		06/27/2017	MORGAN STANLEY.....		167,063	150,000	127,406	131,458		458		458		131,915		35,147	35,147	6,445	11/15/2028
852060 AG 7	SPRINT CAP CORP.....		03/07/2017	CS FIRST.....		955,125	900,000	689,450	765,483		9,264		9,264		774,747		180,378	180,378	22,138	05/01/2019
852060 AT 9	SPRINT CAPITAL CORP.....		11/15/2017	BARCLAYS.....		55,500	50,000	58,125			(8)		(8)		58,117		(2,617)	(2,617)	753	03/15/2032

E14.16

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	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
852061 AR 1	SPRINT NEXTEL CORP	07/14/2017	CS FIRST		273,750	250,000	270,250	261,719		(1,633)		(1,633)		260,087		13,663	13,663	16,236	08/15/2020	
85207U AE 5	SPRINT CORP	03/07/2017	USB SECURITIES		2,208,875	2,050,000	1,855,313	1,882,197		5,306		5,306		1,887,503		321,372	321,372	72,248	09/15/2021	
85207U AF 2	SPRINT CORP	10/03/2017	VARIOUS		867,000	750,000	815,475	802,273	320	(4,747)		(4,427)		797,845		69,155	69,155	61,163	09/15/2023	
853496 AC 1	STANDARD INDS INC	12/15/2017	DEUTSCHE BANK		103,000	100,000	103,000			(155)		(155)		102,845		155	155	4,299	02/15/2027	
85571B AE 5	STARWOOD PROPERTY TRUST	04/21/2017	JP MORGAN		521,013	500,000	500,000	500,000				0		500,000		21,013	21,013	6,935	12/15/2021	
858119 AT 7	STEEL DYNAMICS INC	01/05/2017	ISSUE CALLED at 103.063		154,595	150,000	150,000	150,000				0		150,000		4,595	4,595	3,573	08/15/2019	
858119 AV 2	STEEL DYNAMICS INC	09/08/2017	TENDER EX		155,345	150,000	150,000	150,000				0		150,000		5,345	5,345	10,306	08/15/2022	
86614R AG 2	SUMMIT MATERIALS LLC	03/28/2017	PERSHING DLJ		50,875	50,000	50,000	50,000				0		50,000		875	875	2,178	07/15/2023	
86765L AC 1	SUNOCO LP FINANCE CORP	10/12/2017	JP MORGAN		720,125	700,000	701,563	701,319		(271)		(271)		701,048		19,077	19,077	46,521	08/01/2020	
86765L AF 4	SUNOCO LP FINANCE CORP	10/16/2017	BANK AMERICA MERRILL		525,938	500,000	500,750	500,678		(151)		(151)		500,527		25,411	25,411	31,406	04/15/2021	
86765L AG 2	SUNOCO LP/SUNOCO FIN	10/16/2017	VARIOUS		478,000	450,000	446,375	446,862		330		330		447,191		30,809	30,809	29,909	04/01/2023	
87161C AJ 4	SYNOVUS FINL CORP	11/06/2017	ISSUE CALLED at 107.265		589,958	550,000	597,009	576,092		(10,197)		(10,197)		565,894		24,063	24,063	53,419	02/15/2019	
87264A AD 7	T MOBILE USA INC	04/25/2017	ISSUE CALLED at 103.317		516,585	500,000	519,250	516,518		(1,114)		(1,114)		515,404		1,181	1,181	24,874	04/28/2021	
87264A AH 8	T MOBILE USA INC	04/10/2017	RBC CAP		317,625	300,000	300,000	300,000				0		300,000		17,625	17,625	13,679	01/15/2022	
87264A AK 1	T-MOBILE USA INC	04/01/2017	ISSUE CALLED at 103.125		1,701,563	1,650,000	1,697,438	1,683,819		(1,830)		(1,830)		1,681,990		19,573	19,573	51,563	04/01/2021	
87264A AP 0	T MOBILE USA INC	04/21/2017	VARIOUS		2,025,563	1,850,000	1,910,000	1,907,129		(1,083)		(1,083)		1,906,046		119,517	119,517	86,992	01/15/2026	
878742 AT 2	TECK RESOURCRES LIMITED	02/21/2017	CS FIRST		561,625	550,000	506,750	510,185		1,268		1,268		511,454		50,171	50,171	15,006	01/15/2021	
878742 AW 5	TECK RESOURCRES LIMITED	07/20/2017	VARIOUS		737,125	700,000	538,375	539,214		828		828		540,043		197,082	197,082	37,856	07/15/2041	
87927Y AA 0	TELECOM ITALIA CAPITAL	07/20/2017	MORGAN STANLEY		550,000	500,000	522,500	492,500	26,649	(1,244)		25,405		517,905		32,095	32,095	17,308	05/30/2024	
88033G CG 3	TENET HEALTHCARE CORP	07/14/2017	VARIOUS		467,304	450,000	439,875	441,000	2,246	1,451		3,697		444,697		22,607	22,607	18,479	03/01/2019	
88033G CL 2	TENET HEALTHCARE CORP	07/11/2017	VARIOUS		1,263,500	1,250,000	1,234,563	1,236,705		1,743		1,743		1,238,448		25,052	25,052	26,753	06/15/2020	
88033G CN 8	TENET HEALTHCARE CORP	09/27/2017	VARIOUS		1,008,250	1,050,000	1,050,625	926,625	123,844	(47)		123,797		1,050,423		(42,173)	(42,173)	55,706	06/15/2023	
88047P AA 2	TENN MERGER SUB INC	11/06/2017	VARIOUS		354,250	400,000	400,000					0		400,000		(45,750)	(45,750)	18,859	02/01/2025	
88160Q AM 5	TESORO LOGISTICS LP	04/26/2017	VARIOUS		490,875	450,000	450,000	450,000				0		450,000		40,875	40,875	13,981	05/01/2024	
88160Q AN 3	TESORO LOGISTICS LP	05/09/2017	VARIOUS		370,000	350,000	350,000	350,000				0		350,000		20,000	20,000	8,123	01/15/2025	
88947E AK 6	TOLL BROS FIN CORP	03/22/2017	PERSHING DLJ		323,550	300,000	308,246	305,274		(219)		(219)		305,055		18,495	18,495	10,869	02/15/2022	
89233P 6S 0	TOYOTA MOTOR CREDIT CORP	10/05/2017	VARIOUS		1,272,000	1,272,000	1,266,062	1,270,911		1,089		1,089		1,272,000		0	0	15,900	10/05/2017	
89233P 7E 0	TOYOTA MOTOR CREDIT CORP	01/20/2017	JP MORGAN		1,998,840	2,000,000	1,996,820	1,999,330		43		43		1,999,373		(533)	(533)	14,896	01/10/2018	
893647 AW 7	TRANSDIGM INC	06/27/2017	CITIGROUP		309,000	300,000	302,170	301,775		(137)		(137)		301,638		7,362	7,362	17,250	07/15/2022	
893647 BB 2	TRANSDIGM INC	08/11/2017	BANK OF		50,625	50,000	49,688	49,701		15		15		49,716		909	909	487	06/15/2026	
89366Q AA 1	BROADSPECTRUM LTD	03/13/2017	BANK AMERICA MERRILL		313,950	300,000	300,000	300,000				0		300,000		13,950	13,950	8,445	05/15/2020	
893830 BB 4	TRANSOCEAN INC	06/22/2017	TENDER EX		107,500	100,000	94,688	94,984		404		404		95,388		12,112	12,112	717	12/15/2021	
893830 BC 2	TRANSOCEAN INC	11/21/2017	VARIOUS		297,813	300,000	239,625	242,679		6,810		6,810		249,489		48,324	48,324	18,483	10/15/2022	
893830 BD 0	TRANSOCEAN INC	06/21/2017	TENDER EX		454,136	450,000	370,125	409,789		24,083		24,083		433,872		20,264	20,264	13,613	10/15/2017	
896047 AH 0	TRIBUNE MEDIA CO	05/04/2017	CITIGROUP		1,142,625	1,100,000	1,100,000	1,100,000				0		1,100,000		42,625	42,625	52,777	07/15/2022	
89784W AB 0	TRUE RELIGION APPAREL 1ST LIEN	10/27/2017	GOLDMAN SACHS		406,024	434,250	43,425	43,425				0		43,425		362,599	362,599	6,449	07/30/2019	
89784W AD 6	TRUE RELIGION APPAREL 2ND LIEN	11/16/2017	GOLDMAN SACHS		345,000	375,000	131,250	131,250				0		131,250		213,750	213,750	14,892	01/30/2020	
90184L AD 4	TWITTER INC	05/18/2017	BARCLAYS		642,250	700,000	647,863	646,318	2,826	(1,282)		1,544		647,863		(5,613)	(5,613)	4,822	09/15/2021	
90290M AB 7	US FOODS INC	03/27/2017	JEFFERIES & CO		620,625	600,000	600,000	600,000				0		600,000		20,625	20,625	9,384	06/15/2024	
911312 AK 2	UNITED PARCEL SERVICE INC	02/27/2017	WELLS FARGO		1,072,490	1,000,000	999,290	999,811		13		13		999,825		72,665	72,665	21,497	04/01/2019	
911365 BB 9	UNITED RENTALS INC	08/02/2017	CS FIRST		531,250	500,000	498,375	498,632		84		84		498,716		32,534	32,534	20,924	11/15/2024	
911365 BC 7	UNITED RENTALS INC	11/20/2017	VARIOUS		1,039,180	1,000,000	995,500	996,123		452		452		996,574		42,606	42,606	51,129	07/15/2023	

E14.17

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		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
911365	BD	5	08/02/2017	CS FIRST		52,875	50,000	50,063	50,063			(3)	(3)	50,060		2,815	2,815	2,918		07/15/2025	
91159H	HD	5	04/14/2017	ISSUE CALLED at 100.000		2,000,000	2,000,000	1,996,260	1,999,712		228		228	1,999,940		60	60	13,750		05/15/2017	
912909	AK	4	04/26/2017	STIEFL		331,500	300,000	331,500	328,876		(2,538)		(2,538)	326,338		5,162	5,162	24,497		07/01/2021	
914906	AR	3	11/30/2017	VARIOUS		400,313	400,000	407,500			(620)		(620)	406,880		(6,567)	(6,567)	21,561		05/15/2023	
91739V	AA	6	12/06/2017	MORGAN STANLEY		252,500	250,000	250,000					0	250,000		2,500	2,500	10,981		05/01/2025	
91829K	AA	1	02/02/2017	MORGAN STANLEY		488,375	550,000	550,000	475,063	74,938			74,938	550,000		(61,625)	(61,625)	10,873		10/15/2020	
918370	AB	3	09/28/2017	VARIOUS		1,059,503	1,000,000	1,006,000	1,004,864		(295)		(295)	1,004,569		54,934	54,934	73,326		01/15/2024	
92343V	BJ	2	08/17/2017	SALOMON BROS.		238,857	250,000	231,363	237,735		1,208		1,208	238,943		(86)	(86)	4,849		11/01/2022	
92343V	BR	4	01/26/2017	JP MORGAN		2,222,640	2,000,000	1,993,520	1,995,291		47		47	1,995,338		227,302	227,302	38,625		09/15/2023	
92553P	AS	1	03/30/2017	ISSUE CALLED at 101.668		508,340	500,000	497,115	499,004		148		148	499,152		9,188	9,188	7,257		09/01/2018	
92658T	AQ	1	11/13/2017	CS FIRST		954,500	900,000	900,163	900,095		(13)		(13)	900,081		54,419	54,419	59,986		07/15/2022	
92660F	AG	9	04/04/2017	BANK AMERICA MERRILL		104,000	100,000	100,000	100,000				0	100,000		4,000	4,000	1,657		06/15/2024	
92718W	AE	9	10/16/2017	VIMPELCOM HOLDINGS BV		1,086,500	1,000,000	1,037,500	1,036,867		(4,137)		(4,137)	1,032,730		53,770	53,770	70,243		02/13/2023	
92840K	AA	4	05/24/2017	VARIOUS		799,250	1,000,000	989,820	748,545	244,084	675		244,759	993,303		(194,053)	(194,053)	33,885		06/01/2020	
92912E	AC	7	01/25/2017	JP MORGAN		492,500	500,000	511,250	482,500	18,840	(59)		18,781	501,281		(8,781)	(8,781)	15,469		08/15/2018	
92933B	AM	6	03/23/2017	BARCLAYS US FUN		339,150	340,000	340,000	338,300	1,700			1,700	340,000		(850)	(850)	7,367		11/01/2024	
931142	CP	6	10/20/2017	TENDER EX		3,098,070	3,000,000	2,986,830	2,996,804		1,209		1,209	2,998,013		100,057	100,057	152,281		02/01/2019	
958102	AJ	4	04/26/2017	CS FIRST		491,625	450,000	450,000	450,000				0	450,000		41,625	41,625	19,359		04/01/2023	
96208T	AA	2	12/07/2017	WELLS FARGO		664,625	650,000	642,500	637,000	7,819	706		8,525	645,525		19,100	19,100	42,024		02/01/2023	
966244	AA	3	04/04/2017	VARIOUS		496,125	450,000	467,373	465,605		(643)		(643)	464,962		31,163	31,163	13,622		10/01/2022	
96926D	AB	6	01/31/2017	TENDER EX		104,650	100,000	100,000	100,000				0	100,000		4,650	4,650	1,794		11/15/2020	
96950F	AL	8	01/04/2017	MORGAN STANLEY		206,780	200,000	165,000	167,789		81		81	167,870		38,910	38,910	1,350		11/15/2023	
97314X	AK	0	10/27/2017	TENDER EX		830,880	800,000	800,000	800,000				0	800,000		30,880	30,880	60,639		04/23/2021	
97381L	AA	6	11/29/2017	VARIOUS		163,000	250,000	218,887			191		191	219,078		(56,078)	(56,078)	1,289		08/01/2023	
97381W	AN	4	11/07/2017	VARIOUS		1,775,047	1,999,000	1,898,448	1,868,815	475	15,015		15,490	1,923,627		(148,580)	(148,580)	146,281		10/15/2020	
97381W	AT	1	04/18/2017	VARIOUS		713,188	700,000	717,688	706,802	6,040	(423)		5,617	712,419		768	768	25,069		10/01/2021	
984121	CF	8	03/15/2017	MATURITY		500,000	500,000	499,375	499,973		27		27	500,000		0	0	7,375		03/15/2017	
984135	AB	9	04/01/2017	MATURITY		3,500,000	3,500,000	3,486,105	3,499,565		435		435	3,500,000		0	0	90,125		04/01/2017	
984245	AM	2	03/27/2017	RAUSCHER PIERCE		817,875	750,000	754,350	753,896		(193)		(193)	753,703		64,172	64,172	33,115		03/23/2021	
988498	AK	7	06/08/2017	BANK AMERICA MERRILL		314,125	350,000	301,105	286,447	14,935	314		15,249	301,696		12,429	12,429	11,547		11/01/2043	
988745	AA	3	04/17/2017	WELLS FARGO		824,000	800,000	792,656	794,341		491		491	794,832		29,168	29,168	43,167		02/01/2020	
98877D	AC	9	01/24/2017	CITIGROUP		609,375	600,000	562,500	565,470		230		230	565,700		43,675	43,675	6,907		04/29/2025	
BL0002	63	6	01/03/2017	GOLDMAN SACHS		411,623	407,547	405,509	405,586		11		11	405,597		6,025	6,025	1,172		01/01/2022	
BL0002	67	7	08/01/2017	CORRECTION TO PRIOR YEAR		721,375	725,000	721,375	721,375				0	721,375		0	0	0		01/01/2022	
BL0782	01	3	11/27/2017	VARIOUS		12,448	12,448	11,203	10,840	1,011	78		1,089	11,930		518	518	411		10/18/2019	
BL1245	33	3	11/27/2017	VARIOUS		1	1	1					0	1		0	0	5,367		03/05/2021	
BL1335	11	8	04/21/2017	GOLDMAN SACHS		42,964	42,964	10,741	10,741				0	10,741		32,223	32,223	753		08/04/2020	
BL1424	14	4	10/27/2017	GOLDMAN SACHS		67,421	67,420	65,479	66,253	14	321		335	66,587		833	833	8,950		10/22/2019	
BL1654	13	8	03/28/2017	GOLDMAN SACHS		195,349	195,349	191,930	192,822		120		120	192,942		2,407	2,407	3,245		02/12/2022	
BL2202	74	7	07/13/2017	GOLDMAN SACHS		671,625	675,000	671,625	671,625				0	671,625		0	0	0		12/08/2023	
BL2264	78	8	12/13/2017	VARIOUS		309,471	375,510	365,652			(2,501)		(2,501)	363,152		(53,680)	(53,680)	11,932		03/10/2022	

E14.18

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	For 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	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
BL2287 17 7	TEAM HEALTH		09/29/2017	VARIOUS.....		1,750	1,750	1,746					0		1,746		4	4	8,577	02/06/2024
BL2385 74 0	VERTIV GROUP CORP (FKA CORTES).....		11/01/2017	GOLDMAN SACHS.....		514,539	516,595	514,012	422,875		30		30		514,042		496	496	5,503	11/30/2023
BL2414 51 6	ASURION		09/29/2017	VARIOUS.....		9,266	9,266	9,227	7,806		1		1		9,229		37	37	176	11/03/2023
BL2434 13 4	EAGLECLAW MIDSTREAM LOAN.....		11/29/2017	GOLDMAN SACHS.....		102,262	101,375	100,361			69		69		100,430		1,832	1,832	2,873	06/08/2024
BL2437 79 8	MPH ACQUISITION HOLDINGS LLC.....		11/21/2017	VARIOUS.....		766,858	765,418	761,591	761,853		409		409		762,263		4,596	4,596	35,069	06/07/2023
BL2491 85 2	ASURION		09/29/2017	VARIOUS.....		8,397	9,358	9,416	9,415		(2)		(2)		9,413		(1,016)	(1,016)	254	08/04/2022
BL2520 81 7	AVOLON TLB BORROWER.....		09/29/2017	VARIOUS.....		354,750	352,125	350,364			149		149		350,513		4,237	4,237	5,573	04/03/2022
EK1429 34 0	UNICREDIT SPA.....		02/06/2017	GOLDMAN		368,500	400,000	354,000	354,422		440		440		354,862		13,638	13,638	5,600	06/30/2024
02135Z AS 5	ALTALINK LP.....		08/03/2017	VARIOUS.....		3,254,807	3,143,000	3,146,268	3,146,262		(24)		(24)		3,146,238		108,569	108,569	60,767	12/03/2046
02137P AE 6	ALTALINK LP.....		08/23/2017	RBC DEXIA.....		3,359,890	3,370,000	3,370,363	3,370,274		(33)		(33)		3,370,241		(10,351)	(10,351)	73,862	03/07/2022
05565Q CK 2	BP CAP MKTS P L C.....		05/25/2017	RBC DEXIA.....		1,651,681	1,560,000	1,560,000	1,560,000				0		1,560,000		91,681	91,681	30,415	11/09/2020
06367X YL 9	BANK MONTREAL.....		05/01/2017	NATIONSBANK.....		5,487,570	5,500,000	5,499,725	5,499,786		108		108		5,499,894		(12,324)	(12,324)	45,731	10/28/2021
064149 7L 5	BANK NOVA SCOTIA.....		08/24/2017	SCOTIA.....		6,455,744	6,400,000	6,572,800	6,550,302		(31,739)		(31,739)		6,518,564		(62,820)	(62,820)	163,987	01/13/2020
064151 PQ 0	BANK NOVA SCOTIA.....		08/28/2017	VARIOUS.....		15,335,402	15,500,000	15,495,660	15,495,729		466		466		15,496,194		(160,792)	(160,792)	188,768	12/02/2021
064151 QE 6	BANK NOVA SCOTIA.....		05/15/2017	NATIONSBANK.....		6,051,840	6,000,000	5,998,980	5,998,987		34		34		5,999,021		52,819	52,819	71,924	12/02/2026
07813Z BS 2	BELL CANADA.....		06/27/2017	NATIONSBANK.....		3,392,329	3,266,000	3,252,903	3,255,044		866		866		3,255,910		136,419	136,419	72,613	10/03/2022
07813Z BU 7	BELL CANADA.....		06/12/2017	NBCS SECURITY.....		4,588,871	4,572,000	4,563,039	4,563,758		762		762		4,564,520		24,351	24,351	77,035	10/01/2021
11282Z AL 2	BROOKFIELD REN ENG.....		08/28/2017	RBC DEXIA.....		5,018,550	5,000,000	4,997,500	4,997,521		745		745		4,998,266		20,284	20,284	191,694	01/15/2027
126462 AB 6	CT REAL ESTATE INV TRUST.....		08/15/2017	RBC DEXIA.....		2,227,872	2,208,000	2,208,000	2,208,000				0		2,208,000		19,872	19,872	53,873	06/09/2025
131253 AL 0	CALLOWAY REIT.....		08/17/2017	T D SECURITES.....		601,105	575,000	611,323	600,510		(4,402)		(4,402)		596,108		4,997	4,997	24,946	07/27/2020
131253 AM 8	CALLOWAY REIT.....		08/18/2017	RBC DEXIA.....		956,892	920,000	983,802	970,581		(4,644)		(4,644)		965,938		(9,046)	(9,046)	26,869	05/30/2023
131253 AT 3	CALLOWAY REIT.....		08/18/2017	RBC DEXIA.....		2,171,820	2,169,000	2,178,095	2,176,511		(263)		(263)		2,176,249		(4,429)	(4,429)	80,722	02/06/2025
13321L AG 3	CAMECO CORP.....		11/16/2017	T D SECURITES.....		3,889,517	3,735,000	4,330,471	3,993,515		(83,534)		(83,534)		3,909,982		(20,465)	(20,465)	257,611	09/02/2019
13595Z Z6 6	CIBC.....		01/17/2017	VARIOUS.....		8,023,657	7,979,000	8,026,895	8,023,931		(650)		(650)		8,023,281		377	377	76,236	07/14/2020
13596Z BC 8	CANADIAN IMPERIAL BANK		02/08/2017	T D SECURITES.....		7,302,563	7,250,000	7,246,230	7,246,725		86		86		7,246,811		55,751	55,751	41,514	04/26/2021
13596Z DN 2	CIBC.....		03/16/2017	WEEDEN & CO.....		4,020,293	4,060,000	4,060,229	4,060,150		56		56		4,060,206		(39,913)	(39,913)	45,697	07/12/2021
136375 CG 5	CANADIAN NATL RY CO.....		06/15/2017	VARIOUS.....		3,833,088	3,453,000	3,569,001	3,568,071		(1,116)		(1,116)		3,566,955		266,133	266,133	100,778	09/22/2045
14046Z AA 7	CAPITAL POWER.....		08/17/2017	RBC DEXIA.....		1,732,972	1,675,000	1,663,203	1,670,691		1,243		1,243		1,671,934		61,038	61,038	81,460	02/21/2019
206519 AA 8	CONCORDIA HEALTHCARE.....	A	03/08/2017	VARIOUS.....		141,250	400,000	120,000	120,000				0		120,000		21,250	21,250	11,433	04/15/2023
23384N AN 7	DAIMLER CDA FIN INC.....		01/17/2017	WOOD GUNDY.....		2,251,595	2,255,000	2,247,929	2,250,990		123		123		2,251,113		482	482	9,650	10/02/2018
23384N AV 9	DAIMLER CANADA FINANCE.....		01/19/2017	NATL FINANCIAL SERV.....		989,560	1,000,000	999,720	999,746		3		3		999,749		(10,189)	(10,189)	10,387	07/08/2021
25675T AA 5	DOLLARAMA INC.....		05/24/2017	RBC DEXIA.....		3,667,831	3,579,000	3,668,135	3,625,323		(10,113)		(10,113)		3,615,210		52,621	52,621	62,669	11/05/2018
25675T AD 9	DOLLARAMA INC.....		08/15/2017	SCOTIA.....		5,650,191	5,652,000	5,652,000	5,652,000				0		5,652,000		(1,809)	(1,809)	141,858	07/22/2021
290876 AC 5	EMERA INC.....		08/15/2017	T D SECURITES.....		3,011,381	2,986,000	2,986,000	2,986,000				0		2,986,000		25,381	25,381	58,243	06/16/2023
316701 AA 9	FIFTH AVENUE LP.....		08/28/2017	VARIOUS.....		2,772,670	2,669,787	2,757,186	2,720,871		(6,606)		(6,606)		2,714,264		58,405	58,405	133,271	08/05/2021
31943B BW 9	FIRST CAP RLTY INC.....		01/11/2017	RBC DEXIA.....		10,095,365	9,500,000	10,361,175	10,309,827		(3,332)		(3,332)		10,306,495		(211,130)	(211,130)	190,153	07/31/2025
335934 AF 2	FIRST QUANTUM MINERALS.....	A	03/17/2017	VARIOUS.....		1,226,500	1,200,000	1,056,720	1,067,125		5,649		5,649		1,072,774		153,726	153,726	49,710	02/15/2021
335934 AK 1	FIRST QUANTUM MINERA.....	A	07/26/2017	VARIOUS.....		958,000	950,000	950,000					0		950,000		8,000	8,000	22,827	04/01/2023
335934 AL 9	FIRST QUANTUM MINERALS.....	A	07/14/2017	MORGAN STANLEY.....		400,000	400,000	400,000					0		400,000				9,708	04/01/2025
34959Z AB 8	FORTISBC ENERGY.....		08/25/2017	BMO CAPITAL.....		1,358,258	1,420,000	1,420,000	1,420,000				0		1,420,000		(61,742)	(61,742)	42,213	04/13/2045
35085Z BM 7	407 INTL INC.....		08/25/2017	BMO CAPITAL.....		3,541,690	3,570,000	3,566,002	3,566,214		212		212		3,566,426		(24,736)	(24,736)	99,823	05/21/2047
37185Z AG 6	GENESIS DIRECT INC.....		08/24/2017	BMO CAPITAL.....		3,359,104	3,375,000	3,375,000	3,375,000				0		3,375,000		(15,896)	(15,896)	50,036	04/15/2020

E14.19

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	For 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	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
37185Z AK 7	GENESIS TR II		08/24/2017	BMO CAPITAL		2,451,449	2,449,000	2,449,000	2,449,000				0		2,449,000		2,449	2,449	39,279	09/17/2018
39138C AD 8	GREAT WEST LIFECO INC		06/12/2017	NATIONSBANK		3,463,063	2,509,000	3,016,409	2,953,672		(8,532)		(8,532)		2,945,139		517,923	517,923	123,021	03/21/2033
39138C AF 3	GREAT-WEST LIFECO INC		08/28/2017	T D SECURITIES		3,690,988	2,800,000	3,674,860	3,658,124		(15,608)		(15,608)		3,642,515		48,473	48,473	133,205	11/16/2039
43562Z AE 2	HOLLIS RECEIV TERM TRST		08/25/2017	VARIOUS		2,127,096	2,132,000	2,132,000	2,132,000				0		2,132,000		(4,904)	(4,904)	38,538	02/26/2020
44882C AE 4	HYDRO OTTAWA HLDG		08/03/2017	NESBITT/BURNS		1,378,977	1,390,000	1,390,000	1,390,000				0		1,390,000		(11,023)	(11,023)	51,552	02/02/2045
449586 AA 4	IGM FINANCIAL INC		08/15/2017	BMO CAPITAL		2,061,401	1,905,000	2,303,869	2,081,410		(47,600)		(47,600)		2,033,810		27,591	27,591	120,645	04/08/2019
45823Z AA 0	INTACT FINANCIAL CORPORAT		08/16/2017	NATIONAL BANK		4,547,500	4,250,000	4,564,308	4,467,930		(50,477)		(50,477)		4,417,453		130,047	130,047	222,681	09/03/2019
45834Z AA 7	INTER PIPELINE LTD		05/24/2017	T D SECURITIES		1,065,916	963,000	1,076,653	1,063,798		(9,733)		(9,733)		1,054,065		11,851	11,851	39,118	02/02/2021
45834Z AD 1	INTER PIPELINE LTD		08/29/2017	HSBC		866,153	837,000	885,638	870,641		(6,058)		(6,058)		864,583		1,569	1,569	32,260	07/20/2020
47787Z AE 2	JOHN DEERE CANADA FDG INC		06/06/2017	T D SECURITIES		2,653,481	2,611,000	2,568,180	2,596,724		4,000		4,000		2,600,724		52,757	52,757	61,893	07/16/2018
552704 AC 2	MEG ENERGY CORP	A	09/12/2017	BARCLAYS		80,750	100,000	96,000			295		295		96,295		(15,545)	(15,545)	6,689	03/31/2024
564835 AJ 5	MANUFACTURERES LIFE INSURNACE		08/28/2017	T D SECURITIES		3,594,024	3,600,000	3,599,856	3,599,881		9		9		3,599,890		(5,866)	(5,866)	56,648	06/01/2025
564835 AL 0	MANUFACTURERES LIFE INSURNACE		08/30/2017	SCOTIA		2,499,154	2,417,000	2,417,000	2,417,000				0		2,417,000		82,154	82,154	60,771	11/22/2027
62895Z AN 0	NAV CANADA		06/09/2017	NATIONSBANK		1,463,522	1,344,000	1,344,000	1,344,000				0		1,344,000		119,522	119,522	38,193	02/23/2046
663307 AC 0	NORTH WEST REDWATER PRT		05/16/2017	RBC DEXIA		2,745,475	2,713,000	2,712,067	2,712,300		49		49		2,712,348		33,126	33,126	41,754	02/23/2022
663307 AD 8	NORTH WEST REDWATER PRT		05/26/2017	T D SECURITIES		1,500,039	1,501,000	1,500,726	1,500,741		2		2		1,500,743		(704)	(704)	42,528	02/23/2043
663307 AK 2	NORTH WEST REDWATER PRT		08/03/2017	CIBC WORLD MKTS		5,299,450	5,000,000	4,977,700	4,977,876		369		369		4,978,245		321,205	321,205	253,205	01/10/2039
667869 AA 9	NORTHWESTCONNECT GROUP		10/31/2017	VARIOUS		4,871,876	4,055,428	4,082,072	4,078,794		(293)		(293)		4,078,501		793,375	793,375	201,183	04/30/2041
67103M AE 6	OPB FINANCE TRUST		08/29/2017	NATIONAL BANK		1,293,739	1,262,000	1,291,171	1,291,219		(1,914)		(1,914)		1,289,306		4,434	4,434	40,289	02/02/2026
68214W AP 3	OMERS REALTY CORP		06/01/2017	SCOTIA		7,015,890	7,000,000	7,000,000	7,000,000				0		7,000,000		15,890	15,890	73,594	05/09/2022
68245X AA 7	1011778 B.C. UNLIMIT	A	06/06/2017	PERSHING DLJ		104,012	100,000	100,000	100,000				0		100,000		4,012	4,012	4,133	04/01/2022
68245X AB 5	1011778 B.C. UNLIMIT	A	03/27/2017	JEFFERIES & CO		915,750	900,000	900,000	900,000				0		900,000		15,750	15,750	29,484	01/15/2022
70632Z AA 9	PEMBINA PIPELINE CORP		08/30/2017	RBC DEXIA		1,838,805	1,700,000	1,864,543	1,850,316		(22,804)		(22,804)		1,827,511		11,294	11,294	78,006	03/29/2021
70632Z AF 8	PEMBINA PIPELINE		08/29/2017	T D SECURITIES		5,109,279	4,900,000	4,899,559	4,899,609		20		20		4,899,630		209,649	209,649	148,278	06/15/2027
75585R PY 5	REAL ESTATE ASSET LIQUIDITY TRUST		12/12/2017	MORTGAGE PAYDOWN		14,020	14,020	14,020			7		7		14,020				50	11/12/2052
766910 AT 0	RIOCAN REAL ESTAT		08/15/2017	BMO CAPITAL		1,678,186	1,625,000	1,741,203	1,694,485		(17,181)		(17,181)		1,677,304		882	882	71,304	06/28/2019
766910 AZ 6	RIOCAN REIT		06/09/2017	RBC DEXIA		2,064,120	2,000,000	2,000,300	2,000,203		97		97		2,000,300		63,820	63,820	54,843	02/12/2024
775109 AS 0	ROGERS COMMUNICATIONS		06/09/2017	NATIONSBANK		1,104,832	980,000	1,122,619	1,106,147		(12,897)		(12,897)		1,093,249		11,583	11,583	38,210	03/22/2021
80310Z AA 7	SAPUTO INC		05/26/2017	NBCS SECURITY		2,777,085	2,700,000	2,721,180	2,715,636		(2,087)		(2,087)		2,713,550		63,535	63,535	36,811	11/26/2019
80310Z AB 5	SAPUTO INC		08/15/2017	VARIOUS		6,519,509	6,500,000	6,500,000	6,500,000				0		6,500,000		19,509	19,509	159,092	06/23/2021
86682Z AG 1	SUN LIFE FINANCIAL INC		08/30/2017	SCOTIA		4,538,475	4,500,000	4,497,075	4,497,406		180		180		4,497,586		40,889	40,889	111,070	09/25/2025
86682Z AH 9	SUN LIFE FINANCIAL INC		08/30/2017	SCOTIA		3,100,611	3,028,000	3,024,518	3,024,779		209		209		3,024,989		75,623	75,623	98,240	02/19/2026
86721Z AM 1	SUNCOR ENERGY INC		04/19/2017	RBC DEXIA		3,465,518	3,400,000	3,391,534	3,392,021		318		318		3,392,340		73,178	73,178	62,737	09/14/2026
86721Z AN 9	SUNCOR ENERGY INC		08/23/2017	VARIOUS		1,952,733	1,900,000	1,898,100	1,898,329		(90)		(90)		1,898,239		54,493	54,493	74,948	09/13/2046
87874Z AS 4	TECK RESOURCES LTD	A	07/13/2017	CS FIRST		151,500	150,000	149,813			4		4		149,816		1,684	1,684	3,825	08/15/2040
891160 K5 1	TD BANK		06/09/2017	T D SECURITIES		4,151,510	4,105,000	4,105,000					0		4,105,000		46,510	46,510	18,613	03/23/2022
891160 LV 3	TD BANK		05/18/2017	VARIOUS		3,450,530	3,500,000	3,500,000	3,500,000				0		3,500,000		(49,470)	(49,470)	55,421	07/18/2023
89119Z AH 6	TORONTO HYDRO CORP		02/02/2017	T D SECURITIES		1,884,973	1,974,000	1,970,782	1,970,782				0		1,970,782		(85,810)	(85,810)	36,958	07/28/2045
892329 AP 8	TOYOTA CR CDA INC		01/19/2017	HSBC		1,016,150	1,000,000	1,020,470	1,018,124		(453)		(453)		1,017,670		(1,520)	(1,520)	3,760	05/23/2019
892329 AR 4	TOYOTA CREDIT CANADA INC		04/12/2017	T D SECURITIES		4,538,250	4,500,000	4,486,740	4,491,051		816		816		4,491,867		46,383	46,383	53,371	02/19/2020
892329 AV 5	TOYOTA CREDIT CANADA INC		01/17/2017	NBC CLEAR		5,682,154	5,623,000	5,611,866	5,613,675		110		110		5,613,786		68,368	68,368	50,160	02/25/2021
89353Z BZ 0	TRANSCANADA PIPELINES LTD		08/24/2017	CIBC WORLD MKTS		2,592,825	2,500,000	2,494,175	2,494,230		65		65		2,494,295		98,530	98,530	79,402	06/06/2046

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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	For 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
91831A AA 9	VRX ESCROW CORP.....	A	12/11/2017.	TENDER EX.....	.....	247,000	247,000	219,463	170,354	11,320	6,164		17,484		229,550		17,450	17,450	17,557	03/15/2020
91831A AB 7	VRX ESCROW CORP.....	A	05/17/2017.	BARCLAYS.....	.....	40,625	50,000	42,438	37,984	5,000	328		5,328		43,312		(2,687)	(2,687)	1,526	05/15/2023
918423 AM 6	VW CREDIT CANADA INC.....		04/03/2017.	HSBC.....	.....	3,006,420	3,000,000	2,999,460	2,999,744		53		53		2,999,797		6,623	6,623	24,263	04/04/2018
92912E AA 1	VPII ESCROW CORP.....	A	09/26/2017.	VARIOUS.....	.....	540,250	550,000	584,875	435,000	93,534	(3,054)		90,480		571,606		(31,356)	(31,356)	43,271	07/15/2021
949746 SG 7	WELLS FARGO & CO.....		03/31/2017.	RBC DEXIA.....	.....	3,865,742	3,881,000	3,881,000	3,881,000				0		3,881,000		(15,258)	(15,258)	41,808	10/27/2023
G0753U AX 3	HEATHROW FUNDING LTD.....		08/16/2017.	RBC DEXIA.....	.....	4,094,718	3,949,000	4,244,122	4,143,956		(48,820)		(48,820)		4,095,136		(418)	(418)	179,166	07/03/2019
034863 AD 2	ANGLO AMERICAN CAPITAL.....	D	09/08/2017.	VARIOUS.....	.....	315,768	300,000	264,250	269,685		3,505		3,505		273,190		42,577	42,577	9,813	09/27/2020
034863 AM 2	ANGLO AMERICAN CAPIT.....	D	09/27/2017.	BARCLAYS.....	.....	623,412	600,000	533,500	542,389		8,798		8,798		551,187		72,225	72,225	23,650	04/15/2021
034863 AN 0	ANGLO AMERICAN CAPITAL.....	D	09/08/2017.	TENDER EX.....	.....	828,040	800,000	692,375	710,708		16,932		16,932		727,640		100,400	100,400	24,247	05/14/2020
03969A AL 4	ARDAGH PACKAGING.....	D	03/07/2017.	VARIOUS.....	.....	102,250	100,000	100,000					0		100,000		2,250	2,250	633	02/15/2025
09628T AA 7	BLUESCOPE STL FIN LT.....	D	10/19/2017.	PERSHING DLJ.....	.....	470,300	450,000	451,875	451,601		(356)		(356)		451,244		19,055	19,055	27,463	05/15/2021
151290 BS 1	CEMEX SAB DE CV.....	D	07/07/2017.	MORGAN STANLEY.....	.....	486,045	450,000	444,250	444,573		268		268		444,840		41,205	41,205	18,911	05/05/2025
210383 AF 2	CONSTELLUM NV.....	D	09/22/2017.	JEFFERIES & CO.....	.....	259,375	250,000	250,000	250,000				0		250,000		9,375	9,375	10,076	03/01/2025
251525 AP 6	DEUTSCHE BANK A G.....	D	11/16/2017.	JP MORGAN.....	.....	706,137	700,000	654,232	654,950		3,952		3,952		658,902		47,235	47,235	35,788	04/01/2025
46115H AT 4	INTESA SANPAOLO S P.....	D	06/22/2017.	VARIOUS.....	.....	647,049	650,000	606,092	600,990	7,611	2,172		9,783		610,773		36,276	36,276	32,701	06/26/2024
62947Q AN 8	NXP B V / NXP FDG LL.....	D	06/06/2017.	PERSHING DLJ.....	.....	211,282	200,000	212,250	211,299		(697)		(697)		210,602		680	680	8,433	03/15/2023
62947Q AV 0	NXP B V / NXP FDG LL.....	D	06/13/2017.	BANK AMERICA MERRILL.....	.....	912,250	850,000	858,000	857,585		(55)		(55)		857,530		54,720	54,720	12,828	06/01/2023
62947Q AW 8	NXP B V / NXP FDG LL.....	D	01/17/2017.	BANK AMERICA MERRILL.....	.....	255,313	250,000	250,000	250,000				0		250,000		5,313	5,313	4,279	09/01/2022
780097 BB 6	ROYAL BK SCOTLAND GR.....	C	02/03/2017.	USB SECURITIES.....	.....	365,400	350,000	350,000	350,000				0		350,000		15,400	15,400	10,733	01/01/9999
QZ3177 31 3	BARCLAYS BANK PLC.....	D	06/22/2017.	BARCLAYS US FUN.....	.....	429,500	400,000	417,000			(1,063)		(1,063)		415,937		13,636	13,636	16,800	03/15/2022
3899999.	Total - Bonds - Industrial and Miscellaneous.....					516,800,062	510,084,874	507,909,628	486,615,726	2,528,317	(1,380,238)	0	1,148,079	0	505,453,046	0	11,389,391	11,389,391	14,909,963	XXX
8399997.	Total - Bonds - Part 4.....					1,459,495,828	1,414,323,761	1,474,344,399	1,392,754,639	2,528,317	(5,202,795)	0	(2,674,478)	(141,202)	1,448,574,387	0	10,863,805	10,863,805	33,508,334	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....					955,092,000	875,546,389	955,779,492			(1,038,708)		(1,038,708)		954,740,760		351,223	351,223	10,997,649	XXX
8399999.	Total - Bonds.....					2,414,587,828	2,289,870,150	2,430,123,891	1,392,754,639	2,528,317	(6,241,503)	0	(3,713,186)	(141,202)	2,403,315,147	0	11,215,028	11,215,028	44,505,983	XXX
Common Stocks - Industrial and Miscellaneous																				
000957 10 0	ABM INDUSTRIES INC.....		01/25/2017.	VARIOUS.....	.....	1,940,000	79,274	XXX	57,238	79,230	(21,991)		(21,991)		57,238		22,036	22,036	330	XXX
002824 10 0	ABBOTT LABS.....		02/24/2017.	BARCLAYS.....	.....	60,000,000	2,725,108	XXX	1,509,885	2,304,600	(794,715)		(794,715)		1,509,885		1,215,223	1,215,223	15,900	XXX
00287Y 10 9	ABBVIE INC.....		06/22/2017.	BONY.....	.....	77,100,000	5,286,178	XXX	3,276,564	4,828,002	(1,551,438)		(1,551,438)		3,276,564		2,009,614	2,009,614	66,688	XXX
00724F 10 1	ADOBE SYS INC.....		10/19/2017.	VARIOUS.....	.....	25,000,000	3,602,738	XXX	2,401,285	2,573,750	(172,465)		(172,465)		2,401,285		1,201,453	1,201,453		XXX
00766T 10 0	AECOM TECHNOLOGY CORP DEL.....		12/06/2017.	SANFORD BERNST.....	.....	2,820,000	106,291	XXX	94,290	102,535	(8,245)		(8,245)		94,290		12,000	12,000		XXX
007903 10 7	ADVANCED MICRO DEVICES.....		01/26/2017.	SANFORD BERNST.....	.....	54,710,000	579,707	XXX	250,495	620,411	(369,916)		(369,916)		250,495		329,212	329,212		XXX
00817Y 10 8	AETNA INC.....		08/31/2017.	VARIOUS.....	.....	82,000,000	11,459,344	XXX	1,669,828	10,168,820	(8,498,992)		(8,498,992)		1,669,828		9,789,516	9,789,516	55,500	XXX
00971T 10 1	AKAMAI TECHNOLOGIES.....		08/14/2017.	COWEN.....	.....	120,000,000	5,592,389	XXX	6,310,608	8,001,600	(1,690,992)		(1,690,992)		6,310,608		(718,219)	(718,219)		XXX
015351 10 9	ALEXION PHARMACEUTICALS I.....		01/18/2017.	BONY.....	.....	20,000,000	2,699,705	XXX	2,447,000	2,447,000			0		2,447,000		252,705	252,705		XXX
01626P 40 3	ALIMENTATION COUCHE TARD.....		02/23/2017.	VARIOUS.....	.....	35,757,000	2,210,213	XXX	1,888,128	2,176,886	(288,759)		(288,759)		1,888,128		322,085	322,085		XXX
02079K 10 7	ALPHABET INC.....		11/02/2017.	VARIOUS.....	.....	22,000,000	21,326,445	XXX	16,884,279	16,980,040	(95,761)		(95,761)		16,884,279		4,442,166	4,442,166		XXX
025932 10 4	AMERICAN FINL GROUP INC.....		06/21/2017.	SANFORD BERNST.....	.....	1,575,000	158,178	XXX	117,354	138,789	(21,435)		(21,435)		117,354		40,824	40,824	3,347	XXX
031162 10 0	AMGEN INC.....		03/27/2017.	BONY.....	.....	10,000,000	1,657,207	XXX	1,090,300	1,462,100	(371,800)		(371,800)		1,090,300		566,907	566,907	11,500	XXX
035290 10 5	ANIXTER INTERNATIONAL INC.....		10/23/2017.	SANFORD BERNST.....	.....	4,680,000	395,309	XXX	276,601	379,314	(102,713)		(102,713)		276,601		118,708	118,708		XXX
036752 10 3	ANTHEM INC.....		04/25/2017.	VARIOUS.....	.....	10,000,000	1,706,121	XXX	1,248,414	1,437,700	(189,286)		(189,286)		1,248,414		457,707	457,707	26,000	XXX
037833 10 0	APPLE COMPUTER.....		11/02/2017.	VARIOUS.....	.....	181,000,000	25,494,256	XXX	4,197,789	20,963,420	(16,765,631)		(16,765,631)		4,197,789		21,296,467	21,296,467	105,570	XXX
038222 10 5	APPLIED MATERIALS.....		10/26/2017.	COWEN.....	.....	40,000,000	2,237,128	XXX	1,236,780	1,290,800	(54,020)		(54,020)		1,236,780		1,000,348	1,000,348	12,000	XXX

E14.21

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	For rei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractua l Maturity Date
03965L 10 0	ARCONIC INC.....		02/17/2017	VARIOUS.....	116,666.000	3,464,321	XXX	2,391,241	2,162,988	228,254			228,254		2,391,241		1,073,080	1,073,080	7,000	XXX
049164 20 5	ATLAS AIR WORLDWIDE HLDGS.....		07/12/2017	SANFORD BERNST.....	1,300.000	75,690	XXX	70,564					0		70,564		5,126	5,126		XXX
053332 10 2	AUTOZONE INC.....		05/26/2017	BONY.....	5,000.000	3,056,841	XXX	3,855,236	3,948,950	(93,714)			(93,714)		3,855,236		(798,395)	(798,395)		XXX
073302 10 1	BE AEROSPACE INC.....		01/09/2017	SANFORD BERNST.....	8,190.000	500,883	XXX	373,404	492,956	(119,552)			(119,552)		373,404		127,479	127,479		XXX
089302 10 3	BIG LOTS INC.....		04/06/2017	SANFORD BERNST.....	14,013.000	685,154	XXX	599,303	703,593	(104,290)			(104,290)		599,303		85,851	85,851	5,453	XXX
09062X 10 3	BIOGEN IDEC INC.....		02/16/2017	VARIOUS.....	8,000.000	3,940,576	XXX	3,827,644	3,691,059	136,585			136,585		3,827,644		112,932	112,932		XXX
09253U 10 8	BLACKSTONE GROUP L P.....		06/19/2017	VARIOUS.....	340,000.000	10,789,556	XXX	8,751,600	9,190,200	(438,600)			(438,600)		8,751,600		2,037,956	2,037,956	160,800	XXX
094235 10 8	BLOOMIN BRANDS INC.....		12/06/2017	SANFORD BERNST.....	16,310.000	333,570	XXX	345,284	294,069	51,214			51,214		345,284		(11,713)	(11,713)	3,050	XXX
097023 10 5	BOEING CO.....		09/19/2017	COWEN.....	15,000.000	3,804,647	XXX	2,026,625	2,335,200	(308,576)			(308,576)		2,026,625		1,778,023	1,778,023	63,900	XXX
099502 10 6	BOOZ ALLEN HAMILTON HLDG.....		06/01/2017	SANFORD BERNST.....	665.000	26,154	XXX	23,357					0		23,357		2,797	2,797		XXX
109641 10 0	BRINKER INTERNATIONAL INC.....		08/23/2017	SANFORD BERNST.....	4,060.000	131,270	XXX	212,878	201,092	11,786			11,786		212,878		(81,608)	(81,608)	3,658	XXX
122017 10 6	BURLINGTON STORES.....		12/06/2017	SANFORD BERNST.....	2,290.000	229,391	XXX	174,346	194,078	(19,732)			(19,732)		174,346		55,045	55,045		XXX
12514G 10 8	CDW CORP.....		10/04/2017	SANFORD BERNST.....	7,660.000	446,599	XXX	259,925	399,009	(139,085)			(139,085)		259,925		186,674	186,674	1,218	XXX
126650 10 0	CVS CORP.....		09/12/2017	MORGAN STANLEY.....	30,000.000	2,466,741	XXX	3,020,442	2,367,300	653,142			653,142		3,020,442		(553,701)	(553,701)	45,000	XXX
128195 10 4	CALATLANTIC GROUP.....		11/14/2017	SANFORD BERNST.....	1,250.000	64,681	XXX	45,425	42,513	2,913			2,913		45,425		19,256	19,256	200	XXX
129500 10 4	CALERES INC.....		10/26/2017	SANFORD BERNST.....	6,589.000	183,764	XXX	182,499	216,251	(33,752)			(33,752)		182,499		1,265	1,265	1,590	XXX
151020 10 4	CELGENE CORP.....		09/13/2017	VARIOUS.....	45,000.000	6,252,411	XXX	4,858,493	5,208,750	(350,258)			(350,258)		4,858,493		1,393,918	1,393,918		XXX
15942R 20 8	CHAPARRAL ENERGY.....		09/11/2017	STIEFL.....	5,000.000	101,148	XXX	52,205					0		52,205		48,943	48,943		XXX
166764 10 0	CHEVRONTEXACO CORP.....		02/23/2017	VARIOUS.....	30,000.000	3,339,395	XXX	2,074,745	3,531,000	(1,456,255)			(1,456,255)		2,074,745		1,264,650	1,264,650	32,400	XXX
168905 10 7	CHILDREN'S PLACE.....		09/13/2017	VARIOUS.....	6,966.000	791,564	XXX	368,368	703,218	(334,850)			(334,850)		368,368		423,197	423,197	8,052	XXX
169656 10 5	CHIPOTLE MEXICAN GRILL IN.....		01/19/2017	JP MORGAN.....	20,000.000	8,150,812	XXX	7,926,600	7,546,400	380,200			380,200		7,926,600		224,212	224,212		XXX
172967 42 4	CITIGROUP INC.....		02/01/2017	SALOMON BROS.....	0.999		XXX	27	59	(32)			(32)		27		(27)	(27)		XXX
192446 10 2	COGNIZANT TECHNOLOGY SOLUTION.....		03/01/2017	BONY.....	70,000.000	4,181,123	XXX	4,293,143	3,922,100	371,043			371,043		4,293,143		(112,020)	(112,020)		XXX
200340 10 7	COMERICA INC.....		12/06/2017	SANFORD BERNST.....	3,910.000	295,421	XXX	204,002	266,310	(62,308)			(62,308)		204,002		91,419	91,419	3,171	XXX
212485 10 6	CONVERGYS CORP.....		12/19/2017	SANFORD BERNST.....	1,930.000	46,670	XXX	46,381					0		46,381		289	289	193	XXX
22160K 10 5	COSTCO WHSL CORP NEW.....		02/23/2017	BONY.....	20,000.000	3,533,353	XXX	3,064,128	3,202,200	(138,072)			(138,072)		3,064,128		469,225	469,225	9,000	XXX
227046 10 9	CROCS INC.....		12/07/2017	SANFORD BERNST.....	7,410.000	79,208	XXX	51,870	50,833	1,037			1,037		51,870		27,338	27,338		XXX
232806 10 9	CYPRESS SEMICONDUCTOR CORP.....		11/17/2017	VARIOUS.....	36,610.000	532,554	XXX	370,605	418,818	(48,214)			(48,214)		370,605		161,949	161,949	10,704	XXX
235825 20 5	DANA HOLDINGS CORP.....		10/04/2017	VARIOUS.....	19,550.000	447,681	XXX	384,014	371,059	12,955			12,955		384,014		63,668	63,668	2,611	XXX
235851 10 2	DANAHER CORP.....		02/21/2017	BONY.....	76,000.000	6,422,947	XXX	705,048	5,915,840	(5,210,792)			(5,210,792)		705,048		5,717,899	5,717,899	9,500	XXX
247916 20 8	DENBURY RESORCES INC.....		02/23/2017	CS FIRST.....	5,800.000	16,414	XXX	20,949	21,344	(395)			(395)		20,949		(4,535)	(4,535)		XXX
25470F 10 4	DISCOVERY COMMUNIC.....		12/21/2017	COWEN.....	130,000.000	2,997,263	XXX	3,521,700	3,563,300	(41,600)			(41,600)		3,521,700		(524,437)	(524,437)		XXX
25470F 30 2	DISCOVERY COMINICATIONS.....		12/21/2017	COWEN.....	185,000.000	3,962,613	XXX	5,472,300	4,954,300	518,000			518,000		5,472,300		(1,509,687)	(1,509,687)		XXX
263534 10 9	DU PONT (E.I.) DE NEMOURS.....		09/01/2017	VARIOUS.....	470,000.000	24,374,877	XXX	24,374,877	34,498,000	(10,123,123)			(10,123,123)		24,374,877		0	0	535,800	XXX
278642 10 3	EBAY INC.....		03/07/2017	BONY.....	275,000.000	9,250,166	XXX	5,954,144	8,164,750	(2,210,606)			(2,210,606)		5,954,144		3,296,022	3,296,022		XXX
278865 10 0	ECOLAB INC.....		02/24/2017	BONY.....	30,000.000	3,734,820	XXX	3,251,277	3,516,600	(265,323)			(265,323)		3,251,277		483,543	483,543	11,100	XXX
28140H 20 3	EDUCATION RLTY TR.....		11/29/2017	SANFORD BERNST.....	4,780.000	174,147	XXX	228,401	202,194	26,207			26,207		228,401		(54,253)	(54,253)	7,361	XXX
29084Q 10 0	EMCOR GROUP INC.....		02/22/2017	SANFORD BERNST.....	8,780.000	604,647	XXX	393,962	621,273	(227,311)			(227,311)		393,962		210,685	210,685	702	XXX
29275Y 10 2	ENERSYS.....		05/19/2017	SANFORD BERNST.....	2,700.000	212,971	XXX	181,255	210,870	(29,615)			(29,615)		181,255		31,716	31,716	662	XXX
29414D 10 0	ENVISION HEALTHCARE.....		12/21/2017	VARIOUS.....	146,192.000	5,403,847	XXX	10,027,845	9,252,486	775,359	4,861,295		(4,085,936)		5,166,550		237,297	237,297		XXX
297425 10 0	ESTERLINE TECHNOLOGIES.....		12/06/2017	SANFORD BERNST.....	2,970.000	225,234	XXX	197,780	264,924	(67,144)			(67,144)		197,780		27,454	27,454		XXX

E14.22

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
30219G 10 8	EXPRESS SCRIPTS HOLDINGS CO.....		10/27/2017	VARIOUS.....	155,000.000	9,375,544	XXX	12,323,168	10,662,450	1,660,718			1,660,718		12,323,168		(2,947,624)	(2,947,624)		XXX
31787A 50 7	FINISAR CORP.....		02/22/2017	SANFORD BERNST.....	32,140.000	1,058,679	XXX	440,008	972,878	(532,870)			(532,870)		440,008		618,671	618,671		XXX
31847R 10 2	FIRST AMERICAN CORP.....		11/24/2017	SANFORD BERNST.....	6,290.000	332,759	XXX	229,527	230,403	(876)			(876)		229,527		103,232	103,232	6,667	XXX
34959J 10 8	FORTIVE CORP.....		05/24/2017	VARIOUS.....	38,000.000	2,393,252	XXX	225,198	2,037,940	(1,812,742)			(1,812,742)		225,198		2,168,055	2,168,055	7,980	XXX
36960A 10 3	GENERAL ELEC CO.....		12/21/2017	COWEN.....	400,000.000	7,064,242	XXX	6,480,000	12,640,000	(6,160,000)			(6,160,000)		6,480,000		584,242	584,242	384,000	XXX
37045V 10 0	GENERAL MOTORS.....		02/21/2017	MORGAN STANLEY.....	79,400.000	3,002,461	XXX	2,797,784	2,766,296	31,488			31,488		2,797,784		204,678	204,678		XXX
38141G 10 4	GOLDMAN SACHS GROUP INC.....		03/01/2017	VARIOUS.....	30,000.000	7,594,858	XXX	4,972,562	7,183,500	(2,210,939)			(2,210,939)		4,972,562		2,622,296	2,622,296	48,750	XXX
385002 10 0	GRAMERCY PROPERTY TR.....		01/03/2017	SPINOFF.....	122,788.000	971,032	XXX	971,025	1,127,194	(156,169)			(156,169)		971,025		7	7	15,348	XXX
385002 30 8	GRAMERCY PROPERTY TRUST.....		11/29/2017	VARIOUS.....	830.330	23,624	XXX	22,581					0		22,581		1,043	1,043	934	XXX
388689 10 1	GRAPHIC PACKAGING HLDG CO.....		11/17/2017	SANFORD BERNST.....	22,940.000	338,479	XXX	298,718	191,693	8,584			8,584		298,718		39,761	39,761	5,181	XXX
402635 30 4	GULFPORT ENERGY CORP.....		03/24/2017	SANFORD BERNST.....	30,600.000	510,034	XXX	857,196	662,184	195,012			195,012		857,196		(347,162)	(347,162)		XXX
40412C 10 1	HCA HOLDINGS INC.....		02/17/2017	BONY.....	80,000.000	6,737,345	XXX	4,214,537	5,921,600	(1,707,063)			(1,707,063)		4,214,537		2,522,808	2,522,808		XXX
423452 10 1	HELMERICH & PAYNE.....		08/23/2017	VARIOUS.....	7,640.000	457,353	XXX	453,691	591,336	(137,645)			(137,645)		453,691		3,662	3,662	9,310	XXX
436106 10 8	HOLLYFRONTIER CORP.....		09/13/2017	SANFORD BERNST.....	1,520.000	49,371	XXX	41,713					0		41,713		7,658	7,658	1,066	XXX
437076 10 2	HOME DEPOT INC.....		12/06/2017	VARIOUS.....	105,000.000	17,766,378	XXX	13,251,813	14,078,400	(826,587)			(826,587)		13,251,813		4,514,565	4,514,565	240,300	XXX
438516 10 6	HONEYWELL INTL INC.....		12/13/2017	COWEN.....	10,000.000	1,563,564	XXX	1,139,326	1,158,500	(19,174)			(19,174)		1,139,326		424,238	424,238	27,400	XXX
446150 10 4	HUNTINGTON BANCSHARES INC.....		08/02/2017	SANFORD BERNST.....	14,540.000	187,985	XXX	167,553	192,219	(24,666)			(24,666)		167,553		20,432	20,432	2,935	XXX
447011 10 7	HUNTSMAN CORP.....		09/28/2017	SANFORD BERNST.....	31,820.000	849,047	XXX	418,285	607,126	(188,841)			(188,841)		418,285		430,762	430,762	13,834	XXX
45073V 10 8	ITT INC.....		05/30/2017	SANFORD BERNST.....	16,440.000	635,562	XXX	656,873	634,091	22,783			22,783		656,873		(21,311)	(21,311)	4,143	XXX
45688C 10 7	INGEVITY CORP.....		12/13/2017	SANFORD BERNST.....	6,090.000	400,627	XXX	216,733	334,097	(117,365)			(117,365)		216,733		183,894	183,894		XXX
458118 10 6	INTEGRATED DEVICE TECHNOLOGY.....		12/01/2017	SANFORD BERNST.....	10,630.000	318,401	XXX	233,578	250,443	(16,865)			(16,865)		233,578		84,823	84,823		XXX
46120E 60 2	INTUITIVE SURGICAL INC.....		08/15/2017	VARIOUS.....	4,500.000	4,211,625	XXX	1,431,106	2,853,765	(1,422,659)			(1,422,659)		1,431,106		2,780,519	2,780,519		XXX
46625H 10 0	JP MORGAN CHASE & CO.....		03/01/2017	VARIOUS.....	183,100.000	16,593,654	XXX	8,042,767	15,799,699	(7,756,932)			(7,756,932)		8,042,767		8,550,887	8,550,887	87,888	XXX
49338L 10 3	KEYSIGHT TECHNOLOGIES INC.....		02/01/2017	SANFORD BERNST.....	25,790.000	948,848	XXX	881,442	943,140	(61,698)			(61,698)		881,442		67,406	67,406		XXX
521865 20 4	LEAR CORP.....		07/17/2017	SANFORD BERNST.....	2,266.000	331,270	XXX	94,423	299,950	(205,527)			(205,527)		94,423		236,846	236,846	2,648	XXX
526057 10 4	LENNAR CORP.....		11/10/2017	VARIOUS.....	155,000.000	7,977,438	XXX	7,875,131	6,951,659	923,472			923,472		7,875,131		102,307	102,307	4,568	XXX
532457 10 8	LILLY (ELI) & CO.....		02/27/2017	VARIOUS.....	70,000.000	5,623,319	XXX	5,709,542	5,148,500	561,042			561,042		5,709,542		(86,223)	(86,223)	36,400	XXX
56585A 10 2	MARATHON PETROLEUM.....		02/17/2017	VARIOUS.....	80,000.000	3,983,977	XXX	4,097,200	4,028,000	69,200			69,200		4,097,200		(113,223)	(113,223)	28,800	XXX
58155Q 10 3	MCKESSON CORP.....		10/26/2017	COWEN.....	12,900.000	2,063,988	XXX	2,286,838	1,811,805	475,033			475,033		2,286,838		(222,850)	(222,850)	15,222	XXX
595112 10 3	MICRON TECHNOLOGY INC.....		11/21/2017	VARIOUS.....	750,000.000	22,874,275	XXX	10,415,715	16,440,000	(6,024,285)			(6,024,285)		10,415,715		12,458,560	12,458,560	2,092	XXX
60855R 10 0	MOLINA HEALTHCARE INC.....		10/26/2017	SANFORD BERNST.....	6,190.000	406,265	XXX	377,342	335,869	41,473			41,473		377,342		28,922	28,922		XXX
617446 44 8	MORGAN STANLEY DEAN WITTER&CO.....		03/01/2017	BONY.....	200,000.000	9,125,121	XXX	6,291,550	8,450,000	(2,158,450)			(2,158,450)		6,291,550		2,833,571	2,833,571	30,000	XXX
62886E 10 8	NCR CORPORATION.....		02/16/2017	SANFORD BERNST.....	4,750.000	215,189	XXX	150,871	192,660	(41,789)			(41,789)		150,871		64,319	64,319		XXX
64111Q 10 4	NETGEAR INC.....		12/21/2017	SANFORD BERNST.....	7,780.000	426,495	XXX	435,631	422,843	12,788			12,788		435,631		(9,136)	(9,136)		XXX
654106 10 3	NIKE INC -CL B.....		12/21/2017	VARIOUS.....	120,000.000	7,356,427	XXX	6,888,661	6,099,600	789,061			789,061		6,888,661		467,766	467,766	82,800	XXX
655844 10 8	NORFOLK SOUTHERN CORP.....		01/25/2017	VARIOUS.....	87,000.000	9,938,605	XXX	3,592,564	9,402,090	(5,809,526)			(5,809,526)		3,592,564		6,346,041	6,346,041		XXX
678026 10 5	OIL STS INTL INC.....		04/11/2017	SANFORD BERNST.....	9,360.000	304,244	XXX	313,198	365,040	(51,842)			(51,842)		313,198		(8,953)	(8,953)		XXX
681919 10 6	OMNICOM GROUP INC.....		10/17/2017	VARIOUS.....	94,400.000	8,023,454	XXX	2,123,798	8,034,384	(5,910,587)			(5,910,587)		2,123,798		5,899,656	5,899,656	59,180	XXX
68268W 10 3	ONEMAIN HOLDINGS INC.....		03/08/2017	SANFORD BERNST.....	3,000.000	81,002	XXX	94,531	66,420	28,111			28,111		94,531		(13,529)	(13,529)		XXX
68389X 10 5	ORACLE SYSTEMS.....		06/23/2017	VARIOUS.....	280,000.000	13,097,235	XXX	10,972,402	10,766,000	206,402			206,402		10,972,402		2,124,833	2,124,833	51,500	XXX
688239 20 1	OSHKOSH CORP.....		12/06/2017	SANFORD BERNST.....	4,530.000	389,965	XXX	215,752	292,683	(76,931)			(76,931)		215,752		174,213	174,213	3,416	XXX
69349H 10 7	PNM RESOURCES INC.....		09/11/2017	SANFORD BERNST.....	7,830.000	333,182	XXX	161,592	268,569	(106,977)			(106,977)		161,592		171,591	171,591	5,696	XXX

E14.23

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	For 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
74005P 10 4	PRAXAIR INC.....		10/26/2017	VARIOUS.....	94,000.000	13,454,231	XXX	5,962,676	11,015,860	(5,053,184)			(5,053,184)		5,962,676		7,491,555	7,491,555	162,659	XXX
742718 10 9	PROCTER & GAMBLE CO.....		02/22/2017	BONY.....	50,000.000	4,568,705	XXX	3,153,956	4,204,000	(1,050,044)			(1,050,044)		3,153,956		1,414,749	1,414,749	33,475	XXX
745867 10 1	PULTE HOMES INC.....		11/17/2017	VARIOUS.....	679,720.000	18,107,682	XXX	12,042,481	12,493,254	(450,772)			(450,772)		12,042,481		6,065,201	6,065,201	194,282	XXX
74736K 10 1	QORVO INC.....		11/17/2017	SANFORD BERNST.....	10,552.000	761,182	XXX	539,652	556,407	(16,755)			(16,755)		539,652		221,530	221,530		XXX
747525 10 3	QUALCOMM INC.....		01/23/2017	BONY.....	80,000.000	4,784,428	XXX	4,162,560	5,216,000	(1,053,440)			(1,053,440)		4,162,560		621,868	621,868		XXX
74762E 10 2	QUANTA SERVICES INC.....		09/13/2017	SANFORD BERNST.....	11,970.000	435,686	XXX	317,333	332,121	(97,823)			(97,823)		317,333		118,353	118,353		XXX
749660 10 6	RPC INC.....		10/05/2017	SANFORD BERNST.....	1,180.000	28,272	XXX	20,478					0		20,478		7,794	7,794	71	XXX
74967X 10 3	RESTORATION HARDWARE HLDG.....		03/29/2017	VARIOUS.....	160,700.000	5,620,490	XXX	5,658,120	4,933,490	724,630			724,630		5,658,120		(37,630)	(37,630)		XXX
758750 10 3	REGAL БЕЛОIT CORP.....		08/28/2017	SANFORD BERNST.....	1,580.000	116,859	XXX	113,882	109,415	4,467			4,467		113,882		2,978	2,978	1,115	XXX
758766 10 9	REGAL ENTERTAINMENT GROUP.....		12/20/2017	SANFORD BERNST.....	49,620.000	1,128,773	XXX	1,047,563	1,022,172	25,391			25,391		1,047,563		81,210	81,210	43,630	XXX
783549 10 8	RYDER SYS INC.....		10/04/2017	SANFORD BERNST.....	1,110.000	92,779	XXX	78,978					0		78,978		13,801	13,801	511	XXX
78469X 10 7	SPX FLOW INC.....		11/30/2017	SANFORD BERNST.....	3,880.000	169,598	XXX	120,614	124,393	(3,779)			(3,779)		120,614		48,984	48,984		XXX
78470V 10 8	SRC ENERGY INC.....		08/18/2017	SANFORD BERNST.....	70,530.000	540,205	XXX	553,044	628,422	(75,379)			(75,379)		553,044		(12,839)	(12,839)		XXX
79466L 30 2	SALESFORCE COM INC.....		03/01/2017	BONY.....	20,000.000	1,651,628	XXX	1,170,450	1,369,200	(198,750)			(198,750)		1,170,450		481,178	481,178		XXX
807066 10 5	SCHOLASTIC CORP.....		01/10/2017	SANFORD BERNST.....	1,220.000	56,860	XXX	52,486	57,938	(5,452)			(5,452)		52,486		4,374	4,374		XXX
816300 10 7	SELECTIVE INSURANCE GROUP.....		05/02/2017	SANFORD BERNST.....	2,490.000	128,010	XXX	112,921					0		112,921		15,089	15,089		XXX
826197 50 1	SIEMENS A G.....		06/19/2017	VARIOUS.....	239,000.000	19,270,837	XXX	14,821,604	17,185,716	(2,364,113)			(2,364,113)		14,821,604		4,449,233	4,449,233	282,818	XXX
830879 10 2	SKYWEST, INC.....		10/04/2017	VARIOUS.....	11,270.000	364,080	XXX	300,388	410,792	(110,404)			(110,404)		300,388		63,693	63,693	2,158	XXX
835898 10 7	SOTHEBY'S.....		07/28/2017	SANFORD BERNST.....	4,010.000	214,513	XXX	163,689	159,839	3,850			3,850		163,689		50,823	50,823		XXX
845467 10 9	SOUTHWESTERN ENERGY CO.....		02/17/2017	SANFORD BERNST.....	43,880.000	382,144	XXX	553,326	474,782	78,544			78,544		553,326		(171,181)	(171,181)		XXX
848574 10 9	SPIRIT AEROSYSTEMS HLDGS.....		08/02/2017	COWEN.....	50,000.000	3,605,737	XXX	1,137,890	2,917,500	(1,779,610)			(1,779,610)		1,137,890		2,467,847	2,467,847	15,000	XXX
858912 10 8	STERICYCLE INC.....		05/15/2017	BONY.....	20,000.000	1,682,097	XXX	2,033,082	1,540,800	492,282			492,282		2,033,082		(350,985)	(350,985)		XXX
87161C 50 1	SYNOVUS FINL CORP.....		12/06/2017	SANFORD BERNST.....	330.000	16,204	XXX	7,981	13,556	(5,575)			(5,575)		7,981		8,223	8,223	188	XXX
880349 10 5	TENNECO INC.....		07/14/2017	SANFORD BERNST.....	6,710.000	394,036	XXX	337,532	419,174	(81,642)			(81,642)		337,532		56,504	56,504	2,690	XXX
880779 10 3	TEREX CORP.....		11/30/2017	VARIOUS.....	590.000	27,773	XXX	19,033	18,603	431			431		19,033		8,739	8,739	189	XXX
88224Q 10 7	TEXAS CAPITAL BANCSHARES.....		04/19/2017	SANFORD BERNST.....	3,680.000	311,980	XXX	249,276	288,512	(39,236)			(39,236)		249,276		62,704	62,704		XXX
883556 10 2	THERMO ELECTRON CORP.....		09/13/2017	VARIOUS.....	33,000.000	6,230,823	XXX	4,659,956	4,656,300	3,656			3,656		4,659,956		1,570,867	1,570,867	12,150	XXX
901109 10 8	TUTOR PERINI CORP.....		08/02/2017	SANFORD BERNST.....	16,350.000	480,019	XXX	402,869	457,800	(54,931)			(54,931)		402,869		77,150	77,150		XXX
910047 10 9	UNITED CONTL HLDGS INC.....		01/18/2017	BONY.....	40,000.000	2,945,176	XXX	2,194,280	2,915,200	(720,920)			(720,920)		2,194,280		750,896	750,896		XXX
918204 10 8	V.F. CORP.....		10/23/2017	VARIOUS.....	60,000.000	4,022,281	XXX	2,231,404	3,201,000	(969,596)			(969,596)		2,231,404		1,790,877	1,790,877	67,200	XXX
92343X 10 0	VERINT SYSTEMS INC.....		06/01/2017	SANFORD BERNST.....	2,135.000	88,700	XXX	99,365	75,259	24,106			24,106		99,365		(10,665)	(10,665)		XXX
92532F 10 0	VERTEX PHARMACEUTICALS INC.....		06/21/2017	BONY.....	82,000.000	9,072,948	XXX	6,692,020	6,040,940	651,080			651,080		6,692,020		2,380,928	2,380,928		XXX
928298 10 8	VISHAY INTERTECHNOLOGY INC.....		08/17/2017	SANFORD BERNST.....	46,190.000	804,464	XXX	478,814	748,278	(269,464)			(269,464)		478,814		325,650	325,650	5,774	XXX
931142 10 3	WAL-MART STORES INC.....		11/16/2017	VARIOUS.....	95,000.000	7,204,770	XXX	4,560,399	6,566,400	(2,006,002)			(2,006,002)		4,560,399		2,644,372	2,644,372	78,100	XXX
94106B 10 1	WASTE CONNECTIONS INC.....		02/23/2017	MILLER TABAK.....	23,764.000	2,708,039	XXX	2,261,760	2,503,300	(241,540)			(241,540)		2,261,760		446,278	446,278		XXX
947890 10 9	WEBSTER FINANCIAL CORP.....		12/06/2017	SANFORD BERNST.....	1,890.000	107,024	XXX	69,700	102,589	(32,890)			(32,890)		69,700		37,325	37,325	1,947	XXX
94946T 10 6	WELLCARE HEALTH PLAN.....		08/22/2017	SANFORD BERNST.....	1,809.000	311,374	XXX	113,691	247,978	(134,287)			(134,287)		113,691		197,683	197,683		XXX
949746 10 1	WELLS FARGO & CO NEW.....		02/10/2017	VARIOUS.....	231,000.000	12,789,746	XXX	6,236,351	12,730,410	(6,494,059)			(6,494,059)		6,236,351		6,553,395	6,553,395	15,200	XXX
950755 10 8	WERNER ENTERPRISES INC.....		08/23/2017	SANFORD BERNST.....	3,450.000	108,197	XXX	86,109	92,978	(6,869)			(6,869)		86,109		22,089	22,089	656	XXX
958102 10 5	WESTERN DIGITAL CORP.....		03/30/2017	VARIOUS.....	15,000.000	1,252,893	XXX	900,750	1,019,250	(118,500)			(118,500)		900,750		352,143	352,143	15,000	XXX
959319 10 4	WESTERN REFGNG INC.....		01/10/2017	SANFORD BERNST.....	16,340.000	581,589	XXX	473,951	618,469	(144,518)			(144,518)		473,951		107,638	107,638		XXX
966387 40 9	WHITING PETE CORP NEW.....		12/01/2017	VARIOUS.....	68,311.500	392,641	XXX	620,723	848,564	(227,840)			(227,840)		620,723		(228,082)	(228,082)		XXX

E14.24

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
969904 10 1	WILLIAMS-SONOMA INC.....		11/29/2017.	VARIOUS.....	245,000.000	12,356.003	XXX	13,342,844	11,855.550	1,487,294			1,487,294		13,342,844		(986,840)	(986,840)	272,000	XXX
98310W 10 8	WYNDHAM WORLDWIDE.....		08/01/2017.	VARIOUS.....	107,100.000	10,289.955	XXX	6,566,310	8,179.227	(1,612,917)			(1,612,917)		6,566,310		3,723,645	3,723,645	56,318	XXX
98956P 10 2	ZIMMER HOLDINGS INC.....		07/14/2017.	VARIOUS.....	78,000.000	10,054.596	XXX	7,258,863	8,049.600	(790,737)			(790,737)		7,258,863		2,795,733	2,795,733	56,160	XXX
989701 10 7	ZIONS BANCORPORATION.....		08/23/2017.	SANFORD BERNST.....	4,020.000	167.078	XXX	104,691	173.021	(68,329)			(68,329)		104,691		62,387	62,387	624	XXX
98978V 10 3	ZOETIS INC.....		01/18/2017.	VARIOUS.....	30,000.000	1,592.119	XXX	1,411,578	1,605.900	(194,322)			(194,322)		1,411,578		180,541	180,541	3,150	XXX
G0177J 10 8	ALLERGAN PLC.....		05/04/2017.	BONY.....	68,000.000	16,805.961	XXX	14,280,680	14,280.680				0		14,280,680		2,525,281	2,525,281	5,600	XXX
G02602 10 3	AMDOCS LTD.....		12/04/2017.	SANFORD BERNST.....	3,320.000	217.110	XXX	190,853	193.390	(2,537)			(2,537)		190,853		26,257	26,257	2,839	XXX
G16252 10 1	BROOKFIELD INFRAS PARTNE.....		02/23/2017.	VARIOUS.....	21,602.000	1,040,370	XXX	931,787	970,362	(38,575)			(38,575)		931,787		108,582	108,582	1,135	XXX
G29183 10 3	EATON CORP.....		01/03/2017.	BONY.....	25,000.000	1,697.708	XXX	1,011,415	1,677.250	(665,835)			(665,835)		1,011,415		686,293	686,293		XXX
G3198U 10 2	ESSENT GROUP LTD.....		10/27/2017.	SANFORD BERNST.....	15,620.000	618.481	XXX	364,828	505.619	(140,792)			(140,792)		364,828		253,653	253,653		XXX
G3922B 10 7	GENFACT LTD.....		08/23/2017.	SANFORD BERNST.....	2,650.000	75.353	XXX	64,515	64,501	14			14		64,515		10,838	10,838	302	XXX
G4617B 10 5	HORIZON PHARMA PLC.....		05/26/2017.	SANFORD BERNST.....	34,110.000	353,215	XXX	673,586	551,900	121,686			121,686		673,586		(320,371)	(320,371)		XXX
G9319H 10 2	VALIDUS HOLDINGS LTD.....		09/07/2017.	SANFORD BERNST.....	5,490.000	232.174	XXX	223,351	302.005	(78,654)			(78,654)		223,351		8,823	8,823	6,094	XXX
G97822 10 3	PERRIGO CO.....		02/28/2017.	BONY.....	30,000.000	2,256.494	XXX	2,590,200	2,496,900	93,300			93,300		2,590,200		(333,706)	(333,706)		XXX
H84989 10 4	TE CONNECTIVITY LTD.....		07/25/2017.	BONY.....	90,000.000	6,981.941	XXX	2,800,148	6,235.200	(3,435,052)			(3,435,052)		2,800,148		4,181,793	4,181,793	40,567	XXX
Y2573F 10 2	FLEXTRONICS INTL LTD.....		02/22/2017.	BONY.....	808,400.000	13,106.265	XXX	5,065,350	11,616.708	(6,551,358)			(6,551,358)		5,065,350		8,040,915	8,040,915		XXX
008916 10 8	AGRIUM INC.....		03/21/2017.	WEEDEN & CO.....	13,657.000	1,748.265	XXX	1,461,172	1,843,149	(381,976)			(381,976)		1,461,172		287,093	287,093	16,045	XXX
063671 10 1	BANK MONTREAL QUE.....	A	02/23/2017.	FIDELITY CAP.....	16,084.000	1,637.985	XXX	1,116,745	1,553,232	(436,487)			(436,487)		1,116,745		521,240	521,240	14,154	XXX
064149 10 7	BANK NOVA SCOTIA HALIFAX.....		02/23/2017.	FIDELITY CAP.....	38,564.000	3,158.210	XXX	1,034,663	2,883,045	(1,848,382)			(1,848,382)		1,034,663		2,123,548	2,123,548	28,537	XXX
103309 10 0	BOYD GROUP INCOME FD.....		02/28/2017.	VARIOUS.....	16,333.000	1,432.466	XXX	505,859	1,397,451	(891,593)			(891,593)		505,859		926,607	926,607	1,897	XXX
112585 10 4	BROOKFIELD ASSET MANAGE - CL A.....		02/23/2017.	VARIOUS.....	108,558.000	5,305.392	XXX	4,280,450	4,809,119	(528,669)			(528,669)		4,280,450		1,024,942	1,024,942	19,346	XXX
124900 30 9	CCL INDUSTRIES INC.....		02/23/2017.	MILLER TABAK.....	2,346.000	657.190	XXX	420,809	618,875	(198,066)			(198,066)		420,809		236,381	236,381		XXX
136375 10 2	CANADIAN NATL RY CO.....		02/23/2017.	VARIOUS.....	72,889.000	6,833.971	XXX	2,961,534	6,586,979	(3,625,445)			(3,625,445)		2,961,534		3,872,437	3,872,437	27,512	XXX
136385 10 1	CANADIAN NAT RES LTD.....		02/23/2017.	VARIOUS.....	109,500.000	4,268.498	XXX	3,309,209	4,685,505	(1,376,296)			(1,376,296)		3,309,209		959,288	959,288	27,375	XXX
13645T 10 0	CANADIAN PAC RY LTD.....		02/23/2017.	MILLER TABAK.....	17,727.000	3,528.901	XXX	3,593,680	3,395,784	197,896			197,896		3,593,680		(64,779)	(64,779)	8,864	XXX
15135U 10 9	CENOVUS ENERGY INC.....		02/23/2017.	VARIOUS.....	134,420.000	2,374.005	XXX	2,292,592	2,728,726	(436,134)			(436,134)		2,292,592		81,413	81,413	7,063	XXX
172454 10 0	CINEPLEX INC.....		02/23/2017.	VARIOUS.....	42,743.000	2,189.378	XXX	1,757,991	2,189,296	(431,306)			(431,306)		1,757,991		431,387	431,387	17,604	XXX
249906 10 8	DESCARTES SYS GROUP INC.....		02/28/2017.	VARIOUS.....	67,235.000	1,926.983	XXX	921,287	1,924,938	(1,003,652)			(1,003,652)		921,287		1,005,696	1,005,696	99	XXX
25675T 10 7	DOLLARAMA INC.....		02/23/2017.	RBC DEXIA.....	20,879.000	2,156.792	XXX	264,849	2,054,676	(1,789,227)			(1,789,227)		264,849		1,891,943	1,891,943	2,088	XXX
33767E 10 3	FIRSTSERVICE CORP.....	A	02/23/2017.	VARIOUS.....	15,778.000	1,168.367	XXX	739,355	1,005,690	(266,334)			(266,334)		739,355		429,012	429,012	2,287	XXX
351858 10 5	FRANCO NEVADA CORP.....	A	02/23/2017.	SCOTIA.....	50,511.000	4,421.122	XXX	3,127,442	4,055,023	(927,581)			(927,581)		3,127,442		1,293,680	1,293,680		XXX
375916 10 3	GILDAN ACTIVEWEAR INC.....		02/23/2017.	MILLER TABAK.....	23,472.000	778.686	XXX	263,185	800,160	(536,975)			(536,975)		263,185		515,501	515,501		XXX
39945C 10 9	CGI GROUP INC.....		02/24/2017.	RBC DEXIA.....	64,682.000	4,063.021	XXX	1,781,731	4,168,108	(2,386,377)			(2,386,377)		1,781,731		2,281,290	2,281,290		XXX
453038 40 8	IMPERIAL OIL LTD.....		02/23/2017.	VARIOUS.....	37,552.000	1,608.093	XXX	1,546,519	1,754,054	(207,535)			(207,535)		1,546,519		61,574	61,574	5,428	XXX
45823T 10 6	INTACT FINL CORP SUB RCPT.....		02/23/2017.	VARIOUS.....	46,058.000	4,409.459	XXX	3,066,019	4,426,174	(1,360,154)			(1,360,154)		3,066,019		1,343,440	1,343,440	28,071	XXX
56501R 10 6	MANULIFE FINANCIAL CORP.....		03/27/2017.	WEEDEN & CO.....	108,744.000	2,494.729	XXX	1,993,648	2,600,069	(606,421)			(606,421)		1,993,648		501,081	501,081	23,121	XXX
68272K 10 3	ONEX.....		02/23/2017.	GLEACHER.....	36,182.000	3,404.940	XXX	2,281,611	3,306,311	(1,024,700)			(1,024,700)		2,281,611		1,123,329	1,123,329	2,488	XXX
706327 10 3	PEMBINA PIPELINE.....	A	02/23/2017.	VARIOUS.....	43,282.000	1,819.232	XXX	1,428,947	1,816,113	(387,166)			(387,166)		1,428,947		390,285	390,285	17,973	XXX
717046 10 6	PEYTO EXPL & DEV CORP NEW.....		02/23/2017.	GLEACHER.....	45,947.000	1,294.584	XXX	908,681	1,525,900	(617,219)			(617,219)		908,681		385,904	385,904	10,108	XXX
73927C 10 0	POWER FINANCIAL CORP.....		03/15/2017.	SCOTIA.....	54,642.000	1,970.248	XXX	1,740,539	1,833,786	(93,247)			(93,247)		1,740,539		229,710	229,710	21,447	XXX
739721 10 8	PRAIRIESKY ROYALTY.....		02/23/2017.	VARIOUS.....	121,813.000	3,688.644	XXX	3,475,913	3,887,383	(411,470)			(411,470)		3,475,913		212,731	212,731	14,350	XXX
76131D 10 3	RESTAURANT BRANDS.....		02/23/2017.	VARIOUS.....	26,423.000	1,933.167	XXX	1,298,626	1,689,751	(391,125)			(391,125)		1,298,626		634,541	634,541	6,265	XXX

E14.25

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	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractua l Maturity Date
775109 20 0	ROGERS COMMUNICATIONS.....		02/23/2017	VARIOUS.....	54,545.000	3,126,983	XXX	2,537,273	2,824,886	(287,613)			(287,613)		2,537,273		589,710	589,710	27,512	XXX
780087 10 2	ROYAL BK CDA MONTREAL QUE.....		02/23/2017	FIDELITY CAP.....	41,694.000	4,116,861	XXX	2,060,549	3,788,734	(1,728,185)			(1,728,185)		2,060,549		2,056,313	2,056,313	34,606	XXX
81783Q 10 5	SEVEN GENERATIONS ENERGY.....		02/23/2017	SEVEN GENERATIONS ENERGY.....	37,766.000	968,562	XXX	1,099,834	1,182,453	(82,620)			(82,620)		1,099,834		(131,272)	(131,272)		XXX
828336 10 7	SILVER WHEATON CORP.....		03/17/2017	WEEDEN & CO.....	24,328.000	646,872	XXX	631,068	631,068				0	631,068		15,803	15,803		XXX	
85472N 10 9	STANTEC INC.....		01/09/2017	VARIOUS.....	17,302.000	590,585	XXX	544,363	586,884	(42,520)			(42,520)		544,363		46,222	46,222	1,946	XXX
866796 10 5	SUN LIFE FINANCIAL SVCS CAN.....		02/23/2017	VARIOUS.....	31,497.000	1,565,725	XXX	1,172,422	1,623,670	(451,248)			(451,248)		1,172,422		393,303	393,303	17,933	XXX
867224 10 7	SUNCOR ENERGY INC.....		02/23/2017	VARIOUS.....	22,128.000	941,172	XXX	402,187	976,951	(574,764)			(574,764)		402,187		538,986	538,986	7,763	XXX
8676EP 10 8	SUNOPTA INC.....		05/22/2017	BONY.....	80,000.000	733,806	XXX	547,200	564,000	(16,800)			(16,800)		547,200		186,606	186,606		XXX
891160 50 9	TORONTO DOMINION BK ONT.....		02/23/2017	FIDELITY CAP.....	111,511.000	7,872,331	XXX	1,687,857	7,384,258	(5,696,401)			(5,696,401)		1,687,857		6,184,474	6,184,474	61,331	XXX
8935D 10 7	TRANSCANADA CORP.....		03/06/2017	RBC DEXIA.....	39,273.000	2,398,477	XXX	2,143,049	2,377,587	(234,538)			(234,538)		2,143,049		255,427	255,427	22,189	XXX
G4705A 10 0	ICON PUB LTD CO SPONSOR.....	C	09/13/2017	SANFORD BERNST.....	3,274.000	346,348	XXX	231,651	246,205	(14,554)			(14,554)		231,651		114,698	114,698		XXX
Y09827 10 9	BROADCOM LTD.....		01/24/2017	BONY.....	30,000.000	5,614,040	XXX	3,567,058	5,303,100	(1,736,042)			(1,736,042)		3,567,058		2,046,982	2,046,982	31,365	XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous.....				682,637,276		XXX	479,896,358	633,918,876	(154,673,178)	0	4,861,295	(159,534,473)	0	475,035,063	0	207,602,226	207,602,226	4,284,387	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																				
30277@ 10 1	FMIC HOLDINGS, INC.....		08/01/2017	RETURN OF CAPITAL.....		166,328	XXX	166,328	166,328				0		166,328				0	XXX
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....				166,328		XXX	166,328	166,328	0	0	0	0	0	166,328	0	0	0	0	XXX
Common Stocks - Mutual Funds																				
01882C 10 4	ALLIANCE BERNSTEIN US STRATEGIC VALUE EX		11/03/2017	VARIOUS.....	6,694.184	346,542	XXX	98,546	295,013	(196,456)			(196,456)		98,546		247,985	247,985		XXX
464286 10 3	ISHARES AUSTRALIA ETF.....		02/21/2017	VARIOUS.....	200,000.000	4,345,015	XXX	3,792,000	4,046,000	(254,000)			(254,000)		3,792,000		553,015	553,015	107,919	XXX
464286 80 6	ISHARES GERMANY ETF.....		05/08/2017	VARIOUS.....	1,450,000.000	41,796,748	XXX	29,430,990	38,396,000	(8,965,010)			(8,965,010)		29,430,990		12,365,758	12,365,758	13,099	XXX
464287 23 4	ISHARES MSCI EMERGING MKT INDEX ETF.....		02/23/2017	BONY.....	540,000.000	21,030,111	XXX	9,566,524	18,905,400	(9,338,876)			(9,338,876)		9,566,524		11,463,588	11,463,588	213,952	XXX
78464A 73 0	SPDR S&P O&G EXP&PRD.....		04/26/2017	BONY.....	300,000.000	11,247,105	XXX	10,969,650	12,426,000	(1,456,350)			(1,456,350)		10,969,650		277,455	277,455	37,384	XXX
78464A 87 0	SPDR S&P BIOTECH ETF.....		08/11/2017	VARIOUS.....	80,000.000	6,159,588	XXX	4,987,197	4,735,200	251,997			251,997		4,987,197		1,172,391	1,172,391	7,079	XXX
92647K 30 9	VICTORY MUNDER INT'L SMALL CAP FUND.....		12/22/2017	MUNDER.....		1,305,329	XXX						0				1,305,325	1,305,325		XXX
9299999	Total - Common Stocks - Mutual Funds.....				86,230,438		XXX	58,844,907	78,803,613	(19,958,695)	0	0	(19,958,695)	0	58,844,907	0	27,385,517	27,385,517	379,433	XXX
9799997	Total - Common Stocks - Part 4.....				769,034,042		XXX	538,907,593	712,888,817	(174,631,873)	0	4,861,295	(179,493,168)	0	534,046,298	0	234,987,743	234,987,743	4,663,820	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....				25,719,705		XXX	24,482,096					0	24,482,096		1,237,610	1,237,610	48,302	XXX	
9799999	Total - Common Stocks.....				794,753,747		XXX	563,389,689	712,888,817	(174,631,873)	0	4,861,295	(179,493,168)	0	558,528,394	0	236,225,353	236,225,353	4,712,122	XXX
9899999	Total - Preferred and Common Stocks.....				794,753,747		XXX	563,389,689	712,888,817	(174,631,873)	0	4,861,295	(179,493,168)	0	558,528,394	0	236,225,353	236,225,353	4,712,122	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....				3,209,341,575		XXX	2,993,513,580	2,105,643,456	(172,103,556)	(6,241,503)	4,861,295	(183,206,354)	(141,202)	2,961,843,541	0	247,440,381	247,440,381	49,218,105	XXX

E14.26

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	For eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds - All Other Government																					
11070T	AG 3 BC PROV.....		05/11/2017	VARIOUS.....	08/15/2017	T D SECURITIES.....	13,442,000	12,728,095	12,688,173	12,731,770			3,675	3,675			(43,597)	(43,597)	251,089	153,644	
135087	A6 1 CANADA GOVERNMENT.....		04/07/2017	VARIOUS.....	05/18/2017	VARIOUS.....	5,606,000	5,679,295	5,719,813	5,677,921		(1,374)		(1,374)			41,892	41,892	39,138	28,770	
135087	B3 7 CANADA GOVERNMENT.....		04/25/2017	T D SECURITES.....	10/02/2017	DESJARDIN.....	8,295,000	8,355,786	8,285,295	8,336,224		(19,562)		(19,562)			(50,929)	(50,929)	61,218	16,476	
135087	B4 5 CANADA GOVERNMENT.....		04/20/2017	VARIOUS.....	06/21/2017	VARIOUS.....	2,225,000	2,405,560	2,402,631	2,401,412		(4,148)		(4,148)			1,219	1,219	31,335	21,719	
135087	D3 5 CANADA GOVERNMENT.....		06/15/2017	VARIOUS.....	08/15/2017	BMO CAPITAL.....	5,712,000	6,492,379	6,230,650	6,488,399		(3,980)		(3,980)			(257,749)	(257,749)	55,870	13,851	
135087	E6 7 CANADA GOVERNMENT.....		05/15/2017	VARIOUS.....	08/22/2017	VARIOUS.....	17,201,000	17,165,091	16,890,645	17,167,529		2,437		2,437			(276,884)	(276,884)	174,381	102,418	
135087	F2 5 CANADA GOVERNMENT.....		01/17/2017	NATL FINANCIAL SERV.....	02/22/2017	RBC DEXIA.....	5,623,000	5,559,460	5,550,801	5,561,048		1,588		1,588			(10,248)	(10,248)	20,682	16,291	
135087	F3 3 CANADA GOVERNMENT.....		01/19/2017	NBCS SEC.....	04/25/2017	VARIOUS.....	48,818,000	48,546,084	48,610,601	48,601,524		55,440		55,440			9,078	9,078	59,518	28,087	
135087	F5 8 CANADA GOVERNMENT.....		02/03/2017	NATL FINANCIAL SERV.....	04/05/2017	T D SECURITES.....	2,900,000	2,855,050	2,865,200	2,856,660		1,610		1,610			8,540	8,540	13,259	9,534	
135087	G3 2 CANADA GOVERNMENT.....		06/09/2017	T D SECURITIES.....	12/06/2017	SCOTIA MCLEOD.....	4,105,000	4,017,153	3,908,001	4,026,097		8,944		8,944			(118,096)	(118,096)	15,773	5,904	
135087	G4 0 CANADA GOVERNMENT.....		04/03/2017	VARIOUS.....	09/07/2017	VARIOUS.....	50,330,000	50,093,356	49,877,875	50,146,652		53,297		53,297			(268,777)	(268,777)	122,452	11,059	
135087	YQ 1 CANADA GOVERNMENT.....		06/12/2017	VARIOUS.....	08/03/2017	SCOTIA.....	3,897,000	5,320,740	5,072,062	5,313,230		(7,510)		(7,510)			(241,167)	(241,167)	51,468	25,930	
135087	YZ 1 CANADA GOVERNMENT.....		01/17/2017	VARIOUS.....	03/28/2017	RBC DEXIA.....	7,979,000	8,655,195	8,628,331	8,617,093		(38,102)		(38,102)			11,238	11,238	91,813	38,255	
135087	ZJ 6 CANADA GOVERNMENT.....		01/19/2017	NATL FINANCIAL SERV.....	03/20/2017	T D SECURITES.....	1,000,000	1,089,910	1,087,700	1,086,695		(3,215)		(3,215)			1,005	1,005	9,973	4,808	
68323A	DZ 4 ONTARIO PROV.....		04/10/2017	T D SECURITIES.....	08/03/2017	SCOTIA.....	34,247,000	32,125,398	31,969,575	32,139,040		13,642		13,642			(169,466)	(169,466)	658,105	346,786	
74814Z	ER 0 PROVINCE OF QUEBEC.....		02/23/2017	NATL FINANCIAL SERV.....	08/03/2017	VARIOUS.....	4,800,000	4,959,120	5,130,615	4,957,802		(1,318)		(1,318)			172,813	172,813	115,759	40,964	
1099999	Total - Bonds - All Other Government.....							216,180,000	216,047,672	214,917,968	216,109,096	0	61,424	0	61,424	0	0	(1,191,128)	(1,191,128)	1,771,833	864,496
Bonds - U.S. States, Territories and Possessions																					
13063C	5T 3 CALIFORNIA ST.....		05/01/2017	MORGAN STANLEY.....	11/16/2017	GOLDMAN SACHS.....	1,575,000	1,901,450	1,894,898	1,878,426		(23,024)		(23,024)			16,472	16,472	53,812	10,938	
181059	XM 3 CLARK CNTY NEV.....		06/30/2017	EXCHANGE.....	07/10/2017	ISSUE CALLED at 103.0000.....	1,020,000	1,045,613	1,050,600	1,045,385		(228)		(228)			5,215	5,215	3,541		
20772J	UN 0 CONNECTICUT ST.....		01/09/2017	WACHOVIA.....	06/15/2017	VARIOUS.....	4,305,000	5,028,886	5,048,391	5,009,678		(19,208)		(19,208)			38,713	38,713	70,059	16,144	
246381	FB 8 DELEWARE ST.....		05/15/2017	PERSHING DLJ.....	09/18/2017	BAIRD, ROBERT W.....	250,000	300,208	300,973	297,509		(2,699)		(2,699)			3,464	3,464	8,993	4,688	
246381	HT 7 DELEWARE ST.....		05/02/2017	VARIOUS.....	05/09/2017	VARIOUS.....	4,585,000	5,634,317	5,657,152	5,630,150		(4,167)		(4,167)			27,001	27,001	79,085	68,399	
373384	3L 8 GEORGIA STATE.....		10/17/2017	PERSHING DLJ.....	10/26/2017	PERSHING DLJ.....	2,240,000	2,594,413	2,574,902	2,592,872		(1,541)		(1,541)			(17,970)	(17,970)	29,618	26,631	
419792	JZ 0 HAWAII ST.....		01/17/2017	WACHOVIA.....	04/24/2017	MORGAN STANLEY.....	2,000,000	2,438,740	2,445,820	2,426,911		(11,829)		(11,829)			18,909	18,909	57,222	31,389	
419792	LM 6 HAWAII ST.....		05/02/2017	CITIGROUP.....	07/25/2017	WACHOVIA.....	2,150,000	2,564,176	2,607,800	2,558,468		(5,708)		(5,708)			49,331	49,331	34,938	10,153	
419792	MJ 2 HAWAII ST.....		01/04/2017	WACHOVIA.....	01/17/2017	WILLIAM BLAIR.....	1,460,000	1,766,381	1,786,617	1,765,633		(748)		(748)			20,984	20,984	19,669	17,439	
419792	RT 5 HAWAII ST.....		08/07/2017	VARIOUS.....	08/15/2017	MORGAN STANLEY.....	2,960,000	3,494,652	3,559,326	3,493,247		(1,405)		(1,405)			66,078	66,078	15,885	6,808	
56052A	YL 6 MAINE STATE.....		04/12/2017	VARIOUS.....	04/24/2017	VARIOUS.....	1,395,000	1,691,234	1,701,657	1,690,180		(1,053)		(1,053)			11,477	11,477	25,093	22,881	
56052A	ZZ 3 MAINE STATE.....		12/07/2017	JEFFERIES & CO.....	12/07/2017	USB SECURITIES.....	1,000,000	1,243,710	1,262,620	1,243,064		(646)		(646)			19,556	19,556	1,389		
574193	PC 6 MARYLAND STATE.....		08/18/2017	BANK AMERICA MERRILL.....	09/27/2017	GOLDMAN SACHS.....	2,000,000	2,456,940	2,440,800	2,451,872		(5,068)		(5,068)			(11,072)	(11,072)			
57582R	JV 9 MASSACHUSETTS STATE.....		02/23/2017	BARCLAYS.....	03/08/2017	NATL FINANCIAL SERV.....	2,000,000	2,451,140	2,426,000	2,449,891		(1,249)		(1,249)			(23,891)	(23,891)	20,000	15,833	
57582R	PD 2 MASSACHUSETTS STATE.....		06/21/2017	BANK AMERICA MERRILL.....	06/27/2017	BANK AMERICA MERRILL.....	1,035,000	1,233,016	1,231,184	1,232,969		(47)		(47)			(1,785)	(1,785)	288		
594612	DM 2 MICHIGAN STATE.....		10/27/2017	GOLDMAN SACHS.....	12/18/2017	VARIOUS.....	2,885,000	3,408,360	3,389,880	3,400,309		(8,051)		(8,051)			(10,429)	(10,429)	25,808	13,003	
658256	3C 4 NORTH CAROLINA ST.....		08/17/2017	BANK AMERICA MERRILL.....	09/12/2017	GOLDMAN SACHS.....	2,800,000	3,377,976	3,374,644	3,372,068		(5,908)		(5,908)			2,576	2,576	18,278	9,722	
658256	Q9 6 NORTH CAROLINA ST.....		01/11/2017	DAVENPORT & CO.....	02/02/2017	NATL FINANCIAL SERV.....	400,000	422,488	422,584	421,950		(538)		(538)			634	634	4,000	3,167	
658256	Z4 7 NORTH CAROLINA ST.....		01/23/2017	MORGAN STANLEY.....	02/09/2017	BANK AMERICA MERRILL.....	1,780,000	2,161,258	2,174,163	2,159,059		(2,199)		(2,199)			15,104	15,104	18,047	13,350	
677521	6Z 4 OHIO ST.....		04/06/2017	BLAIR WILLIAM.....	06/21/2017	BLAIR WILLIAM.....	795,000	907,143	908,876	901,182		(5,961)		(5,961)			7,694	7,694	25,948	17,115	
677522	HL 1 OHIO STATE.....		09/14/2017	MORGAN STANLEY.....	10/05/2017	VARIOUS.....	2,735,000	3,351,278	3,317,417	3,346,379		(4,899)		(4,899)			(28,962)	(28,962)	13,287	5,318	
677522	KV 5 OHIO ST.....		06/14/2017	USB SECURITIES.....	07/25/2017	STIEFL-F.....	880,000	1,104,066	1,101,540	1,101,545		(2,521)		(2,521)			(5)	(5)	10,633	5,867	
677522	RN 6 OHIO ST.....		09/20/2017	GOLDMAN SACHS.....	10/20/2017	JEFFERIES & CO.....	2,600,000	3,286,426	3,297,086	3,283,023		(3,403)		(3,403)			14,063	14,063	7,583		

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SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
68609B QK 6	OREGON ST.....	05/08/2017	JEFFERIES & CO.....	05/23/2017	BANC OF AMERICA.....	1,900,000	2,187,546	2,217,832	2,187,256		(290)		(290)			30,576	30,576	30,347	26,389	
68609B T5 6	OREGON ST.....	05/12/2017	PERSHING DLJ.....	06/08/2017	MORGAN STANLEY.....	1,085,000	1,249,844	1,273,964	1,248,665		(1,179)		(1,179)			25,298	25,298	4,822	1,688	
68609B YY 7	OREGON ST.....	02/16/2017	BANC OF AMERICA.....	02/27/2017	WACHOVIA.....	1,500,000	1,826,430	1,852,890	1,825,644		(786)		(786)			27,246	27,246	2,292	208	
83710R JT 5	SOUTH CAROLINA STATE.....	02/16/2017	BANK OF.....	04/24/2017	WACHOVIA.....	1,470,000	1,757,047	1,783,595	1,749,770		(7,277)		(7,277)			33,825	33,825	42,058	27,767	
882723 4H 9	TEXAS STATE.....	04/03/2017	PIPER JAFFRAY.....	04/24/2017	MORGAN STANLEY.....	2,500,000	3,014,475	3,044,300	3,010,689		(3,786)		(3,786)			33,611	33,611	9,028	1,042	
882723 4N 6	TEXAS STATE.....	06/14/2017	BLAIR WILLIAM.....	07/27/2017	CITIGROUP.....	770,000	932,416	928,389	931,207		(1,209)		(1,209)			(2,818)	(2,818)	12,833	8,342	
882723 VN 6	TEXAS STATE.....	10/27/2017	PERSHING DLJ.....	11/16/2017	BARCLAYS.....	2,080,000	2,514,179	2,501,949	2,510,894		(3,285)		(3,285)			(8,945)	(8,945)	14,156	8,378	
928109 P6 8	VIRGINIA STATE.....	06/14/2017	WACHOVIA.....	08/16/2017	CITIGROUP.....	1,740,000	2,146,273	2,138,599	2,136,075		(10,197)		(10,197)			2,524	2,524	19,333	3,383	
928109 U5 4	VIRGINIA STATE.....	06/07/2017	MORGAN STANLEY.....	08/16/2017	CITIGROUP.....	1,385,000	1,713,522	1,702,276	1,704,292		(9,230)		(9,230)			(2,016)	(2,016)	15,389	1,154	
93974D E7 9	WASHINGTON ST.....	05/11/2017	RBC CAPITAL.....	06/08/2017	PERSHING DLJ.....	925,000	1,126,974	1,152,550	1,125,580		(1,394)		(1,394)			26,970	26,970	17,858	13,875	
93974D G5 1	WASHINGTON ST.....	07/28/2017	BARCLAYS.....	12/07/2017	VARIOUS.....	2,490,000	2,919,102	2,954,863	2,916,495		(2,606)		(2,606)			38,368	38,368	30,928	346	
93974D GD 4	WASHINGTON ST.....	03/22/2017	WACHOVIA.....	06/08/2017	USB SECURITIES.....	1,500,000	1,675,515	1,678,140	1,663,990		(11,525)		(11,525)			14,150	14,150	33,750	17,292	
93974D H6 8	WASHINGTON ST.....	08/14/2017	BANK AMERICA MERRILL.....	09/13/2017	NATL FINANCIAL SERV.....	1,800,000	2,237,202	2,228,400	2,233,199		(4,003)		(4,003)			(4,799)	(4,799)	11,000	4,000	
93974D P8 5	WASHINGTON ST.....	09/27/2017	CITIGROUP.....	10/24/2017	BARCLAYS.....	1,905,000	2,265,712	2,264,721	2,265,176		(536)		(536)			(455)	(455)	3,969		
93974D UB 2	WASHINGTON ST MUNICIPAL.....	06/23/2017	JP MORGAN.....	09/11/2017	GOLDMAN SACHS.....	1,700,000	2,045,117	2,046,596	2,033,480		(11,637)		(11,637)			13,116	13,116	59,500	41,556	
93974D UD 8	WASHINGTON ST.....	03/15/2017	MORGAN STANLEY.....	03/23/2017	MORGAN STANLEY.....	1,975,000	2,342,153	2,377,209	2,341,261		(891)		(891)			35,948	35,948	23,865	21,670	
93974D X5 2	WASHINGTON ST.....	11/14/2017	M&T.....	11/29/2017	MORGAN STANLEY.....	2,835,000	3,406,933	3,364,380	3,406,933		0		0			(42,553)	(42,553)			
97705L 3G 0	WISCONSIN STATE.....	02/15/2017	BANC OF AMERICA.....	03/01/2017	OPPENHEIMER.....	1,000,000	1,138,680	1,144,090	1,137,349		(1,331)		(1,331)			6,741	6,741	17,361	15,278	
97705M EN 1	WISCONSIN STATE.....	10/31/2017	PERSHING DLJ.....	11/09/2017	JEFFERIES & CO.....	2,340,000	2,821,104	2,849,652	2,820,175		(929)		(929)			29,477	29,477	3,900	325	
97705M EP 6	WISCONSIN STATE.....	09/28/2017	WACHOVIA.....	11/14/2017	MORGAN STANLEY.....	2,925,000	3,432,575	3,393,322	3,419,981		(12,594)		(12,594)			(26,659)	(26,659)	79,219	60,125	
97705M GS 8	WISCONSIN STATE.....	06/14/2017	BANK AMERICA MERRILL.....	08/08/2017	BARCLAYS.....	2,000,000	2,489,300	2,493,620	2,486,249		(3,051)		(3,051)			7,371	7,371	8,056		
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					82,675,000	99,105,970	99,366,267	98,906,130	0	(199,836)	0	(199,836)	0	0	460,133	460,133	982,840	551,663	

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Bonds - U.S. Political Subdivisions of States

03588H SD 9	ANNE ARUNDEL CNTY MD.....	04/04/2017	BANK AMERICA MERRILL.....	04/20/2017	WILLIAM BLAIR.....	1,000,000	1,166,480	1,182,170	1,166,267		(213)		(213)			15,903	15,903	1,806	
041431 QZ 3	ARLINGTON CNTY VA.....	01/26/2017	JEFFERIES & CO.....	02/13/2017	JEFFERIES & CO.....	1,650,000	2,006,417	2,009,849	2,004,850		(1,566)		(1,566)			4,998	4,998	41,479	38,042
041431 RS 8	ARLINGTON CNTY VA.....	07/10/2017	JP MORGAN.....	09/22/2017	JP MORGAN.....	1,845,000	2,213,779	2,219,166	2,201,862		(11,917)		(11,917)			17,304	17,304	25,881	6,919
074347 XD 2	BEAUFORT CNTY SC.....	08/17/2017	BARCLAYS.....	08/31/2017	WACHOVIA.....	3,595,000	4,095,424	4,103,836	4,091,723		(3,701)		(3,701)			12,113	12,113	13,981	7,989
076280 HH 2	BEDRORD NH.....	05/08/2017	MORGAN STANLEY.....	05/23/2017	BANK AMERICA MERRILL.....	630,000	770,465	781,068	769,685		(780)		(780)			11,383	11,383	4,375	2,888
079365 2S 0	BELLEVUE WA.....	10/26/2017	MORGAN STANLEY.....	11/10/2017	GOLDMAN SACHS.....	410,000	496,912	497,072	496,467		(445)		(445)			605	605	9,282	8,485
112857 DV 6	BROOKFIELD WI.....	06/15/2017	SUNTRUST.....	08/28/2017	NATL FINANCIAL SERV.....	325,000	332,082	332,638	331,481		(601)		(601)			1,156	1,156	1,553	181
118565 XU 9	BUCKS CNTY PA.....	05/02/2017	PERSHING DLJ.....	06/01/2017	MORGAN STANLEY.....	900,000	1,095,777	1,122,057	1,095,399		(378)		(378)			26,658	26,658	750	
199491 6U 0	COLUMBUS OHIO.....	09/28/2017	VARIOUS.....	10/24/2017	GOLDMAN SACHS.....	4,285,000	4,966,227	4,965,477	4,948,754		(17,473)		(17,473)			16,723	16,723	87,955	58,557
235866 AF 7	DANBURY CT.....	07/12/2017	NATL FINANCIAL SERV.....	08/15/2017	RBC CAP.....	575,000	688,350	696,411	686,938		(1,412)		(1,412)			9,473	9,473	2,236	
25476F SU 3	DISTRICT OF COLUMBIA.....	04/26/2017	VARIOUS.....	12/08/2017	VARIOUS.....	3,575,000	4,294,184	4,340,556	4,283,431		(10,753)		(10,753)			57,126	57,126	104,606	61,622
25476F UB 2	DISTRICT OF COLUMBIA.....	08/09/2017	WACHOVIA.....	08/15/2017	WACHOVIA.....	1,665,000	2,060,554	2,056,891	2,060,237		(317)		(317)			(3,346)	(3,346)	17,806	16,881
25476F UL 0	DISTRICT OF COLUMBIA.....	12/13/2017	DAVENPORT & CO.....	12/15/2017	PERSHING DLJ.....	1,230,000	1,458,079	1,466,812	1,457,966		(112)		(112)			8,845	8,845	3,075	2,221
29508R KN 5	ERIE CNTY NY FISCAL STABILITYAUTH.....	12/01/2017	JEFFERIES & CO.....	12/07/2017	STIEFL-F.....	685,000	827,247	843,262	827,143		(104)		(104)			16,120	16,120	8,277	7,706
29508R KW 5	ERIE CNTY NY FISCAL STABILITYAUTH.....	09/22/2017	FIRST UNION.....	10/04/2017	STIEFL-F.....	1,200,000	1,424,088	1,429,188	1,423,884		(204)		(204)			5,304	5,304	3,667	1,833
30382A EM 0	FAIRFAX CNTY VA.....	01/23/2017	HUTCHINSON SHOCKLIY E& CO.....	03/28/2017	MORGAN STANLEY.....	1,190,000	1,347,425	1,362,169	1,345,015		(2,410)		(2,410)			17,154	17,154	23,800	14,941
358776 PT 3	FRISCO TX.....	06/16/2017	BANC OF AMERICA.....	07/25/2017	WACHOVIA.....	1,600,000	2,000,528	2,002,640	1,999,474		(1,054)		(1,054)			3,166	3,166	2,222	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	For rei gn	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
407324	6A 5 HAMILTON CNTY TN.....		06/20/2017	WELLS FARGO.....	08/15/2017	MORGAN STANLEY.....	120,000	143,719	143,962	143,075				(644)			886	886	886	2,783	1,817
419722	K9 3 HAWAII CNTY, HI.....		02/06/2017	CIT GROUP.....	03/07/2017	CITIGROUP.....	1,350,000	1,618,191	1,603,287	1,616,168				(2,023)			(12,881)	(12,881)	(12,881)	35,438	29,625
424672	WJ 8 HEMPSTEAD TOWN NY.....		05/10/2017	WELLS FARGO.....	06/07/2017	JP MORGAN.....	2,505,000	2,702,244	2,711,362	2,696,274				(5,969)			15,088	15,088	15,088	16,422	7,515
438687	AL 9 HONOLULU CITY & CNTY HI.....		08/28/2017	BARCLAYS.....	10/20/2017	NATL FINANCIAL SERV.....	1,800,000	2,228,724	2,229,804	2,225,314				(3,410)			4,490	4,490	4,490	10,000	
438687	BR 5 HONOLULU CITY & CNTY HI.....		09/06/2017	RBC CAP.....	10/25/2017	FIRST-TE.....	350,000	439,747	434,613	438,883				(864)			(4,270)	(4,270)	(4,270)	2,090	
438687	BV 6 HONOLULU CITY & CNTY HI.....		08/28/2017	BARCLAYS.....	09/12/2017	PERSHING DLJ.....	1,355,000	1,649,455	1,655,065	1,649,455				0			5,610	5,610	5,610		
438701	YT 5 HONOLULU CITY & CNTY HI MUNICIPAL.....		02/28/2017	CITIGROUP.....	03/23/2017	USB SECURITIES.....	1,950,000	2,197,280	2,193,380	2,196,961				(319)			(3,581)	(3,581)	(3,581)	23,563	16,250
49474F	SC 5 KING COUNTY WAS.....		10/03/2017	BANK AMERICA MERRILL.....	12/07/2017	VARIOUS.....	2,485,000	3,078,691	3,088,748	3,071,709				(6,983)			17,039	17,039	17,039	13,738	
581646	2R 6 MCKINNEY TX.....		02/17/2017	FTN FINANCIAL.....	11/21/2017	PERSHING DLJ.....	1,165,000	1,386,268	1,393,573	1,365,467				(20,802)			28,106	28,106	28,106	45,144	971
584002	VH 9 MECKLEBURG CNTY NC.....		08/16/2017	BANK AMERICA MERRILL.....	08/31/2017	BANK AMERICA MERRILL.....	1,750,000	2,218,353	2,232,405	2,218,353				0			14,053	14,053	14,053		
63165T	ZC 2 NASSAU CNTY NY.....		07/18/2017	JP MORGAN.....	07/25/2017	BANK AMERICA MERRILL.....	2,195,000	2,571,882	2,592,515	2,571,556				(325)			20,958	20,958	20,958	13,719	11,585
64966L	4K 4 NEW YORK, NY.....		05/22/2017	JANNEY MONTGOME.....	06/07/2017	JANNEY MONTGOME.....	1,555,000	1,894,845	1,916,335	1,893,304				(1,542)			23,032	23,032	23,032	28,292	24,189
64966L	5C 1 NEW YORK, NY.....		05/23/2017	BANC OF AMERICA.....	09/27/2017	JP MORGAN.....	675,000	831,377	830,250	826,100				(5,277)			4,150	4,150	4,150	22,313	10,781
64966L	ZS 3 NEW YORK, NY.....		02/28/2017	BARCLAYS US FUN.....	05/04/2017	JANNEY MONTGOME.....	1,000,000	1,146,520	1,148,150	1,142,962				(3,558)			5,188	5,188	5,188	13,611	3,750
64966L	ZW 4 NEW YORK, NY.....		01/24/2017	JANNEY MONTGOME.....	01/25/2017	CITIGROUP.....	1,925,000	2,287,786	2,284,359	2,287,472				(314)			(3,113)	(3,113)	(3,113)	47,858	47,056
652233	KX 4 NEWPORT NEWS VA.....		07/26/2017	BARCLAYS.....	09/27/2017	BARCLAYS US FUN.....	2,240,000	2,747,427	2,723,504	2,736,333				(11,095)			(12,829)	(12,829)	(12,829)	34,533	16,489
678519	VU 0 OKLAHOMA CITY, OK.....		04/27/2017	CITIGROUP.....	11/16/2017	WACHOVIA.....	1,765,000	2,094,384	2,067,662	2,065,725				(28,660)			1,938	1,938	1,938	63,491	16,915
717813	VK 2 PHILADELPHIA PA.....		10/18/2017	PERSHING DLJ.....	11/21/2017	CITIGROUP.....	1,335,000	1,593,122	1,595,232	1,585,366				(7,756)			9,866	9,866	9,866	20,767	596
736560	NL 3 PORTLAND ME.....		03/13/2017	MORGAN STANLEY.....	03/30/2017	JEFFERIES & CO.....	665,000	801,810	817,365	801,066				(745)			16,299	16,299	16,299	1,755	
736560	PG 2 PORTLAND ME.....		08/11/2017	JEFFERIES & CO.....	09/12/2017	PERSHING DLJ.....	530,000	668,192	668,357	667,122				(1,071)			1,235	1,235	1,235	1,988	
736679	XB 2 PORTLAND OR.....		05/10/2017	MORGAN STANLEY.....	06/01/2017	MORGAN STANLEY.....	500,000	612,580	625,330	611,931				(649)			13,399	13,399	13,399	1,250	
736679	XC 0 PORTLAND OR.....		05/10/2017	MORGAN STANLEY.....	12/19/2017	PERSHING DLJ.....	1,455,000	1,797,900	1,797,856	1,777,471				(20,429)			20,385	20,385	20,385	43,044	
741701	VQ 6 PRINCE GEORGES CNTY MD.....		03/01/2017	BANK AMERICA MERRILL.....	03/24/2017	BARCLAYS.....	150,000	152,477	151,851	152,459				(17)			(608)	(608)	(608)	1,542	958
746673	YF 3 PUTNAM CNTY TN.....		02/01/2017	JP MORGAN.....	02/08/2017	WACHOVIA.....	1,500,000	1,701,990	1,713,585	1,701,990				0			11,595	11,595	11,595		
751091	SV 2 RALEIGH NC.....		01/25/2017	WACHOVIA.....	02/28/2017	VARIOUS.....	2,880,000	3,187,930	3,197,538	3,183,273				(4,656)			14,265	14,265	14,265	6,558	
76541V	QA 8 RICHMOND VA.....		05/11/2017	BANK AMERICA MERRILL.....	10/05/2017	RBC CAP.....	1,485,000	1,807,824	1,811,552	1,791,949				(15,875)			19,602	19,602	19,602	45,169	14,438
766243	TH 2 RIDGEWOOD NJ.....		01/04/2017	NATL FINANCIAL SERV.....	11/16/2017	BANK AMERICA MERRILL.....	525,000	574,707	572,544	565,421				(9,286)			7,123	7,123	7,123	18,608	467
771639	VW 8 ROCHESTER NH.....		04/18/2017	JEFFERIES & CO.....	05/04/2017	PERSHING DLJ.....	470,000	556,475	557,209	555,686				(789)			1,522	1,522	1,522	2,154	849
795676	UB 9 SALT LAKE CNTY UTAH.....		06/02/2017	WILLIAM BLAIR.....	06/07/2017	JP MORGAN.....	1,405,000	1,716,460	1,720,352	1,716,460				0			3,892	3,892	3,892		
797646	ZZ 2 SAN FRANCISCO CITY & CNTY CA.....		03/23/2017	MORGAN STANLEY.....	03/30/2017	NATL FINANCIAL SERV.....	1,000,000	1,117,850	1,118,650	1,117,150				(700)			1,500	1,500	1,500	15,139	14,167
871702	2R 6 SYRACUSE NY.....		06/20/2017	JANNEY MONTGOME.....	07/18/2017	FIRST-TE.....	1,336,000	1,383,802	1,381,985	1,381,744				(2,058)			241	241	241	3,229	
938234	RU 7 WASHINGTON CNTY OR.....		05/12/2017	CITIGROUP.....	06/01/2017	PERSHING DLJ.....	1,000,000	1,239,800	1,259,960	1,238,204				(1,596)			21,756	21,756	21,756	25,694	22,361
971567	QU 9 WILMINGTON DE.....		07/10/2017	MORGAN STANLEY.....	09/20/2017	BANK AMERICA MERRILL.....	1,765,000	2,024,684	2,036,086	2,018,118				(6,567)			17,969	17,969	17,969	21,768	7,648
971567	QV 7 WILMINGTON DE.....		02/09/2017	JANNEY MONTGOME.....	04/20/2017	BANK AMERICA MERRILL.....	730,000	887,074	900,411	884,218				(2,856)			16,193	16,193	16,193	6,388	
971567	QW 5 WILMINGTON DE.....		04/26/2017	WILLIAM BLAIR.....	05/01/2017	BARCLAYS.....	1,905,000	2,345,074	2,352,104	2,344,731				(343)			7,372	7,372	7,372	19,050	18,256
2499999	Total - Bonds - U.S. Political Subdivisions of States.....						73,181,000	86,650,662	86,938,203	86,430,046	0			(220,618)			508,155	508,155	508,155	959,849	494,948
Bonds - U.S. Special Revenue and Special Assessment																					
021087	SM 4 ALPINE UT SCH DIST.....		05/10/2017	RBC CAP.....	05/31/2017	DAVIDSON.....	750,000	855,840	857,513	854,046				(1,794)			3,467	3,467	3,467	8,333	5,833
040654	VS 1 ARIZONA ST. TRANSPRTN BRD.....		02/21/2017	JEFFERIES & CO.....	06/27/2017	RBC CAPITAL.....	3,455,000	4,037,824	4,066,708	4,029,333				(8,491)			37,375	37,375	37,375	85,895	25,433
040654	WX 9 ARIZONA ST. TRANSPRTN BRD HIGHWAY.....		01/25/2017	VARIOUS.....	02/09/2017	BANC OF AMERICA.....	3,300,000	3,956,184	3,967,590	3,953,858				(2,326)			13,732	13,732	13,732	19,708	11,792

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SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
040688 LE 1	ARIZONA ST WTR INFRASTRUCTURE FIN AUTH		03/27/2017	CITIGROUP.....	11/01/2017	RBC CAP.....	3,640,000	4,096,383	4,022,018	4,080,728		(15,655)		(15,655)		(58,710)	(58,710)	198,178	89,483	
047870 NX 4	ATLANTA GA WTR & WSTWTR REVENUE		05/30/2017	BLAIR WILLIAM.....	06/01/2017	PERSHING DLJ.....	830,000	993,933	998,764	993,863		(70)		(70)		4,901	4,901	3,689	3,228	
052476 ZZ 0	AUSTIN TX WTR & WSTWTR SYS REVENUE		10/02/2017	BARCLAYS.....	10/18/2017	CITIGROUP.....	2,235,000	2,624,516	2,656,454	2,624,093		(423)		(423)		32,361	32,361	18,004	13,038	
075147 DR 6	BEAVER DAM WI UNIF SCH DIST.....		05/30/2017	VARIOUS.....	06/07/2017	BARCLAYS US FUN.....	2,425,000	2,744,018	2,769,179	2,742,789		(1,230)		(1,230)		26,391	26,391	7,111	4,433	
10146R JE 5	BOULDER CNTY CO OPEN SPACE CAPITAL IMPT		02/27/2017	BLAIR WILLIAM.....	03/30/2017	HUTCHINSON SHOCKLIY E& CO.....	1,505,000	1,834,354	1,839,411	1,831,561		(2,793)		(2,793)		7,850	7,850	16,513	9,824	
101547 WC 7	BOULDER VLY CO CH DIST #RE-2 BOULDER		04/20/2017	MORGAN STANLEY.....	10/02/2017	MORGAN STANLEY.....	545,000	625,213	627,780	620,879		(4,334)		(4,334)		6,901	6,901	10,839	1,272	
119427 BR 2	BUFFALO & FORT ERIE NY PUBLICBRIDGE AUTH		06/08/2017	MORGAN STANLEY.....	08/08/2017	BANC OF AMERICA.....	300,000	354,567	354,150	354,256		(311)		(311)		(106)	(106)	2,042		
13034A SA 9	CALIFORNIA INFRASTRCTURE & EC....		04/03/2017	CIT GROUP.....	04/19/2017	BLAIR WILLIAM.....	750,000	928,335	944,888	927,500		(835)		(835)		17,387	17,387	3,229	1,146	
13034A SC 5	CALIFORNIA INFRASTRCTURE & EC....		03/31/2017	PERSHING DLJ.....	04/04/2017	VARIOUS.....	2,245,000	2,731,738	2,738,116	2,731,651		(87)		(87)		6,465	6,465	4,043	3,742	
13034A SJ 0	CALIFORNIA INFRASTRCTURE & EC....		04/24/2017	PERSHING DLJ.....	05/04/2017	BARCLAYS US FUN.....	530,000	629,428	627,223	629,301		(127)		(127)		(2,078)	(2,078)	3,386	2,503	
13068L VZ 5	CALIFORNIA ST PUBLIC WKS BRD LEASE REV		01/17/2017	BANK OF.....	02/02/2017	JP MORGAN.....	750,000	855,075	854,280	853,955		(1,120)		(1,120)		325	325	10,000	8,229	
155048 DH 1	CENTRL PUGET SOUND WA REGL TRNASPRTN AUT		04/21/2017	NATL FINANCIAL SERV.....	05/01/2017	VARIOUS.....	1,870,000	2,197,848	2,180,289	2,197,577		(271)		(271)		(17,288)	(17,288)	35,063	32,985	
15504R GE 3	CENTRL PUGET SOUND WA REGL TRNASPRTN AUT		05/31/2017	MORGAN STANLEY.....	06/07/2017	BLAIR WILLIAM.....	880,000	1,033,578	1,040,371	1,033,416		(162)		(162)		6,955	6,955	5,011	3,789	
160853 LL 9	CHARLOTTE-MECKLENBURG NC HOSP AUTH		09/22/2017	NATL FINANCIAL SERV.....	12/21/2017	VARIOUS.....	10,000,000	10,000,000	10,000,000	10,000,000				0		0	0	12,150	4,715	
164555 BP 8	CHERRY CREEK CO SCH DIST #5.....		09/28/2017	MORGAN STANLEY.....	12/19/2017	PERSHING DLJ.....	1,590,000	1,937,972	1,908,604	1,928,204		(9,767)		(9,767)		(19,600)	(19,600)	17,004		
176553 FX 8	CITIZENS PPTY INS CORP FL.....		09/18/2017	RBC CAP.....	10/17/2017	JP MORGAN.....	3,335,000	3,552,809	3,536,901	3,542,241		(10,568)		(10,568)		(5,340)	(5,340)	63,921	50,025	
176553 GZ 2	CITIZENS PROPERTY INSURANCE CORP FL		06/28/2017	WACHOVIA.....	08/01/2017	WACHOVIA.....	3,420,000	3,727,219	3,723,628	3,717,514		(9,705)		(9,705)		6,114	6,114	29,925	13,775	
181000 PS 3	CALIFORNIA ST MUNI FIN AUTH REVENUE		05/24/2017	WACHOVIA.....	09/20/2017	RBC CAPITAL.....	575,000	712,310	710,574	708,701		(3,609)		(3,609)		1,872	1,872	7,906		
181059 XS 0	CLARK CNTY NV SCH DIST.....		06/30/2017	EXCHANGE.....	12/04/2017	ISSUE CALLED at 103.0000.....	980,000	1,004,608	1,009,400	1,001,177		(3,432)		(3,432)		8,223	8,223	23,411		
196632 ZB 2	COLORADO SPRINGS CO UTILITIESREVENUE		09/14/2017	BARCLAYS.....	12/11/2017	MORGAN STANLEY.....	530,000	653,283	648,579	652,953		(330)		(330)		(4,374)	(4,374)	1,219		
20774Y YN 1	CONNECTICUT ST HEALTH & EDL.....		05/11/2017	JANNEY MONTGOME.....	06/01/2017	VARIOUS.....	1,000,000	1,136,970	1,159,920	1,136,672		(298)		(298)		23,248	23,248	25,694	22,917	
20775Y AJ 5	CONNECTICUT ST REVOLVING FUND GEN REVE		03/15/2017	WACHOVIA.....	11/28/2017	RBC CAP.....	1,065,000	1,231,065	1,206,230	1,208,577		(22,488)		(22,488)		(2,348)	(2,348)	39,790	2,810	
20775Y BT 2	CONNECTICUT ST REVOLVING FUNDGEN REV		02/09/2017	WACHOVIA.....	02/28/2017	VARIOUS.....	1,200,000	1,400,868	1,400,052	1,398,856		(2,012)		(2,012)		1,196	1,196	30,333	27,167	
20775Y BU 9	CONNECTICUT ST REVOLVING FUNDGEN REV		03/09/2017	PERSHING DLJ.....	03/10/2017	PERSHING DLJ.....	2,000,000	2,343,080	2,347,194	2,342,929		(151)		(151)		4,266	4,266	3,889	3,611	
20775Y DH 6	CONNECTICUT ST REVOLVING FUNDGEN REV		06/02/2017	MORGAN STANLEY.....	06/28/2017	NATL FINANCIAL SERV.....	1,165,000	1,444,973	1,440,814	1,443,958		(1,015)		(1,015)		(3,145)	(3,145)	2,913		
20775Y EB 8	CONNECTICUT ST REVOLVING FUNDGEN REV		06/06/2017	NATL FINANCIAL SERV.....	07/27/2017	BANK AMERICA MERRILL.....	500,000	632,280	630,230	630,741		(1,539)		(1,539)		(511)	(511)	3,194		

E15.3

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
239019 T6 9	DAVIS CNTY UT SCH DIST.....	10/04/2017	PERSHING DLJ.....	10/24/2017	WACHOVIA.....	1,160,000	1,405,355	1,372,373	1,404,183		(1,172)		(1,172)			(31,810)	(31,810)	32,383		
246343 LA 3	DELAWARE RIVER PA JT TOLL BRIDGE.....	02/15/2017	BANK AMERICA MERRILL.....	09/11/2017	PERSHING DLJ.....	425,000	492,244	518,564	490,085		(2,158)		(2,158)		28,478	28,478	11,333			
246343 LD 7	DELAWARE RIVER PA JT TOLL BRIDGE.....	05/31/2017	BANK AMERICA MERRILL.....	09/20/2017	BANK AMERICA MERRILL.....	1,000,000	1,185,140	1,191,660	1,182,563		(2,577)		(2,577)		9,097	9,097	27,917	13,056		
246428 C6 1	DELAWARE ST TRANSPRTN AUTH.....	05/19/2017	BANK AMERICA MERRILL.....	06/08/2017	PERSHING DLJ.....	500,000	588,970	591,585	587,992		(978)		(978)		3,593	3,593	11,250	9,792		
249182 EZ 5	DENVER CITY & CNTY CO ARPT REVENUE.....	07/19/2017	PERSHING DLJ.....	08/14/2017	PERSHING DLJ.....	200,000	210,020	209,830	209,534		(486)		(486)		296	296	2,556	1,917		
250375 HA 3	DESERT CMNTY CLG DIST CA.....	05/03/2017	BLAIR WILLIAM.....	05/19/2017	USBCORP.....	1,870,000	2,219,036	2,246,468	2,218,303		(733)		(733)		28,166	28,166	5,194	1,039		
271014 E7 3	EAST BAY CA MUNI UTILITY DISTWTR SYS.....	06/12/2017	BARCLAYS.....	08/07/2017	CITIGROUP.....	3,300,000	4,114,308	4,107,840	4,107,243		(7,065)		(7,065)		597	597	22,000			
271014 YV 8	EAST BAY CALIF MUNI UTILITY DISTWTR.....	03/24/2017	MORGAN STANLEY.....	03/30/2017	UBS SEC.....	1,200,000	1,432,548	1,440,312	1,432,054		(494)		(494)		8,258	8,258	20,500	18,833		
287425 F3 1	ELK RIVER MN INDEP SCH DIST #728.....	05/12/2017	VARIOUS.....	05/23/2017	VARIOUS.....	3,885,000	4,504,826	4,523,953	4,489,964		(14,862)		(14,862)		33,990	33,990	98,433	74,104		
29508R JN 7	ERIE CNTY NY FISCAL STABILITYAUTH.....	08/25/2017	NATL FINANCIAL SERV.....	09/12/2017	JEFFERIES & CO.....	130,000	165,073	166,017	165,073				0		944	944				
343136 F3 6	FLORIDA STATE TURNPIKE AUTH.....	06/22/2017	JP MORGAN.....	07/03/2017	ISSUE CALLED at 101.0000.....	5,000,000	5,055,000	5,050,000	5,054,881		(119)		(119)		(4,881)	(4,881)	125,000	118,750		
343137 BV 6	FLORIDA STATE TURNPIKE AUTH.....	01/31/2017	WACHOVIA.....	02/22/2017	ROBINSON HUMPHRY.....	1,545,000	1,824,460	1,816,457	1,823,340		(1,119)		(1,119)		(6,884)	(6,884)	5,365	215		
347658 VM 5	FORT LAUDERDALE FL WTR & SWR REVENUE.....	06/20/2017	CIT GROUP.....	07/18/2017	VARIOUS.....	1,435,000	1,532,092	1,526,519	1,527,420		(4,672)		(4,672)		(901)	(901)	27,625	21,724		
353202 FM 1	FRANKLIN CTY OH REVENUE.....	01/11/2017	GOLDMAN SACHS.....	04/20/2017	BANK AMERICA MERRILL.....	1,960,000	2,177,638	2,208,430	2,176,600		(1,038)		(1,038)		31,830	31,830	26,133			
35671D BJ 3	FREEMPORT-MCMORAN INC.....	02/14/2017	CS FIRST.....	05/03/2017	MORGAN STANLEY.....	50,000	44,750	44,375	44,791		41		41		(416)	(416)	1,305	698		
362848 TV 5	GAINESVILLE FL UTILITIES SYS REVENUE.....	10/25/2017	GOLDMAN SACHS.....	11/10/2017	GOLDMAN SACHS.....	860,000	1,021,852	1,018,163	1,021,342		(510)		(510)		(3,179)	(3,179)	836			
392274 W2 8	GTR ORALNDO FL AVIATION AUTH ARPT FACS.....	08/30/2017	RBC CAP.....	09/18/2017	RBC CAP.....	2,410,000	2,902,050	2,918,534	2,902,050				0		16,484	16,484				
407287 LU 3	HAMILTON CO OH SALES TAX.....	02/13/2017	CITIGROUP.....	05/31/2017	VARIOUS.....	3,100,000	3,240,492	3,244,062	3,234,655		(5,837)		(5,837)		9,407	9,407	30,367	19,375		
419791 6H 6	HAWAII ST.....	03/29/2017	LOOP CAPITAL.....	09/18/2017	MORGAN STANLEY.....	1,000,000	1,191,010	1,211,620	1,181,160		(9,850)		(9,850)		30,460	30,460	31,806	8,056		
439881 LT 8	HOPDINS MN INDEP SCJ DOST #270.....	01/04/2017	JEFFERIES & CO.....	02/28/2017	PIPER JAFFRAY.....	1,500,000	1,649,010	1,667,535	1,644,785		(4,225)		(4,225)		22,750	22,750	35,333	26,333		
44244C GU 5	HOUSTON TX UTILITY SYS REVENUE.....	07/10/2017	WACHOVIA.....	10/06/2017	WACHOVIA.....	1,775,000	2,060,633	2,077,229	2,058,232		(2,401)		(2,401)		18,997	18,997	35,993	14,299		
44420R AQ 3	HUDSON YARDS INFRASTRUCTURE CORP.....	08/31/2017	WACHOVIA.....	10/18/2017	BARCLAYS US FUN.....	2,800,000	3,456,992	3,454,444	3,450,925		(6,067)		(6,067)		3,519	3,519	25,278	8,167		
44420R AV 2	HUDSON YARDS INFRASTRUCTURE CORP.....	06/14/2017	BARCLAYS.....	09/08/2017	VARIOUS.....	1,105,000	1,321,779	1,330,312	1,319,650		(2,129)		(2,129)		10,662	10,662	13,854	2,916		
44420R BE 9	HUDSON YARDS INFRASTRUCTURE CORP.....	11/28/2017	GOLDMAN SACHS.....	12/07/2017	USB SECURITIES.....	2,345,000	2,717,761	2,789,565	2,717,499		(262)		(262)		72,066	72,066	37,781	34,198		
45470R CW 4	INDIANA ST FIN AUTH REVENUE.....	02/16/2017	MESIROW.....	02/22/2017	WACHOVIA.....	1,000,000	1,212,710	1,219,830	1,212,266		(444)		(444)		7,564	7,564	24,306	22,917		
455057 ER 6	INDIANA ST FIN AUTH REVENUE.....	06/19/2017	MORGAN STANLEY.....	06/26/2017	RBC CAPITAL.....	2,350,000	2,511,704	2,510,153	2,509,772		(1,932)		(1,932)		381	381	49,693	47,294		
45506D J5 5	INDIANA ST FIN AUTH HOSP REVENUE.....	10/30/2017	PERSHING DLJ.....	11/10/2017	JP MORGAN.....	2,425,000	3,017,234	3,031,250	3,015,735		(1,498)		(1,498)		15,515	15,515	4,378			
45506D ZG 3	INDIANA ST FIN AUTH REVENUE.....	08/07/2017	NATL FINANCIAL SERV.....	08/14/2017	BANC OF AMERICA.....	2,480,000	3,104,638	3,117,162	3,104,638				0		12,524	12,524	5,511	3,100		
45528U SW 2	INDIANAPOLIS IN LOCAL PUBLIC IMPT BOND.....	09/19/2017	MORGAN STANLEY.....	10/10/2017	MORGAN STANLEY.....	1,765,000	1,852,897	1,845,025	1,848,550		(4,347)		(4,347)		(3,525)	(3,525)	24,759	19,121		

E15.4

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
46246K ZZ 4	IOWA ST FIN AUTH REVENUE.....		03/10/2017	PIPER JAFFREY.....	03/29/2017	BANK AMERICA MERRILL.....	2,405,000	2,871,474	2,929,050	2,869,538			(1,936)	(1,936)			59,512	59,512	20,710	14,697
46613C 2A 2	JEA FLA ELEC SYS REV.....		03/30/2017	WACHOVIA.....	05/04/2017	JP MORGAN.....	2,540,000	2,911,653	2,919,730	2,903,865			(7,788)	(7,788)			15,865	15,865	13,406	1,058
469487 MM 1	JACKSONVILLE FL SPL REVENUE.....		08/31/2017	BANK AMERICA MERRILL.....	09/11/2017	JEFFERIES & CO.....	1,160,000	1,372,906	1,376,340	1,372,906				0			3,434	3,434		
480780 GH 2	JORDAN VLY UT WTR CONSERVANCYDIST		08/18/2017	CIT GROUP.....	09/18/2017	MORGAN STANLEY.....	545,000	658,000	657,030	656,669			(1,331)	(1,331)			361	361	12,792	10,749
48507T FN 8	KANSAS CITY MO SANTN SWR SYS REVENUE		04/07/2017	BLAIR, WM.....	04/19/2017	HUTCHINSON SHOCKLIY E& CO.....	400,000	472,560	476,480	472,389			(171)	(171)			4,091	4,091	6,278	5,611
485424 QG 3	KANSAS ST DEPT OF TRANSPRTN HIGHWAY REVE		11/13/2017	T D SECURITES.....	11/14/2017	PERSHING DLJ.....	2,290,000	2,800,464	2,793,640	2,800,026			(438)	(438)			(6,386)	(6,386)	23,854	22,900
485424 RA 5	KANSAS ST DEPT OF TRANSPRTN HIGHWAY REVE		10/10/2017	PERSHING DLJ.....	10/25/2017	PERSHING DLJ.....	2,165,000	2,582,260	2,579,424	2,579,428			(2,832)	(2,832)			(4)	(4)	5,112	601
485424 RL 1	KANSAS ST DEPT OF TRANSPRTN HIGHWAY REVE		11/14/2017	RBC CAP.....	11/21/2017	NATL FINANCIAL SERV.....	2,845,000	3,467,514	3,440,715	3,466,837			(677)	(677)			(26,123)	(26,123)	17,386	14,225
491313 4Y 5	KENTUCKY ST INFRASTRUCTURE AUTH		06/16/2017	BARCLAYS US FUN.....	07/18/2017	HUNTINGTON.....	600,000	660,384	658,182	658,482			(1,902)	(1,902)			(300)	(300)	14,167	11,667
491313 8B 1	KENTUCKY ST INFRASTRUCTURE AUTH		10/19/2017	PERSHING DLJ.....	11/27/2017	PERSHING DLJ.....	1,450,000	1,778,846	1,743,698	1,776,043			(2,802)	(2,802)			(32,346)	(32,346)	23,764	16,514
494890 A3 0	KING CO WASH SCH DIST #210 FEDERAL WAY		06/29/2017	MORGAN STANLEY.....	08/16/2017	RBC CAP.....	1,715,000	1,978,664	1,987,085	1,970,452			(8,212)	(8,212)			16,632	16,632	19,056	6,908
514014 PX 1	LANCASTER CNTY NE SCH DIST #1.....		06/28/2017	NATL FINANCIAL SERV.....	08/09/2017	MORGAN STANLEY.....	1,870,000	2,050,118	2,051,652	2,042,671			(7,448)	(7,448)			8,981	8,981	9,869	
515300 RX 1	LANE CNTY OR SCH DIST #4J EUGENE.....		06/05/2017	BANK AMERICA MERRILL.....	09/11/2017	MORGAN STANLEY.....	1,555,000	1,952,038	1,956,657	1,942,099			(9,939)	(9,939)			14,557	14,557	19,006	
534272 E5 4	LINCOLN NE ELEC SYS REVENUE.....		01/18/2017	WACHOVIA.....	02/23/2017	CITIGROUP.....	1,600,000	1,754,608	1,752,704	1,748,944			(5,664)	(5,664)			3,760	3,760	39,333	31,556
53945C GR 5	LOS ANGELES CA WSTWTR SYS REVENUE		06/16/2017	BANC OF AMERICA.....	07/25/2017	CIT GROUP.....	2,060,000	2,473,257	2,467,015	2,471,592			(1,665)	(1,665)			(4,577)	(4,577)	18,311	6,294
542424 VD 5	LONG BEACH CA HARBOR REVENUE.....		06/16/2017	CITIGROUP.....	07/27/2017	CITIGROUP.....	645,000	747,400	745,310	747,184			(216)	(216)			(1,874)	(1,874)	2,956	
542690 8D 7	LONG ISLAND NY PWR AUTH.....		08/08/2017	MESIROW.....	08/22/2017	BANK AMERICA MERRILL.....	715,000	855,948	857,857	855,546			(402)	(402)			2,311	2,311	17,279	15,591
542690 X7 2	LONG ISLAND NY PWR AUTH.....		08/14/2017	RBC CAP.....	08/30/2017	BANK AMERICA MERRILL.....	550,000	607,013	606,771	605,976			(1,037)	(1,037)			795	795	9,472	8,097
544495 Z4 9	LOS ANGELES CA DEPT WTR & PWRREVENUE		08/01/2017	PERSHING DLJ.....	08/08/2017	PERSHING DLJ.....	2,000,000	2,385,580	2,393,960	2,385,263			(317)	(317)			8,697	8,697	10,833	8,611
544525 VK 1	LOS ANGELES CA DEPT WTR & PWRREVENUE		09/14/2017	PERSHING DLJ.....	09/27/2017	MORGAN STANLEY.....	2,935,000	3,423,589	3,403,162	3,423,216			(373)	(373)			(20,054)	(20,054)	35,872	31,388
544525 VZ 8	LOS ANGELES CA DEPT WTR & PWRREVENUE		04/27/2017	BANK AMERICA MERRILL.....	07/25/2017	VARIOUS.....	1,265,000	1,509,234	1,521,585	1,508,163			(1,071)	(1,071)			13,423	13,423	4,866	
544646 4W 9	LOS ANGELES CA UNIF SCH DIST.....		01/24/2017	PERSHING DLJ.....	02/01/2017	NATL FINANCIAL SERV.....	1,000,000	1,206,000	1,201,150	1,205,618			(382)	(382)			(4,468)	(4,468)	4,861	3,611
54466H EQ 5	LOS ANGELES CNTY CA MET TRANSPRTN AUTH		03/20/2017	BLAIR WILLIAM.....	11/27/2017	WEEDEN & CO.....	1,190,000	1,449,563	1,477,171	1,435,986			(13,577)	(13,577)			41,185	41,185	48,096	7,438
564386 NB 2	MANSFIELD TX INDEP SCH DIST.....		01/13/2017	HUNTINGTON.....	05/09/2017	MORGAN STANLEY.....	1,310,000	1,586,371	1,584,799	1,576,472			(9,899)	(9,899)			8,327	8,327	29,657	9,097
566795 LV 0	MARICOPA CNTY ARIZ CMNTY CLG DIST		04/24/2017	BANK AMERICA MERRILL.....	05/30/2017	DAVIDSON.....	1,340,000	1,539,178	1,545,449	1,534,678			(4,500)	(4,500)			10,771	10,771	28,103	21,589
567389 UX 7	MARICOOPA CNTY UNIFIED SCH DIS #80 CHAND		02/02/2017	MORGAN STANLEY.....	03/08/2017	JP MORGAN.....	1,490,000	1,704,217	1,703,323	1,698,998			(5,219)	(5,219)			4,325	4,325	14,900	6,622
574204 E6 6	MARYLAND ST DEPT OF TRANPRTNCONSOL		05/02/2017	MORGAN STANLEY.....	06/07/2017	PERSHING DLJ.....	2,000,000	2,293,140	2,343,840	2,289,298			(3,842)	(3,842)			54,542	54,542	22,444	14,222

E15.5

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
575829 BU 9	MASSACHUSETTS ST CLEAN WTR TRUST		02/16/2017	MORGAN STANLEY	03/01/2017	MORGAN STANLEY	1,850,000	2,224,644	2,228,288	2,222,357		(2,286)		(2,286)			5,931	5,931	8,993	4,111
575829 DD 5	MASSACHUSETTS ST CLEAN WTR TRUST		04/07/2017	HUNTINGTON	04/24/2017	CITIGROUP	500,000	607,415	612,960	606,917		(498)		(498)			6,043	6,043	972	
57584X T2 7	MASSACHUSETTS ST DEV FIN AGY REVENUE		08/18/2017	BARCLAYS	09/12/2017	WACHOVIA	705,000	842,101	846,804	842,053		(49)		(49)			4,751	4,751	98	
57584X XT 3	MASSACHUSETTS ST DEV FIN AGY REVENUE		02/01/2017	PERSHING DLJ	03/30/2017	JANNEY MONTGOME	1,000,000	1,218,070	1,222,940	1,214,458		(3,612)		(3,612)			8,482	8,482	10,556	2,917
57584X XV 8	MASSACHUSETTS ST DEV FIN AGY REVENUE		01/26/2017	PERSHING DLJ	03/01/2017	BANK AMERICA MERRILL	1,000,000	1,218,760	1,217,670	1,216,940		(1,820)		(1,820)			730	730	7,083	2,222
576049 YZ 7	MASSACHUSETTS ST WTR RESOURCES AUTH		06/19/2017	MORGAN STANLEY	08/11/2017	NATL FINANCIAL SERV	530,000	620,794	621,679	617,391		(3,404)		(3,404)			4,289	4,289	15,790	11,174
57604P B6 0	MASSACHUSETTS ST WTR POLL ABATEMENT TR		04/18/2017	NATL FINANCIAL SERV	06/09/2017	JP MORGAN	1,000,000	1,267,140	1,283,920	1,263,299		(3,841)		(3,841)			20,621	20,621	19,396	11,667
57604P PQ 1	MASSACHUSETTS ST WTR POLL ABATEMENT TR		02/23/2017	GOLDMAN SACHS	12/18/2017	PERSHING DLJ	1,230,000	1,499,788	1,492,224	1,472,268		(27,520)		(27,520)			19,956	19,956	57,221	4,843
581664 GD 5	MCKINNEY TX INDEP SCH DIST		11/01/2017	HUTCHINSON SHOCKLIY E& CO	11/10/2017	WACHOVIA	1,335,000	1,619,262	1,620,156	1,618,149		(1,113)		(1,113)			2,007	2,007	16,502	14,463
591852 A9 9	MET COUNCIL MINNEAPOLIS-SAINTPAUL MN MET		09/22/2017	VARIOUS	10/20/2017	BANK AMERICA MERRILL	5,280,000	6,609,979	6,595,618	6,594,366		(15,613)		(15,613)			1,252	1,252	83,579	55,269
592481 GC 3	MET SAINT LOUIS MO SWR DIST WSTWTR SYS		05/25/2017	PERSHING DLJ	06/07/2017	DAVIDSON	1,000,000	1,147,110	1,147,820	1,145,481		(1,629)		(1,629)			2,339	2,339	5,694	3,472
59259N 7G 2	MET TRANSPRTN AUTH NY REVENUE		11/15/2017	BANK AMERICA MERRILL	12/18/2017	PERSHING DLJ	1,355,000	1,682,734	1,683,867	1,682,037		(697)		(697)			1,830	1,830	3,549	395
59259N 7V 9	MET TRANSPRTN AUTH NY DEDICATED TAX FUND		05/24/2017	PERSHING DLJ	06/27/2017	PERSHING DLJ	3,060,000	3,833,469	3,889,872	3,826,615		(6,853)		(6,853)			63,257	63,257	18,275	2,231
59259N 8C 0	MET TRANSPRTN AUTH NY DEDICATED TAX		08/01/2017	BANK AMERICA MERRILL	08/07/2017	MORGAN STANLEY	750,000	901,043	905,205	900,885		(158)		(158)			4,320	4,320	8,646	7,708
59259Y TS 8	MET TRANSPRTN AUTH NY REVENUE		02/09/2017	WACHOVIA	06/13/2017	PERSHING DLJ	1,715,000	2,006,430	2,023,529	1,992,881		(13,549)		(13,549)			30,648	30,648	50,259	21,199
59266T MJ 7	MET WTR DIST OF SSTRN CA		04/06/2017	USBCORP	05/23/2017	NATL FINANCIAL SERV	1,075,000	1,249,623	1,267,146	1,248,881		(742)		(742)			18,265	18,265	21,649	14,931
60528A CB 8	MISSISSIPPI ST BUSINESS FIN COMM GULF		10/24/2017	MORGAN STANLEY	12/21/2017	MORGAN STANLEY	7,500,000	7,500,000	7,500,000	7,500,000				0			0	0	12,655	3,943
60636W JH 9	MISSOURI ST HWYS & TRANS		01/17/2017	WACHOVIA	02/02/2017	JP MORGAN	700,000	755,104	753,410	753,838		(1,267)		(1,267)			(428)	(428)	18,083	16,431
60636W QZ 1	MISSOURI ST HIGHWAYS & TRANSIT COMM		03/09/2017	CITIGROUP	04/20/2017	BANK AMERICA MERRILL	725,000	854,079	876,271	852,468		(1,611)		(1,611)			23,803	23,803	17,521	13,392
625517 JU 2	MULTNOMAH CNTY OR SCH DIST #1J PORTLAND		08/08/2017	WACHOVIA	09/18/2017	RBC CAP	1,665,000	2,060,105	2,055,143	2,054,856		(5,248)		(5,248)			286	286	9,250	
64605L GG 7	NEW JERSEY ST EDL FACS AUTH R MUNICIPAL		09/18/2017	BANK AMERICA MERRILL	10/04/2017	GOLDMAN SACHS	3,555,000	3,830,548	3,816,257	3,823,305		(7,243)		(7,243)			(7,048)	(7,048)	49,252	40,438
646065 C2 6	NEW JERSEY ST EDL FACS AUTH REV		02/07/2017	WILLIAM BLAIR	05/17/2017	PERSHING DLJ	300,000	325,623	323,634	322,621		(3,002)		(3,002)			1,013	1,013	5,581	1,544
64971Q 6F 5	NEW YORK NY CITY TRANSITIONAL		08/22/2017	M&T	08/30/2017	WACHOVIA	60,000	68,535	68,194	68,453		(82)		(82)			(259)	(259)	1,033	925
64971W 4Z 0	NEW YORK CITY NY TRANSITIONAL FIN AUTH		06/07/2017	PERSHING DLJ	06/27/2017	RBC CAP	500,000	592,785	589,145	592,633		(152)		(152)			(3,488)	(3,488)	4,931	3,681
64971W 5B 2	NEW YORK NY CITY TRANSITIONAL		08/16/2017	MORGAN STANLEY	10/20/2017	GOLDMAN SACHS	2,000,000	2,326,820	2,336,480	2,325,520		(1,300)		(1,300)			10,960	10,960	23,056	5,556

E15.6

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
64971W M6 4	NEW YORK NY CITY TRANSITIONAL		08/16/2017	BANC OF AMERICA	09/12/2017	GOLDMAN SACHS	655,000	760,010	766,422	759,818		(192)		(192)			6,604	6,604	12,099	10,007
64971W S4 3	NEW YORK NY CITY TRANSITIONAL AUTH		01/09/2017	BANK AMERICA MERRILL	01/24/2017	RBC CAP	1,515,000	1,744,629	1,731,736	1,744,356		(273)		(273)			(12,620)	(12,620)	26,302	23,146
64971W U5 7	NEW YORK NY CITY TRANSITIONAL FIN		09/29/2017	VARIOUS	10/05/2017	VARIOUS	4,380,000	5,303,232	5,342,320	5,301,246		(1,986)		(1,986)			41,074	41,074	43,753	37,210
64971W YC 8	NEW YORK CITY NY TRANSITIONAL FIN AUTH		03/10/2017	CIT GROUP	06/27/2017	PERSHING DLJ	2,900,000	3,424,871	3,587,068	3,411,025		(13,846)		(13,846)			176,043	176,043	96,264	53,972
64986A 6T 3	NEW YORK ST ENVRNMNTL FACS CORP		02/15/2017	STIEFL-F	02/21/2017	BANK AMERICA MERRILL	1,555,000	1,840,094	1,850,092	1,839,919		(175)		(175)			10,174	10,174	14,902	14,254
64986D DP 7	NEW YORK ST ENVRNMNTL FACS CORP		04/25/2017	BARCLAYS	05/09/2017	RBC CAP	1,000,000	1,212,510	1,212,920	1,212,035		(475)		(475)			885	885	4,028	2,083
64986U 2F 3	NEW YORK ST HSG FIN AGY REVENUE		11/20/2017	WELLS FARGO	12/21/2017	WELLS FARGO	10,000,000	10,000,000	10,000,000	10,000,000				0				0	10,337	4,608
64990A EZ 4	NEW YORK STATE DORM AUTH REVNUES		05/25/2017	RBC CAP	06/08/2017	PERSHING DLJ	1,960,000	2,402,098	2,428,714	2,400,966		(1,132)		(1,132)			27,749	27,749	23,956	20,689
64990A FA 8	NY DORMITORY AUTH SALES TAX REVENUE		08/17/2017	BANK AMERICA MERRILL	10/05/2017	BANK AMERICA MERRILL	500,000	610,020	608,865	608,958		(1,062)		(1,062)			(93)	(93)	14,236	10,556
64990A GF 6	NEW YORK ST DORM AUTH SALES TAX REVENUE		08/31/2017	JANNEY MONTGOME	09/11/2017	PERSHING DLJ	850,000	1,031,518	1,033,617	1,031,339		(179)		(179)			2,278	2,278	5,431	4,604
64990F AT 1	NEW YORK STATE DORM AUTH REVRNUE		06/29/2017	MORGAN STANLEY	07/27/2017	BANK AMERICA MERRILL	2,270,000	2,827,830	2,843,016	2,825,182		(2,648)		(2,648)			17,834	17,834	5,675	
64990F FZ 2	NY DORMITORY AUTH ST PERSONAL INCOME TAX		10/04/2017	BANK AMERICA MERRILL	10/20/2017	BANK AMERICA MERRILL	600,000	724,278	729,738	724,065		(213)		(213)			5,673	5,673	917	
64990F GG 3	NEW YORK STATE DORM AUTH REVNUES		11/13/2017	BANK AMERICA MERRILL	12/18/2017	USB SECURITIES	2,000,000	2,371,180	2,377,280	2,370,044		(1,136)		(1,136)			7,236	7,236	18,611	8,889
64990H HT 0	NEW YORK STATE DORM AUTH REVNUES		01/13/2017	WACHOVIA	02/28/2017	BANK AMERICA MERRILL	1,000,000	1,148,710	1,148,910	1,144,751		(3,959)		(3,959)			4,159	4,159	8,611	2,500
650035 M4 7	NEW YORK ST URBAN DEV CORP REVENUE		02/01/2017	BARCLAYS US FUN	12/19/2017	RBC CAP	2,465,000	2,854,790	2,793,658	2,790,410		(64,380)		(64,380)			3,248	3,248	156,117	48,273
65829Q BS 2	NORTH CAROLINA ST LTD OBLIG		02/14/2017	GOLDMAN SACHS	03/28/2017	BANK AMERICA MERRILL	2,445,000	2,912,704	2,914,391	2,905,467		(7,237)		(7,237)			8,924	8,924	40,750	25,808
65829Q CW 2	NORTH CAROLINA ST LTD OBLIG		07/26/2017	GOLDMAN SACHS	11/21/2017	VARIOUS	3,265,000	4,098,587	4,076,546	4,075,372		(23,215)		(23,215)			1,174	1,174	48,702	
65829Q CZ 5	NORTH CAROLINA ST LTD OBLIG		07/26/2017	BANK AMERICA MERRILL	08/08/2017	PERSHING DLJ	1,700,000	2,080,290	2,086,138	2,079,732		(558)		(558)			6,406	6,406	1,889	
672325 E3 7	OAKLAND CA UNIF SCH DIST ALAMEDA CITY		07/17/2017	WILLIAM BLAIR	07/27/2017	VARIOUS	350,000	424,778	427,690	424,633		(145)		(145)			3,057	3,057	3,208	2,674
672325 ZN 0	OAKLAND CA UNIF SCH DIST ALAMEDA CITY		01/10/2017	MORGAN STANLEY	01/19/2017	WACHOVIA	880,000	1,028,157	1,032,372	1,027,315		(842)		(842)			5,057	5,057	19,189	17,722
672325 ZX 8	OAKLAND CA UNIF SCH DIST ALAMEDA CITY		11/30/2017	WACHOVIA	12/07/2017	JANNEY MONTGOME	2,735,000	3,241,303	3,339,244	3,240,500		(803)		(803)			98,743	98,743	49,382	45,583
677632 ZQ 7	OHIO ST UNIVERSITY		09/28/2017	PERSHING DLJ	11/14/2017	NATL FINANCIAL SERV	1,095,000	1,286,811	1,274,405	1,282,809		(4,002)		(4,002)			(8,404)	(8,404)	25,094	17,946
67765Q AK 2	OHIO ST WTR DEV AUTH WTR POLL CONTROL RE		09/14/2017	NATL FINANCIAL SERV	09/19/2017	NATL FINANCIAL SERV	685,000	802,834	801,066	802,428		(405)		(405)			(1,362)	(1,362)	10,465	9,894
67766W VL 3	OHIO ST WTR DEV AUTH WTR POLL CONTROL RE		01/26/2017	BARCLAYS	03/14/2017	NATL FINANCIAL SERV	1,110,000	1,279,619	1,274,158	1,274,949		(4,670)		(4,670)			(791)	(791)	16,342	8,633
682001 FA 5	OMAHA NE PUBLIC PWR DIST		03/06/2017	SAFIAN	03/30/2017	JEFFERIES & CO	2,435,000	2,862,854	2,897,333	2,860,554		(2,300)		(2,300)			36,779	36,779	21,306	11,837

E15.7

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
685869 EQ 8	OREGON ST HLTH & SCIENCE UNIVREVENUE		12/01/2017	BARCLAYS.....	12/07/2017	BARCLAYS.....	1,000,000	1,166,610	1,185,550	1,166,513		(97)		(97)			19,037	19,037	22,222	21,389
68607D SS 5	OREGON ST DEPT OF TRANSPRTN HIGHWAY USER		09/22/2017	MORGAN STANLEY.....	09/27/2017	GOLDMAN SACHS.....	1,335,000	1,573,925	1,572,710	1,573,427		(498)		(498)			(717)	(717)	20,581	19,840
709224 XK 0	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE		08/08/2017	PERSHING DLJ.....	10/05/2017	VARIOUS.....	2,330,000	2,691,080	2,704,315	2,688,850		(2,230)		(2,230)			15,465	15,465	22,356	4,531
720424 YU 8	PIERCE CNTY WA SCH DIST #10 TACOMA		05/02/2017	WACHOVIA.....	09/19/2017	MORGAN STANLEY.....	890,000	1,076,037	1,090,099	1,067,407		(8,629)		(8,629)			22,691	22,691	35,847	19,036
736688 JW 3	PORTALND OR CMNTY CLG DIST.....		04/06/2017	PERSHING DLJ.....	06/08/2017	USB SECURITIES.....	925,000	1,059,588	1,065,665	1,053,879		(5,709)		(5,709)			11,786	11,786	22,868	14,389
736740 QR 5	PORTALND OR REVENUE.....		07/12/2017	BLAIR WILLIAM.....	10/18/2017	WACHOVIA.....	1,685,000	2,096,123	2,105,761	2,084,890		(11,233)		(11,233)			20,871	20,871	29,253	7,489
762197 VB 4	RHODE ISLAND ST HLTH & EDU BLDG CORP		06/22/2017	BANK AMERICA MERRILL.....	09/11/2017	CIT GROUP.....	1,115,000	1,405,179	1,412,382	1,400,767		(4,412)		(4,412)			11,615	11,615	8,363	
763631 H5 0	RICHLAND CNTY S C.....		10/05/2017	VARIOUS.....	11/01/2017	VARIOUS.....	5,100,000	5,910,247	5,909,782	5,889,773		(20,475)		(20,475)			20,010	20,010	84,361	54,347
79207T BN 0	SAINT LUCIE CNTY FL REVENUE.....		06/20/2017	NATL FINANCIAL SERV.....	07/25/2017	BARCLAYS.....	1,210,000	1,419,887	1,425,441	1,419,211		(676)		(676)			6,230	6,230	4,874	
796253 5H 1	SAN ANTONIO TX ELEC & GAS REVENUE		07/28/2017	JANNEY MONTGOME.....	10/02/2017	GOLDMAN SACHS.....	1,850,000	2,241,127	2,219,501	2,230,618		(10,509)		(10,509)			(11,118)	(11,118)	62,438	45,479
796253 6N 7	SAN ANTONIO TX ELEC & GAS REVENUE		04/05/2017	GOLDMAN SACHS.....	05/01/2017	OPPENHEIMER.....	845,000	980,834	983,462	980,725		(109)		(109)			2,737	2,737	822	
797272 PV 7	SAN DIEGO CA CMNTY CLG DIST.....		02/16/2017	BARCLAYS US FUN.....	02/27/2017	MORGAN STANLEY.....	3,500,000	4,170,110	4,213,545	4,168,880		(1,230)		(1,230)			44,665	44,665	57,847	52,986
797646 V5 2	SAN FRANCISCO XIXTY & CNTY CA.....		01/23/2017	RAYMOND JAMES.....	02/09/2017	NATL FINANCIAL SERV.....	1,555,000	1,734,747	1,736,919	1,734,198		(549)		(549)			2,721	2,721	2,246	
797686 DR 0	SAN FRANCISCO CA MUNI TRANSPRTN AGY REV		05/26/2017	WACHOVIA.....	07/27/2017	JEFFERIES & CO.....	1,105,000	1,404,676	1,408,809	1,400,446		(4,230)		(4,230)			8,363	8,363	8,288	
80168A AV 9	SANTA CLARA VLY CA WR DIST.....		06/26/2017	BANK AMERICA MERRILL.....	07/25/2017	PERSHING DLJ.....	1,400,000	1,668,828	1,670,620	1,668,087		(741)		(741)			2,533	2,533	11,083	5,444
80168Q DU 3	SANTA CLARA VLY CA WR DIST.....		04/04/2017	BANC OF AMERICA.....	04/19/2017	VARIOUS.....	550,000	643,280	645,858	643,227		(53)		(53)			2,631	2,631	9,951	9,625
810526 MS 9	SCOTTSDALE AZ WTR & SWR REVENUE		02/15/2017	BANK OF.....	09/18/2017	PERSHING DLJ.....	675,000	760,489	753,685	746,003		(14,486)		(14,486)			7,682	7,682	25,495	4,922
812643 JN 5	SEATTLE WA MUNI LIGHT & PWR REVENUE		09/28/2017	CIT GROUP.....	11/14/2017	MORGAN STANLEY.....	2,000,000	2,330,080	2,306,760	2,321,312		(8,768)		(8,768)			(14,552)	(14,552)	37,500	24,444
822516 4D 9	SHELDON TX INDEP SCH DIST.....		02/07/2017	BANC OF AMERICA.....	02/23/2017	BANC OF AMERICA.....	1,280,000	1,415,117	1,418,355	1,414,993		(124)		(124)			3,362	3,362	178	
833099 BP 8	SNOHOMISCH CNTY WA PUBLIC TRANSP		10/05/2017	RAYMOND JAMES.....	11/17/2017	PERSHING DLJ.....	1,070,000	1,246,325	1,233,346	1,242,279		(4,046)		(4,046)			(8,933)	(8,933)	22,440	16,347
87422V AE 8	TALEN ENERGY SUPPLY LLC.....		11/16/2017	MORGAN STANLEY.....	11/21/2017	CS FIRST.....	150,000	151,125	148,375	151,123		(2)		(2)			(2,748)	(2,748)	263	
875128 HM 5	TAMPA BAY WTR FL UTILITY SYS REVENUE		02/13/2017	BANK OF.....	05/31/2017	JP MORGAN.....	1,500,000	1,665,735	1,654,935	1,646,884		(18,851)		(18,851)			8,051	8,051	55,917	30,938
875161 CA 7	TAMPA FL HOSP REVENUE.....		04/06/2017	PERSHING DLJ.....	04/20/2017	VARIOUS.....	3,605,000	4,096,358	4,153,357	4,092,568		(3,789)		(3,789)			60,789	60,789	51,829	31,567
882854 A3 6	TEXAS WTR DEV BRD REV.....		10/10/2017	BANK AMERICA MERRILL.....	11/09/2017	BANC OF AMERICA.....	2,770,000	3,415,687	3,435,603	3,411,934		(3,753)		(3,753)			23,670	23,670	11,926	
882854 A5 1	TEXAS WATER DEV BRD.....		10/02/2017	JANNEY MONTGOME.....	10/24/2017	FIRST TENNESSEE.....	510,000	624,296	626,433	624,038		(258)		(258)			2,395	2,395	992	
882854 XZ 0	TEXAS WTR DEV BRD REV.....		08/22/2017	VARIOUS.....	10/05/2017	VARIOUS.....	2,800,000	3,282,669	3,276,929	3,278,713		(3,956)		(3,956)			(1,784)	(1,784)	51,444	45,944
89602N 7H 1	TRIBOROUGH NY BRIDGE & TUNNEL AUTH		01/20/2017	JEFFERIES & CO.....	02/09/2017	JANNEY MONTGOME.....	2,950,000	3,512,801	3,530,619	3,510,890		(1,911)		(1,911)			19,729	19,729	10,243	2,458
89602N 7N 8	TRIBOROUGH NY BRIDGE & TUNNEL AUTH		04/21/2017	LOOP CAPITAL.....	04/24/2017	BANK AMERICA MERRILL.....	2,220,000	2,626,282	2,619,622	2,626,145		(138)		(138)			(6,522)	(6,522)	30,217	29,292

E15.8

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
898526 FK 9	TSAASC INC NY.....		01/12/2017	JEFFERIES & CO.....	11/20/2017	CITIGROUP.....	2,000,000	2,159,940	2,139,140	2,130,659		(29,281)		(29,281)			8,481	8,481	84,167	
91412G 2L 8	UNIV OF CALIFORNIA CA REVENUES..		09/25/2017	MORGAN STANLEY.....	10/18/2017	MORGAN STANLEY.....	2,090,000	2,445,091	2,473,599	2,444,660		(431)		(431)			28,939	28,939	6,386	
91412G X7 5	UNIV OF CALIFORNIA CA REVENUES..		10/18/2017	MORGAN STANLEY.....	10/24/2017	MORGAN STANLEY.....	945,000	1,127,196	1,117,321	1,127,127		(69)		(69)			(9,806)	(9,806)	20,738	19,950
91425M BN 6	UNIVERSITY OF DELAWARE DE REVENUE		01/26/2017	BANC OF AMERICA.....	02/06/2017	BANC OF AMERICA.....	365,000	389,769	389,776	389,418		(350)		(350)			358	358	4,968	4,512
914402 4S 8	UNIV SYS OF MARYLAND MD AUXILARY FAC &		10/27/2017	CITIGROUP.....	10/31/2017	RBC CAP.....	3,815,000	4,289,395	4,286,153	4,287,511		(1,885)		(1,885)			(1,358)	(1,358)	16,426	13,776
914639 HU 6	UNIV OF NEBRASKA, NE FACS CORP.		02/02/2017	BLAIR WILLIAM.....	03/01/2017	BLAIR WILLIAM.....	1,500,000	1,806,060	1,798,215	1,804,230		(1,830)		(1,830)			(6,015)	(6,015)	4,375	
91514A DC 6	UNIV OF TEXAS TX UNIV REVENUES...		02/28/2017	BLAIR WILLIAM.....	03/23/2017	PERSHING DLJ.....	1,550,000	1,888,985	1,888,117	1,886,667		(2,318)		(2,318)			1,450	1,450	9,257	3,660
916277 LQ 7	UPPER OCCOQUAN VA SEWAGE AUTHREGL		01/30/2017	CITIGROUP.....	02/09/2017	WACHOVIA.....	1,000,000	1,202,970	1,208,940	1,202,279		(691)		(691)			6,661	6,661	5,972	4,167
917565 ER 0	UTAH ST TRNSIT AUTH SALES TAX REVENUE		07/11/2017	BANK AMERICA MERRILL.....	08/15/2017	MORGAN STANLEY.....	825,000	1,021,820	1,035,004	1,019,646		(2,175)		(2,175)			15,358	15,358	7,580	3,489
91802R BG 3	UTILITY DEBT SECURITIZATION AUTH NY		01/03/2017	JEFFERIES & CO.....	02/10/2017	VARIOUS.....	1,975,000	2,380,685	2,380,728	2,377,908		(2,777)		(2,777)			2,819	2,819	14,375	5,760
91802R CJ 6	UTILITY DEBT SECURITIZATION AUTH NY		04/05/2017	JEFFERIES & CO.....	04/19/2017	BANC OF AMERICA.....	1,000,000	1,208,540	1,224,510	1,207,836		(704)		(704)			16,674	16,674	1,944	
91802R CL 1	UTILITY DEBT SECURITIZATION AUTH NY		02/28/2017	CITIGROUP.....	03/28/2017	RAYMOND JAMES.....	1,050,000	1,268,169	1,274,753	1,266,898		(1,271)		(1,271)			7,854	7,854	15,458	11,375
91802R CM 9	UTILITY DEBT SECURITIZATION AUTH NY		03/07/2017	NATL FINANCIAL SERV.....	06/29/2017	VARIOUS.....	3,060,000	3,650,213	3,740,299	3,639,880		(10,333)		(10,333)			100,419	100,419	73,333	35,275
91802R CZ 0	UTILITY DEBT SECURITIZATION AUTH NY		04/05/2017	BARCLAYS US FUN.....	04/12/2017	PIPER JAFFREY.....	395,000	460,728	463,710	460,676		(52)		(52)			3,034	3,034	12,069	11,631
92778V CJ 5	VIGINIA ST CLG BLDG AUTH EDUCTNL FACS RE		01/23/2017	JP MORGAN.....	01/31/2017	CITIGROUP.....	1,000,000	1,041,090	1,040,490	1,040,089		(1,001)		(1,001)			401	401	25,278	24,028
92778V EB 0	VIGINIA ST CLG BLDG AUTH EDUCTNL FACS RE		07/26/2017	WACHOVIA.....	09/27/2017	RAYMOND JAMES.....	1,905,000	2,359,895	2,356,828	2,353,824		(6,071)		(6,071)			3,004	3,004	15,081	
927790 DG 7	VIRGINIA COMWLTH TRASN BRD.....		02/06/2017	SUNTRUST.....	10/25/2017	DAVENPORT & CO.....	700,000	806,750	804,426	796,792		(9,958)		(9,958)			7,634	7,634	39,083	13,806
927793 D3 0	VIRGINIA COMWLTH TRASN BRD.....		12/01/2017	BANK AMERICA MERRILL.....	12/11/2017	GOLDMAN SACHS.....	955,000	1,141,435	1,153,831	1,141,435				0			12,396	12,396		
928172 ZU 2	VIRGINIA ST PUBLIC BLDG AUTH PUBLIC FAC		06/07/2017	JANNEY MONTGOME.....	08/15/2017	PERSHING DLJ.....	1,800,000	2,180,880	2,170,620	2,169,975		(10,905)		(10,905)			645	645	49,250	32,750
92818H JR 3	VIRGINIA ST PUBLIC SCH AUTH SCH FING		10/17/2017	BANK AMERICA MERRILL.....	11/14/2017	GOLDMAN SACHS.....	1,180,000	1,429,228	1,416,767	1,428,348		(879)		(879)			(11,581)	(11,581)	1,475	
937440 DG 7	WASHINGTON CLACKAMAS & YAMHILL CNTYS		06/13/2017	WACHOVIA.....	06/27/2017	PERSHING DLJ.....	830,000	997,220	995,768	996,031		(1,189)		(1,189)			(264)	(264)	22,479	20,635
937440 EP 6	WASHINGTON CLACKAMAS & YAMHILL CNTYS		03/31/2017	BLAIR WILLIAM.....	04/08/2017	VARIOUS.....	1,065,000	1,258,021	1,263,977	1,257,860		(161)		(161)			6,117	6,117	9,314	8,431
938782 FH 7	WASHINGTON DC MET AREA TRANSIT AUTH GROS		09/14/2017	WACHOVIA.....	12/08/2017	WACHOVIA.....	2,695,000	3,366,783	3,339,294	3,353,959		(12,823)		(12,823)			(14,666)	(14,666)	43,045	11,603
947648 CF 6	WEBER CNTY UT HOSP REVENUE.....		11/15/2017	JP MORGAN.....	12/21/2017	JP MORGAN.....	5,000,000	5,000,000	5,000,000	5,000,000				0			0	0	4,451	1,640
96255N AG 4	WHEAT RIDGE CO SALES & USE TAX REV		03/22/2017	GEORGE K BAUM.....	05/04/2017	BARCLAYS.....	195,000	228,275	232,664	228,182		(92)		(92)			4,482	4,482	190	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						323,145,000	374,194,520	375,149,205	373,451,168	0	(743,347)	0	(743,347)	0	0	1,698,030	1,698,030	4,237,393	2,367,055

E15.9

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
001546	AU 4		03/20/2017	BANC OF AMERICA	07/25/2017	VARIOUS	800,000	799,154	833,500	799,176		23		23		34,324	34,324	18,161		
00489L	AA 1		11/03/2017	JP MORGAN	12/01/2017	JP MORGAN	450,000	450,000	445,438	450,000				0		(4,563)	(4,563)	972		
013104	AL 8		01/10/2017	MORGAN STANLEY	03/06/2017	MORGAN STANLEY	300,000	295,125	298,500	295,184		59		59		3,316	3,316	8,533	4,767	
014477	AR 4		02/09/2017	CS FIRST	02/09/2017	BANK AMERICA MERRILL	100,000	107,000	107,125	107,000				0		125	125	3,510	3,510	
01879N	AA 3		04/07/2017	JP MORGAN	08/02/2017	VARIOUS	800,000	800,000	846,625	800,000				0		46,625	46,625	16,792		
02083Y	AA 9		06/28/2017	ALPINE FINANCE MERGER	06/28/2017	BARCLAYS US FUN	200,000	200,000	204,250	200,000				0		4,250	4,250			
026375	AQ 8		02/02/2017	AMERICAN GREETINGS C	02/02/2017	BANK AMERICA MERRILL	150,000	148,908	151,500	148,908				0		2,592	2,592			
03524B	AH 9		05/09/2017	ANHEUSER BUSCH INBEV	08/28/2017	VARIOUS	3,300,000	3,300,000	3,442,727	3,300,000				0		142,727	142,727	22,601		
03674X	AC 0		07/31/2017	ANTERO RESOURCES FINANCE CORPORATE	11/13/2017	BARCLAYS	250,000	254,331	255,938	253,872		(459)		(459)		2,066	2,066	10,962	1,836	
03969A	AJ 9		07/14/2017	ARDAGH PKG FIN/HLDGS USA CORPORATE	08/08/2017	VARIOUS	511,000	562,739	566,905	562,091		(647)		(647)		4,814	4,814	8,488	6,586	
04624V	AA 7		07/28/2017	ASSUREDPARTNERS INC	07/28/2017	MORGAN STANLEY	100,000	100,000	101,750	100,000				0		1,750	1,750			
053773	AY 3		01/31/2017	AVIS BUDGET CAR RENT	05/22/2017	BANK AMERICA MERRILL	350,000	341,500	335,125	341,956		456		456		(6,831)	(6,831)	8,627	3,032	
053773	BA 4		03/02/2017	AVIS BUDGET CAR RENT	10/26/2017	VARIOUS	500,000	486,000	492,038	486,937		937		937		5,101	5,101	29,419	12,199	
07556Q	BD 6		05/11/2017	BEAZER HOMES USA INC CORPORATE	09/28/2017	VARIOUS	350,000	368,063	368,463	366,841		(1,222)		(1,222)		1,622	1,622	17,551	8,911	
093645	AH 2		02/09/2017	BLOCK COMMUNICATIONS	02/09/2017	BANK AMERICA MERRILL	350,000	350,000	355,541	350,000				0		5,541	5,541			
09628U	AA 4		03/02/2017	BLUELINE RENT FIN CO	04/17/2017	BANK AMERICA MERRILL	550,000	550,000	564,438	550,000				0		14,438	14,438	4,805		
097751	BM 2		03/01/2017	BOMBARDIER INC	08/11/2017	MORGAN STANLEY	100,000	105,000	106,500	104,695		(305)		(305)		1,805	1,805	6,896	3,563	
097751	BP 5		04/07/2017	BOMBARDIER INC	06/28/2017	VARIOUS	800,000	871,125	890,688	868,177		(2,948)		(2,948)		22,510	22,510	42,778	26,554	
099500	AA 8		04/20/2017	BOOZ ALLEN & HAMILTO	04/20/2017	BANK AMERICA MERRILL	150,000	150,000	151,750	150,000				0		1,750	1,750			
10524P	AB 6		06/16/2017	BRAND ENERGY & INFRA	06/20/2017	BARCLAYS	350,000	350,000	361,813	350,000				0		11,813	11,813	165		
1248EP	BZ 5		10/10/2017	CCO HLDGS LLC / CCO	12/01/2017	BANK AMERICA MERRILL	225,000	225,000	225,000	225,000				0			0	1,200		
12527G	AG 8		01/25/2017	CF INDS INC	04/19/2017	PERSHING DLJ	1,150,000	1,144,825	1,151,438	1,145,088		263		263		6,349	6,349	16,618	7,494	
12543D	AL 4		03/28/2017	CHS / CMNTY HEALTH SYS IN	07/18/2017	VARIOUS	650,000	641,750	657,250	642,849		1,099		1,099		14,401	14,401	33,602	15,556	
12543D	AQ 3		07/18/2017	CHS/COMMUNITY HEALTH SYS CORPORATE	09/26/2017	VARIOUS	700,000	695,000	648,875	695,361		361		361		(46,486)	(46,486)	13,280	2,870	
12543D	AU 4		01/18/2017	CHS/COMMUNITY HEALTH SYS CORPORATE	05/09/2017	DEUTSCHE BANK	150,000	141,563	151,125	142,070		507		507		9,055	9,055	6,001	3,623	
12543D	AV 2		03/15/2017	CHS/COMMUNITY HEALTH SYS CORPORATE	07/13/2017	VARIOUS	250,000	211,625	222,188	213,733		2,108		2,108		8,455	8,455	7,973	2,148	
126307	AH 0		01/12/2017	CSC HLDGS INC	02/24/2017	CITIGROUP	400,000	397,500	401,625	397,534		34		34		4,091	4,091	4,783	2,742	
126307	AQ 0		09/07/2017	CSC HLDGS INC	11/27/2017	VARIOUS	600,000	621,000	616,500	620,352		(648)		(648)		(3,852)	(3,852)	26,285	13,506	
13057Q	AG 2		01/09/2017	CALIFORNIA RESOURCES CORP	07/19/2017	CITIGROUP	50,000	45,813	32,625	46,106		293		293		(13,481)	(13,481)	2,433	300	
14161T	AA 0		03/20/2017	CARDTRONICS INC/USA	03/30/2017	WELLS FARGO	350,000	350,000	353,875	350,000				0		3,875	3,875			
14879E	AD 0		10/13/2017	CATALENT PHARMA SOLU	10/13/2017	MORGAN STANLEY	300,000	300,000	307,125	300,000				0		7,125	7,125			
150190	AA 4		04/10/2017	CEDAR FAIR L P / CAN	04/10/2017	JP MORGAN	250,000	250,000	251,875	250,000				0		1,875	1,875			
15942R	AB 5		01/17/2017	CHAPARRAL ENERGY INC	03/24/2017	JP MORGAN	100,000	96,000	37,941	96,158		158		158		(58,217)	(58,217)			
15942R	AD 1		01/17/2017	CHAPARRAL ENERGY INC PRIV PLACE	03/24/2017	JP MORGAN	100,000	94,750	35,755	94,891		141		141		(59,136)	(59,136)			
163851	AE 8		05/09/2017	CHEMOURS CO	07/17/2017	VARIOUS	400,000	398,378	412,125	398,398		21		21		13,727	13,727	3,038		

E15.10

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
165167 CF 2	CHESAPEAKE ENERGY CO.....	02/16/2017	VARIOUS.....	10/06/2017	VARIOUS.....	600,000	602,125	624,000	601,851		(274)		(274)			22,149	22,149	24,457	2,208	
184502 BG 6	CLEAR CHANNEL COMMUNICATI.....	02/27/2017	VARIOUS.....	09/22/2017	VARIOUS.....	950,000	729,625	694,750	753,564		23,939		23,939			(58,814)	(58,814)	75,400	25,075	
184502 BL 5	IHEART COMMUNICATIONS.....	03/08/2017	VARIOUS.....	08/03/2017	VARIOUS.....	200,000	179,750	158,615	182,003		2,253		2,253			(23,388)	(23,388)	10,500	4,238	
184502 BQ 4	CLEAR CHANNEL COMMUNICATI.....	08/01/2017	VARIOUS.....	12/01/2017	VARIOUS.....	511,177	199,875	42,404	222,969		23,094		23,094			(180,564)	(180,564)	45,863	4,500	
18538R AG 8	CLEARWATER PAPER CORP PRIV PLACE	01/13/2017	BANK AMERICA MERRILL.....	03/01/2017	STIEFL-F.....	250,000	249,375	245,000	249,390		15		15			(4,390)	(4,390)	6,681	5,250	
185899 AB 7	CLEVELAND CLIFFS INC.....	12/05/2017	MERRILL LYNCH.....	12/06/2017	MERRILL LYNCH.....	150,000	150,000	149,250	150,000				0			(750)	(750)			
18683K AK 7	CLIFFS NAT RES INC.....	02/10/2017	BANK AMERICA MERRILL.....	07/20/2017	VARIOUS.....	450,000	452,813	434,125	452,674		(139)		(139)			(18,549)	(18,549)	9,144		
201723 AK 9	COMMERCIAL METALS CO.....	08/02/2017	CITIGROUP.....	10/27/2017	VARIOUS.....	355,000	362,913	369,063	362,610		(303)		(303)			6,453	6,453	7,865	3,007	
20338H AB 9	COMMSCOPE TECHNOLOGI.....	03/02/2017	BANK AMERICA MERRILL.....	03/02/2017	VARIOUS.....	300,000	300,000	301,750	300,000				0			1,750	1,750			
20605P AG 6	CONCHO RES INC.....	01/27/2017	JP MORGAN.....	03/15/2017	VARIOUS.....	850,000	871,250	849,000	870,856		(394)		(394)			(21,856)	(21,856)	8,118	3,409	
210383 AA 3	CONSTELLUM NV.....	02/02/2017	DEUTSCHE BANK.....	10/16/2017	CITIGROUP.....	350,000	339,500	351,750	340,352		852		852			11,398	11,398	18,616	4,584	
212015 AL 5	CONTINENTAL RESOURCES INC.....	03/30/2017	CITIGROUP.....	05/04/2017	USB SECURITIES.....	150,000	147,375	144,188	147,414		39		39			(3,227)	(3,227)	3,825	3,169	
212015 AR 2	CONTINENTAL RESOURCE.....	12/04/2017	VARIOUS.....	12/05/2017	VARIOUS.....	650,000	649,875	650,000	649,875				0			125	125			
21925A AE 5	CORNERSTONE CHEM CO.....	08/03/2017	CS FIRST.....	08/03/2017	STIEFL-F.....	250,000	250,000	251,875	250,000				0			1,875	1,875			
22282E AG 7	COVANTA HLDG CORP.....	03/02/2017	JP MORGAN.....	03/02/2017	STIEFL-F.....	250,000	250,000	251,875	250,000				0			1,875	1,875			
23062P AE 1	CUMBERLAND FARMS INC.....	04/18/2017	BANK AMERICA MERRILL.....	04/18/2017	STIEFL-F.....	150,000	150,000	152,250	150,000				0			2,250	2,250			
23283P AE 4	CYRUSONE LP/CYRUSONE.....	03/03/2017	JP MORGAN.....	03/08/2017	VARIOUS.....	550,000	550,000	550,938	550,000				0			938	938			
23283P AH 7	CYRUSONE LP/CYRUSONE.....	03/03/2017	JP MORGAN.....	03/10/2017	VARIOUS.....	300,000	300,000	300,000	300,000				0							
23371D AA 2	DAE FUNDING LLC.....	07/21/2017	MORGAN STANLEY.....	09/15/2017	MORGAN STANLEY.....	400,000	400,000	408,000	400,000				0			8,000	8,000	2,238		
23371D AB 0	DAE FUNDING LLC.....	07/21/2017	MORGAN STANLEY.....	09/18/2017	VARIOUS.....	400,000	400,000	408,625	400,000				0			8,625	8,625	2,514		
23371D AC 8	DAE FUNDING LLC.....	07/24/2017	MORGAN STANLEY.....	09/14/2017	MORGAN STANLEY.....	50,000	50,625	50,875	50,601		(24)		(24)			274	274	244		
25272K AK 9	DIAMOND 1 FIN CORP/D.....	01/10/2017	CS FIRST.....	05/09/2017	JP MORGAN.....	300,000	326,423	330,000	325,686		(737)		(737)			4,314	4,314	7,375	1,355	
26613T AF 7	DUPONT FABROS TECH LP.....	01/09/2017	SUNTRUST.....	10/17/2017	ISSUE CALLED at 105.6250.....	550,000	576,813	584,607	572,541		(4,271)		(4,271)			12,066	12,066	25,923	2,320	
26817R AN 8	DYNERGY FINANCE I/II INC CORPORATE	07/20/2017	VARIOUS.....	11/09/2017	VARIOUS.....	400,000	404,000	427,375	403,923		(77)		(77)			23,452	23,452	22,371	7,252	
26959X AA 1	EAGLE HOLDING CO II LC.....	04/27/2017	JP MORGAN.....	04/27/2017	JP MORGAN.....	400,000	400,000	403,500	400,000				0			3,500	3,500			
29358Q AD 1	ENSCO PLC CORPORATE.....	01/10/2017	JP MORGAN.....	12/12/2017	VARIOUS.....	200,000	154,000	134,125	154,481		481		481			(20,356)	(20,356)	13,712	3,258	
29444U AR 7	EQUINIX INC.....	03/16/2017	VARIOUS.....	04/06/2017	VARIOUS.....	520,000	534,300	531,900	534,227		(73)		(73)			(2,327)	(2,327)	993		
30227M AA 3	EXTRACTION OIL & GAS INC.....	07/18/2017	BARCLAYS US FUN.....	07/18/2017	BARCLAYS US FUN.....	100,000	100,000	101,000	100,000				0			1,000	1,000			
32008D AA 4	FIRST DATA CORP NEW.....	06/01/2017	BARCLAYS.....	11/03/2017	JP MORGAN.....	250,000	259,875	259,688	259,331		(544)		(544)			357	357	7,639	4,854	
32008D AB 2	FIRST DATA CORP NEW.....	05/23/2017	VARIOUS.....	06/20/2017	VARIOUS.....	850,000	892,500	896,063	891,707		(793)		(793)			4,355	4,355	20,692	11,356	
33936Y AA 3	FLEX ACQUISITION CO INC.....	01/11/2017	CS FIRST.....	01/11/2017	STIEFL-F.....	250,000	250,000	254,125	250,000				0			4,125	4,125			
345397 YH 0	FORD MOTOR CREDIT.....	03/28/2017	CIT GROUP.....	12/06/2017	BARCLAYS.....	1,500,000	1,500,000	1,497,480	1,500,000				0			(2,520)	(2,520)	23,374		
35671D AU 9	FREEMPORT-MCMORAN INC.....	04/27/2017	VARIOUS.....	10/19/2017	VARIOUS.....	950,000	897,813	902,250	900,281		2,468		2,468			1,969	1,969	19,791	11,178	
35671D AZ 8	FREEMPORT-MCMORAN INC.....	07/25/2017	VARIOUS.....	11/08/2017	VARIOUS.....	500,000	483,000	494,688	483,676		676		676			11,011	11,011	11,867	7,158	
35671D BH 7	FREEMPORT-MCMORAN INC.....	06/13/2017	CS FIRST.....	08/29/2017	PERSHING DLJ.....	100,000	99,000	100,011	99,045		45		45			966	966	1,189	356	
35906A AH 1	FRONTIER COMMUNICATIONS.....	06/13/2017	VARIOUS.....	11/08/2017	VARIOUS.....	1,500,000	1,568,563	1,534,691	1,561,502		(7,060)		(7,060)			(26,811)	(26,811)	96,248	51,933	
35906A AP 3	FRONTIER COMMUNICATI.....	07/31/2017	VARIOUS.....	11/09/2017	VARIOUS.....	900,000	815,920	701,063	821,763		5,843		5,843			(120,701)	(120,701)	32,318	13,160	
35906A AW 8	FRONTIER COMMUNICATIONS CORPORATE	05/23/2017	VARIOUS.....	08/11/2017	MORGAN STANLEY.....	300,000	293,500	270,000	293,795		295		295			(23,795)	(23,795)	13,213	5,629	

E15.11

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
35906A	AZ 1 FRONTIER COMMUNICATI.....		08/08/2017	MORGAN STANLEY.....	11/20/2017	BARCLAYS.....	100,000	90,125	78,125	90,354		229		229			(12,229)	(12,229)	7,547	4,461
36120R	AA 7 FXI HOLDINGS INC.....		10/27/2017	JP MORGAN.....	10/27/2017	VARIOUS.....	300,000	300,000	304,500	300,000				0			4,500	4,500		
398176	AA 5 GRIFFEY INTR INC/FIN S PRIV PLACE		03/16/2017	BANK AMERICA MERRILL.....	10/16/2017	VARIOUS.....	450,000	329,625	292,250	341,577		11,952		11,952			(49,327)	(49,327)	28,039	13,572
428302	AA 1 HEXIION INC.....		04/05/2017	CS FIRST.....	05/18/2017	VARIOUS.....	250,000	234,688	231,750	235,145		458		458			(3,395)	(3,395)	9,707	8,051
451102	BJ 5 ICAHN ENTERPRISED/FIN.....		01/20/2017	VARIOUS.....	12/19/2017	JEFFERIES & CO.....	1,100,000	1,103,875	1,133,500	1,103,274		(601)		(601)			30,226	30,226	54,583	330
45672N	AG 6 INFOR US INC CORPORATE		05/23/2017	VARIOUS.....	11/10/2017	CS FIRST.....	600,000	617,500	613,500	615,585		(1,915)		(1,915)			(2,085)	(2,085)	35,615	9,353
45824T	AG 0 INTELSAT JACKSON HLDGS LT.....		09/14/2017	RBC CAP.....	09/14/2017	RBC CAP.....	350,000	333,935	333,935	333,947		12		12			(12)	(12)	12,250	12,177
45827A	AA 1 INTELSAT CONNECT FIN.....		03/13/2017	CS FIRST.....	07/11/2017	VARIOUS.....	1,000,000	813,938	897,000	822,470		8,533		8,533			74,530	74,530	64,931	23,576
466253	AA 9 J2 CLOUD SVCS LLC/J2.....		06/22/2017	CITIGROUP.....	06/22/2017	STIEFL-F.....	400,000	400,000	404,000	400,000				0			4,000	4,000		
47232M	AD 4 JEFFERIES FIN LLC/JFIN.....		07/20/2017	JEFFERIES & CO.....	07/20/2017	JEFFERIES & CO.....	250,000	250,000	251,250	250,000				0			1,250	1,250		
48238T	AA 7 KAR AUCTION SVCS INC.....		05/22/2017	JP MORGAN.....	05/22/2017	VARIOUS.....	350,000	350,000	352,625	350,000				0			2,625	2,625		
496902	AP 2 KINROSS GOLD CORP.....		06/28/2017	JP MORGAN.....	06/29/2017	VARIOUS.....	500,000	500,000	500,656	500,000				0			656	656		
500605	AH 3 KOPPERS INC PA.....		01/19/2017	WELLS FARGO.....	01/19/2017	STIEFL-F.....	250,000	250,000	255,188	250,000				0			5,188	5,188		
501797	AL 8 L BRANDS INC.....		05/04/2017	VARIOUS.....	05/15/2017	STIEFL-F.....	350,000	347,125	339,500	347,119		(6)		(6)			(7,619)	(7,619)	2,855	1,108
505742	AF 3 LADDER CAPITAL FIN H.....		03/02/2017	DEUTSCHE BANK.....	03/03/2017	VARIOUS.....	550,000	550,000	555,500	550,000				0			5,500	5,500		
505742	AG 1 LADDER CAPITAL FIN LLLP/CORP.....		09/11/2017	JP MORGAN.....	09/12/2017	VARIOUS.....	500,000	500,000	501,138	500,000				0			1,138	1,138		
516806	AB 2 LAREDO PETROLEUM INC CORPORATE		09/29/2017	VARIOUS.....	11/29/2017	ISSUE CALLED at 103.6880.....	500,000	517,500	518,440	516,868		(632)		(632)			1,572	1,572	21,306	13,388
536797	AC 7 LITHIA MORTORS INC.....		07/17/2017	JP MORGAN.....	07/18/2017	JP MORGAN.....	250,000	250,000	253,125	250,000				0			3,125	3,125		
549463	AE 7 LUCENT TECHNOLOGIES INC CORPORATE		03/24/2017	BARCLAYS.....	09/07/2017	PERSHING DLJ.....	110,000	121,181	124,438	120,872		(309)		(309)			3,565	3,565	3,469	219
552704	AD 0 MEG ENERGY CORP.....		01/12/2017	BANC OF AMERICA.....	01/13/2017	VARIOUS.....	600,000	600,000	610,938	600,000				0			10,938	10,938		
55342U	AG 9 MPT OPER PARTNERESP / FINL CORPORATE		10/13/2017	STIEFL-F.....	10/24/2017	JP MORGAN.....	50,000	52,188	52,250	52,183		(5)		(5)			67	67	620	554
577128	AA 9 MATTHEWS INTL CORP.....		12/01/2017	JP MORGAN.....	12/01/2017	CS FIRST.....	200,000	200,000	201,750	200,000				0			1,750	1,750		
588056	AV 0 MERCER INTL INC.....		01/31/2017	CS FIRST.....	01/31/2017	STIEFL-F.....	150,000	150,000	152,063	150,000				0			2,063	2,063		
588056	AV 3 MERCER INTL INC.....		12/06/2017	CS FIRST.....	12/06/2017	STIEFL-F.....	200,000	200,000	202,000	200,000				0			2,000	2,000		
595112	BD 4 MICRON TECHNOLOGY IN.....		03/22/2017	VARIOUS.....	11/14/2017	ISSUE CALLED at 104.6470.....	550,000	555,063	575,559	554,534		(529)		(529)			21,025	21,025	25,484	2,815
60855R	AH 3 MOLINA HEALTHCARE INC.....		05/22/2017	SUNTRUST.....	05/23/2017	WELLS FARGO.....	100,000	100,000	100,500	100,000				0			500	500		
626738	AD 0 MURPHY OIL USA INC.....		04/20/2017	JP MORGAN.....	04/20/2017	JP MORGAN.....	200,000	200,000	201,500	200,000				0			1,500	1,500		
62704P	AF 0 MURRAY ENERGY CORP.....		02/23/2017	VARIOUS.....	09/06/2017	VARIOUS.....	550,000	446,213	316,250	456,260		10,048		10,048			(140,010)	(140,010)	55,422	21,984
629377	BW 1 NRG ENERGY INC.....		05/24/2017	VARIOUS.....	12/06/2017	VARIOUS.....	450,000	459,938	471,000	459,124		(813)		(813)			11,876	11,876	24,583	10,547
62957H	AA 3 NABORS INDUSTRIES LTD.....		04/18/2017	VARIOUS.....	07/03/2017	VARIOUS.....	1,300,000	1,284,786	1,032,481	1,284,621		(165)		(165)			(252,140)	(252,140)	4,551	1,070
64125C	AC 3 NEUROCRINE BIOSCIENCES INC.....		04/27/2017	JEFFERIES & CO.....	04/27/2017	BARCLAYS US FUN.....	100,000	100,000	104,250	100,000				0			4,250	4,250		
65504L	AK 3 NOBLE HOLDINGS INTL LTD.....		01/24/2017	CIT GROUP.....	07/07/2017	DEUTSCHE BANK.....	350,000	252,000	184,625	252,536		536		536			(67,911)	(67,911)	15,159	6,738
65504L	AP 2 NOBLE HOLDINGS INTL LTD.....		02/13/2017	BANC OF AMERICA.....	07/18/2017	MORGAN STANLEY.....	50,000	49,688	40,250	49,708		20		20			(9,458)	(9,458)	2,185	517
69318F	AF 5 PBF HLDG CO LLC / PB.....		05/22/2017	CITIGROUP.....	05/24/2017	VARIOUS.....	400,000	400,000	394,616	400,000				0			(5,384)	(5,384)		
70014L	AB 6 PARK AEROSPACE HOLDINGS.....		03/16/2017	VARIOUS.....	07/27/2017	VARIOUS.....	800,000	816,000	825,875	815,316		(684)		(684)			10,559	10,559	21,358	2,933
700677	AN 7 PARK OHIO INDS INC-OHIO.....		03/16/2017	WELLS FARGO.....	04/14/2017	TENDER EX.....	400,000	412,000	412,832	411,827		(173)		(173)			1,005	1,005	17,694	15,347
701885	AF 2 PARSLEY ENERGY LLC.....		02/08/2017	CS FIRST.....	02/13/2017	VARIOUS.....	300,000	300,000	303,438	300,000				0			3,438	3,438		
70457L	AA 2 PEABODY SECS FIN COR.....		02/08/2017	JP MORGAN.....	04/05/2017	CITIGROUP.....	100,000	100,000	100,000	100,000				0			0	0	933	
70457L	AB 0 PEABODY SECS FIN COR.....		02/08/2017	JP MORGAN.....	04/06/2017	BANC OF AMERICA.....	250,000	250,000	250,313	250,000				0			313	313	2,523	

E15.12

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
707569 AS 8	PENN NATIONAL GAMING INC.....		01/12/2017	JP MORGAN.....	01/12/2017	STIEFL-F.....	150,000	150,000	150,750	150,000				0			750	750		
713448 DQ 8	PEPSICO INC.....		05/01/2017	RBC DEXIA.....	08/29/2017	RBC DEXIA.....	5,795,000	5,791,233	5,684,316	5,791,409		176		176			(107,094)	(107,094)	40,962	
71647N AS 8	PETROBRAS GLOBAL FIANCE.....		05/15/2017	VARIOUS.....	07/26/2017	VARIOUS.....	1,270,000	1,359,531	1,349,520	1,358,614		(916)		(916)			(9,094)	(9,094)	32,391	22,791
737446 AK 0	POST HLDGS INC.....		07/17/2017	MORGAN STANLEY.....	08/25/2017	VARIOUS.....	125,000	126,250	125,000	126,238		(12)		(12)			(1,238)	(1,238)	3,372	2,691
750236 AU 5	RADIAN GROUP INC.....		09/12/2017	RBC CAPITAL.....	09/13/2017	RBC CAPITAL.....	400,000	400,000	406,000	400,000				0			6,000	6,000		
75026J AA 8	RADIATE HOLDCO/FINANCE.....		01/20/2017	UBS SEC.....	02/01/2017	VARIOUS.....	300,000	300,000	298,875	300,000				0			(1,125)	(1,125)		
75079R AC 2	RAIN CII CARBON LLC/.....		04/17/2017	VARIOUS.....	08/17/2017	VARIOUS.....	550,000	546,083	569,750	546,222		140		140			23,528	23,528	15,175	201
75966C AA 5	RENAISSANCE ACQUISITION C.....		03/16/2017	VARIOUS.....	05/15/2017	ISSUE CALLED at 105.1560.....	850,000	868,000	893,826	867,377		(623)		(623)			26,449	26,449	25,409	11,831
779382 AP 5	ROWAN COMPANIES CORPORATE.....		05/24/2017	VARIOUS.....	12/06/2017	DEUTSCHE BANK.....	200,000	190,250	190,500	191,152		903		903			(652)	(652)	9,330	4,767
779382 AQ 3	ROWAN COMPANIES CORPORATE.....		01/09/2017	CITIGROUP.....	07/11/2017	DEUTSCHE BANK.....	100,000	79,000	70,250	79,155		155		155			(8,905)	(8,905)	3,345	615
783764 AS 2	CALATLANTIC GROUP.....		01/24/2017	BARCLAYS.....	11/14/2017	MILLER TABAK.....	250,000	233,125	252,500	238,762		5,637		5,637			13,738	13,738	599	97
794093 AG 9	SALEM MEDIA GROUP IN.....		05/11/2017	WELLS FARGO.....	05/16/2017	STIEFL-F.....	300,000	300,000	308,625	300,000				0			8,625	8,625		
80874Y AQ 3	SCIENTIFIC GAMES INT.....		03/15/2017	VARIOUS.....	07/11/2017	VARIOUS.....	850,000	805,938	842,750	808,922		2,985		2,985			33,828	33,828	32,812	14,695
80874Y AV 2	SCIENTIFIC GAMES INT.....		02/01/2017	JP MORGAN.....	02/02/2017	VARIOUS.....	900,000	954,000	955,000	954,000				0			1,000	1,000	7,525	7,525
811054 AD 0	SCRIPPS E W CO OHIO.....		04/20/2017	WELLS FARGO.....	04/21/2017	STIEFL-F.....	150,000	150,000	152,625	150,000				0			2,625	2,625		
817565 CG 4	SERVICE CORP INTL.....		12/05/2017	JP MORGAN.....	12/05/2017	JP MORGAN.....	100,000	100,000	100,500	100,000				0			500	500		
82088K AC 2	SHEA HOMES LP/ SHEA.....		03/21/2017	BANC OF AMERICA.....	11/07/2017	BARCLAYS.....	100,000	100,750	104,250	100,645		(105)		(105)			3,605	3,605	6,495	2,823
828326 AA 6	PLACE.....		06/21/2017	VARIOUS.....	08/21/2017	ISSUE CALLED at 103.8750.....	800,000	748,125	831,000	752,688		4,563		4,563			78,312	78,312	36,210	19,870
845467 AN 9	SOUTHWESTERN ENERGY CO.....		09/11/2017	JP MORGAN.....	09/13/2017	VARIOUS.....	750,000	750,000	751,250	750,000				0			1,250	1,250		
852060 AD 4	SPRINT CAP CORP.....		01/04/2017	CITIGROUP.....	06/27/2017	MORGAN STANLEY.....	600,000	601,500	668,250	601,500				0			66,750	66,750	25,781	6,188
852060 AT 9	SPRINT CAPITAL CORP CORPORATE.....		11/06/2017	VARIOUS.....	11/15/2017	VARIOUS.....	1,700,000	2,038,500	2,037,438	2,033,712		(4,788)		(4,788)			3,726	3,726	113,847	60,023
86614R AL 1	SUMMIT MATERIALS LLC.....		05/24/2017	BANK AMERICA MERRILL.....	10/31/2017	VARIOUS.....	300,000	300,000	305,250	300,000				0			5,250	5,250	5,652	
87264A AT 2	T MOBILE USA INC.....		04/21/2017	WELLS FARGO.....	12/04/2017	VARIOUS.....	300,000	315,438	321,500	314,730		(707)		(707)			6,770	6,770	11,407	1,754
87612B AK 8	TARGA RES PARTNERS /.....		03/28/2017	CITIGROUP.....	06/26/2017	ISSUE CALLED at 103.1880.....	250,000	258,438	257,970	257,538		(900)		(900)			432	432	6,419	2,656
878742 AY 1	TECK RESOURCRES LIMITED.....		07/20/2017	VARIOUS.....	10/20/2017	MORGAN STANLEY.....	200,000	197,500	202,500	197,612		112		112			4,888	4,888	5,438	3,531
879369 AF 3	TELEFLEX INC.....		11/16/2017	JP MORGAN.....	11/16/2017	JP MORGAN.....	400,000	400,000	403,375	400,000				0			3,375	3,375		
88023J AA 4	TEMPO ACQUISITION LL.....		04/20/2017	BARCLAYS.....	04/20/2017	VARIOUS.....	250,000	250,000	251,250	250,000				0			1,250	1,250		
88033G BM 1	TENET HEALTHCARE CORP.....		02/28/2017	VARIOUS.....	09/09/2017	ISSUE CALLED at 101.3330.....	350,000	358,375	354,666	357,417		(958)		(958)			(2,751)	(2,751)	15,040	2,367
88033G CG 3	TENET HEALTHCARE CORP CORPORATE.....		03/27/2017	VARIOUS.....	04/21/2017	JP MORGAN.....	300,000	298,625	300,000	298,830		205		205			1,170	1,170	8,542	4,938
88047P AA 2	TENN MERGER SUB INC.....		01/13/2017	BARCLAYS.....	09/27/2017	BARCLAYS.....	270,000	270,000	256,500	270,000				0			(13,500)	(13,500)	11,379	
880779 AZ 6	TEREX CORP NEW.....		03/21/2017	VARIOUS.....	06/28/2017	DEUTSCHE BANK.....	950,000	954,000	976,875	953,863		(137)		(137)			23,012	23,012	22,648	3,375
88104L AE 3	TERRAFORM POWER OOPERATING.....		11/28/2017	RBC CAPITAL.....	11/28/2017	VARIOUS.....	300,000	300,000	301,050	300,000				0			1,050	1,050		
897050 AB 6	TRONOX WORLDWIDE LLC.....		02/13/2017	BANK AMERICA MERRILL.....	05/11/2017	CITIGROUP.....	500,000	490,813	505,000	491,393		581		581			13,607	13,607	17,620	8,987
90184L AD 4	TWITTER INC.....		04/18/2017	BARCLAYS US FUN.....	05/18/2017	BARCLAYS.....	200,000	182,438	183,500	182,438				0			1,063	1,063	378	196
911365 BC 7	UNITED RENTALS INC CORPORATE.....		11/09/2017	JP MORGAN.....	11/15/2017	CITIGROUP.....	143,000	148,184	146,754	148,175		(9)		(9)			(1,421)	(1,421)	2,241	2,168
912909 AM 0	UNITED STATES STL CO.....		08/01/2017	BANK AMERICA MERRILL.....	08/01/2017	BANK AMERICA MERRILL.....	250,000	250,000	252,500	250,000				0			2,500	2,500		
914906 AR 3	UNIVISION COMMUNICATIONS.....		07/27/2017	VARIOUS.....	11/30/2017	RBC CAP.....	600,000	613,975	603,000	613,419		(556)		(556)			(10,419)	(10,419)	15,126	6,492

E15.13

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
91739V AA 6	USIS MERGER SUB INC	04/06/2017	CANTOR	12/06/2017	MORGAN STANLEY	150,000	151,313	151,500	151,165		(148)		(148)			335	335	6,589		
91829K AA 1	VPI ESCROW CORP PRIV PLACE	09/25/2017	VARIOUS	12/10/2017	TENDER EX	700,000	685,625	711,158	687,094	1,469		1,469			24,064	24,064	30,122	16,389		
91911X AM 6	VALEANT PHARMACEUTICALS	03/29/2017	VARIOUS	05/18/2017	JP MORGAN	950,000	868,875	900,750	872,676	3,801		3,801			28,074	28,074	18,307	5,464		
9226AP AA 3	VENATOR FIN SARL/VENATOR	06/29/2017	CIT GROUP	06/29/2017	VARIOUS	350,000	350,000	353,063	350,000			0			3,063	3,063				
92552V AK 6	VIASAT INC	09/07/2017	BANK AMERICA MERRILL	09/07/2017	VARIOUS	650,000	650,000	653,413	650,000			0			3,413	3,413				
92912E AC 7	VPII ESCROW CORP	01/04/2017	CS FIRST	01/25/2017	JP MORGAN	250,000	239,375	246,250	239,753	378		378			6,497	6,497	7,734	6,750		
97314X AJ 3	WIND ACQUISITION FIN SA	07/10/2017	STIEFL-F	10/27/2017	TENDER EX	200,000	207,460	206,804	206,733	(727)		(727)			71	71	6,608	2,636		
97314X AK 0	WIND ACQUISITION FIN SA	09/11/2017	VARIOUS	10/27/2017	TENDER EX	600,000	624,550	623,160	622,961	(1,589)		(1,589)			199	199	23,354	10,694		
97381W AN 4	WINDSTREAM CORP	09/20/2017	VARIOUS	11/07/2017	SPINOFF	550,000	444,625	479,094	448,331	3,706		3,706			30,763	30,763	26,767	18,589		
97381W AT 1	WINDSTREAM CORP	10/02/2017	VARIOUS	11/07/2017	SPINOFF	600,000	498,500	438,180	501,853	3,353		3,353			(63,673)	(63,673)	23,896	11,948		
97381W AX 2	WINDSTREAM CORP	05/23/2017	VARIOUS	11/07/2017	VARIOUS	1,000,000	969,313	746,149	971,743	2,431		2,431			(225,594)	(225,594)	61,563	27,021		
989194 AP 0	ZAYO GROUP LLC/ZAYO CAP	01/12/2017	MORGAN STANLEY	01/13/2017	VARIOUS	445,000	445,000	452,163	445,000			0			7,163	7,163				
BL0002 67 7	ANCESTRY.COM CORPORATE	02/08/2017	VARIOUS	02/09/2017	VARIOUS	1,450,000	1,446,375	1,450,000	1,446,389	14		14			3,611	3,611	18,352			
BL1424 14 4	BLUE RIDGE MOUNTAIN RESOURCES, INC.	08/08/2017	GOLDMAN SACHS	10/27/2017	GOLDMAN SACHS	4,212	4,212	4,212	4,212			0			0	0	58			
BL1682 80 8	MURRAY ENERGY CORP CORPORATE	02/16/2017	GOLDMAN SACHS	09/11/2017	VARIOUS	625,000	611,873	571,938	614,281	2,408		2,408			(42,343)	(42,343)	15,037	292		
BL2147 65 2	ENVISION HEALTHCARE	07/19/2017	GOLDMAN SACHS	07/19/2017	GOLDMAN SACHS	25,000	24,937	25,031	24,937			0			94	94	4	15		
BL2202 74 7	LIONS GATE ENTERTAINMENT TERM LOAN B	07/17/2017	GOLDMAN SACHS	12/11/2017	VARIOUS	675,000	671,625	675,000	671,750	125		125			3,250	3,250	25,845			
BL2287 17 7	TEAM HEALTH CORPORATE	01/12/2017	GOLDMAN SACHS	06/21/2017	GOLDMAN SACHS	350,000	349,125	349,125	349,125			0			0	0				
BL2403 80 8	TEMPO ACQUISITION LL CORPORATE	04/21/2017	GOLDMAN SACHS	11/03/2017	VARIOUS	525,000	522,375	526,434	522,577	202		202			3,858	3,858	11,072			
BL2434 13 4	EAGLECLAW MIDSTREAM LOAN	06/09/2017	GOLDMAN SACHS	11/20/2017	GOLDMAN SACHS	200,000	200,750	201,863	200,711	(39)		(39)			1,152	1,152	2,837			
BL2488 06 4	ACCUDYNE INDUSTRIES 081824	08/23/2017	GOLDMAN SACHS	09/14/2017	VARIOUS	425,000	423,938	425,531	423,947	10		10			1,584	1,584	64,628			
00206R DY 5	AT & T INC	05/17/2017	T D SECURITIES	08/30/2017	RBC DEXIA	4,963,000	4,931,187	4,928,507	4,931,321	134		134			(2,814)	(2,814)	61,251			
064151 QE 6	BANK NOVA SCOTIA	01/11/2017	SCOTIA	08/23/2017	VARIOUS	8,500,000	8,417,975	8,466,820	8,421,676	3,701		3,701			45,144	45,144	136,466	27,456		
064151 WY 5	BANK NOVA SCOTIA HALIFAX	06/27/2017	SCOTIA	08/24/2017	CIBC WORLD MKTS	8,500,000	8,499,490	8,329,490	8,499,503	13		13			(170,013)	(170,013)	31,997			
097751 BR 1	BOMBARDIER INC	11/20/2017	JP MORGAN	11/22/2017	VARIOUS	850,000	850,000	854,500	850,000			0			4,500	4,500				
13596Z LB 9	CIBC	01/17/2017	WOOD GUNDY	03/16/2017	WEEDEN & CO	7,500,000	7,498,500	7,517,475	7,498,750	250		250			18,725	18,725	20,466			
25675T AG 2	DOLLARAMA INC	05/04/2017	WEEDEN & CO	08/15/2017	T D SECURITIES	2,500,000	2,500,000	2,456,250	2,500,000			0			(43,750)	(43,750)	15,089			
349553 AN 7	FORTIS INC	02/08/2017	NATL FINANCIAL SERV	08/25/2017	T D SECURITIES	3,000,000	3,046,620	3,025,290	3,043,242	(3,378)		(3,378)			(17,952)	(17,952)	61,255	14,758		
36168Q AC 8	GFL ENVIRONMENTAL INC	05/03/2017	BARCLAYS	05/03/2017	VARIOUS	250,000	250,000	252,750	250,000			0			2,750	2,750				
448055 AN 3	HUSKY ENERGY INC	03/07/2017	W D LATIMER	08/25/2017	BMO CAPITAL	12,000,000	11,974,080	11,903,040	11,974,080			0			(71,040)	(71,040)	204,756			
45834Z AA 7	INTER PIPELINE LTD	02/08/2017	NATL FINANCIAL SERV	09/05/2017	VARIOUS	4,000,000	4,440,000	4,416,006	4,405,131	(34,869)		(34,869)			10,875	10,875	69,656	5,988		
45834Z AN 9	INTER PIPELINE LTD	04/12/2017	RBC DEXIA	08/29/2017	HSBC	890,000	894,601	878,875	894,365	(236)		(236)			(15,490)	(15,490)	10,938	2,289		
45834Z AQ 2	INTER PIPELINE LTD	04/12/2017	WEEDEN & CO	08/29/2017	VARIOUS	4,000,000	4,000,000	4,000,555	4,000,000			0			555	555	14,951			
57701R AH 5	MATTAMY GROUP CORP	09/20/2017	CS FIRST	09/20/2017	VARIOUS	200,000	200,000	202,188	200,000			0			2,188	2,188				
633067 4V 2	NATIONAL BNAK OF CANADA	03/28/2017	NBCS SECURITY	10/02/2017	BMO CAPITAL	8,000,000	8,000,000	7,817,600	8,000,000			0			(182,400)	(182,400)	80,210			
663307 AL 0	NORTH WEST REDWATER	05/16/2017	RBC DEXIA	08/03/2017	T D SECURITIES	4,773,000	4,760,542	4,647,709	4,760,813	270		270			(113,104)	(113,104)	30,024			

E15.14

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
663307	AM 8 NORTH WEST REDWATER.....	..	05/16/2017	RBC DEXIA.....	08/03/2017	T D SECURITIES.....	6,775,000	6,770,461	6,748,374	6,770,567		106		106			(22,192)	(22,192)	55,555		
66977W	AQ 2 NOVA CHEMICALS CORP.....	A	05/25/2017	JP MORGAN.....	09/12/2017	BANK AMERICA MERRILL.....	200,000	200,000	203,816	200,000							3,816	3,816	2,573		
66977W	AR 0 NOVA CHEMICALS CORP.....	A	05/25/2017	BARCLAYS.....	08/30/2017	CS FIRST.....	900,000	900,000	888,500	900,000							(11,500)	(11,500)	10,230		
70632Z	AH 4 PEMBINA PIPELINE.....	..	01/17/2017	RBC DEXIA.....	08/30/2017	VARIOUS.....	3,800,000	3,800,000	3,822,517	3,800,000							22,517	22,517	44,922		
766910	BB 8 RIOCAN REIT.....	..	01/11/2017	T D SECURITIES.....	08/15/2017	BMO CAPITAL.....	3,800,000	3,799,886	3,779,480	3,799,886							(20,406)	(20,406)	63,051		
766910	BC 6 RIOCAN REIT.....	..	04/05/2017	T D SECURITIES.....	08/15/2017	BMO CAPITAL.....	3,033,000	3,033,000	2,997,362	3,033,000							(35,638)	(35,638)	23,701		
80310Z	AD 1 SAPUTO INC MEDIUM TE.....	..	06/07/2017	RBC DEXIA.....	08/15/2017	SCOTIA.....	3,207,000	3,207,000	3,131,090	3,207,000							(75,910)	(75,910)	11,415		
91831A	AA 9 VRX ESCROW CORP.....	A	05/23/2017	VARIOUS.....	12/11/2017	VARIOUS.....	1,000,000	915,000	972,188	925,854		10,854		10,854			46,334	46,334	36,548	19,783	
91911K	AP 7 VALEANT PHARMACEUTIC.....	A	12/04/2017	BARCLAYS.....	12/04/2017	VARIOUS.....	750,000	739,583	744,750	739,583							5,168	5,168			
02079U	AA 3 ALPHA 3 B V/ALPHA US.....	D	01/25/2017	JP MORGAN.....	02/02/2017	STIEFL-F.....	350,000	350,000	348,469	350,000							(1,531)	(1,531)	425		
034863	AM 2 ANGLO AMERICAN CAPIT.....	D	07/27/2017	VARIOUS.....	09/27/2017	BARCLAYS.....	550,000	569,813	571,461	568,939		(873)		(873)			2,522	2,522	10,335	6,279	
034863	AN 0 ANGLO AMERICAN CAPITAL CORPORATE.....	D	04/11/2017	CITIGROUP.....	09/08/2017	TENDER EX.....	300,000	304,500	310,515	303,926		(574)		(574)			6,589	6,589	9,093	4,622	
034863	AR 1 ANGLO AMERICAN CAPITAL.....	D	07/18/2017	BANK AMERICA MERRILL.....	09/27/2017	CITIGROUP.....	200,000	208,000	208,420	207,884		(116)		(116)			536	536	4,460	2,665	
03969A	AL 4 ARDAGH PACKAGING.....	D	02/24/2017	CITIGROUP.....	03/07/2017	VARIOUS.....	600,000	609,000	613,250	608,985		(15)		(15)			4,265	4,265	3,800	3,800	
210383	AE 5 CONSTELLUM NV.....	D	09/22/2017	DEUTSCHE BANK.....	11/27/2017	ISSUE CALLED at 105.9000.....	250,000	265,938	264,750	263,844		(2,094)		(2,094)			906	906	13,016	9,516	
30251G	AU 1 FMG RESOURCES AUGUST.....	D	05/09/2017	JP MORGAN.....	05/31/2017	VARIOUS.....	150,000	150,000	151,875	150,000							1,875	1,875	416		
30251G	AW 7 FMG RESOURCES AUGUST.....	D	05/09/2017	JP MORGAN.....	06/02/2017	VARIOUS.....	550,000	550,000	555,313	550,000							5,313	5,313	1,844		
404280	BL 2 HSBC HLDGS PLC.....	D	05/15/2017	HSBC.....	05/16/2017	VARIOUS.....	600,000	600,000	607,000	600,000							7,000	7,000			
44962L	AB 3 IHS MARKIT LTD.....	D	07/10/2017	VARIOUS.....	10/18/2017	VARIOUS.....	915,000	945,250	968,381	943,108		(2,142)		(2,142)			25,273	25,273	21,518	11,176	
47032F	AB 5 JAMES HARDIE INTL FI.....	D	11/29/2017	MERRILL LYNCH.....	11/30/2017	STIEFL-F.....	450,000	450,000	454,938	450,000							4,938	4,938			
89705P	AA 3 TRONOX FINANCE PLC.....	D	09/14/2017	CIT GROUP.....	09/14/2017	VARIOUS.....	450,000	450,000	455,625	450,000							5,625	5,625			
3899999	Total - Bonds - Industrial and Miscellaneous.....							180,365,389	179,780,668	178,720,357	179,844,320	0	63,669	0	63,669	0	0	(1,123,967)	(1,123,967)	3,045,734	841,897
8399998	Total - Bonds.....							875,546,389	955,779,492	955,092,000	954,740,760	0	(1,038,708)	0	(1,038,708)	0	0	351,223	351,223	10,997,649	5,120,059
Common Stocks - Industrial and Miscellaneous																					
00507V	10 9 ACTIVISION INC.....	..	01/06/2017	MORGAN STANLEY.....	02/10/2017	BONY.....	80,000,000	3,046,792	3,708,855	3,046,792				0			662,063	662,063			
00766T	10 0 AECOM TECHNOLOGY CORP DEL.....	..	02/15/2017	SANFORD BERNST.....	12/06/2017	SANFORD BERNST.....	2,580,000	99,814	93,146	99,814				0			(6,668)	(6,668)			
09075E	10 0 BIOVERATIV INC.....	..	02/02/2017	SPINOFF.....	02/08/2017	BONY.....	39,200,000	1,612,189	1,699,859	1,612,189				0			87,670	87,670			
099502	10 6 BOOZ ALLEN HAMILTON HLDG.....	..	03/08/2017	SANFORD BERNST.....	06/01/2017	SANFORD BERNST.....	1,720,000	62,624	67,646	62,624				0			5,022	5,022			
128195	10 4 CALATLANTIC GROUP.....	..	10/04/2017	SANFORD BERNST.....	11/14/2017	SANFORD BERNST.....	3,050,000	115,668	157,821	115,668				0			42,153	42,153			
129500	10 4 CALERES INC.....	..	04/24/2017	SANFORD BERNST.....	10/26/2017	SANFORD BERNST.....	4,120,000	115,483	116,432	115,483				0			949	949	385		
151020	10 4 CELGENE CORP COMMON STK.....	..	01/09/2017	BONY.....	06/21/2017	BONY.....	15,000,000	1,768,179	1,988,517	1,768,179				0			220,338	220,338			
212485	10 6 CONVERGYS CORP.....	..	05/09/2017	SANFORD BERNST.....	12/19/2017	SANFORD BERNST.....	5,630,000	136,480	135,272	136,480				0			(1,208)	(1,208)	1,126		
232806	10 9 CYPRESS SEMICONDUCTOR CORP.....	..	01/10/2017	SANFORD BERNST.....	03/09/2017	SANFORD BERNST.....	7,970,000	91,201	106,045	91,201				0			14,843	14,843			
31428X	10 6 FEDEX CORP.....	..	08/23/2017	VARIOUS.....	10/26/2017	VARIOUS.....	20,000,000	4,169,164	4,524,007	4,169,164				0			354,843	354,843	10,000		
385002	30 8 GRAMERCY PROPERTY TRUST.....	..	01/25/2017	SANFORD BERNST.....	11/29/2017	SANFORD BERNST.....	3,000,000	81,630	85,356	81,630				0			3,725	3,725	3,375		
436106	10 8 HOLLYFRONTIER CORP COMMON STK.....	..	05/15/2017	SANFORD BERNST.....	09/13/2017	SANFORD BERNST.....	3,100,000	85,700	100,692	85,700				0			14,991	14,991	1,023		
458118	10 6 INTEGRATED DEVICE TECHNOLOGY.....	..	04/19/2017	SANFORD BERNST.....	10/18/2017	SANFORD BERNST.....	14,040,000	341,500	389,692	341,500				0			48,192	48,192			
64111Q	10 4 NETGEAR INC.....	..	01/25/2017	SANFORD BERNST.....	11/21/2017	SANFORD BERNST.....	1,940,000	112,604	98,456	112,604				0			(14,148)	(14,148)			
668074	30 5 NORTHWESTERN CORP.....	..	04/19/2017	SANFORD BERNST.....	09/22/2017	VARIOUS.....	12,530,000	742,278	745,846	742,278				0			3,569	3,569	8,740		

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SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
749660 10 6	RPC INC.....		03/23/2017	SANFORD BERNST.....	10/05/2017	SANFORD BERNST.....	5,510,000	96,367	131,992	96,367				0			35,625	35,625	331	
758750 10 3	REGAL BELOIT CORP.....		02/22/2017	SANFORD BERNST.....	05/15/2017	SANFORD BERNST.....	1,190,000	90,339	93,112	90,339				0			2,773	2,773	286	
758766 10 9	REGAL ENTERTAINMENT GROUP COMMON STK		06/01/2017	SANFORD BERNST.....	12/20/2017	SANFORD BERNST.....	9,610,000	209,333	175,793	209,333				0			(33,539)	(33,539)	4,228	
78469X 10 7	SPX FLOW INC.....		01/10/2017	SANFORD BERNST.....	11/17/2017	SANFORD BERNST.....	2,760,000	93,057	105,859	93,057				0			12,802	12,802		
835898 10 7	SOTHEBY'S COMMON STK		02/15/2017	SANFORD BERNST.....	03/08/2017	SANFORD BERNST.....	3,020,000	125,209	143,548	125,209				0			18,339	18,339		
87161C 50 1	SYNOVUS FINL CORP.....		02/21/2017	SANFORD BERNST.....	12/06/2017	SANFORD BERNST.....	4,230,000	180,717	203,176	180,717				0			22,460	22,460	1,904	
880349 10 5	TENNECO INC.....		02/15/2017	SANFORD BERNST.....	04/11/2017	SANFORD BERNST.....	1,630,000	107,939	94,359	107,939				0			(13,579)	(13,579)	408	
880779 10 3	TEREX CORP.....		02/15/2017	SANFORD BERNST.....	11/30/2017	VARIOUS.....	11,300,000	367,569	494,874	367,569				0			127,304	127,304	2,866	
94106B 10 1	WASTE CONNECTIONS INC.....		01/04/2017	RBC DEXIA.....	02/23/2017	MILLER TABAK.....	1,847,000	198,345	210,476	198,345				0			12,131	12,131		
G02602 10 3	AMDOCS LTD.....		01/25/2017	SANFORD BERNST.....	12/04/2017	SANFORD BERNST.....	2,410,000	142,136	159,825	142,136				0			17,689	17,689	1,346	
G4617B 10 5	HORIZON PHARMA PLC.....		01/09/2017	SANFORD BERNST.....	05/25/2017	SANFORD BERNST.....	4,620,000	82,442	47,137	82,442				0			(35,304)	(35,304)		
008916 10 8	AGRIUM INC.....		02/14/2017	VARIOUS.....	03/21/2017	WEEDEN & CO.....	5,437,000	755,400	696,003	755,400				0			(59,397)	(59,397)		
29250N 10 5	ENBRIDGE INC.....		02/14/2017	VARIOUS.....	03/21/2017	WEEDEN & CO.....	15,150,000	854,752	823,084	854,752				0			(31,668)	(31,668)	4,897	
33767E 10 3	FIRSTSERVICE CORP.....	A	02/10/2017	RBC DEXIA.....	02/23/2017	RBC DEXIA.....	425,000	29,322	31,440	29,322				0			2,119	2,119		
56501R 10 6	MANULIFE FINANCIAL CORP.....		02/16/2017	RBC DEXIA.....	03/27/2017	WEEDEN & CO.....	4,040,000	100,795	92,683	100,795				0			(8,112)	(8,112)		
73927C 10 0	POWER FINANCIAL CORP.....		02/16/2017	FRIEDMAN BILL.....	03/15/2017	VARIOUS.....	2,972,000	106,092	106,946	106,092				0			853	853		
780087 10 2	ROYAL BK CDA MONTREAL QUE.....		01/30/2017	S SLI CORP.....	02/23/2017	FIDELITY CAP.....	1,064,000	100,059	105,059	100,059				0			5,001	5,001		
828336 10 7	SILVER WHEATON CORP.....		02/08/2017	VARIOUS.....	03/17/2017	WEEDEN & CO.....	37,139,000	1,080,994	987,511	1,080,994				0			(93,483)	(93,483)		
89353D 10 7	TRANSCANADA CORP.....		01/25/2017	VARIOUS.....	03/06/2017	RBC DEXIA.....	7,060,000	449,304	431,168	449,304				0			(18,136)	(18,136)		
G4705A 10 0	ICON PUB LTD CO SPONSOR COMMON STK	C	01/25/2017	SANFORD BERNST.....	06/01/2017	SANFORD BERNST.....	1,560,000	124,948	139,631	124,948				0			14,683	14,683		
Y09827 10 9	BROADCOM LTD.....	C	09/21/2017	COWEN.....	11/06/2017	COWEN.....	10,000,000	2,406,289	2,799,443	2,406,289				0			393,154	393,154		
9099999	Total - Common Stocks - Industrial and Miscellaneous.....							20,282,714	22,090,761	20,282,714	0	0	0	0	0	0	1,808,049	1,808,049	40,915	0
Common Stocks - Mutual Funds																				
01882C 10 4	ALLIANCE BERNSTEIN US STRATEGIC VALUE EX		09/01/2017	GOLDMAN.....	11/03/2017	GOLDMAN.....	0.048	2	3	2				0			0	0		
78464A 73 0	SPDR S&P O&G EXP&PRD.....		01/06/2017	BONY.....	03/29/2017	VARIOUS.....	100,000,000	4,199,380	3,628,941	4,199,380				0			(570,439)	(570,439)	7,387	
9299999	Total - Common Stocks - Mutual Funds.....							4,199,382	3,628,944	4,199,382	0	0	0	0	0	0	(570,439)	(570,439)	7,387	0
9799998	Total - Common Stocks.....							24,482,096	25,719,705	24,482,096	0	0	0	0	0	0	1,237,610	1,237,610	48,302	0
9899999	Total - Preferred and Common Stocks.....							24,482,096	25,719,705	24,482,096	0	0	0	0	0	0	1,237,610	1,237,610	48,302	0
9999999	Total - Bonds, Preferred and Common Stocks.....							980,261,588	980,811,705	979,222,856	0	(1,038,708)	0	(1,038,708)	0	0	1,588,833	1,588,833	11,045,951	5,120,059

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SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2	3	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date		
										11 Number of Shares	12 % of Outstanding	
Common Stocks - Alien Insurer												
30247@ 10 8	FM INSURANCE COMPANY LIMITED.....	..D.....		AA-1120610.....	2ciB4	NO		854,931,940			110,000,012.000	100.0
30257@ 10 5	FM INSURANCE EUROPE S.A.....	..D.....		AA-1370041.....	2ciB4	NO		294,221,114			268,979,245.000	100.0
P3913* 10 3	FM GLOBAL DE MEXICO S.A DE C.V.....	..D.....		AA-2730043.....	2ciB4	NO		35,031,894			42,282.000	100.0
P3872* 10 2	FMIC ESCRITORIO DE REPORESENTACAO NO BRAZIL LTDA.....	..D.....			2ciB4	NO					128,598.280	100.0
1499999. Total - Common Stocks - Alien Insurer.....							0	1,184,184,948	0	XXX	XXX	
Common Stocks - Non-Insurer Which Controls Insurer												
30277@ 10 1	FMIC HOLDINGS, INC.....				2ciB2	NO		2,433,093,181			42,029.000	100.0
1599999. Total - Common Stocks - Non-Insurer Which Controls Insurer.....							0	2,433,093,181	0	XXX	XXX	
Common Stocks - Other Affiliates												
87282@ 10 4	TSB LOSS CONTROL CONSULTANTS, INC.....				2ciB2	NO					500.000	100.0
1799999. Total - Common Stocks - Other Affiliates.....							0	0	0	XXX	XXX	
1899999. Total - Common Stocks.....							0	3,617,278,129	0	XXX	XXX	
1999999. Total - Preferred and Common Stock.....							0	3,617,278,129	0	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: \$....12,013,024,756.

2. Total amount of intangible assets nonadmitted \$.....0.

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SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
Preferred Stocks					
000000 00 0	AFFILIATED FM INSURANCE COMPANY.....	FMIC HOLDINGS, INC.....		47,500.000	65.5
0199999. Total Preferred Stock.....			0	XXX	XXX
Common Stocks					
000000 00 0	AFFILIATED FM INSURANCE COMPANY.....	FMIC HOLDINGS, INC.....		80,000.000	100.0
000000 00 0	APPALACHIAN INSURANCE COMPANY.....	FMIC HOLDINGS, INC.....		705,000.000	100.0
000000 00 0	CORPORATE INSURANCE SERVICES, INC.....	FMIC HOLDINGS, INC.....		1,000.000	100.0
000000 00 0	FM GLOBAL SERICIOS S. DE RL DE C.V.....	FMIC HOLDINGS, INC.....		2.000	66.6
000000 00 0	RISK ENGINEERING INSURANCE COMPANY LTD.....	FMIC HOLDINGS, INC.....		120,000.000	100.0
000000 00 0	FM ENGINEERING INTERNATIONAL LTD.....	FM INSURANCE COMPANY LIMITED.....		50,000.000	100.0
0299999. Total - Common Stock.....			0	XXX	XXX
0399999. Total - Preferred and Common Stock.....			0	XXX	XXX

SCHEDULE DA - PART 1

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

1 Description	Codes 2 3		4 Date Acquired	5 Name of Vendor	6 Maturity Date	7 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				12 Par Value	13 Actual Cost	Interest						20 Paid for Accrued Interest
	F o r e i g n Code	n					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Total Foreign Exchange Change in B./A.C.V.			14 Amount Due and Accrued December 31 of Current Year on Bond Not in Default	15 Nonadmitted Due and Accrued	16 Rate of	17 Effective Rate of	18 When Paid	19 Amount Received During Year	
U.S. Government Bonds - Issuer Obligations																			
UNITED STATES TREAS.....	@.....	..	08/01/2017.	CITIGROUP.....	02/01/2018.	.....34,967,646	.....	.....158,640	.....	.....	.....35,000,000	.....34,809,006	.....	.....	.....1.079	N/A.....	.....	
0199999. U.S. Government Bonds - Issuer Obligations.....						.....34,967,646	.....0	.....158,640	.....0	.....0	.....35,000,000	.....34,809,006	.....0	.....0	XXX	XXX	XXX	.....0	.....0
0599999. Total - U.S. Government Bonds.....						.....34,967,646	.....0	.....158,640	.....0	.....0	.....35,000,000	.....34,809,006	.....0	.....0	XXX	XXX	XXX	.....0	.....0
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																			
ALLY FINANCIAL INC.....			08/29/2017.	PERSHING DLJ.....	05/21/2018.	.....502,125	.....(715)	.....(2,410)	.....	.....	.....500,000	.....505,250	.....2,000	.....	.....3.600	.....2.124	MN.....	.....9,000	.....5,000
CSC HLDGS INC.....			05/23/2017.	BANK AMERICA MERRILL.....	02/15/2018.	.....554,125	.....(77)	.....(20,548)	.....	.....	.....550,000	.....574,750	.....16,363	.....	.....7.875	.....1.574	FA.....	.....21,656	.....12,054
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						.....1,056,250	.....(792)	.....(22,958)	.....0	.....0	.....1,050,000	.....1,080,000	.....18,363	.....0	XXX	XXX	XXX	.....30,656	.....17,054
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....						.....1,056,250	.....(792)	.....(22,958)	.....0	.....0	.....1,050,000	.....1,080,000	.....18,363	.....0	XXX	XXX	XXX	.....30,656	.....17,054
Total Bonds																			
7799999. Subtotals - Issuer Obligations.....						.....36,023,896	.....(792)	.....135,682	.....0	.....0	.....36,050,000	.....35,889,006	.....18,363	.....0	XXX	XXX	XXX	.....30,656	.....17,054
8399999. Subtotals - Bonds.....						.....36,023,896	.....(792)	.....135,682	.....0	.....0	.....36,050,000	.....35,889,006	.....18,363	.....0	XXX	XXX	XXX	.....30,656	.....17,054
9199999. Total - Short-Term Investments.....						.....36,023,896	.....(792)	.....135,682	.....0	.....0	.....XXX.....	.....35,889,006	.....18,363	.....0	XXX	XXX	XXX	.....30,656	.....17,054

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

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

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

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

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

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

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	DBS BANK LIMITED, SINGAPORE.....	C.....	.....	2,000,000	2,000,000	01/11/2018.....
000000 00 0	UNITED OVERSEAS BANK LTD, NY.....	C.....	.....	2,000,000	2,000,000	01/11/2018.....
06119R BC 8	BANK OF CHINA, HONG KONG BRANCH.....	C.....	.....	1,495,092	1,495,092	02/12/2018.....
13608B CK 8	CANADIAN IMPERIAL BK OF COMM CP.....	C.....	.....	995,561	995,561	03/19/2018.....
000000 00 0	GOLDMAN SACHS & CO.....	C.....	.....	4,000,000	4,000,000	12/22/2017.....
89233H CC 6	TOYOTA MOTOR CREDIT CORP.....	C.....	.....	995,771	995,771	03/12/2018.....
00850R 7B 1	AGRIC BK OF CHINA LTD - NY BRANCH.....	C.....	.....	1,000,000	1,000,000	02/15/2018.....
16891U 2U 4	CHINA CONSTRUCTION BANK CORP NY.....	C.....	.....	1,000,000	1,000,000	02/20/2018.....
22549L EM 3	CREDIT SUISSE, NY.....	C.....	.....	1,000,000	1,000,000	03/19/2018.....
000000 00 0	BARCLAYS BANK PLC.....	C.....	.....	800,000	800,000	12/22/2017.....
000000 00 0	BANK OF TOKYO UFJ LTD LONDON.....	C.....	.....	700,000	700,000	12/22/2017.....
000000 00 0	BANK OF MONTREAL, LONDON.....	C.....	.....	500,000	500,000	12/22/2017.....
000000 00 0	SKANDANAVISKA ENSKILDA BANKEN.....	C.....	.....	700,000	700,000	12/22/2017.....
000000 00 0	DEN NORSKE BANK OSLO.....	C.....	.....	700,000	700,000	12/22/2017.....
000000 00 0	RABOBANK NETHERLANDS.....	C.....	.....	600,000	600,000	12/22/2017.....
000000 00 0	CREDIT INDUSTRIAL ET COMMERCIAL.....	C.....	.....	1,000,000	1,000,000	12/22/2017.....
000000 00 0	BNP PARIBAS PARIS.....	C.....	.....	5,000,000	5,000,000	12/22/2017.....
000000 00 0	DEUTSCHE BANK SECURITIES INC.....	C.....	.....	1,036,412	1,036,412	12/22/2017.....
45581C BL 8	IND AND COM BK OF CHINA LTD.....	C.....	.....	996,476	996,476	02/20/2018.....
000000 00 0	AUSTRALIA NEW ZEALAND LONDON.....	C.....	.....	600,000	600,000	12/22/2017.....
000000 00 0	BRED BANQUE POPULAIRE.....	C.....	.....	600,000	600,000	12/22/2017.....
000000 00 0	CREDIT AGRICOLE SA LONDON.....	C.....	.....	600,000	600,000	12/22/2017.....
000000 00 0	LANDESBANK BADEN WUERTTEMBERG, STUT.....	C.....	.....	500,000	500,000	12/22/2017.....
000000 00 0	ROYAL BANK OF CANADA LONDON.....	C.....	.....	500,000	500,000	12/22/2017.....
000000 00 0	SOCIETE GENERALE PARIS.....	C.....	.....	500,000	500,000	12/22/2017.....
000000 00 0	STANDARD CHARTERED LONDON.....	C.....	.....	400,000	400,000	12/22/2017.....
000000 00 0	NATIONAL AUSTRALIA BANK LONDON.....	C.....	.....	400,000	400,000	12/22/2017.....
000000 00 0	BNP PARIBAS PARIS.....	C.....	.....	5,000,000	5,000,000	02/26/2018.....
22536U KZ 2	CIC NY.....	C.....	.....	999,984	999,984	02/16/2018.....
60700A JT 2	MIZUHO BANK LIMITED NEW YORK.....	C.....	.....	3,000,000	3,000,000	04/18/2018.....
22549L DQ 5	CREDIT SUISSE, NY.....	C.....	.....	1,000,000	1,000,000	04/25/2018.....
86564E T3 0	SUMITOMO MITSUI TRUST BANK LTD,NY.....	C.....	.....	1,000,000	1,000,000	04/26/2018.....
000000 00 0	UNITED OF OMAHA LIFE INSURANCE.....	C.....	.....	1,500,000	1,500,000	01/22/2018.....
2332K4 FK 5	DEN NORSKE ASA.....	C.....	.....	1,000,203	1,000,203	01/19/2018.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....			44,119,498	44,119,498	XXX
9999999	Totals.....			44,119,498	44,119,498	XXX

General Interrogatories:

- The activity for the year: Fair Value \$(4,299,648) Book/Adjusted Carrying Value \$(4,299,648)
- Average balance for the year: Fair Value \$116,131,227 Book/Adjusted Carrying Value \$116,131,227
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$44,119,498 NAIC 2: \$0 NAIC 3: \$0 NAIC 4: \$0 NAIC 5: \$0 NAIC 6: \$0

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

NONE

Annual Statement for the year 2017 of the **FACTORY MUTUAL INSURANCE COMPANY**
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
ANZ BANKING GROUP LIMITED	SINGAPORE				11,797,003	XXX
BANK OF AMERICA (OPERATING).....	HARTFORD, CT.....				3,175,573	XXX
BANK OF AMERICA (LOSS PAYMENT).....	HARTFORD, CT.....				(123,694,427)	XXX
BANK OF AMERICA (CDR AP).....	HARTFORD, CT.....				(2,902,821)	XXX
BANK OF AMERICA (PAYROLL).....	HARTFORD, CT.....				(18,812,722)	XXX
BANK OF AMERICA - SINGAPORE.....	WILMINGTON, DE.....				11,781,279	XXX
HSBC BANK OF AUSTRALIA LIMITED USD ACCOUNT.....	AUSTRALIA.....				22,073,416	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD.....	HONG KONG.....				13,113,524	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. USD ACCOUNT.....	HONG KONG.....				8,669,828	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD.....	SINGAPORE.....	0.250	53,358		6,323,595	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. USD ACCOUNT.....	SINGAPORE.....				5,585,655	XXX
HSBC-BANK MALAYSIA BERHAD.....	MALAYSIA.....				20,473,643	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. USD.....	NEW ZEALAND.....				4,647,799	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. NZD.....	NEW ZEALAND.....				19,947,447	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. AUD.....	NEW ZEALAND.....				1,131,710	XXX
JP MORGAN CHASE.....	NEW YORK, NY.....	0.380	398,339		94,490,101	XXX
JP MORGAN PRIV EQ-M.STANLEY.....	NEW YORK, NY.....	0.380	82,071		24,716,341	XXX
JP MORGAN CHASE SINGAPORE BRANCH.....	SAN ANTONIO, TX.....				11,758,665	XXX
JP MORGAN CHASE LONDON BRANCH.....	LONDON.....	0.380	3,984		7,167,969	XXX
NORTHERN TRUST DDA	CHICAGO, IL.....				73,761,479	XXX
ROYAL BANK (RES ACCT).....	TORONTO, ON, CAN.....	0.747	12,000	179,395	(4,494,928)	XXX
ROYAL BANK (USD ACCT).....	TORONTO, ON, CAN.....	0.747	4,140	88,534	15,055,623	XXX
ROYAL BANK (LOSS PAY).....	TORONTO, ON, CAN.....				41,688,359	XXX
RBC INVESTOR SERVICES.....	TORONTO, ON, CAN.....				6,469,458	XXX
0199998. Deposits in.....3 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			192,886	XXX
0199999. Total - Open Depositories.....	XXX	XXX	553,892	267,929	254,116,454	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	553,892	267,929	254,116,454	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	11,740	XXX
0599999. Total Cash.....	XXX	XXX	553,892	267,929	254,128,195	XXX

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

1. January.....	271,827,505	4. April.....	250,318,533	7. July.....	256,503,338	10. October.....	321,717,744
2. February.....	282,790,975	5. May.....	208,004,418	8. August.....	347,883,970	11. November.....	355,911,974
3. March.....	167,718,977	6. June.....	223,775,169	9. September.....	327,019,183	12. December.....	254,116,454

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
U.S. Government Bonds - Issuer Obligations									
	U S TREASURY			10/31/2017.....	1.053	01/11/2018.....	64,980,990		146,006
0199999	U.S. Government Bonds - Issuer Obligations.....						64,980,990	0	146,006
0599999	Total - U.S. Government Bonds.....						64,980,990	0	146,006
Total Bonds									
7799999	Subtotals - Issuer Obligations.....						64,980,990	0	146,006
8399999	Subtotals - Bonds.....						64,980,990	0	146,006
Sweep Accounts									
	HSBC AUSTRALIA TERM DEPOSIT.....			12/13/2014.....	1.320		7,245,002	7,302	41,054
	HSBC BRAZIL.....			01/30/1990.....			5,060,496		
	BANK OF AMERICA AUSTRALIAN TERM DEPOSIT.....			07/01/2015.....	0.510		9,586,542	85	40,003
	BANK OF AMERICA (USD) TERM DEPOSIT.....			07/01/2015.....			46,454,473	(2,182)	(9,573)
	ANZ AUSTRALIAN TERM DEPOSIT.....			03/31/2015.....	1.510		19,172,806	36,247	420,025
8499999	Total - Sweep Accounts.....						87,519,319	41,452	491,509
All Other Money Market Mutual Funds									
09248U	61	9		11/30/2017.....	1.440		169,838,702	6,566	1,430,232
31607A	20	8		10/31/2017.....	1.470		137,692,700	5,491	1,248,184
38141W	23	2		11/30/2017.....	1.420		29,785,279	1,160	310,767
4812A0	36	7		12/29/2017.....	1.440		84,970,763		
4812C0	66	2		12/29/2017.....	1.100		14,570,800		
85749P	10	1		10/31/2017.....	1.470		150,542,446		400,548
8699999	Total - All Other Money Market Mutual Funds.....						587,400,690	13,217	3,389,731
8899999	Total - Cash Equivalents.....						739,900,999	54,669	4,027,246

E27

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR						
5. California.....CA	B...	Workers Compensation.....			240,734	238,990
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL						
11. Georgia.....GA	B...	Property and Casualty.....			200,612	199,158
12. Hawaii.....HI						
13. Idaho.....ID						
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA	B...	Property and Casualty.....			100,306	99,579
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 and Casualty.....			872,660	866,337
33. New York.....NY						
34. North Carolina.....NC	B...	Property and Casualty.....			476,453	473,000
35. North Dakota.....ND						
36. Ohio.....OH						
37. Oklahoma.....OK						
38. Oregon.....OR	B...	Property and Casualty.....			280,856	278,821
39. Pennsylvania.....PA						
40. Rhode Island.....RI	B...	Property and Casualty.....	3,019,204	2,997,328		
41. South Carolina.....SC						
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA						
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI						
51. Wyoming.....WY						
52. American Samoa.....AS						
53. Guam.....GU						
54. Puerto Rico.....PR						
55. US Virgin Islands.....VI	B...	Property and Casualty.....			501,529	497,895
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59. Total.....	XXX	XXX	3,019,204	2,997,328	2,673,150	2,653,780

DETAILS OF WRITE-INS

5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

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